LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

The Prudential Insurance Company of America

NAIC Group Code 0304 (Current) 0304 (Prior) NAIC Company Code 68241 Employer's ID Number 22-1211670

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

Country of Domicile United States of America

Incorporated/Organized 04/03/1873 Commenced Business 10/13/1875

Statutory Home Office 751 Broad Street (Street and Number), Newark , NJ, US 07102-3777 (City or Town, State, Country and Zip Code)

Main Administrative Office 751 Broad Street (Street and Number)

Newark , NJ, US 07102-3777 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Mail Address 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number or P.O. Box), Newark , NJ, US 07102-4061 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Mulberry Street, Gateway 3, 7th Floor (Street and Number)

Newark , NJ, US 07102-4061 (City or Town, State, Country and Zip Code), 877-301-1212 (Area Code) (Telephone Number)

Internet Website Address www.prudential.com

Statutory Statement Contact Richard Renwick Benn (Name), 973-802-5807 (Area Code) (Telephone Number)

richard.benn@prudential.com (E-mail Address), 973-802-5910 (FAX Number)

OFFICERS

President	John Robert Strangfeld, Jr.	Treasurer	Kenneth Yutaka Tanji
Secretary	Margaret Mary Foran	Actuary	Richard Francis Lambert

OTHER

Mark Brown Grier, Vice Chairman	Susan Louise Blount, EVP & General Counsel	Robert Michael Falzon, EVP & Chief Financial Officer
Stephen Pelletier, # EVP & Chief Operating Officer, US Businesses		

DIRECTORS OR TRUSTEES

Thomas Jeremiah Baltimore, Jr.	Gordon Mason Bethune	Gilbert Frank Casellas
James Gilbert Cullen	Mark Brown Grier	Constance Joan Horner
Martina Theresa Sophie Hund-Mejean	Karl John Krapek	Christine Ann Poon
Douglas Allen Scovanner	John Robert Strangfeld, Jr.	James Arlen Unruh

State of New Jersey
County of Essex SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

John Robert Strangfeld, Jr.
President

Margaret Mary Foran
Secretary

Kenneth Yutaka Tanji
Treasurer

Subscribed and sworn to before me this
13th day of February, 2015

Alfreda D. Johnson
Notary Public of New Jersey
09/11/2018

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ALFREDA D. JOHNSON
NOTARY PUBLIC OF NEW JERSEY
My Commission Expires 9/11/2018

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	105,105,868,148	0	105,105,868,148	102,542,522,915
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	36,521,857	0	36,521,857	37,867,332
	2.2 Common stocks	10,553,646,121	0	10,553,646,121	10,371,363,077
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	25,486,118,747	0	25,486,118,747	23,792,037,141
	3.2 Other than first liens	0	0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	260,399,790	0	260,399,790	244,690,089
	4.2 Properties held for the production of income (less $ (289,373,113) encumbrances)	297,348,927	0	297,348,927	395,238,457
	4.3 Properties held for sale (less $ 0 encumbrances)	28,076,286	0	28,076,286	3,386,224
5.	Cash ($ (534,364,337) , Schedule E - Part 1), cash equivalents ($ 1,795,710,089 , Schedule E - Part 2) and short-term investments ($ 4,489,629,556 , Schedule DA)	5,750,975,307	0	5,750,975,307	6,036,494,460
6.	Contract loans (including $ 0 premium notes)	7,621,827,090	0	7,621,827,090	7,568,156,602
7.	Derivatives (Schedule DB)	2,693,359,912	0	2,693,359,912	1,363,205,467
8.	Other invested assets (Schedule BA)	8,428,377,535	0	8,428,377,535	8,404,013,343
9.	Receivables for securities	52,162,231	0	52,162,231	56,678,383
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11.	Aggregate write-ins for invested assets	4,309,214	0	4,309,214	3,541,387
12.	Subtotals, cash and invested assets (Lines 1 to 11)	166,318,991,166	0	166,318,991,166	160,819,194,877
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	1,185,570,641	9,071	1,185,561,569	1,218,989,476
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	845,468,322	12,385,086	833,083,236	617,489,050
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ 1,471,656,827 earned but unbilled premiums)	1,471,656,827	0	1,471,656,827	1,233,049,830
	15.3 Accrued retrospective premiums	59,411,226	0	59,411,226	87,002,169
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	115,804,399	0	115,804,399	91,167,599
	16.2 Funds held by or deposited with reinsured companies	4,049,742,777	0	4,049,742,777	4,071,603,644
	16.3 Other amounts receivable under reinsurance contracts	(9,030,078)	0	(9,030,078)	(4,214,540)
17.	Amounts receivable relating to uninsured plans	12,117,406	591,562	11,525,844	11,452,105
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	173,275,231
18.2	Net deferred tax asset	3,752,169,591	948,226,201	2,803,943,391	2,353,576,571
19.	Guaranty funds receivable or on deposit	73,661,934	0	73,661,934	59,269,632
20.	Electronic data processing equipment and software	141,370,745	76,722,048	64,648,697	66,318,203
21.	Furniture and equipment, including health care delivery assets ($ 0)	107,689,996	107,689,996	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	303,988,702	0	303,988,702	250,026,144
24.	Health care ($ 0) and other amounts receivable	26,143,118	26,143,119	0	0
25.	Aggregate write-ins for other than invested assets	2,969,886,754	2,830,226,885	139,659,869	151,028,159
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	181,424,643,526	4,001,993,967	177,422,649,558	171,199,228,150
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	131,679,262,832	0	131,679,262,832	125,437,919,133
28.	Total (Lines 26 and 27)	313,103,906,358	4,001,993,967	309,101,912,391	296,637,147,283
	DETAILS OF WRITE-INS				
1101.	Miscellaneous other invested assets	4,309,214	0	4,309,214	3,541,387
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	4,309,214	0	4,309,214	3,541,387
2501.	Prepaid reinsurance asset	85,548,822	0	85,548,822	84,275,261
2502.	Leasehold improvements	29,260,004	0	29,260,004	32,542,612
2503.	Miscellaneous assets	131,307,407	106,456,364	24,851,043	34,210,286
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,723,770,521	2,723,770,521	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,969,886,754	2,830,226,885	139,659,869	151,028,159

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 107,652,927,012 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 44,320,183,801 Modco Reserve)	107,652,927,012	104,363,955,130
2.	Aggregate reserve for accident and health contracts (including $ 9,697 Modco Reserve)	8,287,221,515	7,677,147,598
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 4,778,202,741 Modco Reserve)	20,591,343,792	20,130,778,131
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,501,455,642	1,321,781,755
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	82,338,229	79,851,170
5.	Policyholders' dividends $ 24,943,915 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	24,943,915	28,307,974
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ 1,714,554,000 Modco)	1,957,711,343	1,905,949,700
	6.2 Dividends not yet apportioned (including $ 124,658 Modco)	138,508	200,797
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 19,393,773 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	60,383,288	53,452,546
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 91,952,552 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	540,913,648	519,554,071
	9.3 Other amounts payable on reinsurance, including $ (41,384,425) assumed and $ 185,787,306 ceded	144,402,881	136,516,333
	9.4 Interest maintenance reserve (IMR, Line 6)	1,227,002,119	1,176,414,875
10.	Commissions to agents due or accrued-life and annuity contracts $ 36,199,215 accident and health $ 10,738,895 and deposit-type contract funds $ 27,995	46,966,105	42,380,867
11.	Commissions and expense allowances payable on reinsurance assumed	19,586,904	22,611,393
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,821,357,714	1,482,871,828
13.	Transfers to Separate Accounts due or accrued (net) (including $ (11,577,205) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(76,637,722)	(72,269,640)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	29,581,823	2,618,584
15.1	Current federal and foreign income taxes, including $ 1,034,595,335 on realized capital gains (losses)	59,971,952	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	5,047,463	5,463,127
17.	Amounts withheld or retained by company as agent or trustee	143,048,050	125,221,101
18.	Amounts held for agents' account, including $ 559,315 agents' credit balances	559,315	735,648
19.	Remittances and items not allocated	624,654,637	534,325,975
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	1,192,748,593	878,638,801
22.	Borrowed money $ 1,095,439,380 and interest thereon $ 6,963,165	1,102,402,545	1,224,209,996
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,378,621,316	3,235,279,873
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	13,919,052	22,178,336
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	10,513,951	8,061,396
	24.04 Payable to parent, subsidiaries and affiliates	207,168,286	234,327,918
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	90,297	110,198
	24.07 Funds held under coinsurance	4,050,368,254	4,072,562,176
	24.08 Derivatives	931,487,339	1,748,839,458
	24.09 Payable for securities	125,289,329	386,832,899
	24.10 Payable for securities lending	2,694,725,511	2,632,806,597
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	9,010,350,364	7,942,030,537
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	167,462,602,972	161,923,747,148
27.	From Separate Accounts Statement	131,308,332,271	125,330,818,628
28.	Total liabilities (Lines 26 and 27)	298,770,935,243	287,254,565,776
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	943,204,573	942,811,878
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,486,091,677	1,622,624,008
34.	Aggregate write-ins for special surplus funds	502,736,732	2,376,057,505
35.	Unassigned funds (surplus)	7,396,444,166	4,438,588,116
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 370,930,561 in Separate Accounts Statement)	10,328,477,148	9,380,081,507
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	10,330,977,148	9,382,581,507
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	309,101,912,391	296,637,147,283
	DETAILS OF WRITE-INS		
2501.	Securities sold under agreement to repurchase	8,153,152,942	7,461,601,653
2502.	Other liabilities	789,094,103	355,444,613
2503.	Interest payable on surplus notes	31,660,000	31,660,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	36,443,319	93,324,271
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	9,010,350,364	7,942,030,537
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Special contingency reserve	502,736,732	2,376,057,505
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	502,736,732	2,376,057,505

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	22,557,626,046	21,059,774,648
2.	Considerations for supplementary contracts with life contingencies	7,139,664	13,908,359
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	8,060,190,902	7,813,350,976
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	166,308,102	198,616,344
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	281,745,054	(110,781,393)
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	420,221,723	1,063,548,318
7.	Reserve adjustments on reinsurance ceded	(3,601,627,836)	(4,039,601,094)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	867,005,832	665,807,895
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	515,623,136	513,674,423
9.	Total (Lines 1 to 8.3)	29,274,232,623	27,178,298,476
10.	Death benefits	5,266,494,161	5,394,288,585
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,106,939	5,475,459
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	8,680,060,147	7,917,033,177
13.	Disability benefits and benefits under accident and health contracts	989,575,572	941,803,470
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	8,585,419,080	10,667,823,547
16.	Group conversions	1,298,529	3,069,613
17.	Interest and adjustments on contract or deposit-type contract funds	516,809,260	521,469,215
18.	Payments on supplementary contracts with life contingencies	20,657,428	21,654,418
19.	Increase in aggregate reserves for life and accident and health contracts	3,900,235,687	4,798,380,372
20.	Totals (Lines 10 to 19)	27,964,656,803	30,270,997,856
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	220,462,320	213,661,998
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	359,177,638	1,121,901,430
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	1,673,531,721	1,885,080,996
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	292,257,630	285,021,500
25.	Increase in loading on deferred and uncollected premiums	(504,920)	(842,367)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,526,067,433)	(6,958,388,663)
27.	Aggregate write-ins for deductions	(1,053,535,643)	(1,045,027,236)
28.	Totals (Lines 20 to 27)	27,929,978,116	25,772,405,513
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,344,254,507	1,405,892,962
30.	Dividends to policyholders	325,796,068	307,445,862
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,018,458,439	1,098,447,100
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	287,497,217	(153,753,237)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	730,961,222	1,252,200,337
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 259,199,029 (excluding taxes of $ 123,454,799 transferred to the IMR)	170,088,863	105,602,848
35.	Net income (Line 33 plus Line 34)	901,050,085	1,357,803,185
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	9,382,581,507	8,698,881,726
37.	Net income (Line 35)	901,050,085	1,357,803,185
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 483,078,814	1,106,495,714	(443,903,177)
39.	Change in net unrealized foreign exchange capital gain (loss)	(82,825,948)	79,288,220
40.	Change in net deferred income tax	696,963,335	99,099,852
41.	Change in nonadmitted assets	846,717,170	(239,632,958)
42.	Change in liability for reinsurance in unauthorized and certified companies	8,259,284	9,577,768
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(47,897,633)	(470,804,532)
44.	Change in asset valuation reserve	(143,341,442)	(464,418,257)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	20,647,401	182,385,009
47.	Other changes in surplus in Separate Accounts Statement	(17,914,997)	(180,904,892)
48.	Change in surplus notes	392,695	360,597
49.	Cumulative effect of changes in accounting principles	0	(236,349,203)
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	(136,532,331)	723,886,042
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	(1,252,000,000)	(274,296,832)
53.	Aggregate write-ins for gains and losses in surplus	(951,617,691)	541,608,959
54.	Net change in capital and surplus for the year (Lines 37 through 53)	948,395,640	683,699,781
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	10,330,977,148	9,382,581,507
	DETAILS OF WRITE-INS		
08.301.	Income from miscellaneous sources	515,623,136	513,674,423
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	515,623,136	513,674,423
2701.	Payments under employees, agents and directors benefit plans not included above	131,215,711	132,980,350
2702.	Self-insured liabilities	4,785,089	2,376,235
2703.	Interest on taxes and miscellaneous items	496,568	6,666,478
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,190,033,011)	(1,187,050,299)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	(1,053,535,643)	(1,045,027,236)
5301.	Deferred ceding allowance	21,295,107	(1,675,930)
5302.	Correction related to prior year	18,152,834	0
5303.	Amortization of deferred unrecognized gains/losses related to employee retirement plans and other pension adjustments	(991,065,632)	543,284,889
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(951,617,691)	541,608,959

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	20,731,480,767	18,028,835,835
2.	Net investment income	7,960,911,436	7,693,375,526
3.	Miscellaneous income	2,089,102,042	1,644,454,147
4.	Total (Lines 1 through 3)	30,781,494,245	27,366,665,508
5.	Benefit and loss related payments	26,359,852,599	28,089,619,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,957,169,294)	(6,980,841,903)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,570,321,575	3,164,191,488
8.	Dividends paid to policyholders	277,460,772	255,942,675
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	403,704,435	1,079,612,222
10.	Total (Lines 5 through 9)	26,654,170,087	25,608,523,708
11.	Net cash from operations (Line 4 minus Line 10)	4,127,324,158	1,758,141,800
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	32,211,178,358	34,527,174,168
	12.2 Stocks	5,295,050,480	3,745,503,468
	12.3 Mortgage loans	3,311,318,014	3,349,729,369
	12.4 Real estate	0	(477,875)
	12.5 Other invested assets	1,234,455,368	1,548,531,485
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,371,616)	1,192,595
	12.7 Miscellaneous proceeds	219,810,430	1,855,559,246
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	42,269,441,034	45,027,212,456
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	35,106,439,076	35,453,868,888
	13.2 Stocks	4,186,403,883	3,577,396,592
	13.3 Mortgage loans	5,040,152,477	4,298,821,317
	13.4 Real estate	113,132,262	323,539,786
	13.5 Other invested assets	1,387,773,396	2,262,185,912
	13.6 Miscellaneous applications	258,487,013	2,561,008,773
	13.7 Total investments acquired (Lines 13.1 to 13.6)	46,092,388,107	48,476,821,268
14.	Net increase (decrease) in contract loans and premium notes	53,670,488	(73,190,815)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,876,617,561)	(3,376,417,997)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	392,695	360,597
	16.2 Capital and paid in surplus, less treasury stock	(736,532,331)	723,886,042
	16.3 Borrowed funds	(127,763,430)	(187,141,302)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	460,565,662	903,656,920
	16.5 Dividends to stockholders	1,252,000,000	232,000,000
	16.6 Other cash provided (applied)	1,119,111,656	1,965,998,864
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(536,225,748)	3,174,761,122
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(285,519,151)	1,556,484,925
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	6,036,494,460	4,480,009,535
	19.2 End of year (Line 18 plus Line 19.1)	5,750,975,309	6,036,494,460

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

20.0001.	Pension Risk Transfer - Summary of Operations, premiums	1,435,569,943	0
20.0002.	Pension Risk Transfer - Net transfers to (from) separate accounts	(1,435,469,943)	0
20.0003.	Pension Risk Transfer - Miscellaneous income	309,241	0
20.0004.	Pension Risk Transfer - Other gains/(losses) in surplus	(309,241)	0
20.0005.	Transfer from a Parent - Assets Page, Bonds	500,000,000	0
20.0006.	Transfer from a Parent- Summary of Operations, paid in surplus	(500,000,000)	0
20.0007.	Transfer to a Subsidiary - Assets page, Common Stock	500,000,000	0
20.0008.	Transfer to a Subsidiary - Assets Page, Bonds	(500,000,000)	0
20.0009.	Assets Transfer - Assets page, Common Stock	76,382,629	0
20.0010.	Assets Transfer - Assets page, Other Invested Assets	(76,382,629)	0
20.0011.	Corporate Reserves - Summary of Operations, general expenses	(1,841,875)	0
20.0012.	Corporate Reserves - Liability page, Other liabilities	1,841,875	0
20.0013.	Transfer to subsidiary - Asset page, Mortgage loans	(28,762,210)	0

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

20.0014. Transfers with subsidiaries	123,693,086	0
20.0015. Transfer from parent - Summary of Operations, paid in surplus	(100,000,000)	0
20.0016. Transfer to subsidiary - Liability page, Other liabilities	5,069,124	0
20.0017. Reinsurance agreement - Summary of Operations, Premiums	0	(2,683,022,976)
20.0018. Reinsurance agreement - Asset page, Deferred and uncollected premiums	0	15,519,234
20.0019. Reinsurance agreement - Liability page, Advance premiums	0	(771,967)
20.0020. Reinsurance agreement - Asset page, Investment income due and accrued	0	27,856,073
20.0021. Reinsurance agreement - Summary of Operations, Commissions and expense allowance on reinsurance ceded	0	(505,098,733)
20.0022. Reinsurance agreement - Asset page, Funds held or deposited with reinsured companies	0	4,539,333
20.0023. Reinsurance agreement - Asset page, Other amounts receivable under reinsurance contracts	0	11,176
20.0024. Reinsurance agreement - Summary of Operations, Benefits	0	2,974,276,091
20.0025. Reinsurance agreement - Asset page, Amounts recoverable from reinsurers	0	92,382,456
20.0026. Reinsurance agreement - Liability page, Life reserves	0	(2,863,236,461)
20.0027. Reinsurance agreement - Liability page, Life contract claims	0	(111,039,630)
20.0028. Reinsurance agreement - Asset page, Proceeds from bonds	0	(4,737,920,169)
20.0029. Reinsurance agreement - Asset page, Proceeds from stocks	0	(785,825)
20.0030. Reinsurance agreement - Asset page, Proceeds from mortgage loans	0	(200,371,171)
20.0031. Reinsurance agreement - Asset page, Cost of bonds acquired	0	6,722,431,733
20.0032. Reinsurance agreement - Asset page, Cost of Stocks acquired	0	9,401,544
20.0033. Reinsurance agreement - Asset page, Cost of Mortgage loans acquired	0	715,210,661
20.0034. Reinsurance agreement - Asset page, Contract loans	0	558,848,334
20.0035. Reinsurance agreement - Liability page, Net deposits on deposit type contracts	0	(44,861,320)
20.0036. Reinsurance agreement - Miscellaneous Assets and Liabities	0	26,631,618
20.0037. Dividend in the form of Real Estate - Proceed for Real Estate	0	(42,296,832)
20.0038. Dividend in the form of Real Estate - Dividend to Stock Holders	0	42,296,832

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
1.	Premiums and annuity considerations for life and accident and health contracts	22,557,626,047	476,408,066	3,881,792,423	193,089,061	0	0	3,706,694,076	13,026,464,893	1,059,591,086	0	213,586,441	0
2.	Considerations for supplementary contracts with life contingencies	7,139,665	0	0	0	2,713,585	0	487,485	3,938,595	0	0	0	0
3.	Net investment income	8,060,190,901	205,009,905	3,661,705,283	615,359,205	6,397,917	(3)	416,692,168	2,316,579,280	273,513,902	0	124,495,372	440,437,872
4.	Amortization of Interest Maintenance Reserve (IMR)	166,308,103	10,641,599	158,235,731	19,010,130	(131,693)	0	258,709	(19,671,302)	(306,629)	0	24,250	(1,752,692)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	281,745,053	0	686,726	(747,208)	0	0	271,950	281,533,585	0	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	420,221,724	5,063,216	390,052,759	7,474	0	0	19,259,445	0	5,838,829	0	0	0
7.	Reserve adjustments on reinsurance ceded	(3,601,627,837)	(663,548,488)	(2,938,120,090)	0	0	0	40,100	0	641	0	0	0
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	867,005,832	0	298,128,164	31,156,625	0	0	130,545,513	407,175,530	0	0	0	0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	515,623,137	324,937	420,884,592	111,448,125	(49,584)	0	6,814,627	(25,118,862)	(23,257)	0	71,884	1,270,675
9.	Totals (Lines 1 to 8.3)	29,274,232,624	33,899,235	5,873,365,588	969,323,413	8,930,225	(3)	4,281,064,073	15,990,901,719	1,338,614,572	0	338,177,947	439,955,855
10.	Death benefits	5,266,494,161	2,755,650	1,907,529,319	0	0	(314)	3,356,209,506	0	0	0	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	4,106,939	0	4,106,939	0	0	0	0	0	0	0	0	0
12.	Annuity benefits	8,680,060,147	0	0	590,890,608	0	0	0	8,089,169,539	0	0	0	0
13.	Disability benefits and benefits under accident and health contracts	989,575,572	(1,523)	61,076,959	0	310	0	5,775,156	0	858,937,305	0	63,787,365	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15.	Surrender benefits and withdrawals for life contracts	8,585,419,081	(2,994,015)	903,265,753	1,416,124,484	0	0	172,469,397	6,096,550,974	2,488	0	0	0
16.	Group conversions	1,298,529	0	0	0	0	0	641,739	0	656,790	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	516,809,261	4,601,780	144,674,301	69,029,845	2,899,207	0	204,497,095	82,795,692	8,242,062	0	69,279	0
18.	Payments on supplementary contracts with life contingencies	20,657,429	0	0	0	4,076,646	0	1,141,862	15,438,921	0	0	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	3,900,235,687	(91,569,646)	1,324,968,047	109,670,523	470,335	(10,530)	154,881,621	1,922,996,650	195,667,637	0	283,161,050	0
20.	Totals (Lines 10 to 19)	27,964,656,806	(87,207,754)	4,345,621,318	2,185,715,460	7,446,498	(10,844)	3,895,616,376	16,206,951,776	1,063,506,282	0	347,017,694	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	220,462,320	0	7,738,323	5,810,157	0	0	92,599,124	42,195,171	57,870,454	0	14,249,091	0
22.	Commissions and expense allowances on reinsurance assumed	359,177,638	365,387	338,081,784	20,391,922	0	0	309,480	0	29,065	0	0	0
23.	General insurance expenses	1,673,531,719	7,696,377	692,746,233	55,412,140	786,537	33,807	293,152,358	335,094,187	280,729,843	0	26,023,176	(18,142,939)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	292,257,630	186,289	69,471,178	1,911,547	0	620	76,634,787	12,181,153	27,401,841	0	4,685,784	99,784,431
25.	Increase in loading on deferred and uncollected premiums	(504,920)	0	(504,656)	(264)	0	0	0	0	0	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,526,067,434)	0	(69,098,872)	(282,727,695)	0	0	(240,860,931)	(933,379,936)	0	0	0	0
27.	Aggregate write-ins for deductions	(1,053,535,643)	(53)	(112,823,094)	(1,077,433,236)	0	0	81,828	36,700	(2,676)	0	(14,542)	136,619,430
28.	Totals (Lines 20 to 27)	27,929,978,116	(78,959,754)	5,271,232,214	909,080,031	8,233,035	23,583	4,117,533,022	15,663,079,051	1,429,534,809	0	391,961,203	218,260,922
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,344,254,508	112,858,989	602,133,374	60,243,382	697,190	(23,586)	163,531,051	327,822,668	(90,920,236)	0	(53,783,256)	221,694,933
30.	Dividends to policyholders	325,796,068	10,389,295	266,353,557	(38,130)	46,224	0	44,286,770	6,379,223	(1,618,871)	0	(2,000)	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	1,018,458,440	102,469,694	335,779,817	60,281,512	650,966	(23,586)	119,244,281	321,443,445	(89,301,365)	0	(53,781,256)	221,694,933
32.	Federal income taxes incurred (excluding tax on capital gains)	287,497,218	33,536,375	(7,599,696)	(20,547,224)	1,828	0	15,033,407	292,533,098	(10,179,602)	0	8,644,029	(23,924,997)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	730,961,222	68,933,319	343,379,513	80,828,736	649,138	(23,586)	104,210,874	28,910,347	(79,121,763)	0	(62,425,285)	245,619,930
	DETAILS OF WRITE-INS												
08.301.	Income from miscellaneous sources	515,623,137	324,937	420,884,592	111,448,125	(49,584)	0	6,814,627	(25,118,862)	(23,257)	0	71,884	1,270,675
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	515,623,137	324,937	420,884,592	111,448,125	(49,584)	0	6,814,627	(25,118,862)	(23,257)	0	71,884	1,270,675
2701.	Payments under employees, agents and directors benefit plans not included above	131,215,711	0	0	0	0	0	0	0	0	0	0	131,215,711
2702.	Self Insured Liabilities	4,785,090	0	4,567	0	0	0	0	37,232	0	0	0	4,743,291
2703.	Interest on taxes and miscellaneous items	496,568	0	3,847	42	0	0	12,530	296	3,698	0	762	475,393
2798.	Summary of remaining write-ins for Line 27 from overflow page	(1,190,033,012)	(53)	(112,831,508)	(1,077,433,278)	0	0	69,298	(828)	(6,374)	0	(15,304)	185,035
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(1,053,535,643)	(53)	(112,823,094)	(1,077,433,236)	0	0	81,828	36,700	(2,676)	0	(14,542)	136,619,430

(a) Includes the following amounts for FEGLI/SGLI: Line 1 420,832,074 , Line 10 402,623,658 , Line 16 1,241,012 , Line 23 21,357,097 , Line 24 479,351

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	104,363,955,130	2,138,511,874	62,497,632,406	7,010,083,546	30,855,730	13,329	2,674,536,966	30,012,321,279
2. Tabular net premiums or considerations	22,330,007,393	68,200,000	4,980,272,276	190,264,428	1,806,785	0	13,615,013,399	3,474,450,505
3. Present value of disability claims incurred	135,006,106	0	18,660,848	0	XXX	0	116,345,258	0
4. Tabular interest	4,184,971,290	80,721,376	2,365,438,175	299,886,962	1,720,213	699	124,112,283	1,313,091,582
5. Tabular less actual reserve released	256,535,347	0	(1,074,706)	(11,884,982)	134,436	0	191,957	269,168,642
6. Increase in reserve on account of change in valuation basis	(83,323,248)	0	(74,674,387)	(5,596,443)	(431,478)	0	262,934	(2,883,874)
7. Other increases (net)	1,216,718,101	0	78,025,258	209,436,745	892,503	0	89,919,605	838,443,990
8. Totals (Lines 1 to 7)	132,403,870,119	2,287,433,250	69,864,279,870	7,692,190,256	34,978,189	14,028	16,620,382,402	35,904,592,124
9. Tabular cost	16,885,962,438	60,302,111	3,143,969,932	172,737	XXX	11,229	13,681,506,429	0
10. Reserves released by death	2,128,173,078	140,105,215	1,937,603,238	XXX	XXX	0	50,464,625	XXX
11. Reserves released by other terminations (net)	3,858,241,561	40,083,695	1,762,397,399	0	0	0	57,587,008	1,998,173,459
12. Annuity, supplementary contract and disability payments involving life contingencies	2,907,283,466	0	78,838,499	838,759,131	4,103,173	0	1,141,862	1,984,440,801
13. Net transfers to or (from) Separate Accounts	(1,028,717,434)	0	(755,706,420)	(269,490,596)	0	0	0	(3,520,418)
14. Total Deductions (Lines 9 to 13)	24,750,943,109	240,491,021	6,167,102,648	569,441,272	4,103,173	11,229	13,790,699,924	3,979,093,842
15. Reserve December 31, current year	107,652,927,010	2,046,942,229	63,697,177,222	7,122,748,984	30,875,016	2,799	2,829,682,478	31,925,498,282

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 314,813,604	313,704,550
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 4,534,527,282	4,534,241,406
1.3	Bonds of affiliates	(a) 89,387,875	89,186,064
2.1	Preferred stocks (unaffiliated)	(b) 1,728,956	1,782,920
2.11	Preferred stocks of affiliates	(b) 13,578	13,735
2.2	Common stocks (unaffiliated)	91,795,213	91,955,110
2.21	Common stocks of affiliates	955,634,078	955,634,078
3.	Mortgage loans	(c) 1,311,325,017	1,312,276,208
4.	Real estate	(d) 152,833,190	156,936,737
5	Contract loans	418,773,109	428,253,559
6	Cash, cash equivalents and short-term investments	(e) 21,287,075	19,536,234
7	Derivative instruments	(f) 208,655,796	165,381,700
8.	Other invested assets	689,963,880	687,776,776
9.	Aggregate write-ins for investment income	22,299,470	32,128,415
10.	Total gross investment income	8,813,038,123	8,788,807,492
11.	Investment expenses		(g) 555,801,750
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 20,988,115
13.	Interest expense		(h) 97,659,382
14.	Depreciation on real estate and other invested assets		(i) 38,450,910
15.	Aggregate write-ins for deductions from investment income		15,716,433
16.	Total deductions (Lines 11 through 15)		728,616,590
17.	Net investment income (Line 10 minus Line 16)		8,060,190,902
	DETAILS OF WRITE-INS		
0901.	Commitment fees and other income	15,816,078	15,816,078
0902.	Other	6,483,392	16,312,337
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	22,299,470	32,128,415
1501.	Rebate expenses on reverse repurchase agreements		9,572,752
1502.	Interest on borrowed money		5,955,979
1503.	Interest paid to brokers on loaned securities		187,702
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		15,716,433

(a) Includes $ 462,620,492 accrual of discount less $ 280,031,138 amortization of premium and less $ 113,836,103 paid for accrued interest on purchases.

(b) Includes $ 77,894 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 1,044,884 accrual of discount less $ 7,012,778 amortization of premium and less $ 2,301,920 paid for accrued interest on purchases.

(d) Includes $ 98,016,613 for company's occupancy of its own buildings; and excludes $ 5,057,721 interest on encumbrances.

(e) Includes $ 5,821,170 accrual of discount less $ 3,143,803 amortization of premium and less $ 2,542,959 paid for accrued interest on purchases.

(f) Includes $ 541,920 accrual of discount less $ (4,443,906) amortization of premium.

(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.

(i) Includes $ 38,451,666 depreciation on real estate and $ 0 depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	170,631,464	(167,182)	170,464,282	99,249	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	363,119,619	(249,939,129)	113,180,490	2,217,999	(800,787,326)
1.3	Bonds of affiliates	320,496	0	320,496	0	0
2.1	Preferred stocks (unaffiliated)	1,405,737	(170,141)	1,235,596	(2,834,364)	(425,057)
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	446,880,911	(49,326,789)	397,554,122	(11,757,689)	(16,298,547)
2.21	Common stocks of affiliates	776,957	0	776,957	373,574,999	0
3.	Mortgage loans	57,649,355	331,297	57,980,652	0	(53,505,691)
4.	Real estate	104,638	0	104,638	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	(2,188,727)	(60,853)	(2,249,580)	0	(122,036)
7.	Derivative instruments	(17,108,792)	0	(17,108,792)	1,304,738,698	899,472,456
8.	Other invested assets	252,591	0	252,591	(46,688,600)	(129,015,215)
9.	Aggregate write-ins for capital gains (losses)	56,934,725	2,569,713	59,504,438	(29,775,763)	(4,116,143)
10.	Total capital gains (losses)	1,078,778,975	(296,763,084)	782,015,891	1,589,574,529	(104,797,559)
	DETAILS OF WRITE-INS					
0901.	Miscellaneous gains (losses)	36,872,814	2,569,713	39,442,527	(29,775,763)	(4,116,143)
0902.	Realized deferred gains	20,061,911	0	20,061,911	0	0
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	56,934,725	2,569,713	59,504,438	(29,775,763)	(4,116,143)

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	FIRST YEAR (other than single)											
1.	Uncollected	5,730,464	0	5,730,464	0	0	0	0	0	0	0	0
2.	Deferred and accrued	439	0	439	0	0	0	0	0	0	0	0
3.	Deferred , accrued and uncollected:											
	3.1 Direct	3,442,678	0	3,442,678	0	0	0	0	0	0	0	0
	3.2 Reinsurance assumed	3,845,225	0	3,845,225	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	1,557,000	0	1,557,000	0	0	0	0	0	0	0	0
	3.4 Net (Line 1 + Line 2)	5,730,903	0	5,730,903	0	0	0	0	0	0	0	0
4.	Advance	36,182	0	36,182	0	0	0	0	0	0	0	0
5.	Line 3.4 - Line 4	5,694,721	0	5,694,721	0	0	0	0	0	0	0	0
6.	Collected during year:											
	6.1 Direct	18,098,150	0	3,392,847	14,705,303	0	0	0	0	0	0	0
	6.2 Reinsurance assumed	342,422,375	0	342,422,375	0	0	0	0	0	0	0	0
	6.3 Reinsurance ceded	119,188,627	0	119,188,627	0	0	0	0	0	0	0	0
	6.4 Net	241,331,898	0	226,626,595	14,705,303	0	0	0	0	0	0	0
7.	Line 5 + Line 6.4	247,026,619	0	232,321,316	14,705,303	0	0	0	0	0	0	0
8.	Prior year (uncollected + deferred and accrued - advance)	6,353,246	0	6,353,246	0	0	0	0	0	0	0	0
9.	First year premiums and considerations:											
	9.1 Direct	18,083,442	0	3,378,139	14,705,303	0	0	0	0	0	0	0
	9.2 Reinsurance assumed	341,838,559	0	341,838,559	0	0	0	0	0	0	0	0
	9.3 Reinsurance ceded	119,248,627	0	119,248,627	0	0	0	0	0	0	0	0
	9.4 Net (Line 7 - Line 8)	240,673,373	0	225,968,070	14,705,303	0	0	0	0	0	0	0
	SINGLE											
10.	Single premiums and considerations:											
	10.1 Direct	1,498,580,139	68,200,000	1,332,940,450	97,439,688	0	0	0	0	0	0	0
	10.2 Reinsurance assumed	28,329,588	1,960,811	28,870	26,339,907	0	0	0	0	0	0	0
	10.3 Reinsurance ceded	(413,064,631)	(413,064,631)	0	0	0	0	0	0	0	0	0
	10.4 Net	1,939,974,357	483,225,442	1,332,969,320	123,779,595	0	0	0	0	0	0	0
	RENEWAL											
11.	Uncollected	662,241,374	0	243,674,768	3,036,099	0	34,982,717	287,701,157	90,771,177	0	2,075,456	0
12.	Deferred and accrued	1,064,274,795	0	1,462,052,849	0	0	(332,476,742)	0	(65,301,312)	0	0	0
13.	Deferred, accrued and uncollected:											
	13.1 Direct	(133,052,408)	0	45,136,510	2,989,366	0	(260,682,430)	41,297,920	36,003,846	0	2,202,380	0
	13.2 Reinsurance assumed	1,992,390,991	0	1,737,702,585	79,040	0	7,926,345	246,403,237	279,784	0	0	0
	13.3 Reinsurance ceded	132,822,413	0	77,111,478	32,307	0	44,737,939	0	10,813,765	0	126,924	0
	13.4 Net (Line 11 + Line 12)	1,726,516,170	0	1,705,727,617	3,036,099	0	(297,494,024)	287,701,157	25,469,865	0	2,075,456	0
14.	Advance	60,347,106	0	8,909,787	578	0	32,004,968	38,000	14,624,582	0	4,769,191	0
15.	Line 13.4 - Line 14	1,666,169,064	0	1,696,817,830	3,035,521	0	(329,498,992)	287,663,157	10,845,283	0	(2,693,735)	0
16.	Collected during year:											
	16.1 Direct	19,929,861,191	0	1,836,576,008	53,995,717	0	4,398,853,434	12,281,314,651	1,143,401,061	0	215,720,320	0
	16.2 Reinsurance assumed	4,653,567,390	0	4,122,740,734	1,081,377	0	29,614,287	499,130,943	1,000,049	0	0	0
	16.3 Reinsurance ceded	4,607,508,571	6,817,376	3,854,005,790	452,565	0	683,421,158	0	61,032,652	0	1,779,030	0
	16.4 Net	19,975,920,010	(6,817,376)	2,105,310,952	54,624,529	0	3,745,046,563	12,780,445,594	1,083,368,458	0	213,941,290	0
17.	Line 15 + Line 16.4	21,642,089,074	(6,817,376)	3,802,128,782	57,660,050	0	3,415,547,571	13,068,108,751	1,094,213,741	0	211,247,555	0
18.	Prior year (uncollected + deferred and accrued - advance)	1,265,110,760	0	1,479,273,750	3,055,887	0	(291,146,504)	41,643,858	34,622,655	0	(2,338,886)	0
19.	Renewal premiums and considerations:											
	19.1 Direct	19,855,207,438	0	1,828,320,194	53,994,065	0	4,356,951,055	12,280,930,713	1,119,674,373	0	215,337,038	0
	19.2 Reinsurance assumed	5,135,459,103	0	4,357,259,459	1,061,411	0	30,592,593	745,534,180	1,011,460	0	0	0
	19.3 Reinsurance ceded	4,613,688,225	6,817,376	3,862,724,620	451,313	0	680,849,572	0	61,094,747	0	1,750,597	0
	19.4 Net (Line 17 - Line 18)	20,376,978,316	(6,817,376)	2,322,855,033	54,604,163	0	3,706,694,076	13,026,464,893	1,059,591,086	0	213,586,441	0
	TOTAL											
20.	Total premiums and annuity considerations:											
	20.1 Direct	21,371,871,018	68,200,000	3,164,638,783	166,139,057	0	4,356,951,055	12,280,930,713	1,119,674,373	0	215,337,038	0
	20.2 Reinsurance assumed	5,505,627,250	1,960,811	4,699,126,888	27,401,318	0	30,592,593	745,534,180	1,011,460	0	0	0
	20.3 Reinsurance ceded	4,319,872,221	(406,247,255)	3,981,973,247	451,313	0	680,849,572	0	61,094,747	0	1,750,597	0
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	22,557,626,047	476,408,066	3,881,792,423	193,089,061	0	3,706,694,076	13,026,464,893	1,059,591,086	0	213,586,441	0

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	240,312,036	0	217,534,660	0	0	18,406,913	402,000	3,968,463	0	0	0
22.	All other	1,382,908,984	68,200,000	1,314,708,984	0	0	0	0	0	0	0	0
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	20,155,756	0	20,155,756	0	0	0	0	0	0	0	0
	23.2 Reinsurance assumed	44,605,974	0	43,427,684	1,178,290	0	0	0	0	0	0	0
	23.3 Net ceded less assumed	(24,450,218)	0	(23,271,928)	(1,178,290)	0	0	0	0	0	0	0
24.	Single:											
	24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25.	Renewal:											
	25.1 Reinsurance ceded	400,065,968	5,063,216	369,897,003	7,474	0	19,259,445	0	5,838,829	0	0	0
	25.2 Reinsurance assumed	314,571,664	365,387	294,654,100	19,213,632	0	309,480	0	29,065	0	0	0
	25.3 Net ceded less assumed	85,494,304	4,697,829	75,242,903	(19,206,158)	0	18,949,965	0	5,809,764	0	0	0
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	420,221,724	5,063,216	390,052,759	7,474	0	19,259,445	0	5,838,829	0	0	0
	26.2 Reinsurance assumed (Page 6, Line 22)	359,177,638	365,387	338,081,784	20,391,922	0	309,480	0	29,065	0	0	0
	26.3 Net ceded less assumed	61,044,086	4,697,829	51,970,975	(20,384,448)	0	18,949,965	0	5,809,764	0	0	0
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	914,669	0	1,361,884	989,917	0	(1,245,110)	0	(491,565)	0	299,543	0
28.	Single	3,750,083	0	0	3,750,083	0	0	0	0	0	0	0
29.	Renewal	215,797,568	0	6,376,439	1,070,157	0	93,844,234	42,195,171	58,362,019	0	13,949,548	0
30.	Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31.	Totals (to agree with Page 6, Line 21)	220,462,320	0	7,738,323	5,810,157	0	92,599,124	42,195,171	57,870,454	0	14,249,091	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	58,862,568	0	12,014,082	217,700	1,277,309	72,371,659
2.	Salaries and wages	650,900,958	0	176,410,173	(18,565,352)	19,520,354	828,266,133
3.11	Contributions for benefit plans for employees	109,790,704	0	23,594,857	(270,342)	5,245,496	138,360,715
3.12	Contributions for benefit plans for agents	36,837,028	0	4,339	47,189	0	36,888,556
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	1,571,229	0	722,895	(453,929)	446,208	2,286,403
3.32	Other agent welfare	(16,708,246)	0	(4,454,582)	(189,625)	0	(21,352,453)
4.1	Legal fees and expenses	24,196,818	0	8,135,762	8,010	4,680,923	37,021,513
4.2	Medical examination fees	5,047,206	0	632,582	592	0	5,680,380
4.3	Inspection report fees	101,407	0	136	45	0	101,588
4.4	Fees of public accountants and consulting actuaries	10,513,096	0	2,724,129	964,131	0	14,201,356
4.5	Expense of investigation and settlement of policy claims	(78,316)	0	30,350,244	(2,655)	0	30,269,273
5.1	Traveling expenses	21,869,312	0	6,556,951	(28,724)	120,604	28,518,143
5.2	Advertising	40,862,740	0	9,310,782	533,948	0	50,707,470
5.3	Postage, express, telegraph and telephone	27,259,278	0	3,243,969	6,784	120,187	30,630,218
5.4	Printing and stationery	13,282,604	0	1,954,419	86,391	0	15,323,414
5.5	Cost or depreciation of furniture and equipment	10,895,976	0	1,933,280	588,661	6,379,294	19,797,211
5.6	Rental of equipment	6,711,485	0	1,652,782	99,615	0	8,463,882
5.7	Cost or depreciation of EDP equipment and software	69,937,418	0	14,795,437	613,617	(296)	85,346,176
6.1	Books and periodicals	466,360	0	109,255	6,209	102	581,926
6.2	Bureau and association fees	3,033,791	0	525,540	32,971	0	3,592,302
6.3	Insurance, except on real estate	3,378,874	0	942,967	60,431	0	4,382,272
6.4	Miscellaneous losses	6,116,902	0	2,968,489	15,824	0	9,101,215
6.5	Collection and bank service charges	11,335,458	0	1,053,011	7,802	1,490,908	13,887,179
6.6	Sundry general expenses	288,441,122	0	43,859,393	(1,928,410)	15,118,326	345,490,431
6.7	Group service and administration fees	2,103,473	0	330,951	254	0	2,434,678
6.8	Reimbursements by uninsured plans	(2,065,430)	0	(32,620,151)	(3,498)	0	(34,689,079)
7.1	Agency expense allowance	198,585	0	1	21	0	198,607
7.2	Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3	Agency conferences other than local meetings	7,712	0	937	18	0	8,667
9.1	Real estate expenses	53,202	0	393	7,707	117,380,536	117,441,838
9.2	Investment expenses not included elsewhere	0	0	0	0	384,021,799	384,021,799
9.3	Aggregate write-ins for expenses	0	0	0	0	0	0
10.	General expenses incurred	1,384,923,314	0	306,753,023	(18,144,617)	555,801,750	(a) 2,229,333,470
11.	General expenses unpaid December 31, prior year	(69,105,990)	0	154,583,998	(1,995,299,333)	2,339,106	(1,907,482,218)
12.	General expenses unpaid December 31, current year	518,311,351	0	(142,979,016)	(1,385,063,000)	2,986,512	(1,006,744,153)
13.	Amounts receivable relating to uninsured plans, prior year	0	0	12,149,120	0	0	12,149,120
14.	Amounts receivable relating to uninsured plans, current year	0	0	12,117,406	0	0	12,117,406
15.	General expenses paid during year (Lines 10+11-12-13+14)	797,505,973	0	604,284,323	(628,380,950)	555,154,344	1,328,563,690
	DETAILS OF WRITE-INS						
09.301.							
09.302.							
09.303.							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	0	0	0	0	0	0

(a) Includes management fees of $ 545,825,783 to affiliates and $ 200,711,356 to non-affiliates.

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

		Insurance			4	5
		1	2	3		
		Life	Accident and Health	All Other Lines of Business	Investment	Total
1.	Real estate taxes	0	0	0	20,987,546	20,987,546
2.	State insurance department licenses and fees	1,827,562	709,529	8,093,371	0	10,630,462
3.	State taxes on premiums	109,673,431	22,443,917	8,860,191	0	140,977,539
4.	Other state taxes, including $ 6,758,266 for employee benefits	2,687,804	613,986	7,701,449	250	11,003,489
5.	U.S. Social Security taxes	26,902,164	6,723,678	45,575,042	0	79,200,884
6.	All other taxes	19,294,612	1,596,517	29,554,378	319	50,445,826
7.	Taxes, licenses and fees incurred	160,385,573	32,087,627	99,784,431	20,988,115	313,245,746
8.	Taxes, licenses and fees unpaid December 31, prior year	(15,327,743)	3,080,267	14,468,726	397,334	2,618,584
9.	Taxes, licenses and fees unpaid December 31, current year	68,738,244	(60,097,917)	17,853,167	3,088,329	29,581,823
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	76,319,586	95,265,811	96,399,990	18,297,120	286,282,507

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	236,343,573	3,968,463
2.	Applied to shorten the endowment or premium-paying period	0	0
3.	Applied to provide paid-up additions	1,382,908,984	0
4.	Applied to provide paid-up annuities	0	0
5.	Total Lines 1 through 4	1,619,252,557	3,968,463
6.	Paid in cash	208,108,430	2,488,064
7.	Left on deposit	189,463,057	3,690
8.	Aggregate write-ins for dividend or refund options	(1,745,823,487)	0
9.	Total Lines 5 through 8	271,000,556	6,460,217
10.	Amount due and unpaid	20,634,942	4,308,973
11.	Provision for dividends or refunds payable in the following calendar year	1,883,947,638	(8,397,787)
12.	Terminal dividends	82,300,000	0
13.	Provision for deferred dividend contracts	0	0
14.	Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15.	Total Lines 10 through 14	1,986,882,580	(4,088,814)
16.	Total from prior year	1,930,466,197	3,992,274
17.	Total dividends or refunds (Lines 9 + 15 - 16)	327,416,940	(1,620,871)
	DETAILS OF WRITE-INS		
0801.	Dividends on modco reinsurance	(1,745,823,487)	0
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page	0	0
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(1,745,823,487)	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001. AE 3.50% or AM(5) 3.25% CRF if greater 35-40	977,699	0	977,699	0	0
0100002. AE 3.50% or AE 3.50% CRF MOD if greater 33-35	18,100	0	18,100	0	0
0100003. AE 3.50% or AE 3.50% CRF if greater 15-38	2,301,698	0	2,301,698	0	0
0100004. AE 3.50% or AE 3.00% CRF if greater 1906	128	128	0	0	0
0100005. AE 3.25% or AE 3.25% CRF if greater 35-40	12,553,841	0	12,553,841	0	0
0100006. AE 3.50% 28 - 41	240,310	0	240,310	0	0
0100007. AE 3.50% MOD 47 - 48	220,708	0	220,708	0	0
0100008. AE 3.00% 41 - 47	280,133	0	280,133	0	0
0100009. AM(5) 3.50% 47	0	0	0	0	0
0100010. AM(5) 3.50% or AM(5) 2.50% CRF if greater 38-47	2,701,389	0	2,701,389	0	0
0100011. AM(5) 3.25% or AM(5) 3.25% CRF MOD if greater 35-42	7,924,293	0	7,924,293	0	0
0100012. AM(5) 3.25% or AM(5) 3.25% CRF if greater 35-42	37,595,999	0	37,595,999	0	0
0100013. AM(5) 3.25% or AE CRF 3.25% 38-41	1,540,458	0	1,540,458	0	0
0100014. AM(5) 3.25% or NY STD INT 3.25% CRF 41	377	0	377	0	0
0100015. AM(5) 3.00% or AM(5) 3.00% CRF if greater 35-41	25,762	0	25,762	0	0
0100016. AM(5) 2.50% or AM(5) 2.50% CRF if greater 41-47	177,092,427	0	177,092,427	0	0
0100017. AM(5) 2.50% or AM(5) CRF 2.50% MOD if greater 41-47	40,799,420	0	40,799,420	0	0
0100018. 41 CSO 3.50% CRVM 50-64	84,984	0	84,984	0	0
0100019. 41 CSO 3.50% 44-62	17,932	0	17,932	0	0
0100020. 41 CSO 3.50% or 41 CSO 2.50% CRF if greater 47-63	204,645,566	0	204,645,566	0	0
0100021. 41 CSO 3.50% or 41 CSO 4.5% CRF if greater 60-67	376,835,509	0	376,835,509	0	0
0100022. 41 CSO 3.50% or 41 STD INT 2.50% CRF if greater 47-60	57,009,301	0	57,009,301	0	0
0100023. 41 CSO 3.50% or 41 STD INT 4.5% CRF if greater 47-60	1,660,086,938	0	1,660,086,938	0	0
0100024. 41 CSO 2.50% CRVM OR 41 CSO CRF 2.50% MOD if greater 47-63	1,660,844,373	0	1,660,844,373	0	0
0100025. 41 CSO 2.50% 44-85	1,140,367	0	311,616	0	828,751
0100026. 41 CSO 2.50% or AE 3.50% if greater 21-55	0	0	0	0	0
0100027. 41 CSO 2.50% or 41 CSO CRF 2.50% if greater 42-69	2,228,935,201	0	2,228,935,201	0	0
0100028. 41 CSO 3.00% CRVM 48 - 64	2,672,103	0	2,672,103	0	0
0100029. 41 CSO 3.00% MOD 57 - 62	3,688,634	0	3,688,634	0	0
0100030. 41 CSO 3.00% 58 - 13 NB	43,766	0	43,766	0	0
0100031. 41 CSO 2.50% CRVM 57 - 64	98,747	0	98,747	0	0
0100032. 41 CSO 2.50% MOD 45 - 64	3,432,243	0	3,432,243	0	0
0100033. 58 CSO 6.00% CRVM 83-84	252	0	252	0	0
0100034. 58 CSO 6.00% 83 - 86	10,314	0	10,314	0	0
0100035. 58 CSO 4.50% CRVM 77 - 10	63,909,441	0	63,909,441	0	0
0100036. 58 CSO 4.50% NLP 81 - 14	30,371	0	30,371	0	0
0100037. 58 CSO 4.50% or 58 CSO at various rates if greater 82-84	7,671,782	0	7,671,782	0	0
0100038. 58 CSO 4.50% MOD or 58 CSO at various rates CRVM if greater 81-84	833,523,109	0	833,523,109	0	0
0100039. 58 CSO 4.50%/20/3.50% or 58 CSO at various rates if greater 79-84	17,371,836	0	17,371,836	0	0
0100040. 58 CSO 4.50%/20/3.50% MOD or 58 CSO at various rates CRVM if greater 79-84	66,459,029	0	66,459,029	0	0
0100041. 58 CSO 4.50%/20/3.00% or 58 CSO at various rates if greater 74-84	385,777,607	0	385,777,607	0	0
0100042. 58 CSO 4.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 79-85	1,904,666,059	0	1,904,666,059	0	0
0100043. 58 CSO 4.00% CRVM 63-88	78,995,245	0	78,995,245	0	0
0100044. 58 CSO 4.00% 75 - 91	182,477	0	182,477	0	0
0100045. 58 CSO 4.00% or 58 CSO at various rates if greater 78-85	1,498,911,039	0	1,498,911,039	0	0
0100046. 58 CSO 4.00% MOD or 58 CSO at various rates CRVM if greater 78-84	351,256,211	0	351,256,211	0	0
0100047. 58 CSO 3.50% CRVM 61-93	6,615,334	0	6,615,334	0	0
0100048. 58 CSO 3.50% NLP 64 - 91	1,472,897	0	1,472,897	0	0
0100049. 58 CSO 3.50%/20/3.00% or 58 CSO at various rates if greater 74-84	597,955,102	0	597,955,102	0	0
0100050. 58 CSO 3.50%/20/3.00% MOD or 58 CSO at various rates CRVM if greater 74-85	2,568,618,598	0	2,568,618,598	0	0
0100051. 58 CSO 3.50% 63-64, 85-86	15,249,957	0	0	0	15,249,957
0100052. 58 CSO 3.00% 62 - 08	27,923,372	0	10,763,565	0	17,159,807
0100053. 58 CSO 3.00% or 58 CSO at various rates if greater 71-85	2,058,937,437	0	2,058,937,437	0	0
0100054. 58 CSO 3.00% MOD or 58 CSO at various rates CRVM if greater 71-75	7,933,098	0	7,933,098	0	0
0100055. 58 CSO 2.50% 63-74, 99-05	7,769,885	0	7,769,885	0	0
0100056. 58 CSO 2.50% MOD or 58 CSO at various rates CRVM if greater 62-75	3,111,299,656	0	3,111,299,656	0	0
0100057. 58 CSO 2.50% or 58 CSO at various rates if greater 62-76	5,379,517,922	0	5,379,517,922	0	0
0100058. 58 CET 4.50%/20/3.50% or 58 CET at various rates if greater 79-84	2,758,877	0	2,758,877	0	0
0100059. 58 CET 4.50%/20/3.00% or 58 CET at various rates if greater 80-85	84,869,979	0	84,869,979	0	0
0100060. 58 CET 4.50% or 58 CET at various rates if greater 82-84	13,206,627	0	13,206,627	0	0
0100061. 58 CET 4.00% or 58 CET at various rates if greater 79-84	12,723,516	0	12,723,516	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100062.	58 CET 3.50%/20/3.00% or 58 CET at various rates if greater 74-84	170,615,802	0	170,615,802	0	0
0100063.	58 CET 2.50% or 58 CET at various rates if greater 62-75	180,871,342	0	180,871,342	0	0
0100064.	58 CSO 5.50% CRVM 64 - 91	813,056	0	813,056	0	0
0100065.	58 CSO 5.50% 87 - 93	7,404	0	7,404	0	0
0100066.	58 CSO 4.25% CRVM 85 - 85	38	0	38	0	0
0100067.	58 CSO 4.00% MOD 77 - 87	1,728,869	0	1,728,869	0	0
0100068.	58 CSO 3.50% MOD 66 - 77	6,478,799	0	6,478,799	0	0
0100069.	58 CSO 3.25% MOD 63 - 71	245,000	0	245,000	0	0
0100070.	58 CSO 3.25% 69 - 70	35,233	0	35,233	0	0
0100071.	58 CSO 3.00% CRVM 61 - 11	13,050,135	0	13,050,135	0	0
0100072.	58 CSO 3.00% MOD 62 - 83	27,717,702	0	27,717,702	0	0
0100073.	58 CSO 2.75% CRVM 65 - 67	94,717	0	94,717	0	0
0100074.	58 CSO 2.75% 64 - 89	925,096	0	925,096	0	0
0100075.	58 CSO 2.50% CRVM 64 - 81	515,289	0	515,289	0	0
0100076.	58 CSO 2.50% MOD 68 - 80	4,827,505	0	4,827,505	0	0
0100077.	58 CSO 2.25% 67 - 67	6,798	0	6,798	0	0
0100078.	58 CET 4.50% CRVM 81 - 88	57,857	0	57,857	0	0
0100079.	58 CET 4.00% CRVM 76 - 89	246,019	0	246,019	0	0
0100080.	58 CET 4.00% MOD 77 - 84	15,720	0	15,720	0	0
0100081.	58 CET 3.50% CRVM 64 - 89	120,240	0	120,240	0	0
0100082.	58 CET 3.50% MOD 66 - 73	9,320	0	9,320	0	0
0100083.	58 CET 3.50% 65 - 72	18,612	0	18,612	0	0
0100084.	58 CET 3.00% MOD 63 - 77	207,893	0	207,893	0	0
0100085.	58 CET 3.00% CRVM 59 - 91	190,441	0	190,441	0	0
0100086.	58 CET 3.00% 64 - 01	35,034	0	35,034	0	0
0100087.	58 CET 2.75% CRVM 66 - 67	11,645	0	11,645	0	0
0100088.	58 CET 2.75% 65 - 65	2,380	0	2,380	0	0
0100089.	58 CET 2.50% CRVM 64 - 70	10,355	0	10,355	0	0
0100090.	58 CET 2.50% MOD 69 - 80	50,824	0	50,824	0	0
0100091.	80 CSO 7.25% 84-86	442,045	0	442,045	0	0
0100092.	80 CSO 6.50% 87-93	2,613,480	0	2,613,480	0	0
0100093.	80 CSO 6.00% 83 - 93	13,899,241	0	13,899,241	0	0
0100094.	80 CSO 6.00% CRVM 83-93	48,046,519	0	48,046,519	0	0
0100095.	80 CSO 5.75% MOD OR 80 CSO at various rates CRVM if greater 01-07	215,193,208	0	215,193,208	0	0
0100096.	80 CSO 5.75% or 80 CSO at various rates if greater 01-06	2,729,562	0	2,729,562	0	0
0100097.	80 CSO 5.50% CRVM 70 - 13 NB	517,643,036	0	517,643,036	0	0
0100098.	80 CSO 5.50% 82-98	135,204,895	0	124,795,011	0	10,409,884
0100099.	80 CSO 5.50% or 80 CSO at various rates if greater 86-97	1,508,300,790	0	1,508,300,790	0	0
0100100.	80 CSO 5.50% MOD or 80 CSO at various rates CRVM if greater 86-99	3,946,388,767	0	3,946,388,767	0	0
0100101.	80 CSO 5.50%/20/4.00% or 80 CSO at various rates if greater 83-99	4,031,903,606	0	4,031,903,606	0	0
0100102.	80 CSO 5.50%/20/4.00% MOD or 80 CSO at various rates CRVM if greater 83-99	4,939,467,103	0	4,939,467,103	0	0
0100103.	80 CSO 5.50%/20/3.75% or 80 CSO at various rates if greater 84-85	3,988,821	0	3,988,821	0	0
0100104.	80 CSO 5.50%/20/3.75% MOD or 80 CSO at various rates CRVM if greater 84-85	2,784,660	0	2,784,660	0	0
0100105.	80 CSO 5.50%/20/3.50% or 80 CSO at various rates if greater 83-89	1,392,218,026	0	1,392,218,026	0	0
0100106.	80 CSO 5.50%/20/3.50% MOD or 80 CSO at various rates CRVM if greater 83-89	1,900,273,816	0	1,900,273,816	0	0
0100107.	80 CSO 5.25% CRVM 95-98	9,749,490	0	9,749,490	0	0
0100108.	80 CSO 5.25% 95	0	0	0	0	0
0100109.	80 CSO 5.25%/20/3.25% or 80 CSO at various rates if greater 83-88	100,892,565	0	100,892,565	0	0
0100110.	80 CSO 5.25%/20/3.25% MOD or 80 CSO at various rates CRVM if greater 83-89	822,789,342	0	822,789,342	0	0
0100111.	80 CSO 5.00% CRVM 90 - 94	594,368,345	0	594,368,345	0	0
0100112.	80 CSO 5.00% 88-05	89,081,189	0	83,105,059	0	5,976,130
0100113.	80 CSO 5.00% 93-01	27,025,291	0	27,025,291	0	0
0100114.	80 CSO 5.00% or 80 CSO at various rates 06-12	263,283	0	263,283	0	0
0100115.	80 CSO 5.00% MOD or 80 CSO at various rates CRVM 06-13NB	24,944,033	0	24,944,033	0	0
0100116.	80 CSO 5.00% MOD or 01 CSO at various rates CRVM 09-13	42,232	0	42,232	0	0
0100117.	80 CSO 4.75% CRVM 99-01	21,862,127	0	21,862,127	0	0
0100118.	80 CSO 4.50% CRVM 99-05	2,779,680,085	0	2,779,680,085	0	0
0100119.	80 CSO 4.50% CRVM 86 - 11	3,078,397,799	0	3,078,397,799	0	0
0100120.	80 CSO 4.50% 82-07	90,155,847	0	23,615,682	0	66,540,165
0100121.	80 CSO 4.50% or 80 CSO at various rates if greater 94-02	127,945,452	0	127,945,452	0	0
0100122.	80 CSO 4.50% MOD or 80 CSO at various rates CRVM if greater 94-02	268,743,444	0	268,743,444	0	0
0100123.	80 CSO 4.00% CRVM 06 - 07	1,442,068,031	0	1,442,068,031	0	0
0100124.	80 CSO 4.00% 88-07	199,892,136	0	184,935,671	0	14,956,465
0100125.	80 CSO 4.00% or 80 CSO at various rates if greater 83-07	1,457,372,102	0	1,457,372,102	0	0
0100126.	80 CSO 4.00% MOD or 80 CSO at various rates CRVM if greater 83-08	4,663,795,371	0	4,663,795,371	0	0
0100127.	80 CSO 3.50% CRVM 00 - 14 NB	41,529,331	0	41,529,331	0	0
0100128.	80 CSO 3.50% CRVM 05	325,226,580	0	325,226,580	0	0
0100129.	80 CSO 3.50% or 80 CSO at various rates if greater 84	39,033	0	39,033	0	0
0100130.	80 CSO 3.50% MOD or 80 CSO at various rates CRVM if greater 83-84	826,041	0	826,041	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100131. 80 CSO 3.00% or 80 CSO at various rates if greater 83-84	646	0	646	0	0
0100132. 80 CSO 3.00% CRVM 86 - 11	174,814,906	0	174,814,906	0	0
0100133. 01 CSO 5.75% MOD or 01 CSO various CRVM	0	0	0	0	0
0100134. 01 CSO 5.00% MOD or 01 CSO various CRVM 08-14NB	18,348,314	0	18,348,314	0	0
0100135. 01 CSO 5.00% or 01 CSO various 08-12	84,215	0	84,215	0	0
0100136. 01 CSO 4.50% 08-10	67,329	0	67,329	0	0
0100137. 01 CSO 4.50% CRVM 04-05	381,667,117	0	381,667,117	0	0
0100138. 01 CSO 4.00% MOD or 01 CSO at various rates CRVM 08-12	28,210,246	0	28,210,246	0	0
0100139. 01 CSO PREF 4.00% CRVM 07-12	578,664,253	0	578,664,253	0	0
0100140. 01 CSO 4.00% CRVM 07-12	2,644,963,131	0	2,644,963,131	0	0
0100141. 01 CSO 4.00% CRVM 07-14NB	0	0	0	0	0
0100142. 01 CSO 4.00% CRVM 06-14NB	6,195,317,789	0	6,195,317,789	0	0
0100143. 01 CSO PREF 4.50% CRVM 09	3,566	0	3,566	0	0
0100144. 01 CSO 4.00% 06-12	55,018,246	0	44,228,055	0	10,790,191
0100145. 01 CSO PREF 3.50% CRVM 13-14NB	170,026,686	0	170,026,686	0	0
0100146. 01 CSO 4.00% 06-11NB	0	0	0	0	0
0100147. 01 CSO 3.50% CRVM 06-14NB	3,146,312,473	0	3,146,312,473	0	0
0100148. 01 CSO 3.50% CRVM 06-11 NB	0	0	0	0	0
0100149. 01 CSO 3.50% 13, 14NB	42,426,809	0	41,949,729	0	477,080
0100150. 01 CSO 3.50% 08-14 NB	5,626,709	0	5,626,709	0	0
0100151. 01 CSO 3.50% MOD or 01 CSO at various rates CRVM 14NB	39,297,636	0	39,297,636	0	0
0100152. 01 CSO 3.00% CRVM 06 - 14 NB	21,731,470	0	21,731,470	0	0
0100153. 01 CSO 2.00% CRVM 12 - 14 NB	127,268	0	127,268	0	0
0100154. 80 CET 6.00% 88-93	0	0	0	0	0
0100155. 80 CET 5.50% or 80 CET at various rates if greater 86-96	56,800,838	0	56,800,838	0	0
0100156. 80 CET 5.50%/20/4.00% or 80 CET at various rates if greater 83-96	177,395,916	0	177,395,916	0	0
0100157. 80 CET 5.50%/20/3.75% or 80 CET at various rates if greater 84-85	387,122	0	387,122	0	0
0100158. 80 CET 5.50%/20/3.50% or 80 CET at various rates if greater 83-87	50,939,710	0	50,939,710	0	0
0100159. 80 CET 5.25% 94 and later	2,799	0	0	2,799	0
0100160. 80 CET 5.25%/20/3.25% or 80 CET at various rates if greater 83-87	48,999,231	0	48,999,231	0	0
0100161. 80 CET 5.00% or 80 CET at various rates if greater 06-11	154,131	0	154,131	0	0
0100162. 80 CET 4.00% 88-01	79,173,474	0	79,173,474	0	0
0100163. 80 CSO 4.00% 84-08	0	0	0	0	0
0100164. 80 CET 4.00% or 80 CET at various rates if greater 84-02	83,069,885	0	83,069,885	0	0
0100165. 80 CET 3.50% or 80 CET at various rates if greater 84	843,640	0	843,640	0	0
0100166. 80 CET 5.75% or 80 CET at various rates if greater 01-06	2,307,800	0	2,307,800	0	0
0100167. 80 CET 5.50% CRVM 79 - 93	239,441	0	239,441	0	0
0100168. 80 CET 5.50% 89 - 91	22,646	0	22,646	0	0
0100169. 80CET 4.50% 01-05	59,092	0	59,092	0	0
0100170. 80 CET 5.00% CRVM 93 - 94	20,989	0	20,989	0	0
0100171. 80 CET 4.50% CRVM 95 - 01	463,745	0	463,745	0	0
0100172. 60 CSG 4.50% CRVM 84 - 95	40,233	0	40,233	0	0
0100173. 80 CSO 3.75% CRVM 13 - 13	1,092	0	1,092	0	0
0100174. 80 CSO 3.5% 13, 14NB	5,961,258	0	7,842	0	5,953,416
0100175. N.Y. STD IND 3.50% or N.Y. STD IND 3.25% CRF if greater 18-41	16,172,528	16,172,528	0	0	0
0100176. 41 STD IND 3.50% or 41 STD IND 2.50% CRF if greater 17-67	17,931,302	17,931,302	0	0	0
0100177. 41 STD IND 3.00% or 41 STD IND 2.50% CRF if greater 42-67	5,444,862	5,444,862	0	0	0
0100178. 41 STD IND 4.00% or 41 STD IND 4.50% CRF if greater 09-67	506,380,868	506,380,868	0	0	0
0100179. 41 STD IND 3.50% or 41 STD IND 4.50% CRF if greater 47-67	801,411,332	801,411,332	0	0	0
0100180. NY STD IND 3.50% OR NY STD INF 3.50% CRF if greater 07-37	267,982,626	267,982,626	0	0	0
0100181. NY STD IND 4.00% OR NY STD IND 4.50% CRF if greater 10-41	537,327,199	537,327,199	0	0	0
0100182. NY STD INT 3.50% or NY STD INT 3.50% CRF MOD 23-28	0	0	0	0	0
0100183. NY STD INT 3.50% or NY STD INT 3.50% CRF if greater 24-36	5,084,714	0	5,084,714	0	0
0100184. NY STD INT 3.50% or N.Y. STD INT 3.25% CRF if greater 36-41	15,379,128	0	15,379,128	0	0
0100185. NY STD INT 3.25% or NY STD INT 3.25% CRF if greater 40-42	6,100	0	6,100	0	0
0100186. NY STD INT 4.00% or NY STD INT 4.50% CRF if greater 28-41	156,915,593	0	156,915,593	0	0
0100187. 41 STD INT 3.50% or 41 STD INT 2.50% CRF if greater 42-59	25,559,957	0	25,559,957	0	0
0100188. 41 STD INT 4.00% or 41 STD INT 4.50% CRF if greater 42-47	284,943,527	0	284,943,527	0	0
0100189. Double AM(5) 3.50% CRVM or Double AM-5) 2.50% MOD CRF if greater 42-47	0	0	0	0	0
0100190. Double AM(5) 3.50% or Double AM(5) CRF 2.50% if greater 42-47	105	0	105	0	0
0100191. Double AM(5) 2.50% or Double AM(5) 2.50% CRF if greater 42-47	26,498	0	26,498	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100192. Double AM(5) 2.50% or Double AM(5) CRF 2.50% CRVM if greater 43-47	0	0	0	0	0
0100193. Double 41 CSO 3.50% or Double 41 CSO 2.50% CRF if greater 47-57	60	0	60	0	0
0100194. Double 41 CSO 2.50% CRVM or Double 41 CSO CRF 2.50% MOD 50-63	1,323,683	0	1,323,683	0	0
0100195. Double 41 CSO 2.50% or DBL 41 CSO 2.50% CRF if greater 48-63	2,552,705	0	2,552,705	0	0
0100196. SGLI Conversion Pool Experience 4.50% 00-05	1,912,076	0	0	0	1,912,076
0100197. SGLI Conversion Pool Experience 4.00% 06-12	4,685,222	0	0	0	4,685,222
0100198. SGLI Unearend Premium 14NB	7,056,230	0	0	0	7,056,230
0100199. SGLI Conversion Pool Experience 3.50% 13, 14NB	2,398,374	0	0	0	2,398,374
0100200. Reserve for Group Life fund accumulations various rates	1,263,851,628	0	0	0	1,263,851,628
0100201. 2001 CET 5.75% or 2001 CET at various	0	0	0	0	0
0100202. 2005 Modified Group Term Life Waiver table 6.0% extended death benefits 83-86	10,282,173	0	0	0	10,282,173
0100203. 2005 Modified Group Term Life Waiver table 5.50% extended death benefits 87 - 92	31,808,632	0	0	0	31,808,632
0100204. 2005 Modified Group Term Life Waiver table 5.00% extended death benefits 93 -94	21,081,070	0	0	0	21,081,070
0100205. 2005 Modified Group Term Life Waiver table 4.50% extended death benefits 80-82 and 95-05	206,847,107	0	0	0	206,847,107
0100206. 2005 Modified Group Term Life Waiver table 4.00% extended death benefits 45 and prior, 75-79, 06-12	342,303,670	0	0	0	342,303,670
0100207. 2005 Modified Group Term Life Waiver table 3.50% extended death benefits 46-74, 13, 14NB	240,524,656	0	0	0	240,524,656
0100208. 60 CSG 3.75% 14NB	63,606,391	0	0	0	63,606,391
0100209. Modified 60 CSG 3.75% 14NB	200,333,501	0	0	0	200,333,501
0100210. Modified 94 GAM 4.5% 97-05	107,108,660	0	0	0	107,108,660
0100211. Modified 94 GAM 3.5% 13, 14NB	1,727,444	0	0	0	1,727,444
0100212. Modified 94 GAM 4.0% 06-12	82,183,350	0	0	0	82,183,350
0199997. Totals (Gross)	80,067,866,106	2,152,650,845	75,179,160,432	2,799	2,736,052,030
0199998. Reinsurance ceded	13,417,312,807	140,827,625	13,260,575,882	0	15,909,300
0199999. Life Insurance: Totals (Net)	66,650,553,299	2,011,823,220	61,918,584,550	2,799	2,720,142,730
0200001. 37 SA 3.50% immediate and deferred	305,610	XXX	0	XXX	305,610
0200002. 37 SA 3.50% immediate 62 and prior	82,769	XXX	82,769	XXX	0
0200003. 37 SA 2.25% deferred CARVM 48	0	XXX	0	XXX	0
0200004. 37 SA 2.25% deferred CARVM 47-62	0	XXX	0	XXX	0
0200005. A-1949 ADJ 3.50% immediate all years deferred 70-84	119,951	XXX	119,951	XXX	0
0200006. A-1949 3.50% immediate 64-74	521,385	XXX	521,385	XXX	0
0200007. A-1949 3.50% immediate 63-74	0	XXX	0	XXX	0
0200008. A-1949 3.00% deferred CARVM 65-75	0	XXX	0	XXX	0
0200009. A-1949 3.00% deferred CARVM 68-74	0	XXX	0	XXX	0
0200010. A-1949 3.00% deferred CARVM 69-74	1,237,556	XXX	1,237,556	XXX	0
0200011. A-1949 2.75% deferred CARVM 64, 66-69	167,109	XXX	167,109	XXX	0
0200012. A-1949 2.75% deferred CARVM 62-71	0	XXX	0	XXX	0
0200013. 71 IAM 11.25% immediate 83	801,561	XXX	801,561	XXX	0
0200014. 71 IAM 9.25% deferred CARVM 33-83	0	XXX	0	XXX	0
0200015. 71 IAM 9.25% deferred CARVM 68-82	3,564,085	XXX	3,564,085	XXX	0
0200016. 71 IAM 8.25% deferred CARVM 83	49,152,139	XXX	49,152,139	XXX	0
0200017. 71 IAM 8.00% deferred CARVM 84	50,231,353	XXX	50,231,353	XXX	0
0200018. 71 IAM 7.50% immediate 81-82	1,544,084	XXX	1,544,084	XXX	0
0200019. 71 IAM 6.00% immediate 75-80	2,314,187	XXX	2,314,187	XXX	0
0200020. 71 IAM 4.50% deferred CARVM 81-82	85,973,570	XXX	85,973,570	XXX	0
0200021. 71 IAM 4.00% deferred CARVM 75-85	0	XXX	0	XXX	0
0200022. 71 IAM 4.00% deferred CARVM 78-81	90,712,253	XXX	90,712,253	XXX	0
0200023. 71 IAM 3.50% deferred CARVM 75-78, 83	765,632	XXX	689,221	XXX	76,411
0200024. 71 IAM 3.50% deferred CARVM 75-84	0	XXX	0	XXX	0
0200025. 71 IAM 3.50% CARVM	0	XXX	0	XXX	0
0200026. 83a 11.25% immediate 84	10,629,397	XXX	10,629,397	XXX	0
0200027. 83a 11.00% immediate 85	3,514,529	XXX	3,514,529	XXX	0
0200028. 83a 9.25% immediate 86	1,244,692	XXX	1,238,437	XXX	6,255
0200029. 83a 8.75% immediate 88-89	16,782,045	XXX	16,782,045	XXX	0
0200030. 83a 8.25% immediate 90-91	26,264,673	XXX	26,264,673	XXX	0
0200031. 83a 8.00% deferred CARVM 85	41,618,836	XXX	41,618,836	XXX	0
0200032. 83a 8.00% immediate 87	2,510,076	XXX	2,510,076	XXX	0
0200033. 83a 7.75% immediate 92	12,422,432	XXX	12,422,432	XXX	0
0200034. 83a 7.25% immediate 95	18,941,586	XXX	18,934,293	XXX	7,293
0200035. 83a 7.00% immediate 93	11,420,054	XXX	11,420,054	XXX	0
0200036. 83a 6.75% immediate 96-97	21,766,256	XXX	21,690,916	XXX	75,340
0200037. 83a 6.75% deferred CARVM 86,88	95,695,415	XXX	95,695,415	XXX	0
0200038. 83a 6.50% deferred CARVM 89	129,214,774	XXX	129,214,774	XXX	0
0200039. 83a 6.50% immediate 94	15,897,127	XXX	15,882,308	XXX	14,819
0200040. 83a 6.25% deferred CARVM 87,90-91	334,565,389	XXX	334,565,389	XXX	0
0200041. 83a 6.25% immediate 98	92,289	XXX	22,770	XXX	69,519
0200042. 83a 6.00% deferred CARVM 92	70,814,495	XXX	70,814,495	XXX	0
0200043. 83a 5.75% deferred CARVM 95	126,268,109	XXX	126,268,109	XXX	0
0200044. 83a 5.50% deferred CARVM 93, 00	124,244,455	XXX	124,244,455	XXX	0
0200045. 83a 5.25% deferred CARVM 94, 96-97,01-02	440,458,411	XXX	440,458,411	XXX	0
0200046. 83a 5.00% deferred CARVM 98-99, 09	155,504,225	XXX	155,504,225	XXX	0
0200047. 83a 4.75% deferred CARVM 03, 04	204,197,259	XXX	204,197,259	XXX	0
0200048. 83a 4.50% deferred CARVM 05-08	239,484,607	XXX	227,752,733	XXX	11,731,874
0200049. 83a 4.25% deferred CARVM 10, 11	71,000,293	XXX	71,000,293	XXX	0
0200050. 83a 3.75% deferred CARVM 12, 14 NB	31,855,054	XXX	31,855,054	XXX	0
0200051. 83a various immediate 85 and later NB	8,257,839,253	XXX	1,723,623,651	XXX	6,534,215,602
0200052. 83a adj various immediate 85 and later NB	1,885,671,682	XXX	1,091,884,654	XXX	793,787,028

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200053. 83a 3.50% deferred CARVM 13	22,242,727	XXX	22,242,727	XXX	0
0200054. A-2000 8.50% deferred CARVM 84-85	1,517,559	XXX	1,517,559	XXX	0
0200055. A-2000 7.25% deferred CARVM 86	984,393	XXX	984,393	XXX	0
0200056. A-2000 7.00% deferred CARVM 88-89	734,717	XXX	734,717	XXX	0
0200057. A-2000 7.00% immediate 00	14,005,758	XXX	13,114,335	XXX	891,423
0200058. A-2000 6.75% deferred CARVM 91	3,061,672	XXX	511,633	XXX	2,550,039
0200059. A-2000 6.75% immediate 01	15,359,354	XXX	14,656,359	XXX	702,995
0200060. A-2000 6.50% deferred CARVM 87,90	2,750,653	XXX	2,410,492	XXX	340,161
0200061. A-2000 6.50% immediate 02	22,777,060	XXX	22,100,201	XXX	676,859
0200062. S1PxA CMI 2013 3.50%	21,366,249	XXX	0	XXX	21,366,249
0200063. A-2000 6.25% deferred CARVM 92	4,754,258	XXX	916,495	XXX	3,837,763
0200064. A-2000 6.25% immediate 98-99	19,376,953	XXX	19,341,659	XXX	35,294
0200065. A-2000 6.00% deferred CARVM 95	5,294,660	XXX	2,863,417	XXX	2,431,243
0200066. A-2000 6.00% immediate 03, 09	98,166,047	XXX	65,584,695	XXX	32,581,352
0200067. A-2000 5.75% deferred CARVM 93,00	83,220,745	XXX	28,205,918	XXX	55,014,827
0200068. A-2000 5.50% deferred CARVM 94, 96-97, 01-02	221,906,934	XXX	63,398,992	XXX	158,507,942
0200069. A-2000 5.50% immediate 04,07-08	72,688,621	XXX	68,370,180	XXX	4,318,441
0200070. A-2000 5.50% immediate 08	0	XXX	0	XXX	0
0200071. A-2000 5.25% deferred CARVM 98-99	61,932,008	XXX	25,369,511	XXX	36,562,497
0200072. A-2000 5.25% immediate 05-06, 10	222,483,487	XXX	129,070,679	XXX	93,412,808
0200073. A-2000 5.25% immediate 05, 10	28,264	XXX	28,264	XXX	0
0200074. A-2000 5.00% deferred CARVM 03	137,126,808	XXX	52,871,329	XXX	84,255,479
0200075. A-2000 5.00% immediate 11	95,376,380	XXX	47,364,088	XXX	48,012,292
0200076. A-2000 4.75% deferred CARVM 04, 07-08	65,955,245	XXX	46,407,258	XXX	19,547,987
0200077. A-2000 4.50% deferred CARVM 05-06	57,276,962	XXX	39,069,051	XXX	18,207,911
0200078. A-2000 4.25% immediate 12	78,007,460	XXX	42,174,461	XXX	35,832,999
0200079. A-2000 4.00% immediate 13	72,385,481	XXX	45,381,567	XXX	27,003,914
0200080. A-2000 4.50% IMMEDIATE 14 NB	59,707,114	XXX	42,806,177	XXX	16,900,937
0200081. For Guaranteed Benefits under Variable annuities	306,685,302	XXX	137,689,482	XXX	168,995,820
0200082. 51 GAM 3.50% immediate and deferred	24,379,273	XXX	0	XXX	24,379,273
0200083. 71 GAM 11.25% immediate and deferred	97,689,555	XXX	0	XXX	97,689,555
0200084. 71 GAM 10.75% immediate and deferred	52,599,739	XXX	0	XXX	52,599,739
0200085. 71 GAM 9.75% immediate and deferred	217,503,354	XXX	0	XXX	217,503,354
0200086. 71 GAM 7.75% immediate and deferred	39,123,015	XXX	0	XXX	39,123,015
0200087. 71 GAM 7.50% immediate and deferred	523,460,604	XXX	0	XXX	523,460,604
0200088. 71 GAM 6.00% immediate and deferred	39,082,575	XXX	0	XXX	39,082,575
0200089. 83 GAM 11.00% immediate and deferred	71,565,490	XXX	0	XXX	71,565,490
0200090. 83 GAM 10.50% immediate and deferred	51,850,152	XXX	0	XXX	51,850,152
0200091. 83 GAM 9.50% immediate and deferred	209,478,981	XXX	0	XXX	209,478,981
0200092. 83 GAM 9.25% immediate and deferred	218,656,055	XXX	0	XXX	218,656,055
0200093. 83 GAM 8.75% immediate and deferred	137,749,533	XXX	0	XXX	137,749,533
0200094. 83 GAM 8.50% immediate and deferred	9,608,567	XXX	0	XXX	9,608,567
0200095. 83 GAM 8.42% immediate and deferred	17,458,431	XXX	0	XXX	17,458,431
0200096. 83 GAM 8.40% immediate and deferred	21,175,407	XXX	0	XXX	21,175,407
0200097. 83 GAM 8.37% immediate and deferred	363,513,985	XXX	0	XXX	363,513,985
0200098. 83 GAM 8.25% immediate and deferred	5,300,187	XXX	0	XXX	5,300,187
0200099. 83 GAM 8.16% immediate and deferred	26,785,462	XXX	0	XXX	26,785,462
0200100. 83 GAM 8.10% immediate and deferred	59,983,267	XXX	0	XXX	59,983,267
0200101. 83 GAM 8.00% immediate and deferred	280,167,850	XXX	0	XXX	280,167,850
0200102. 83 GAM 7.77% immediate and deferred	141,448,076	XXX	0	XXX	141,448,076
0200103. 83 GAM 7.75% immediate and deferred	19,031,186	XXX	0	XXX	19,031,186
0200104. 83 GAM 7.50% immediate and deferred	438,914,884	XXX	0	XXX	438,914,884
0200105. 83 GAM 7.45% immediate and deferred	64,287,473	XXX	0	XXX	64,287,473
0200106. 83 GAM 7.25% immediate and deferred	121,615,432	XXX	0	XXX	121,615,432
0200107. 83 GAM 7.00% immediate and deferred	24,042	XXX	0	XXX	24,042
0200108. 83 GAM 6.99% immediate and deferred	187,757	XXX	0	XXX	187,757
0200109. 83 GAM 6.75% immediate and deferred	88,583,770	XXX	0	XXX	88,583,770
0200110. 83 GAM 6.63% immediate and deferred	81,180	XXX	0	XXX	81,180
0200111. 83 GAM 6.50% immediate and deferred	437,204,509	XXX	0	XXX	437,204,509
0200112. 83 GAM 6.33% immediate and deferred	1,928,068	XXX	0	XXX	1,928,068
0200113. 83 GAM 6.31% immediate and deferred	28,715,135	XXX	0	XXX	28,715,135
0200114. 83 GAM 6.00% immediate and deferred	209,548,306	XXX	0	XXX	209,548,306
0200115. 94 GAR 7.00% immediate and deferred	30,001,084	XXX	0	XXX	30,001,084
0200116. 94 GAR 6.75% immediate and deferred	29,708,667	XXX	0	XXX	29,708,667
0200117. 94 GAR 6.50% immediate and deferred	39,620,640	XXX	0	XXX	39,620,640
0200118. 94 GAR 6.30% immediate and deferred	32,821,803	XXX	0	XXX	32,821,803
0200119. 94 GAR 6.25% immediate and deferred	18,142,375	XXX	0	XXX	18,142,375
0200120. 94 GAR 6.09% immediate and deferred	17,522,697	XXX	0	XXX	17,522,697
0200121. 94 GAR 6.00% immediate and deferred	128,577,898	XXX	0	XXX	128,577,898
0200122. 94 GAR 5.75% immediate and deferred	2,021,033	XXX	0	XXX	2,021,033
0200123. 94 GAR 5.71% immediate and deferred	1,066,135	XXX	0	XXX	1,066,135
0200124. 94 GAR 5.50% immediate and deferred	293,511,091	XXX	0	XXX	293,511,091
0200125. 94 GAR 5.27% immediate and deferred	10,788	XXX	0	XXX	10,788
0200126. 94 GAR 5.25% immediate and deferred	309,128,203	XXX	0	XXX	309,128,203
0200127. 94 GAR 5.00% immediate and deferred	317,757,674	XXX	0	XXX	317,757,674
0200128. 94 GAR 4.82% immediate and deferred	407,747	XXX	0	XXX	407,747
0200129. 94 GAR 4.75% immediate and deferred	51,121,303	XXX	0	XXX	51,121,303
0200130. 94 GAR 4.50% immediate and deferred	634,063,604	XXX	0	XXX	634,063,604
0200131. 94 GAR 4.44% immediate and deferred	1,387,212	XXX	0	XXX	1,387,212
0200132. 94 GAR 4.25% immediate and deferred	244,839,226	XXX	0	XXX	244,839,226
0200133. 94 GAR 4.00% immediate and deferred	343,973,464	XXX	0	XXX	343,973,464
0200134. 94 GAR 3.75% immediate and deferred	88,376,375	XXX	0	XXX	88,376,375
0200135. 94 GAR 3.50% immediate and deferred	27,286,321	XXX	0	XXX	27,286,321
0200136. 94 GAR Adj 11.25% immediate and deferred	87,850,710	XXX	0	XXX	87,850,710
0200137. 94 GAR Adj 11.00% immediate and deferred	50,085,817	XXX	0	XXX	50,085,817
0200138. 94 GAR Adj 10.75% immediate and deferred	46,603,302	XXX	0	XXX	46,603,302
0200139. 94 GAR Adj10.50% immediate and deferred	46,068,443	XXX	0	XXX	46,068,443
0200140. 94 GAR Adj 9.75% immediate and deferred	133,790,031	XXX	0	XXX	133,790,031
0200141. 94 GAR Adj 9.50% immediate and deferred	192,063,243	XXX	0	XXX	192,063,243
0200142. 94 GAR Adj 9.25% immediate and deferred	15,758,578	XXX	0	XXX	15,758,578

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200143. 94 GAR Adj 8.75% immediate and deferred	2,221,149	XXX	0	XXX	2,221,149
0200144. 94 GAR Adj 8.42% immediate and deferred	1,928,301	XXX	0	XXX	1,928,301
0200145. 94 GAR Adj 8.40% immediate and deferred	778,033	XXX	0	XXX	778,033
0200146. 94 GAR Adj 8.37% immediate and deferred	965,404	XXX	0	XXX	965,404
0200147. 94 GAR Adj 8.10% immediate and deferred	1,970,790	XXX	0	XXX	1,970,790
0200148. 94 GAR Adj 8.00% immediate and deferred	15,744,170	XXX	0	XXX	15,744,170
0200149. 94 GAR Adj 7.75% immediate and deferred	21,686,155	XXX	0	XXX	21,686,155
0200150. 94 GAR Adj 7.50% immediate and deferred	396,520,135	XXX	0	XXX	396,520,135
0200151. 94 GAR Adj 7.45% immediate and deferred	2,992,874	XXX	0	XXX	2,992,874
0200152. 94 GAR Adj 7.25% immediate and deferred	2,298,543	XXX	0	XXX	2,298,543
0200153. 94 GAR Adj 7.00% immediate and deferred	667,379	XXX	0	XXX	667,379
0200154. 94 GAR Adj 6.75% immediate and deferred	2,390,828	XXX	0	XXX	2,390,828
0200155. 94 GAR Adj 6.50% immediate and deferred	419,094	XXX	0	XXX	419,094
0200156. 94 GAR Adj 6.33% immediate and deferred	124,231	XXX	0	XXX	124,231
0200157. 94 GAR Adj 6.31% immediate and deferred	165,819	XXX	0	XXX	165,819
0200158. 94 GAR Adj 6.30% immediate and deferred	308,423	XXX	0	XXX	308,423
0200159. 94 GAR Adj 6.00% immediate and deferred	9,420,437	XXX	0	XXX	9,420,437
0200160. 94 GAR Adj 5.50% immediate and deferred	0	XXX	0	XXX	0
0200161. 94 GAR Adj 5.25% immediate and deferred	133,894	XXX	0	XXX	133,894
0200162. 94 GAR Adj 4.50% immediate and deferred	50,791	XXX	0	XXX	50,791
0200163. 94 GAR Adj 3.50% immediate and deferred	1,330,277	XXX	0	XXX	1,330,277
0200164. 94 GAR Adj 4.25%	794,652,512	XXX	0	XXX	794,652,512
0200165. Prudential 50 GAV table adj (+1) 3.50% NB	10,733,763,849	XXX	0	XXX	10,733,763,849
0200166. Prudential 50 GAV table adj (+1) various rates NB	2,430,303,671	XXX	0	XXX	2,430,303,671
0299997. Totals (Gross)	36,027,687,051	XXX	6,232,306,545	XXX	29,795,380,506
0299998. Reinsurance ceded	2,055,148	XXX	605,419	XXX	1,449,729
0299999. Annuities: Totals (Net)	36,025,631,903	XXX	6,231,701,126	XXX	29,793,930,777
0300001. 37SA 3.50% 62 and prior	371,244	0	337,816	0	33,428
0300002. a-1949 3.50% 63-74	688,711	0	521,604	0	167,107
0300003. 71 IAM 11.25% 83	237,254	0	117,711	0	119,543
0300004. 71 IAM 7.50% 81-82	678,910	0	241,951	0	436,959
0300005. 71 IAM 6.00% 75-80	1,146,396	0	680,175	0	466,221
0300006. 83a 11.25% 84	354,404	0	154,768	0	199,636
0300007. 83a 11.00% 85	643,580	0	255,277	0	388,303
0300008. 83a 9.25% 86	583,501	0	258,010	0	325,491
0300009. 83a 8.75% 88-89	979,671	0	714,979	0	264,692
0300010. 83a 8.25% 90-91	1,460,406	0	959,079	0	501,327
0300011. 83a 8.00% 87	326,985	0	218,664	0	108,321
0300012. 83a 7.75% 92	451,123	0	299,728	0	151,395
0300013. 83a 7.25% 95	463,502	0	253,809	0	209,693
0300014. 83a 7.00% 93	1,112,016	0	712,838	0	399,178
0300015. 83a 6.75% 96-97	1,200,311	0	630,458	0	569,853
0300016. 83a 6.50% 94	417,226	0	368,819	0	48,407
0300017. A-2000 7.00% 00	930,594	0	543,153	0	387,441
0300018. A-2000 6.75% 01	1,581,840	0	951,609	0	630,231
0300019. A-2000 6.50% 02	1,183,989	0	565,340	0	618,649
0300020. A-2000 6.25% 98-99	1,736,907	0	900,537	0	836,370
0300021. A-2000 6.00% 03, 09	3,795,775	0	2,587,604	0	1,208,171
0300022. A-2000 5.50% 04,07-08	6,085,165	0	4,775,000	0	1,310,165
0300023. A-2000 5.25% 05-06, 10	6,105,856	0	5,075,492	0	1,030,364
0300024. A-2000 5.00% 11	3,540,929	0	2,209,662	0	1,331,267
0300025. A-2000 4.50% 14 NB	2,966,759	0	2,229,840	0	736,919
0300026. A-2000 4.25% 12	3,955,394	0	2,472,297	0	1,483,097
0300027. A-2000 4.00% 13	2,499,326	0	1,838,797	0	660,529
0300028. 51 GAM 3.50%	236,145	0	0	0	236,145
0300029. 71 GAM 11.25%	1,590,874	0	0	0	1,590,874
0300030. 71 GAM 7.50%	1,661,754	0	0	0	1,661,754
0300031. 71 GAM 6.00%	1,349,066	0	0	0	1,349,066
0300032. 83 GAM 11.00% 85	1,433,045	0	0	0	1,433,045
0300033. 83 GAM 9.25% 86	980,550	0	0	0	980,550
0300034. 83 GAM 8.75% 88-89	2,584,246	0	0	0	2,584,246
0300035. 83 GAM 8.42% 91	699,007	0	0	0	699,007
0300036. 83 GAM 8.40% 92	1,345,927	0	0	0	1,345,927
0300037. 83 GAM 8.37% 90	1,334,024	0	0	0	1,334,024
0300038. 83 GAM 8.10% 93	1,539,720	0	0	0	1,539,720
0300039. 83 GAM 8.00% 87	1,242,069	0	0	0	1,242,069
0300040. 83 GAM 7.45% 94	1,687,884	0	0	0	1,687,884
0300041. 83 GAM 7.25% 95	2,107,040	0	0	0	2,107,040
0300042. 83 GAM 6.99% 95	0	0	0	0	0
0300043. 83 GAM 6.75% 96-97	5,234,898	0	0	0	5,234,898
0300044. 83 GAM 6.31% 98	2,784,642	0	0	0	2,784,642
0300045. 94 GAR 7.00% 00	2,320,686	0	0	0	2,320,686
0300046. 94 GAR 6.75% 01	4,072,881	0	0	0	4,072,881
0300047. 94 GAR 6.50% 02	4,113,909	0	0	0	4,113,909
0300048. 94 GAR 6.00% 03, 09	3,066,818	0	0	0	3,066,818
0300049. 94 GAR 6.30% 99	8,893,412	0	0	0	8,893,412
0300050. 94 GAR 5.50% 04, 07-08	10,490,350	0	0	0	10,490,350
0300051. 94 GAR 5.25% 05-06,10	21,871,144	0	0	0	21,871,144
0300052. 94 GAR 4.50% 14	4,234,442	0	0	0	4,234,442
0300053. 94 GAR 5.00% 11	7,785,518	0	0	0	7,785,518
0300054. 94 GAR 4.25% 12	6,500,758	0	0	0	6,500,758
0300055. 94 GAR 4.00% 13	9,614,439	0	0	0	9,614,439
0399997. Totals (Gross)	156,273,022	0	30,875,017	0	125,398,005
0399998. Reinsurance ceded	0	0	0	0	0
0399999. SCWLC: Totals (Net)	156,273,022	0	30,875,017	0	125,398,005
0400001. Prudential-Metropolitan ADB table and AM(5) 3.50% 30-47	3,420,578	0	3,420,578	0	0
0400002. Prudential INT ADB and 41 STD INT 3.50% 28-46	22,666,659	0	22,666,659	0	0
0400003. Prudential Weekly Premium ADB and 41 STD IND 3.50% 46	0	0	0	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400004. INTERCO DI and 41 CSO 3.50% 47-67	77,465,983	0	77,465,983	0	0
0400005. INTERCO DI and 41 STD INT 3.50% 47-59	77,984,105	0	77,984,105	0	0
0400006. INTERCO DI adj and 41 STD IND 3.50% 47-67	35,646,652	35,646,652	0	0	0
0400007. 59 ADB 3.75% 14NB	10,749	0	0	0	10,749
0400008. 59 ADB 4.50% 83 - 12 NB	16,224	0	16,224	0	0
0400009. 59 ADB and 80 CSO 4.50% 99 - 05	164,596,098	0	164,596,098	0	0
0400010. 59 ADB and 41 STD IND 3.00% 17-67	1,930,687	1,930,687	0	0	0
0400011. 59 ADB and 58 CSO 2.50% 62-82	220,396,830	0	220,396,830	0	0
0400012. 59 ADB and 80 CSO 4.00% 06-08	171,147	0	171,147	0	0
0400013. 59 ADB and 80 CSO 2.50% 83	24,983,456	0	24,983,456	0	0
0400014. 59 ADB 3.00% 61 - 86	158,805	0	158,805	0	0
0400015. 59ADB & 2001CSO 4.50% 2005	0	0	0	0	0
0400016. Modified 59 ADB 3.75% 14NB	5,711,717	0	0	0	5,711,717
0400017. 59 ADB and 01 CSO 4.00% 06-12	5,704	0	5,704	0	0
0400018. 59 ADB and 01 CSO 4.00% 08-13NB	118,906	0	118,906	0	0
0400019. 59 ADB and 01 CSO 3.50% 13-14 NB	22,893	0	22,893	0	0
0499997. Totals (Gross)	635,307,193	37,577,339	592,007,388	0	5,722,466
0499998. Reinsurance ceded	37,741,628	2,458,331	35,283,297	0	0
0499999. Accidental Death Benefits: Totals (Net)	597,565,565	35,119,008	556,724,091	0	5,722,466
0500001. 26 Class(3) and 41 CSO 2.50% 54-63	205,240	0	205,240	0	0
0500002. 26 Class(3) and 41 STD INT 2.50% 55-60	1,698,850	0	1,698,850	0	0
0500003. 52 INTERCO Disa 3.75% 14NB	4	0	0	0	4
0500004. 52 INTERCO Disa and 58 CSO 3.00% 62-84	17,844,907	0	17,844,907	0	0
0500005. 52 INTERCO Disa and 80 CSO 4.50% 99-05	137,963,234	0	137,963,234	0	0
0500006. 52 INTERCO Disa and 80 CSO 4.00% 06-08	188,283	0	188,283	0	0
0500007. 52 INTERCO Disa and 01 CSO 4.50% 04-05	57	0	57	0	0
0500008. 52 INTERCO Disa and 01 CSO 4.00% 06 and later	0	0	0	0	0
0500009. 52 INTERCO Disa and 01 CSO 4.00% 06-12	50,213,687	0	50,213,687	0	0
0500010. 52 INTERCO Disa and 01 CSO 3.50% 13-14 NB	7,361,214	0	7,361,214	0	0
0500011. 52 DIS. STUDY w 58 CSO 3.00%	144,653	0	144,653	0	0
0500012. 64 CDT and 58 CSO 3.00%	589,675	0	589,675	0	0
0500013. Prudential Accident Disability Experience 3.75% 14NB	184,230	0	0	0	184,230
0599997. Totals (Gross)	216,394,034	0	216,209,800	0	184,234
0599998. Reinsurance ceded	4,292,252	0	4,292,252	0	0
0599999. Disability-Active Lives: Totals (Net)	212,101,782	0	211,917,548	0	184,234
0600001. 26 Class(3) 3.50% 33	0	0	0	0	0
0600002. 26 Class(3) 2.50% 36-63	4,448,853	0	4,448,853	0	0
0600003. 73-76 OASDI Disabled Workers Experience 4.50% 99-05	520,847,257	0	520,847,257	0	0
0600004. 73-76 OASDI Disabled Workers Experience 4.00% 75-83, 06-13NB	79,912,715	0	79,912,715	0	0
0600005. 73-76 OASDI Disabled Workers Experience 4.00% 06-12	915,780	0	915,780	0	0
0600006. 73-76 OASDI Disabled Workers Experience 3.50% 62-74	21,179,482	0	21,179,482	0	0
0600007. 73-76 OASDI Disabled Workers Experience 3.50% 13-14 NB	0	0	0	0	0
0600008. 52 INTERCO 3.00% 57 - 96	261,465	0	261,465	0	0
0600009. 52 INTERCO 3.50% 69 - 13	8,157,838	0	8,157,838	0	0
0600010. 52 INTERCO 4.00% 74 - 12	6,203,190	0	6,203,190	0	0
0600011. 52 INTERCO 4.50% 75 - 13	6,925,760	0	6,925,760	0	0
0600012. 52 INTERCO 5.00% 64 - 94	1,137,680	0	1,137,680	0	0
0600013. 52 INTERCO 5.50% 65 - 13	2,286,353	0	2,286,353	0	0
0600014. 52 INTERCO 6.00% 73 - 04	698,333	0	698,333	0	0
0600015. Unaccrued portion of liability for claims in course of settlement	1,671,434	0	1,671,434	0	0
0600016. Unaccrued portion of liability for claims incurred but unreported -less reinsurance	47,357,312	0	47,357,312	0	0
0699997. Totals (Gross)	702,003,452	0	702,003,452	0	0
0699998. Reinsurance ceded	35,858,769	0	35,858,769	0	0
0699999. Disability-Disabled Lives: Totals (Net)	666,144,683	0	666,144,683	0	0
0700001. Additional Actuarial Reserves - Asset Adequacy Analysis	2,934,000,000	0	850,000,000	0	2,084,000,000
0700002. Additional Actuarial Reserves - Variable Annuities Margins	74,000,000	0	49,000,000	0	25,000,000
0700003. Additional Actuarial Reserves - Other Margins	0	0	0	0	0
0700004. For the share value protection option under the systematic investment plan	2,047,856	0	2,047,856	0	0
0700005. For the supplemental death benefit option under the qualified variable annuity	0	0	0	0	0
0700006. For the minimum death benefit/living benefit under variable life	320,578,296	0	319,775,964	0	802,332
0700007. For excess of valuation net premiums over corresponding gross on respective policies, computed according to the standard valuation required by this state	91,848,728	0	91,848,728	0	0
0700008. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	4,780,511	0	4,780,511	0	0
0700009. For immediate payment of claims on reserves calculated using curtate functions	22,974,070	0	22,974,070	0	0
0700010. For substandard policies with extra premiums	6,689,612	0	6,689,612	0	0
0799997. Totals (Gross)	3,456,919,073	0	1,347,116,741	0	2,109,802,332
0799998. Reinsurance ceded	112,262,315	0	112,262,315	0	0
0799999. Miscellaneous Reserves: Totals (Net)	3,344,656,758	0	1,234,854,426	0	2,109,802,332
9999999. Totals (Net) - Page 3, Line 1	107,652,927,012	2,046,942,228	70,850,801,441	2,799	34,755,180,544

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $ 0

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $ 1,885,671,682
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $ 2,085,374,006
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [X] No [ ]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $ 76,500,924,911
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value
7.3 State the amount of reserves established for this business: $ 0
7.4 Identify where the reserves are reported in the blank:
N/A

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:
N/A

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 0
9.2 State the amount of reserves established for this business: $ 0
9.3 Identify where the reserves are reported in the blank:
N/A

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Emerging Supplementary Contracts with Life Contingencies (Group)	Various	A-2000 4.50%	262,934
Maturing Deferred Annuities	Various	A-2000 4.50%	(8,480,317)
Closed Block Substandard	AM(5) 3.50% CRVM 1947	No Reserve Held	(60)
Closed Block Substandard	41CSO 3.50% 1957-1962	No Reserve Held	(1,575)
Closed Block Substandard	41CSO 3.50% CRVM 1958-1962	No Reserve Held	(7,190)
Closed Block Substandard	58CSO at various 1963-1984	No Reserve Held	(853,298)
Closed Block Substandard	58CSO at various CRVM 1963-1984	No Reserve Held	(3,403,097)
Closed Block Substandard	80 CSO at various 1983-2002	No Reserve Held	(6,061,882)
Closed Block Substandard	80 CSO at various CRVM 1983-2002	No Reserve Held	(64,347,285)
43 Change in Reserve on account of change in valuation basis (B3590) from Blue Book Main Pages			(431,478)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(83,323,248)
Group Long Term Disability	Valuation factors filed and approved in 2007	Valuation factors filed and approved in 2014	131,220,881
0299999. Subtotal	XXX	XXX	131,220,881
9999999 - Total (Column 4, only)			47,897,633

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
				Credit Accident and Health		5	6	7	8	9
		Total	Group Accident and Health	(Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	78,218,633	25,212,674	0	0	200,954	52,689,424	115,581	0	0
2.	Additional contract reserves (a)	3,332,102,489	1,641,628,823	0	0	3,538,083	1,646,109,343	40,826,240	0	0
3.	Additional actuarial reserves-Asset/Liability analysis	1,643,000,000	792,000,000	0	0	0	845,000,000	6,000,000	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	5,053,321,122	2,458,841,497	0	0	3,739,037	2,543,798,767	46,941,821	0	0
8.	Reinsurance ceded	4,096,385	151,252	0	0	3,739,037	206,096	0	0	0
9.	Totals (Net)	5,049,224,737	2,458,690,245	0	0	0	2,543,592,671	46,941,821	0	0
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	3,385,571,150	3,095,193,066	0	0	14,369,425	275,647,484	361,175	0	0
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	3,385,571,150	3,095,193,066	0	0	14,369,425	275,647,484	361,175	0	0
15.	Reinsurance ceded	147,574,372	131,831,087	0	0	14,369,425	1,373,860	0	0	0
16.	Totals (Net)	3,237,996,778	2,963,361,979	0	0	0	274,273,624	361,175	0	0
17.	TOTAL (Net)	8,287,221,515	5,422,052,224	0	0	0	2,817,866,295	47,302,996	0	0
18.	TABULAR FUND INTEREST	327,674,546	213,680,397	0	0	0	113,989,505	4,644	0	0
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

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

Individual Long Term Care reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM for older products and 1994 GAM for the new generation product and interest rates of 3.5%, 4.0% or 4.5% depending on the effective date of coverage of each participant. Long Term Care valued by the 1 year preliminary term method based on Milliman USA's Guidelines for LTC Claims costs and 1983 GAM or 1994 GAM and, 4%, 4 ½%, 5%, or 5 ½%. Group Long Term Care reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates of 3.5%, 4.0%, 4.5%, 5.0% or 5.5% depending on the disablement date of claim for each claimant. The Group Long Term Disability reserve basis is 1987 Commissioner's Group Disability Table Modified wih the Pru Basic 2007 Claim Termination Table , 3%, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾% . 1964 Commissioners Disability and 1958 CSO, 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1959 ADB Table (increased by 15% for dismemberment benefit(s) and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1956 Inter-Company Hospital and Surgical and 1958 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. Prudential Major Medical table and 1958 CSO, 3 ½%. 1964 Prudential Major Medical table and 1958 CSO, 3 ½%. 1965 Prudential Major Medical table and 1958 CSO 3 ½%, 4 ½%, 6%. 1964 Commissioners Disability table 3 ½%. 1985 CIDA table and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1964 CDT and 1980 CSO 3 ½%, 4%, 4 ½%, 5 ½%, 6%. 1985 CIDA and 1958 CSO 5.5. 1994 GAM with projection 3.5%. The Group Long Term Disability reserve basis is 1987 Commissioner's Group Disability Table with Modifications, 3 ¼%, 3 ½%, 4%, 4 ¼%, 4 ½%, 5%, 5 ¼%, 5 ½%, 5 ¾%, 6%, 6 ¼%, 6 ¾%

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	19,956,016,386	4,367,362,790	1,367,627,890	4,600,291,911	5,364,002,179	4,256,731,616
2. Deposits received during the year	4,065,417,007	1,703,155,997	18,564,819	1,948,783,634	197,126,121	197,786,436
3. Investment earnings credited to the account	554,979,093	74,342,726	68,397,850	91,746,439	136,194,514	184,297,564
4. Other net change in reserves	(7,501,857)	(7,501,857)	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	4,157,352,019	1,446,510,240	113,720,858	1,959,256,578	382,698,237	255,166,106
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	20,411,558,610	4,690,849,416	1,340,869,701	4,681,565,406	5,314,624,577	4,383,649,510
10. Reinsurance balance at the beginning of the year	174,761,743	0	0	38,389,304	142,102	136,230,337
11. Net change in reinsurance assumed	376,661,430	0	0	(4,594,735)	4,914	381,251,251
12. Net change in reinsurance ceded	371,637,991	0	0	0	0	371,637,991
13. Reinsurance balance at the end of the year (Lines 10+11-12)	179,785,182	0	0	33,794,569	147,016	145,843,597
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	20,591,343,792	4,690,849,416	1,340,869,701	4,715,359,975	5,314,771,593	4,529,493,107

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	3,692,657	0	686,903	561,762	0	0	0	1,860,640	0	0	583,352
	1.2 Reinsurance assumed	375,635,451	0	143,344,908	0	0	0	0	232,290,544	0	0	0
	1.3 Reinsurance ceded	7,032,097	0	6,448,745	0	0	0	0	0	0	0	583,352
	1.4 Net	372,296,011	0	137,583,066	561,762	0	0	0	234,151,184	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	4,958,751	0	1,542,501	0	0	0	2,418,750	0	997,500	0	0
	2.12 Reinsurance assumed	22,343,354	2,304	22,341,050	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	3,075,354	2,304	3,073,050	0	0	0	0	0	0	0	0
	2.14 Net	24,226,751	0	(b) 20,810,501	(b) 0	0	(b) 0	(b) 2,418,750	0	997,500	0	0
2.2 Other	2.21 Direct	648,536,797	0	173,791,929	0	0	0	413,232,467	143,619	52,247,822	0	9,120,959
	2.22 Reinsurance assumed	267,696,654	180,240	265,867,303	0	0	0	1,384,911	0	264,200	0	0
	2.23 Reinsurance ceded	235,308,500	180,240	159,288,966	0	0	0	71,548,038	0	4,291,256	0	0
	2.24 Net	680,924,950	0	(b) 280,370,266	(b) 0	0	(b) 0	(b) 343,069,339	143,619	(b) 48,220,767	(b) 0	(b) 9,120,959
3. Incurred but unreported:												
	3.1 Direct	503,585,610	3,917,000	92,002,043	0	0	218,957	381,513,688	0	24,428,775	0	1,505,147
	3.2 Reinsurance assumed	131,407,447	274,190	117,972,707	0	0	0	12,946,973	0	213,577	0	0
	3.3 Reinsurance ceded	128,646,898	274,190	65,721,772	0	0	0	60,502,440	0	2,148,496	0	0
	3.4 Net	506,346,159	3,917,000	(b) 144,252,978	(b) 0	0	(b) 218,957	(b) 333,958,221	0	(b) 22,493,856	(b) 0	(b) 1,505,147
4. TOTALS	4.1 Direct	1,160,773,814	3,917,000	268,023,376	561,762	0	218,957	797,164,905	2,004,259	77,674,097	0	11,209,459
	4.2 Reinsurance assumed	797,082,906	456,734	549,525,967	0	0	0	14,331,884	232,290,544	477,777	0	0
	4.3 Reinsurance ceded	374,062,849	456,734	234,532,533	0	0	0	132,050,478	0	6,439,752	0	583,352
	4.4 Net	1,583,793,871	(a) 3,917,000	(a) 583,016,810	561,762	0	218,957	(a) 679,446,310	234,294,803	71,712,123	0	10,626,106

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 686,903 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 49,028,748 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 2,963,361,979 Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 274,634,800 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	15,676,451,919	142,302,571	2,873,494,642	296,044,622	4,076,956	0	4,027,112,326	7,380,297,558	887,588,431	0	65,534,813
1.2 Reinsurance assumed	3,351,322,071	10,955,546	2,523,629,005	294,566,649	0	0	31,352,647	490,231,575	586,649	0	0
1.3 Reinsurance ceded	4,186,787,417	148,965,068	3,331,541,053	0	0	0	670,092,114	0	32,783,035	0	3,406,147
1.4 Net	(d) 14,840,986,573	4,293,049	2,065,582,594	590,611,271	4,076,956	0	3,388,372,859	7,870,529,133	855,392,045	0	62,128,666
2. Liability December 31, current year from Part 1:											
2.1 Direct	1,160,773,814	3,917,000	268,023,376	561,762	0	218,957	797,164,905	2,004,259	77,674,097	0	11,209,459
2.2 Reinsurance assumed	797,082,906	456,734	549,525,967	0	0	0	14,331,884	232,290,544	477,777	0	0
2.3 Reinsurance ceded	374,062,849	456,734	234,532,533	0	0	0	132,050,478	0	6,439,752	0	583,352
2.4 Net	1,583,793,871	3,917,000	583,016,810	561,762	0	218,957	679,446,310	234,294,803	71,712,123	0	10,626,106
3. Amounts recoverable from reinsurers December 31, current year	115,804,399	0	98,754,588	0	0	0	9,702,938	0	7,346,873	0	0
4. Liability December 31, prior year:											
4.1 Direct	1,241,578,091	5,455,922	306,966,937	282,424	0	219,271	840,942,922	208,244	77,775,051	0	9,727,320
4.2 Reinsurance assumed	572,400,579	607,629	555,912,469	0	0	0	15,374,957	0	505,524	0	0
4.3 Reinsurance ceded	412,345,743	607,629	251,961,708	0	0	0	151,619,681	0	7,396,812	0	759,913
4.4 Net	1,401,632,927	5,455,922	610,917,698	282,424	0	219,271	704,698,198	208,244	70,883,763	0	8,967,407
5. Amounts recoverable from reinsurers December 31, prior year	91,167,599	0	71,396,335	0	0	0	9,707,491	0	10,063,773	0	0
6. Incurred Benefits											
6.1 Direct	15,595,647,642	140,763,649	2,834,551,081	296,323,960	4,076,956	(314)	3,983,334,309	7,382,093,573	887,487,477	0	67,016,952
6.2 Reinsurance assumed	3,576,004,398	10,804,651	2,517,242,503	294,566,649	0	0	30,309,574	722,522,119	558,902	0	0
6.3 Reinsurance ceded	4,173,141,323	148,814,173	3,341,470,131	0	0	0	650,518,358	0	29,109,075	0	3,229,586
6.4 Net	14,998,510,717	2,754,127	2,010,323,453	590,890,609	4,076,956	(314)	3,363,125,524	8,104,615,692	858,937,305	0	63,787,365

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 34,036,310 in Line 1.1, $ 3,997,663 in Line 1.4.
$ 34,145,587 in Line 6.1, and $ 4,106,939 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 73,216,780 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)	0	0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks	0	0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens	0	0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income	0	0	0
	4.3 Properties held for sale	0	0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Derivatives (Schedule DB)	0	0	0
8.	Other invested assets (Schedule BA)	0	0	0
9.	Receivables for securities	0	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	0	0	0
13.	Title plants (for Title insurers only)	0	0	0
14.	Investment income due and accrued	9,071	2,928,267	2,919,196
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	12,385,086	18,298,423	5,913,337
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
	15.3 Accrued retrospective premiums	0	0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	0	0	0
	16.2 Funds held by or deposited with reinsured companies	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	0	0	0
17.	Amounts receivable relating to uninsured plans	591,562	697,015	105,453
18.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2	Net deferred tax asset	948,226,201	1,223,784,126	275,557,925
19.	Guaranty funds receivable or on deposit	0	0	0
20.	Electronic data processing equipment and software	76,722,048	79,331,264	2,609,216
21.	Furniture and equipment, including health care delivery assets	107,689,996	112,061,474	4,371,478
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	4,338	4,338
24.	Health care and other amounts receivable	26,143,119	24,422,870	(1,720,249)
25.	Aggregate write-ins for other than invested assets	2,830,226,885	3,393,059,563	562,832,678
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,001,993,967	4,854,587,340	852,593,373
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28.	Total (Lines 26 and 27)	4,001,993,967	4,854,587,340	852,593,373
	DETAILS OF WRITE-INS			
1101.		0	0	0
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Prepaid pension expense	2,721,656,808	3,290,244,440	568,587,632
2502.	Miscellaneous assets	106,456,364	100,128,873	(6,327,491)
2503.	Receivable for sales on investments over 15 days	2,113,713	2,686,250	572,537
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,830,226,885	3,393,059,563	562,832,678

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

1A. Accounting Practices

The Prudential Insurance Company of America (the "Company" or "PICA"), domiciled in the state of New Jersey, prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the New Jersey Department of Banking and Insurance (the "Department"). Prescribed statutory accounting practices ("SAP") include publications of the National Association of Insurance Commissioners ("NAIC"), state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed, by the Department.

The Company records leasehold improvements as admitted assets. New Jersey law allows insurance companies domiciled in New Jersey to admit leasehold improvements as admitted assets. NAIC statutory accounting practices require non-admittance of leasehold improvements.

In 2004, one of the Company's insurance subsidiaries, Prudential Retirement and Annuity Company (PRIAC), received approval from its domiciliary insurance department (Connecticut) to record a deferred gain associated with an assumption reinsurance agreements between Connecticut General Life Insurance Company and PRIAC in the Interest Maintenance Reserve ("IMR") and to amortize the deferred gain in a manner consistent with those relevant annual statement instructions. Had the deferred gains been established as a liability limited to an amortization period of 10 years in accordance with the guidance of SSAP No.61, "Life, Deposit-Type and Accident and Health Reinsurance" ("SSAP No.61"), and not included in the IMR, it would have created a material distortion in the analysis of the adequacy of statutory reserves conducted annually by PRIAC's Appointed Actuary. Therefore, the permitted practice for this PICA subsidiary impacts its carrying value on PICA's balance sheet as indicated in the reconciliation below.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Department is shown below:

	12/31/2014	12/31/2013
Net Income, New Jersey state basis	$901,050,085	$1,357,803,185
State Prescribed Practices (Income)	0	0
State Permitted Practices (Income)	0	0
Net Income, NAIC SAP	$901,050,085	$1,357,803,185
Statutory Surplus, New Jersey state basis	$10,330,977,148	$9,382,581,507
State Prescribed Practices (Surplus)		
Non-admit leasehold improvements	($29,260,004)	($32,542,612)
State Permitted Practices (Surplus)	0	0
Deferred gain amortization in insurance subsidiary	90,299,613	97,993,389
Statutory Surplus, NAIC SAP	$10,392,016,757	$9,448,032,284

1B. Use of Estimates

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

The most significant estimates include those used in determining measurement of any related impairment; valuation of investments including derivatives (in the absence of quoted market values) and the recognition of other-than-temporary impairments; aggregate reserves for life, accident, and health contracts including guarantees; pension and other postretirement benefits; provision for income taxes and valuation of deferred tax assets; and goodwill; and reserves for contingent liabilities, including reserves for losses in connection with unresolved legal matters.

1C. Accounting Policy

In addition, the Company uses the following accounting policies:

1) Cash includes cash on deposit and cash equivalents. Cash equivalents are short-term, highly liquid investments, with original maturities of three months or less, that are both readily convertible to known amounts of cash and so near their maturity that they represent insignificant risk of changes in value because of changes in interest rates.

   Short-term investments primarily consist of money market funds and highly liquid debt instruments with a remaining maturity of twelve months or less and greater than three months when purchased. They are stated at amortized cost, which approximates fair value.

2) Bonds, which consist of long-term bonds, are stated primarily at amortized cost in accordance with the valuation prescribed by the Department and the NAIC. Bonds rated by the NAIC are classified into six categories ranging from highest quality bonds to those in or near default. Bonds rated in the top five categories are generally valued at amortized cost while bonds rated at the lowest category are valued at lower of amortized cost or fair market value. The Company follows both the prospective and retrospective methods for amortizing bond premium and discount. See below for additional disclosure regarding the prospective vs. retrospective methods. Both methods require the recalculation of the effective yield at each reporting date if there has been a change in the underlying assumptions. For the prospective method, the recalculated yield will equate the carrying amount of the investment to the present value of the anticipated future cash flows. The recalculated yield is then used to accrue income on the investment balance for subsequent accounting periods. There are no accounting changes in the current period unless the undiscounted anticipated cash flow is less than the carrying amount of the investment. For the retrospective method, the recalculated yield is the rate that equates the present value of actual and anticipated future cash flows with the original cost of the investment. The current balance of the investment is increased or decreased to the amount that would have

NOTES TO FINANCIAL STATEMENTS

resulted had the revised yield been applied since inception and investment income is correspondingly decreased or increased. For other than temporary impairments, the cost basis of the bond excluding loan-backed and structured securities is written down to fair market value as a new cost basis and the amount of the write down is accounted for as a realized loss.

3) Common stocks include unaffiliated common stocks and investments in subsidiaries. See (7) below for information related to investments in subsidiaries. Unaffiliated common stocks are carried at fair value. Dividends are recognized in net investment income when earned.

4) Preferred stocks include unaffiliated preferred stocks and investments in subsidiaries. Preferred stocks rated by the NAIC are classified into six categories ranging from highest quality preferred stocks to those in or near default. Preferred stocks rated in the top three categories are generally valued at amortized cost while preferred stocks rated in the lower three categories are generally valued at lower of amortized cost or fair value. For other-than-temporary impairments, the cost basis of the preferred stock is written down to fair market value as a new cost basis and the amount of the write down is recorded for as a realized loss.

5) Mortgage loans on real estate are stated primarily at unpaid principal balances, net of unamortized premiums and discounts and impairments. Impaired loans are identified by management as loans when it is considered probable that all amounts due according to the contractual terms of the loan agreement will not be collected. These loans are recorded based on the fair value of the collateral less estimated costs to obtain and sell or a discounted cash flow model. The difference between the net value of the collateral and the recorded investment in the mortgage loan is recognized as an impairment by creating a valuation allowance with a corresponding charge to unrealized loss or by adjusting an existing valuation allowance for the impaired loan with a corresponding charge or credit to unrealized gain or loss. Other than temporary impairments are then recognized as a realized loss in net income.

   Interest received on impaired loans, including loans that were previously modified in a troubled debt restructuring, is generally either applied against the principal or reported as revenue, according to management's judgment as to the collectability of principal. Management discontinues accruing interest on impaired loans after the loans are 90 days delinquent as to principal or interest, or earlier when management has substantial doubts about collectability. When this interest is deemed uncollectible, it is reversed against interest income on loans for the current period. Generally, a loan is restored to accrual status only after all delinquent interest and principal are brought current and, in the case of loans where interest has been interrupted for a substantial period, a regular payment performance has been established.

6) Loan-backed and structured securities are primarily carried at amortized cost. For loan-backed and structured securities, the effective yield is based on estimated cash flows, including prepayment assumptions based on data from widely accepted third-party data sources or internal estimates. For high credit quality loan-backed and structured securities (those rated AA or above), cash flows are provided quarterly, and the amortized cost and effective yield of the security are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. The adjustments to amortized cost for those securities rated AA or above are recorded in accordance with the retrospective method. For loan-backed and structured securities rated below AA, the effective yield is adjusted prospectively for any changes in estimated cash flows.

   The NAIC designations for non-agency residential mortgage-backed securities ("RMBS"), including asset-backed securities collateralized by sub-prime mortgages, are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated at December 31, 2013, and utilized for reporting as of December 31, 2014 and December 31, 2013.

   Similar to the change for RMBS, the NAIC designations for commercial mortgage-backed securities ("CMBS") are based on security level expected losses as modeled by an independent third party (engaged by the NAIC) and the statutory carrying value of the security, including any purchase discounts or impairment charges previously recognized. The model used in determining NAIC designations was updated at December 31, 2013, and utilized for reporting as of December 31, 2014 and December 31, 2013.

7) Investments in subsidiaries are accounted for using the equity method as defined in SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities ("SCA"), a Replacement of SSAP No. 88 ("SSAP No. 97"). Investments in insurance subsidiaries are recorded based on the underlying audited statutory equity of the respective entity's financial statements, adjusted for unamortized goodwill as provided for in SSAP No. 68, Business Combinations and Goodwill ("SSAP No. 68"). Investments in non-insurance subsidiaries that do not engage in certain transactions or activities, per paragraph 8b ii of SSAP No. 97 are recorded based on audited U.S. GAAP equity of the investee. The subsidiaries' change in net assets, excluding capital contributions and distributions, is included in "Change in net unrealized capital gains (losses)". Dividends or distributions received from the investee are recognized in net investment income when declared to the extent they are not in excess of undistributed accumulated earnings attributed to our investment. The subsidiaries are engaged principally in the business of life insurance and annuities.

8) Other invested assets include primarily the Company's investment in joint ventures, limited liability companies and other forms of partnerships. These investments are accounted for using an equity method as defined in SSAP No. 97. These entities are valued based on the underlying audited U.S. GAAP equity of the investee, or permitted alternatives as defined in SSAP No. 48, "Joint Ventures, Partnerships and Limited Liability Companies," ("SSAP No. 48").

9) Derivatives used by the Company include swaps, futures, forwards, and options and may be exchange-traded or contracted in the over-the-counter market. Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, surplus and other funds within "Derivatives" at their estimated fair value. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.

(10) The Company considers anticipated investment income when calculating its premium deficiency reserves in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts" ("SSAP No. 54").

(11) Accident and health reserves represent the estimated value of the future payments, adjusted for contingencies and interest. The remaining reserves for active life reserves and unearned premiums are valued using the preliminary term method, gross premium valuation method, or a pro rata portion of gross premiums. Reserves are also held for amounts not yet due on hospital benefits and other coverages.

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

NOTES TO FINANCIAL STATEMENTS

(13) The Company does not have any pharmaceutical rebates receivable.

(14) Repurchase agreements and reverse repurchase agreements are agreements between a seller and a buyer, whereby the seller of securities sells and simultaneously agrees to repurchase the same or substantially the same securities from the buyer at an agreed upon price and, usually, at a stated date. Repurchase agreements (securities sold under agreements to repurchase) are generally accounted as secured borrowings. The assets transferred are not removed from the balance sheet, the cash collateral received is invested and reported on balance sheet and accounted for based on the type of investment. An offsetting liability is reported in “Aggregate write-ins for liabilities”. For reverse repurchase agreements (securities purchased under agreements to resell), an asset is recorded in “Cash, cash equivalents, and short term” to reflect the receivable from the counterparty. Dollar repurchase agreements and reverse dollar repurchase agreements involve debt instruments that are pay-through securities collateralized with GNMA, FNMA and FHLMC and similar securities. The Company typically uses "to be announced" ("TBAs") securities in the dollar repurchase and reverse dollar repurchase agreements which are accounted for as derivatives. Dollar repurchase and reverse dollar repurchase agreements are reported in "Aggregate write-ins for invested assets" with the change in value reported as "Change in net unrealized capital gains". "Net realized capital gains (losses)" are recorded upon termination of the agreements.

(15) Securities lending transactions are transactions where the Company loans securities to a third party, primarily large brokerage firms. These transactions are accounted for as secured borrowings. Cash collateral received is invested and reported on the balance sheet and accounted for based on the type of investment. An offsetting liability is reported in “Payable for securities lending”.

(16) Contract loans are stated at unpaid principal balances.

(17) Net realized capital gains/(losses) are computed using the specific identification method. Net realized investment gains and losses are generated from numerous sources, including the sale of bonds, stocks, other type of investments, as well as adjustments to the cost basis of investments for other-than-temporary impairments. Realized investment gains and losses are also generated from, the termination of derivatives that do not qualify for hedge accounting. In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR. Amortized cost of investments is adjusted for impairments considered other than temporary. All bonds, preferred stocks and common stocks with unrealized losses are subject to review to identify other-than-temporary impairments in value. Under SAP, several factors must be considered to determine whether a decline in value of a security is other than temporary, including:

a) the reasons for the decline in value (credit event, currency or interest related, including general spread widening);
b) a company’s ability and intent to hold its investment for a period of time to allow for recovery of value;
c) a company’s intent to sell its investment before recovery of the cost of the investment;
d) the financial condition of and near-term prospects of the issuer; and
e) for stocks, the extent and duration of the decline.

For stocks, when it is determined that there is an other-than-temporary impairment, the Company records a write down in the Statement of Operations and Changes in Capital and Surplus within "Net Realized Capital Gains (Losses)" to the estimated fair value, which reduces the cost basis. The new cost basis of an impaired security is not adjusted for subsequent increases in the estimated fair value. Estimated fair values for publicly traded common stock are based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for privately traded common stock are determined using valuation and discounted cash flow models that require a substantial level of judgment.

For bonds, excluding loan-backed and structured securities, when it is determined that there is an other-than-temporary impairment, the Company records a write down to the estimated fair value of the bond, which reduces its amortized cost. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. The AVR is used to stabilize surplus from fluctuations in the market value of bonds, stocks, mortgage loans, real estate, limited partnerships and other investments. Changes in the AVR are accounted for as direct increases or decreases in surplus. The IMR captures interest related realized gains and losses on sales (net of taxes) of bonds, preferred stocks, mortgage loans, interest related other-than-temporary impairments (net of taxes) and realized gains or losses (net of taxes) on terminated interest rate related derivatives, which are amortized into net income over the expected years to maturity of the investments sold or the item being hedged by the derivative using the grouped method.

The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. Estimated fair values for bonds, other than private placement bonds, are generally based on quoted market prices or prices obtained from independent pricing services. Estimated fair values for private placement bonds are typically determined primarily by using a discounted cash flow model, which relies upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain securities, including those that are distressed, the discounted cash flow model may also use unobservable inputs, which reflect management’s own assumptions about the inputs market participants would use in pricing the asset.

For loan-backed and structured securities, when an other-than-temporary impairment has occurred because the entity does not expect to recover the entire amortized cost basis of the security, even if the entity has no intent to sell and the entity has the intent and ability to hold to recovery, the amount of the other-than-temporary impairment recognized as a realized loss shall equal the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate. Credit event related impairments are recorded in the Statement of Operations and Changes in Surplus within "Net Realized Capital Gains" and applied to the AVR, and interest related impairments are directly applied to the IMR, on a post tax basis. Additionally, the amortized cost of the security, less the other-than-temporary impairment recognized as a realized loss, shall become the new amortized cost basis of the investment. When the entity has the intent to sell or cannot assert ability and intent to hold to recovery, the security is impaired to its fair value basis.

(18) Separate account assets and liabilities are generally reported at estimated fair value and represent segregated funds, which are invested for certain policyholders, pension funds and other customers. However, there are some separate account assets and liabilities that support products with guarantees and are carried at the same basis as the general account. The assets consist primarily of common stocks, long-term bonds, real estate, mortgages and short-term investments. The assets of each account are legally segregated and are not subject to claims that arise out of any other business of the Company. The liabilities include reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with

NOTES TO FINANCIAL STATEMENTS

fair value changes are generally borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Mortality, policy administration and surrender charges on the accounts are included in "Miscellaneous income."

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

The State of New Jersey requires that insurance companies domiciled in the State of New Jersey prepare their statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures manual (the "Manual"), subject to any deviations prescribed or permitted by the Department.

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

The Company has assessed the non-insurance entities subject to SSAP No. 97, and, based upon the amount of capital that these entities represent and the Company's strong capital position, the Company has decided not to obtain GAAP audits for 17 entities as of December 31, 2014 The Company has therefore valued these entities for purposes of its financial statements at zero. At the end of future fiscal years, the Company may decide to obtain U.S. GAAP audits for entities subject to SSAP No. 97 and thereby restore their equity value for purposes of inclusion in capital and surplus.

Effective January 1, 2013, the NAIC adopted SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14", ("SSAP No. 92") and SSAP No. 102, "Accounting for Pensions, A Replacement of SSAP No. 89" ("SSAP No. 102"). The disclosures required by SSAP No. 92 and SSAP No. 102 are included in footnote 12. The cumulative impact of adopting these pronouncements was a $236 million charge to surplus as of January 1, 2013, which is reflected through the Summary of Operations line 49, (Cumulative effect of changes in accounting principles).

Effective December 15, 2013, the NAIC adopted INT 13-03, "Clarification of Surplus Deferral in SSAP No. 92 and SSAP No. 102", which clarified that the transition guidance in SSAP No. 92 and SSAP No. 102, was not intended to result in a more favorable subsequent pension and/or other postemployment benefit (OPEB) surplus position when there are remaining unrecognized liabilities as a result of the reporting entity's initial election for surplus deferral. For any reductions in the benefit obligation due to settlement, curtailment, or plan amendments, as well as net benefit obligation gains due to revisions in assumptions (e.g., discount rates), plan experience differing from assumptions, or actual asset gains exceeding expected returns, a corresponding amount of the deferred surplus liability will be recognized. Additionally, the deferred surplus liability must be recognized to the extent the plan reflects a prepaid cost.

Effective January 1, 2013, the NAIC adopted SSAP No. 103, "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities", which superseded SSAP No. 91R, "Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities". The new pronouncement enhances the information that must be provided regarding security lending, repurchase agreements, and activity related to the transfer and servicing of financial assets.

In March, 2014, the NAIC adopted INT 13-04, "Accounting for the Risk Sharing Provisions of the Affordable Care Act". The Affordable Care Act ("ACA") imposes fee and premium stabilization provisions on health insurers that offer commercial health insurance. INT 13-04 recommends accounting guidance for three programs known as risk adjustment, reinsurance, and risk corridors that take effect in 2014. The risk adjustment program, which impacts premium adjustments and user fees, will be accounted for in accordance with the guidance in SSAP No. 54 and SSAP No. 35R, "Revised-Guaranty Fund and Other Assessments", respectively. The reinsurance program, which includes characteristics of traditional reinsurance, involuntary pools, and government assessments, will be accounted for using provisions of both SSAP No. 61, "Revised-Life, Deposit-Type and Accident and Health Reinsurance", and SSAP No. 63, "Underwriting Pools and Associations, Including Intercompany Pools". Finally, the risk corridors program will be accounted for in accordance with SSAP No. 66, "Retrospectively Rated Contracts". The Company does not offer commercial health insurance so it is not impacted by the risk sharing programs of ACA.

In the first quarter of 2014, the Company determined that accrued federal income taxes and deferred taxes were incorrectly reported as of December 31, 2013 in the 2013 annual statement. A $5.8 million correction related to prior year was recorded through line 53 of the Summary of Operations in the first quarter of 2014. In the second quarter of 2014, the Company determined that it overstated its IMR liability in 2013. During the second quarter of 2014, the IMR liability was reduced and a $12.4 million adjustment was recorded to line 53. Together, these two adjustments totaling $18.2 million are recorded on line 5302, "Aggregate write-ins for gains and losses to surplus – Correction related to prior year" in the Summary of Operations.

3. BUSINESS COMBINATIONS AND GOODWILL

3A. Statutory Purchase Method

Goodwill represents the excess of the amounts the Company paid to acquire subsidiaries and other businesses over the fair value of their net assets at the date of acquisition. When indication of impairment exists, management tests goodwill for the impairment based upon estimates of the fair value of the acquired entity to which the goodwill relates and comparing the carrying value of the acquired entity, including the recorded goodwill, to its estimated fair value at that date. Goodwill is considered impaired when the fair value of the investment in the acquired entity is less than the carrying value of the investment, including the recorded goodwill and the decline is considered other-than-temporary. Given changes in facts and circumstances, this test could lead to reductions in goodwill that could have an adverse effect of the Company's financial condition.

In 2013, the Company acquired 80% ownership of Don CeSar Resort Hotel Ltd. from Rosada Grande LLC and Don CeSar Investor LLC. Goodwill from this purchase was $43,721,085 as of December 31, 2014. Amortization was $6,245,869 for the period ended December 31, 2014. In addition, goodwill for the Company's various other investment entities totaled $19,802,725 as of December 31, 2014. Amortization for these entities for the period ended December 31, 2014 was $1,300,898.

NOTES TO FINANCIAL STATEMENTS

3B. Statutory Merger

The Company had no statutory mergers during 2014 or 2013.

3C. Assumption Reinsurance

There was no goodwill resulting from assumption reinsurance during 2014 or 2013.

3D. Impairment Loss

The Company did not recognize impairment losses from business combinations or goodwill resulting from assumption reinsurance during 2014 or 2013.

4. DISCONTINUED OPERATIONS

The Company did not have any material discontinued operations during 2014 or 2013.

5. INVESTMENTS

5A. Mortgage Loans

(1) The maximum and minimum lending rates for new mortgage loans as of December 31, 2014 were: Farm loans 5.70% and 3.08%; City loans 5.59% and 1.46%. There were no purchase money mortgages loaned during the year.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages is no greater than 80%, except loans made pursuant to title 17B, Chapter 20, Section 1h, Revised Statutes of New Jersey. The mortgage loans are geographically dispersed or distributed throughout the United States, Mexico, and Europe with the largest concentrations in California (27.76%), New York (11.12%) and Texas (8.36%).

(3) There were no taxes, assessments, or any amounts advanced not included in the mortgage loan total as of December 31, 2014.

(4) Age Analysis of Mortgage Loans:

			Residential		Commercial			
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	**Current Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,904,045,909	$0	$327,465	$0	$23,578,259,117	$0	$25,482,632,491
	(b) 30-59 days Past Due	0	0	2,456,017	0	0	0	2,456,017
	(c) 60-89 Days Past Due	0	0	235,807	0	0	0	235,807
	(d) 90-179 Days Past Due	0	0	294,358	0	0	0	294,358
	(e) 180+ Days Past Due	0	0	500,073	0	0	0	500,073
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$15,000,000	$0	$138,838	$0	$0	$0	$15,138,838
	(b) Number of Loans	1	0	1	0	0	0	2
	(c) Percent Reduced	0.25%	0.00%	6.28%	0.00%	0.00%	0.00%	6.53%
b.	**Prior Year**							
1.	Recorded Investment (All)							
	(a) Current	$1,735,697,432	$0	$572,128	$0	$22,051,724,213	$0	$23,787,993,773
	(b) 30-59 days Past Due	0	0	2,844,562	0	0	0	2,844,562
	(c) 60-89 Days Past Due	0	0	161,600	0	0	0	161,600
	(d) 90-179 Days Past Due	206,628	0	309,756	0	0	0	516,384
	(e) 180+ Days Past Due	0	0	520,822	0	0	0	520,822
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded Investment	$0	$0	$192,248	$0	$0	$0	$192,248
	(b) Interest Accrued	0	0	4,665	0	0	0	4,665
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded Investment	$0	$0	$0	$0	$0	$0	$0
	(b) Interest Accrued	0	0	0	0	0	0	0
4.	Interest Reduced							
	(a) Recorded Investment	$0	$0	$0	$0	$21,861,680	$0	$21,861,680
	(b) Number of Loans	0	0	0	0	1	0	1
	(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	2.000%	0.000%	2.000%

NOTES TO FINANCIAL STATEMENTS

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	With Allowance for Credit Losses	$0	$0	$0	$0	$32,807,486	$0	$32,807,486
2.	No Allowance for Credit Losses	0	0	0	0	0	0	0
b.	**Prior Year**							
1.	With Allowance for Credit Losses	$0	$0	$0	$0	$4,734,726	$0	$4,734,726
2.	No Allowance for Credit Losses	0	0	0	0	0	0	0

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

		Farm	Residential		Commercial		Mezzanine	Total
			Insured	All Other	Insured	All Other		
a.	**Current Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$16,815,318	$0	$16,815,318
2.	Interest Income Recognized	0	0	0	0	1,604,041	0	1,604,041
3.	Recorded Investments on Nonaccrual Status	0	0	0	0	32,807,486	0	32,807,486
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	1,678,284	0	1,678,284
b.	**Prior Year**							
1.	Average Recorded Investment	$0	$0	$0	$0	$3,564,369	$0	$3,564,369
2.	Interest Income Recognized	0	0	0	0	251,680	0	251,680
3.	Recorded Investments on Nonaccrual Status	0	0	0	0	4,734,726	0	4,734,726
4.	Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	0	0	0	0	274,890	0	274,890

(7) Allowance for Credit Losses:	**12/31/2014**	**12/31/2013**
a. Balance at beginning of period	$276,654	$2,400,447
b. Additions charged to operations	4,497,712	276,654
c. Direct write-downs charged against the allowance	0	688,387
d. Recoveries of amounts previously charged off	0	1,712,060
e. Balance at end of period	$4,774,366	$276,654

(8) Please refer to Note 1C (5) for the Company's policy for recognizing interest income on impaired loans.

5B. Debt Restructuring

Restructured mortgage loans were as follows:

	12/31/2014	**12/31/2013**
(1) Total recorded investment in restructuring loans	$28,277,112	$32,714,813
(2) Total related realized capital losses	$0	$0
(3) Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in trouble debt restructurings	$0	$0

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

5C. Reverse Mortgages

The Company did not have reverse mortgages during 2014 or 2013.

5D. Loan-Backed Securities

(1) The Company has elected to use the book value as of January 1, 1994 as the cost for applying the retrospective adjustment method to securities purchased prior to that date. Prepayment assumptions for loan-backed and structured securities were obtained from broker dealer survey values or internal estimates.

NOTES TO FINANCIAL STATEMENTS

(2) As of December 31, 2014, the following aggregate totals represent loan-backed securities, within the scope of SSAP No. 43R, with a recognized other-than-temporary impairment, classified on the basis of either, a) intent to sell or b) inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis:

	1 Amortized Cost Basis Before Other-than-Temporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss		3 Fair Value 1 - (2a + 2b)
		2a. Interest	2b. Non-Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$0	$0	$0	$0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	$0
c. Total 1st Quarter	0	0	0	$0
OTTI recognized 2nd Quarter				
d. Intent to sell	0	0	0	$0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	$0
f. Total 2nd Quarter	0	0	0	$0
OTTI recognized 3rd Quarter				
g. Intent to sell	0	0	0	$0
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	$0
i. Total 3rd Quarter	0	0	0	$0
OTTI recognized 4th Quarter				
j. Intent to sell	2,780,610,597	77,793,864	0	$2,702,816,733
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	$0
l. Total 4th Quarter	2,780,610,597	77,793,864	0	$2,702,816,733
m. Annual Aggregate Total	$2,780,610,597	$77,793,864	$0	$2,702,816,733

(3) The amounts in the table below, listed in Column 4, represent the "Net realized capital gains/(losses)" recorded in compliance with SSAP No. 43R for the year ended December 31, 2014.

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
00075QAF9	$4,883	$2,949	$1,934	$2,949	$2,558	1Q14
00075QAS1	47,953,114	47,827,518	125,596	47,827,518	42,601,054	1Q14
00442EAF2	2,955,844	2,936,161	19,683	2,936,161	2,627,334	1Q14
00764MAC1	3,470,811	3,357,740	113,072	3,357,740	3,459,095	1Q14
04013BAB8	1,832,161	1,830,352	1,809	1,830,352	1,687,302	1Q14
073879KD9	890,741	882,269	8,471	882,269	692,500	1Q14
12489WGD0	949,280	948,452	828	948,452	943,220	1Q14
12625VAL5	1,628,804	1,358,526	270,278	1,358,526	1,358,526	1Q14
126673W24	955,142	954,621	521	954,621	954,203	1Q14
35729PMF4	6,128,327	6,034,619	93,708	6,034,619	5,138,566	1Q14
362334PK4	11,805,318	11,623,767	181,551	11,623,767	8,834,101	1Q14
40430FAD4	2,968,394	2,949,212	19,183	2,949,212	2,522,745	1Q14
40430RAB2	2,849,293	2,624,689	224,604	2,624,689	2,494,695	1Q14
46628TAC5	1,414,610	1,412,800	1,810	1,412,800	1,253,189	1Q14

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
57643LAL0	2,718,765	2,631,684	87,081	2,631,684	2,625,268	1Q14
59020U4M4	18,628,353	18,490,916	137,437	18,490,916	16,856,591	1Q14
590238AA9	6,641,824	6,524,690	117,134	6,524,690	5,815,131	1Q14
61746RDN8	385,217	385,146	71	385,146	383,482	1Q14
61750FAD2	868,918	867,637	1,281	867,637	769,232	1Q14
617526AE8	1,841,808	1,801,653	40,155	1,801,653	1,745,624	1Q14
61752UAB1	15,627,558	13,784,879	1,842,679	13,784,879	12,593,570	1Q14
61753EAD2	4,520,986	4,516,466	4,520	4,516,466	4,138,174	1Q14
63703#AA2	916,540	565,578	350,963	565,578	36,316	1Q14
760985YC9	2,259,044	2,235,350	23,694	2,235,350	2,385,263	1Q14
81375WJU1	1,679,680	1,609,624	70,056	1,609,624	1,471,661	1Q14
84752BAC3	3,201,167	2,933,661	267,506	2,933,661	2,881,687	1Q14
86358R6A0	1,372,235	1,349,018	23,217	1,349,018	1,223,007	1Q14
00075QAF9	1,297	677	620	677	422	2Q14
073879KD9	851,580	849,826	1,754	849,826	796,430	2Q14
12489WGD0	922,110	895,963	26,148	895,963	919,876	2Q14
12489WNN0	1,472,341	1,451,050	21,291	1,451,050	1,460,328	2Q14
12558MAF9	1,138,832	1,137,073	1,759	1,137,073	1,125,533	2Q14
12667F5M3	787,821	736,806	51,015	736,806	784,746	2Q14
17307GKN7	176,455	176,239	216	176,239	146,734	2Q14
20847TBK6	816,125	815,960	165	815,960	792,055	2Q14
294751DF6	1,051,601	1,034,627	16,974	1,034,627	1,033,148	2Q14
40430RAB2	2,316,460	2,304,110	12,350	2,304,110	2,154,942	2Q14
44328BAD0	3,566,539	3,514,384	52,155	3,514,384	3,371,284	2Q14
589929J58	2,175,872	2,168,975	6,898	2,168,975	2,063,451	2Q14
61746RCS8	680,914	678,564	2,350	678,564	564,906	2Q14
61750FAD2	856,449	835,861	20,587	835,861	783,674	2Q14
61750MAD7	1,691,635	1,530,165	161,470	1,530,165	1,506,422	2Q14
73932#AB2	38,742,282	36,017,006	2,725,276	36,017,006	36,017,006	2Q14
759950AQ1	732,519	730,288	2,231	730,288	684,145	2Q14
988758AF5	479,713	643	479,070	643	37,946	2Q14
00075QAF9	112	102	10	102	60	3Q14
61746RCS8	629,016	626,062	2,954	626,062	613,135	3Q14
61750FAD2	821,309	816,484	4,825	816,484	792,445	3Q14
61750MAD7	1,396,675	1,226,649	170,026	1,226,649	1,166,050	3Q14
759950AQ1	698,132	694,141	3,991	694,141	654,493	3Q14
05948KPW3	316,231	306,376	9,855	306,376	308,498	3Q14
12506YCM9	66,139	65,014	1,125	65,014	59,126	3Q14
29445FAD0	333,797	333,321	476	333,321	298,701	3Q14
40430YAC5	6,463,406	6,453,643	9,762	6,453,643	6,393,831	3Q14
40431MAJ5	19,694,132	19,668,677	25,455	19,668,677	19,291,698	3Q14
57643LBZ8	8,366,612	8,343,386	23,226	8,343,386	8,129,615	3Q14
59001FAD3	1,257,535	1,247,893	9,642	1,247,893	1,241,610	3Q14
61746RBM2	881,542	881,416	126	881,416	813,244	3Q14
61751QAB1	5,366,994	5,363,368	3,626	5,363,368	5,113,235	3Q14
759950CG1	1,383,257	1,350,153	33,104	1,350,153	1,182,888	3Q14
92978YAF7	993,013	990,503	2,510	990,503	978,045	3Q14
00084QAA9	6,000,141	5,898,238	101,902	5,898,238	5,898,398	4Q14
00248PAA4	48,943,210	48,501,036	442,174	48,501,036	48,501,562	4Q14
004427AX8	884,076	787,335	96,741	787,335	787,425	4Q14
004427BM1	485,530	458,059	27,471	458,059	458,104	4Q14
00442VAE7	2,754,371	2,640,099	114,272	2,640,099	2,640,902	4Q14
00764MBT3	3,070,101	2,976,550	93,552	2,976,550	2,976,873	4Q14
00764MCS4	1,163,757	1,151,875	11,882	1,151,875	1,151,933	4Q14
00764MFC6	8,001,020	7,128,748	872,272	7,128,748	7,129,008	4Q14
00900AAA6	30,000,266	29,820,551	179,715	29,820,551	29,820,735	4Q14
02377UAB0	3,377,665	3,358,284	19,381	3,358,284	3,362,326	4Q14
03072SCW3	805,127	804,713	414	804,713	750,770	4Q14
03072SEY7	10,468,163	9,879,539	588,623	9,879,539	9,880,553	4Q14
03072SGQ2	5,653,948	5,586,963	66,985	5,586,963	5,545,060	4Q14
03072SJG1	3,480,915	3,298,116	182,798	3,298,116	3,298,454	4Q14

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
03072SJW6	771,843	724,710	47,133	724,710	724,787	4Q14
03072SLN3	1,979,378	1,884,456	94,922	1,884,456	1,884,714	4Q14
03072SLV5	617,604	584,305	33,299	584,305	583,838	4Q14
03072SMX0	1,314,873	1,206,258	108,614	1,206,258	1,206,373	4Q14
033292AA1	14,884,620	14,740,217	144,403	14,740,217	14,740,605	4Q14
03329PAA0	7,697,926	7,692,433	5,494	7,692,433	7,692,453	4Q14
040104DQ1	7,712,089	7,465,480	246,609	7,465,480	7,465,133	4Q14
040104DR9	123,802	117,456	6,346	117,456	116,343	4Q14
040104EA5	10,169,804	9,781,841	387,963	9,781,841	9,782,879	4Q14
04014JAA2	6,417,779	6,371,205	46,574	6,371,205	6,371,403	4Q14
04015BAA8	9,399,932	9,355,816	44,115	9,355,816	9,355,985	4Q14
042809AA1	23,762,014	23,509,705	252,309	23,509,705	23,510,199	4Q14
04280TAA7	2,994,793	2,967,231	27,562	2,967,231	2,967,267	4Q14
04541GCG5	4,054,030	3,858,600	195,430	3,858,600	3,858,932	4Q14
04541GDS8	345,831	337,720	8,110	337,720	337,757	4Q14
04541GFM9	3,542,039	3,416,956	125,083	3,416,956	3,417,328	4Q14
04541GHL9	2,956,566	2,838,941	117,625	2,838,941	2,839,236	4Q14
04541GJT0	6,214,346	5,817,186	397,159	5,817,186	5,817,799	4Q14
04541GPJ5	8,051,152	7,313,111	738,042	7,313,111	7,314,903	4Q14
04541GTL6	5,077,223	5,034,104	43,120	5,034,104	5,034,307	4Q14
04542BCL4	1,851,751	1,624,374	227,377	1,624,374	1,624,587	4Q14
04542BJP8	1,343,221	1,255,134	88,087	1,255,134	1,255,256	4Q14
04941RAA2	39,731,203	39,501,101	230,102	39,501,101	39,501,507	4Q14
05377RBV5	25,794,121	25,759,824	34,297	25,759,824	25,798,658	4Q14
05949AH86	3,923,693	3,871,706	51,987	3,871,706	3,871,594	4Q14
05950XAB2	2,691,316	2,686,062	5,254	2,686,062	2,685,621	4Q14
07131LAA8	9,742,967	9,645,904	97,063	9,645,904	9,645,349	4Q14
07131RAA5	13,455,251	13,361,499	93,752	13,361,499	13,361,688	4Q14
07131UAA8	14,967,919	14,889,107	78,811	14,889,107	14,889,251	4Q14
07131XAA2	39,963,177	39,861,283	101,894	39,861,283	39,861,548	4Q14
073879CC0	126,277	119,743	6,533	119,743	119,757	4Q14
073879CV8	1,934,325	1,852,699	81,626	1,852,699	1,852,988	4Q14
073879EU8	3,583,786	3,342,253	241,533	3,342,253	3,342,628	4Q14
073879HF8	1,765,104	1,547,616	217,489	1,547,616	1,547,768	4Q14
073879KD9	740,217	701,765	38,453	701,765	701,835	4Q14
08179XAA3	12,964,894	12,776,314	188,579	12,776,314	12,776,641	4Q14
08180KAC4	19,750,342	19,683,001	67,342	19,683,001	19,682,826	4Q14
114521AB3	7,500,188	7,364,984	135,204	7,364,984	7,365,197	4Q14
12489WEQ3	337,533	316,827	20,706	316,827	316,852	4Q14
12506YAS8	327,196	308,728	18,468	308,728	308,754	4Q14
12506YAT6	314,840	70,864	243,977	70,864	70,915	4Q14
12506YAY5	1,805,096	1,708,329	96,767	1,708,329	1,708,488	4Q14
12506YBE8	3,243,358	3,042,288	201,071	3,042,288	3,042,554	4Q14
12558MAF9	1,136,844	1,136,415	428	1,136,415	1,125,130	4Q14
12558MAG7	2,182,104	2,140,523	41,581	2,140,523	2,140,153	4Q14
12591TAB2	12,621,166	12,598,540	22,626	12,598,540	12,617,085	4Q14
12623SAD2	19,150,626	18,409,211	741,415	18,409,211	18,450,805	4Q14
12624QAP8	8,113,701	8,020,231	93,470	8,020,231	8,021,992	4Q14
12625EAL3	8,796,950	8,621,350	175,600	8,621,350	8,621,350	4Q14
12625FAD8	20,327,101	20,138,996	188,105	20,138,996	20,186,148	4Q14
12626LAB8	21,748,730	21,721,883	26,847	21,721,883	21,752,151	4Q14
1266713K0	287,676	281,945	5,731	281,945	281,688	4Q14
1266713Z7	4,408,669	4,171,380	237,289	4,171,380	4,171,683	4Q14
1266714T0	1,393,093	1,332,166	60,927	1,332,166	1,332,257	4Q14
126671F84	2,554,275	2,407,698	146,577	2,407,698	2,407,616	4Q14
126671S72	7,360,033	7,151,337	208,695	7,151,337	6,653,657	4Q14
126671XT8	1,204,312	1,106,116	98,196	1,106,116	1,106,362	4Q14
126671Z33	667,877	615,426	52,451	615,426	615,485	4Q14
126673B50	3,158,386	3,143,899	14,487	3,143,899	3,143,884	4Q14
126673B68	9,840,325	9,704,523	135,802	9,704,523	9,704,916	4Q14
126673DQ2	1,664,267	1,626,814	37,453	1,626,814	1,626,565	4Q14

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
126673EF5	2,500,068	2,412,740	87,328	2,412,740	2,412,950	4Q14
126673GQ9	1,535,068	1,519,020	16,049	1,519,020	1,519,085	4Q14
126673NV0	12,916,835	12,679,953	236,882	12,679,953	12,680,726	4Q14
126673WZ1	2,000,071	1,986,327	13,744	1,986,327	1,986,356	4Q14
14308LAA1	7,250,039	7,222,324	27,715	7,222,324	7,222,378	4Q14
144531AE0	1,484,322	1,359,221	125,101	1,359,221	1,359,296	4Q14
14889DAA6	4,992,479	4,975,051	17,428	4,975,051	4,975,085	4Q14
14889HAA7	25,000,185	24,806,987	193,198	24,806,987	24,807,130	4Q14
14916RAD6	24,445,642	24,172,980	272,662	24,172,980	24,323,894	4Q14
14918JAA8	20,951,147	20,801,750	149,396	20,801,750	20,802,010	4Q14
14954TAA1	2,000,031	1,977,940	22,090	1,977,940	1,977,975	4Q14
152314DS6	541,567	409,802	131,765	409,802	386,300	4Q14
152314GD6	219,093	174,698	44,395	174,698	174,718	4Q14
152314HE3	169,240	151,308	17,933	151,308	151,322	4Q14
152314KR0	1,339,284	1,063,850	275,434	1,063,850	1,063,897	4Q14
152314LQ1	1,853,516	1,649,624	203,892	1,649,624	1,649,807	4Q14
152314NB2	2,998,506	2,704,181	294,326	2,704,181	2,704,443	4Q14
161630AE8	9,048,788	8,881,811	166,977	8,881,811	8,881,811	4Q14
17029PAA3	10,171,572	8,459,072	1,712,501	8,459,072	8,608,013	4Q14
17029RAA9	3,072,306	2,359,459	712,847	2,359,459	2,359,459	4Q14
17318UAC8	6,101,482	6,036,945	64,538	6,036,945	6,048,042	4Q14
17320DAE8	26,517,956	25,917,526	600,430	25,917,526	25,978,298	4Q14
20048EAX9	31,753,083	30,777,614	975,469	30,777,614	30,848,013	4Q14
20847TAZ4	1,014,963	966,089	48,874	966,089	966,138	4Q14
20847TBK6	1,740,480	1,699,431	41,048	1,699,431	1,671,409	4Q14
22540VUK6	1,967,114	1,854,412	112,702	1,854,412	1,854,512	4Q14
22540VXC1	5,252,326	5,034,349	217,977	5,034,349	5,034,836	4Q14
22541NAG4	7,236,724	6,755,904	480,820	6,755,904	6,756,447	4Q14
22541NCU1	2,129,707	1,995,709	133,998	1,995,709	1,995,874	4Q14
22541NQM4	11,634,338	11,125,084	509,255	11,125,084	11,126,128	4Q14
22541QDV1	223,732	212,356	11,375	212,356	212,378	4Q14
22541QNK4	1,646,045	1,557,543	88,501	1,557,543	1,557,638	4Q14
251528AA3	2,150,000	2,085,500	64,500	2,085,500	2,085,500	4Q14
26249BAA9	49,742,229	49,165,528	576,701	49,165,528	49,166,600	4Q14
26249EAA3	11,924,167	11,898,803	25,364	11,898,803	11,898,929	4Q14
26249GAA8	37,000,114	36,898,057	102,057	36,898,057	36,898,195	4Q14
26250JAA8	23,500,241	23,336,032	164,209	23,336,032	23,336,313	4Q14
26250UAC9	7,600,200	7,451,669	148,531	7,451,669	7,451,894	4Q14
26251BAB2	24,969,854	24,462,204	507,650	24,462,204	24,462,950	4Q14
26829BAA7	3,955,868	3,933,826	22,042	3,933,826	3,933,881	4Q14
29445FCP1	4,000,397	3,735,953	264,444	3,735,953	3,736,272	4Q14
29445FCQ9	3,154,712	2,662,788	491,924	2,662,788	2,663,136	4Q14
294751DF6	1,375,906	1,354,131	21,775	1,354,131	1,352,135	4Q14
294751DV1	557,119	497,036	60,083	497,036	498,081	4Q14
294751EK4	2,212,208	2,176,168	36,040	2,176,168	2,176,168	4Q14
294751EZ1	1,557,449	1,490,909	66,540	1,490,909	1,490,310	4Q14
301965CE7	399,213	384,390	14,823	384,390	384,539	4Q14
3137B1B27	856,942	842,407	14,535	842,407	842,636	4Q14
31398QHC4	862,426	848,532	13,894	848,532	848,839	4Q14
31398VJA5	890,799	885,718	5,080	885,718	886,136	4Q14
32027EAE1	9,927,780	9,819,686	108,094	9,819,686	9,822,464	4Q14
32027NET4	1,058,520	1,044,365	14,155	1,044,365	1,044,467	4Q14
32027NGC9	10,520,913	9,881,531	639,382	9,881,531	9,883,686	4Q14
32027NHH7	2,255,136	1,960,565	294,571	1,960,565	1,960,759	4Q14
32027NHY0	14,801,919	14,085,141	716,778	14,085,141	14,085,945	4Q14
32027NPH8	1,383,657	1,377,544	6,113	1,377,544	1,284,150	4Q14
32027NSK8	3,800,369	3,409,759	390,610	3,409,759	3,410,090	4Q14
32027NVD0	6,855,438	6,410,055	445,383	6,410,055	6,410,714	4Q14
35729PCA6	411,369	390,834	20,536	390,834	390,871	4Q14
35729PCZ1	2,937,321	2,674,622	262,699	2,674,622	2,674,857	4Q14
35729PDQ0	20,001,609	18,513,209	1,488,400	18,513,209	18,514,860	4Q14

NOTES TO FINANCIAL STATEMENTS

1 Cusip	2 Book/Adj Carrying Value Amortized Cost Before Current Period OTTI	3 Presented Value of Projected Cash Flows	4 Recognized Other-than-Temporary Impairment	5 Amortized Cost After Other-than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement where Reported
36159GAM9	5,472,510	5,467,382	5,127	5,467,382	5,323,298	4Q14
36159GAY3	225,160	210,159	15,001	210,159	210,168	4Q14
36159GBF3	1,391,406	1,344,017	47,389	1,344,017	1,343,989	4Q14
36192CAD7	24,395,534	23,871,268	524,266	23,871,268	23,927,121	4Q14
36197XAJ3	25,311,888	24,823,577	488,311	24,823,577	24,882,333	4Q14
36228FN28	903,116	863,001	40,115	863,001	863,082	4Q14
36228FZL3	332,614	332,415	200	332,415	303,599	4Q14
362332AE8	24,856,107	24,771,155	84,951	24,771,155	24,769,385	4Q14
362334LG7	5,068,771	4,901,336	167,435	4,901,336	4,901,697	4Q14
362334LH5	8,005,506	7,304,452	701,054	7,304,452	7,305,379	4Q14
36244KAE5	19,612,058	17,248,193	2,363,865	17,248,193	17,252,119	4Q14
36319GAA2	6,000,068	5,942,570	57,499	5,942,570	5,942,630	4Q14
36828QQE9	25,410,228	25,391,831	18,398	25,391,831	25,386,550	4Q14
37429*AA3	30,435,399	29,317,059	1,118,340	29,317,059	29,712,652	4Q14
40430VAG2	52,463,203	52,127,396	335,806	52,127,396	52,128,370	4Q14
40430XAG8	14,402,231	14,286,859	115,372	14,286,859	14,287,176	4Q14
40430XAJ2	9,925,964	9,810,230	115,734	9,810,230	9,399,430	4Q14
40430YAC5	5,872,983	5,853,218	19,766	5,853,218	5,818,676	4Q14
40431MAJ5	19,672,445	19,316,260	356,185	19,316,260	19,317,032	4Q14
40431MAL0	3,967,213	3,966,524	689	3,966,524	3,672,876	4Q14
40431XAF9	7,000,089	6,911,889	88,200	6,911,889	6,912,591	4Q14
40431XAG7	2,984,573	2,929,741	54,832	2,929,741	2,930,115	4Q14
437084CZ7	22,751,523	21,290,382	1,461,142	21,290,382	21,292,453	4Q14
437084DW3	11,478,548	10,818,388	660,160	10,818,388	10,819,434	4Q14
437084ET9	10,502,662	9,811,949	690,714	9,811,949	9,812,891	4Q14
437084ND4	1,437,716	1,330,793	106,923	1,330,793	1,330,947	4Q14
44986RAA4	2,750,067	2,700,438	49,629	2,700,438	2,700,513	4Q14
456606EB4	1,000,894	936,054	64,840	936,054	935,030	4Q14
46626LGF1	6,660,119	6,157,722	502,398	6,157,722	6,159,834	4Q14
46626LHU7	6,430,195	6,166,750	263,445	6,166,750	6,168,591	4Q14
46628RAE5	8,959,829	8,195,026	764,803	8,195,026	8,196,186	4Q14
46629TAE0	10,655,511	10,139,532	515,979	10,139,532	10,140,502	4Q14
46637WAC7	15,283,698	15,217,211	66,487	15,217,211	15,217,490	4Q14
46638UAB2	28,376,250	28,159,050	217,200	28,159,050	28,163,464	4Q14
46639EAD3	20,158,342	19,633,590	524,752	19,633,590	19,609,120	4Q14
46639HAA2	34,830,466	34,504,163	326,303	34,504,163	34,505,786	4Q14
46639JAD2	25,092,985	24,749,306	343,679	24,749,306	24,807,241	4Q14
46639YAN7	17,904,312	17,481,800	422,512	17,481,800	17,511,113	4Q14
46639YAP2	22,007,551	21,406,674	600,877	21,406,674	21,457,727	4Q14
48274FAA2	40,000,252	39,846,972	153,280	39,846,972	39,847,724	4Q14
48274LAA9	19,962,530	19,929,309	33,220	19,929,309	19,929,374	4Q14
48274MAB5	14,974,864	14,917,306	57,557	14,917,306	14,917,409	4Q14
493268AT3	6,541,902	6,531,821	10,081	6,531,821	6,532,057	4Q14
53225YAA1	4,289,835	4,082,164	207,671	4,082,164	4,082,340	4Q14
542514DB7	860,944	802,763	58,181	802,763	802,857	4Q14
542514EA8	3,925,273	3,652,510	272,763	3,652,510	3,652,871	4Q14
542514FX7	1,328,267	1,279,703	48,565	1,279,703	1,279,817	4Q14
542514GN8	805,401	767,829	37,572	767,829	767,908	4Q14
542514MF8	976,265	876,497	99,769	876,497	876,565	4Q14
55312VAD0	52,972,888	49,339,453	3,633,435	49,339,453	49,334,139	4Q14
55952YAA5	15,000,141	14,875,485	124,656	14,875,485	14,875,641	4Q14
55953BAA4	33,630,482	33,109,001	521,480	33,109,001	33,109,507	4Q14
57643LFP6	1,625,002	1,585,945	39,056	1,585,945	1,535,027	4Q14
586054AB4	10,461,314	10,405,578	55,735	10,405,578	10,464,123	4Q14
589929J58	146,464	139,717	6,747	139,717	139,730	4Q14
59001FAD3	1,207,412	1,206,805	607	1,206,805	1,196,136	4Q14
59020UQV0	518,505	488,112	30,393	488,112	469,063	4Q14
59020VAD5	9,700,678	8,229,819	1,470,859	8,229,819	8,232,008	4Q14
59802QAA6	7,476,907	7,455,904	21,004	7,455,904	7,456,292	4Q14
61690KAD4	25,199,887	24,643,804	556,083	24,643,804	24,615,475	4Q14
61744CNS1	3,405,333	3,371,558	33,776	3,371,558	3,368,203	4Q14

NOTES TO FINANCIAL STATEMENTS

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61744CUT1	11,299,839	10,638,783	661,056	10,638,783	10,640,029	4Q14
61745MPM9	4,783,690	4,573,662	210,028	4,573,662	4,574,140	4Q14
61746RAG6	9,142,602	9,003,211	139,391	9,003,211	9,004,116	4Q14
61746RBM2	225,157	209,246	15,911	209,246	209,259	4Q14
61746RBV2	2,376,462	2,222,795	153,667	2,222,795	2,223,048	4Q14
61746RJL6	10,125,354	9,064,782	1,060,572	9,064,782	9,065,897	4Q14
61746WHY9	251,346	229,039	22,308	229,039	229,076	4Q14
61746WLA6	3,813,477	3,758,345	55,132	3,758,345	3,758,721	4Q14
61746WML1	737,809	678,757	59,052	678,757	678,512	4Q14
61746WNS5	797,926	749,923	48,003	749,923	749,952	4Q14
61746WPY0	1,029,677	984,101	45,576	984,101	984,182	4Q14
61746WRR3	181,788	165,284	16,504	165,284	165,292	4Q14
61746WSY7	993,378	886,305	107,073	886,305	886,377	4Q14
61746WVS6	3,199,500	3,142,235	57,266	3,142,235	3,142,573	4Q14
61746WWA4	13,100,125	12,327,657	772,467	12,327,657	12,328,909	4Q14
61749HAE0	22,648,206	22,109,136	539,070	22,109,136	22,115,105	4Q14
61754KAC9	5,354,847	5,217,705	137,142	5,217,705	5,218,796	4Q14
61761QAD5	16,230,207	15,933,025	297,181	15,933,025	15,969,606	4Q14
61762DAV3	29,543,453	28,868,472	674,981	28,868,472	28,936,914	4Q14
63703#AA2	23,329	-	23,329	-	-	4Q14
64129XAE9	10,000,079	9,861,075	139,004	9,861,075	9,861,910	4Q14
64352VHW4	682,495	649,549	32,946	649,549	649,474	4Q14
64352VJJ1	12,647,115	11,672,038	975,077	11,672,038	11,666,095	4Q14
65536HCS5	2,650,625	2,449,753	200,872	2,449,753	2,450,129	4Q14
67089NAG7	5,000,016	4,992,430	7,586	4,992,430	4,992,508	4Q14
67105HAA3	19,912,546	19,794,046	118,500	19,794,046	19,794,326	4Q14
67514RAA6	11,118,040	11,095,723	22,318	11,095,723	11,095,937	4Q14
675758AJ5	5,486,158	4,225,000	1,261,158	4,225,000	4,187,500	4Q14
677632PA3	2,165,031	2,108,552	56,479	2,108,552	2,122,634	4Q14
68389FCT9	928,891	916,504	12,388	916,504	916,606	4Q14
68389FDA9	230,059	213,972	16,087	213,972	213,994	4Q14
68389FES9	1,205,503	1,118,116	87,387	1,118,116	1,118,226	4Q14
68389FJX3	3,499,163	3,197,756	301,406	3,197,756	3,198,017	4Q14
69688VAA3	34,423,694	34,147,355	276,339	34,147,355	34,147,859	4Q14
71085PAV5	3,101,862	3,056,851	45,012	3,056,851	3,057,034	4Q14
71647NAA7	4,903,128	4,090,721	812,407	4,090,721	4,076,250	4Q14
71647NAC3	309,415	297,101	12,314	297,101	296,097	4Q14
73316PGV6	7,063,472	6,638,181	425,291	6,638,181	6,639,132	4Q14
73316PKH2	17,877,454	16,398,354	1,479,100	16,398,354	16,400,087	4Q14
73932#AB2	36,017,006	34,560,873	1,456,133	34,560,873	34,560,873	4Q14
748351AR4	5,576,995	5,169,893	407,102	5,169,893	5,170,842	4Q14
749238AD3	2,285,298	2,196,138	89,160	2,196,138	2,196,535	4Q14
74924NAC1	20,993,350	19,957,868	1,035,482	19,957,868	19,961,109	4Q14
75406EAD3	3,000,108	2,908,707	91,401	2,908,707	2,908,971	4Q14
75886QAA1	24,924,272	24,834,576	89,696	24,834,576	24,834,788	4Q14
75887FAL0	8,000,055	7,948,216	51,839	7,948,216	7,948,274	4Q14
75887HAA0	29,935,429	29,831,378	104,051	29,831,378	29,831,952	4Q14
759950AL2	2,670,044	2,491,802	178,242	2,491,802	2,492,062	4Q14
759950AQ1	830,605	782,106	48,499	782,106	782,619	4Q14
76112BGD6	701,093	693,973	7,120	693,973	693,969	4Q14
76113ABJ9	13,820,592	13,235,518	585,074	13,235,518	13,236,672	4Q14
79549AYZ6	478,198	476,752	1,446	476,752	451,096	4Q14
805564KE0	150,964	140,945	10,019	140,945	140,956	4Q14
805564MK4	72,424	67,080	5,344	67,080	67,089	4Q14
805564QK0	1,151,405	1,078,764	72,641	1,078,764	1,078,900	4Q14
805564QV6	953,319	862,159	91,161	862,159	862,229	4Q14
81375WCJ3	390,129	348,054	42,076	348,054	348,085	4Q14
81375WDD5	215,271	203,980	11,292	203,980	204,006	4Q14
823832AC4	16,000,462	15,662,112	338,350	15,662,112	15,662,627	4Q14
82817RAA9	11,715,084	11,623,926	91,159	11,623,926	11,624,083	4Q14
83608HAC8	30,191,468	29,898,598	292,870	29,898,598	29,899,115	4Q14

NOTES TO FINANCIAL STATEMENTS

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83611MML9	24,353,870	20,585,812	3,768,058	20,585,812	20,590,778	4Q14
83611MPJ1	8,000,651	6,463,931	1,536,720	6,463,931	6,464,712	4Q14
83611YAE2	7,143,479	6,720,912	422,567	6,720,912	6,722,294	4Q14
84751PLP2	1,066,559	939,109	127,450	939,109	920,311	4Q14
863576EQ3	1,376,504	1,302,242	74,262	1,302,242	1,302,356	4Q14
86358EA89	1,285,264	1,250,915	34,349	1,250,915	1,250,990	4Q14
86358EAB2	849,884	807,635	42,249	807,635	807,714	4Q14
86358EDY9	1,117,108	1,053,616	63,492	1,053,616	1,054,347	4Q14
86358EE69	7,945,168	7,820,574	124,594	7,820,574	7,821,062	4Q14
86358EGW0	2,556,105	2,356,077	200,028	2,356,077	2,356,320	4Q14
86358ELZ7	4,864,569	4,641,132	223,438	4,641,132	4,641,436	4Q14
86358R6A0	1,342,769	1,219,710	123,059	1,219,710	1,219,870	4Q14
86358RW78	167,165	166,861	304	166,861	158,805	4Q14
86359ACW1	712,379	688,201	24,177	688,201	688,228	4Q14
86359AFD0	2,536,977	2,367,549	169,428	2,367,549	2,367,831	4Q14
86359BGH8	5,151,303	5,094,460	56,843	5,094,460	5,096,792	4Q14
88432AAA8	1,247,114	1,238,951	8,162	1,238,951	1,238,966	4Q14
88880LAA1	5,293,959	5,243,734	50,225	5,243,734	5,293,494	4Q14
89640PAB9	23,898,066	23,852,243	45,824	23,852,243	23,852,434	4Q14
89852TAA6	43,832,530	43,034,574	797,957	43,034,574	43,035,861	4Q14
90270RBD5	28,665,347	27,890,014	775,333	27,890,014	27,819,393	4Q14
90270YBE8	12,146,934	12,019,171	127,763	12,019,171	12,047,120	4Q14
90349GBE4	11,948,831	11,846,906	101,926	11,846,906	11,874,612	4Q14
92557PAA6	46,000,407	45,762,371	238,036	45,762,371	45,762,879	4Q14
92890PAD6	27,226,796	27,217,806	8,990	27,217,806	27,308,405	4Q14
92912QAA4	5,293,283	5,238,463	54,820	5,238,463	5,238,526	4Q14
92937FAC5	23,689,926	23,444,133	245,794	23,444,133	23,518,205	4Q14
92978TAC5	7,150,796	7,132,309	18,486	7,132,309	7,131,645	4Q14
92978YAB6	2,235,739	2,198,621	37,117	2,198,621	2,199,545	4Q14
92978YAF7	1,000,259	996,584	3,675	996,584	970,854	4Q14
939218AE3	9,366,914	9,222,270	144,644	9,222,270	9,223,093	4Q14
9497EBAB5	28,928,632	27,694,192	1,234,439	27,694,192	27,696,785	4Q14
9497ENAB9	42,531,951	42,037,656	494,295	42,037,656	42,039,554	4Q14
9497EUAD9	3,638,930	3,530,705	108,225	3,530,705	3,530,924	4Q14
94988XAR7	24,354,667	24,258,823	95,845	24,258,823	24,281,799	4Q14
B8A1AXL51	21,550,122	20,011,728	1,538,394	20,011,728	20,011,744	4Q14
B8A26AYE1	19,847,400	18,392,760	1,454,640	18,392,760	18,392,760	4Q14
D0334MJQ8	564,475	538,472	26,003	538,472	538,472	4Q14
D0712DDV5	1,401,351	1,307,999	93,352	1,307,999	1,309,012	4Q14
D2542NAG1	1,060,353	942,896	117,457	942,896	942,826	4Q14
D2553KGZ5	621,841	579,236	42,605	579,236	579,236	4Q14
D6629DZF5	361,969	333,680	28,289	333,680	333,680	4Q14
F3R92TAL8	953,564	911,062	42,502	911,062	910,732	4Q14
F4276DGN8	1,481,696	1,401,202	80,495	1,401,202	1,401,202	4Q14
F9686MDA2	1,021,258	997,856	23,402	997,856	998,291	4Q14
G0683QWT2	394,300	373,900	20,400	373,900	373,905	4Q14
G1R42CEN1	477,388	463,258	14,130	463,258	463,349	4Q14
G70464AC9	186,349	177,534	8,815	177,534	177,230	4Q14
G8T41YBY6	1,329,085	1,176,169	152,916	1,176,169	1,176,169	4Q14
N8172PAF1	1,416,325	1,398,114	18,211	1,398,114	1,394,439	4Q14
N85094AC9	410,974	399,979	10,995	399,979	399,920	4Q14
W9124YGY2	493,453	441,409	52,044	441,409	441,517	4Q14
Total	$3,070,248,199	$2,983,062,988	$87,185,222	$2,983,062,988	$2,965,977,545	

NOTES TO FINANCIAL STATEMENTS

(4) As of December 31, 2014, the following totals represent all impaired securities for which an other-than-temporary-impairment has not been recognized in earnings as a realized loss, segregated by those securities that have been in a continuous unrealized loss position for less than twelve months and those that have been in a continuous unrealized loss position for twelve months or longer.

Other-than-temporary impairment decisions are based upon a detailed analysis of a security's underlying credit and cash flows.

a. Aggregate amount of unrealized losses:

1. Less than 12 Months	($31,932,489)
2. 12 Months or Longer	($276,947,490)

b. Aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$4,064,482,908
2. 12 Months or Longer	$3,565,126,879

5E. Repurchase Agreements and Securities Lending Transactions

(1) For repurchase agreements and reverse repurchase agreements, Company policies require a minimum of 100% of the fair value of securities under these agreements to be maintained as collateral. Securities subject to these agreements at December 31, 2014 were:

Securities Subject to:	Book Value	2014 Fair Value	Maturities	Weighted Average Interest Rate
Dollar repurchase agreements	$0	($339,805)	182 Days	3.64%
Reverse dollar repurchase agreements	$0	$188,477	116 Days	3.26%
Reverse repurchase agreements	$500,000,000	$500,000,000	364 Days	0.76%
Repurchase agreements	$6,491,058,572	$8,147,351,675	17 Years	0.95%

(2) Cash Pledged As Collateral

The Company has $500,000,000 of its assets pledged as collateral for reverse repurchase agreements as of December 31, 2014. The Company has none of its assets pledged as collateral, which would be classified as “Securities pledged to creditors” as of December 31, 2014.

NOTES TO FINANCIAL STATEMENTS

(3) Cash Received As Collateral

For repurchase agreements, Company policy requires that 100% of the fair value of the securities be held as collateral. For securities lending transactions, Company policy requires that 100% and 102% of the fair value of domestic and foreign securities, respectively, be held as collateral. Cash collateral held for repurchase agreements, securities lending and dollar repurchase agreements was:

(a) Aggregate Amount Collateral Received

12/31/2014

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$3,307,162,212
(b) 30 Days or Less	1,950,921,242
(c) 31 to 60 Days	1,724,120,738
(d) 61 to 90 Days	639,635,000
(e) Greater Than 90 Days	531,313,750
(f) Subtotal	$8,153,152,942
(g) Securities Received	0
(h) Total Collateral Received	$8,153,152,942
2. Securities Lending:	
(a) Open	$2,466,891,894
(b) 30 Days or Less	138,731,299
(c) 31 to 60 Days	89,102,318
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$2,694,725,511
(g) Securities Received	0
(h) Total Collateral Received	$2,694,725,511
3. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $10,474,200,838 as of December 31, 2014, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in Cash Equivalents, Short Term, and Long Term Bonds.

NOTES TO FINANCIAL STATEMENTS

(a) Aggregate Amount Collateral Received

12/31/2013

	(1) Fair Value
1. Repurchase Agreements:	
(a) Open	$3,740,054,454
(b) 30 Days or Less	2,061,391,766
(c) 31 to 60 Days	693,942,489
(d) 61 to 90 Days	155,771,375
(e) Greater Than 90 Days	810,441,569
(f) Subtotal	$7,461,601,653
(g) Securities Received	0
(h) Total Collateral Received	$7,461,601,653
2. Securities Lending:	
(a) Open	$2,180,021,271
(b) 30 Days or Less	303,713,826
(c) 31 to 60 Days	149,071,500
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$2,632,806,597
(g) Securities Received	0
(h) Total Collateral Received	$2,632,806,597
3. Dollar Repurchase Agreements:	
(a) Open	$0
(b) 30 Days or Less	0
(c) 31 to 60 Days	0
(d) 61 to 90 Days	0
(e) Greater Than 90 Days	0
(f) Subtotal	$0
(g) Securities Received	0
(h) Total Collateral Received	$0

(b) The aggregate fair value of all securities acquired from the use of the reinvested collateral was $9,666,108,938 as of December 31, 2013, including the investment in NAIC Exempt Federal National Mortgage Association (FNMA) pass-through securities.

(c) In some instances, cash received as collateral is invested in Cash Equivalents, Short Term, and Long Term Bonds.

(4) As of December 31, 2014, the Company did not have any security lending transaction administered by an affiliate agent in which one line reporting of the reinvested collateral is used.

NOTES TO FINANCIAL STATEMENTS

(5) Collateral Reinvestment

a. Reinvestment of the cash collateral and any securities which the Company or its agent receives for repurchase agreements, securities lending, and dollar repurchase agreements were:

12/31/2014

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	3,062,594,603	3,064,851,957
(c) 31 to 60 Days	53,300,145	53,320,033
(d) 61 to 90 Days	221,509,873	221,578,263
(e) 91 to 120 Days	210,745,555	210,344,881
(f) 121 to 180 Days	524,887,747	525,245,149
(g) 181 to 365 Days	1,045,097,969	1,047,016,673
(h) 1 to 2 years	1,800,885,233	1,803,839,203
(i) 2 to 3 years	432,943,873	432,753,219
(j) Greater than 3 years	343,495,189	344,500,616
(k) Subtotal	$7,695,460,187	$7,703,449,994
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$7,695,460,187	$7,703,449,994
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	981,844,173	982,636,952
(c) 31 to 60 Days	16,225,469	16,231,555
(d) 61 to 90 Days	72,880,600	72,901,278
(e) 91 to 120 Days	70,924,726	70,792,470
(f) 121 to 180 Days	169,914,760	170,036,745
(g) 181 to 365 Days	331,993,495	332,580,748
(h) 1 to 2 years	596,383,288	597,360,978
(i) 2 to 3 years	152,097,279	152,033,307
(j) Greater than 3 years	116,706,647	117,045,951
(k) Subtotal	$2,508,970,437	$2,511,619,984
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,508,970,437	$2,511,619,984
3. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending, repurchase agreements and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. In addition, $226,105,793 and $259,130,861 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2014, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

NOTES TO FINANCIAL STATEMENTS

12/31/2013

	(1) Amortized Cost	(2) Fair Value
1. Repurchase Agreements:		
(a) Open	$0	$0
(b) 30 Days or Less	2,297,442,267	2,297,441,959
(c) 31 to 60 Days	110,302,767	110,362,142
(d) 61 to 90 Days	123,086,094	123,203,563
(e) 91 to 120 Days	71,134,480	71,551,043
(f) 121 to 180 Days	222,488,628	223,443,378
(g) 181 to 365 Days	888,610,938	890,543,140
(h) 1 to 2 years	1,984,872,081	1,999,077,605
(i) 2 to 3 years	946,203,259	948,738,699
(j) Greater than 3 years	273,207,770	260,787,578
(k) Subtotal	$6,917,348,284	$6,925,149,107
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$6,917,348,284	$6,925,149,107
2. Securities Lending:		
(a) Open	$0	$0
(b) 30 Days or Less	745,245,167	745,245,099
(c) 31 to 60 Days	24,763,083	24,776,172
(d) 61 to 90 Days	49,628,014	49,680,947
(e) 91 to 120 Days	20,855,507	20,950,869
(f) 121 to 180 Days	52,600,657	52,824,362
(g) 181 to 365 Days	219,984,570	220,449,590
(h) 1 to 2 years	706,185,468	710,962,520
(i) 2 to 3 years	467,264,866	468,547,153
(j) Greater than 3 years	108,069,514	105,273,270
(k) Subtotal	$2,394,596,846	$2,398,709,982
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$2,394,596,846	$2,398,709,982
3. Dollar Repurchase Agreement:		
(a) Open	$0	$0
(b) 30 Days or Less	0	0
(c) 31 to 60 Days	0	0
(d) 61 to 90 Days	0	0
(e) 91 to 120 Days	0	0
(f) 121 to 180 Days	0	0
(g) 181 to 365 Days	0	0
(h) 1 to 2 years	0	0
(i) 2 to 3 years	0	0
(j) Greater than 3 years	0	0
(k) Subtotal	$0	$0
(l) Securities Received	0	0
(m) Total Collateral Reinvested	$0	$0

b. We conduct asset-based or secured financing within our insurance and other subsidiaries, including transactions such as securities lending, repurchase agreements and mortgage dollar rolls, in order to earn spread income, to borrow funds, or to facilitate trading activity. The collateral received in connection with these programs is primarily used to purchase securities in the short-term spread portfolios of our domestic insurance entities. Investments held in the short-term spread portfolios include cash and cash equivalents, short-term investments and bonds, including mortgage- and asset-backed securities. In addition, $303,983,113 and $342,249,849 at amortized cost and fair value, respectively, of Repurchase Agreement proceeds were reinvested in FNMA pass-through securities. At December 31, 2013, the Company has sufficient assets to cover its secured borrowing liability.

These programs are typically limited to securities in demand that can be loaned at relatively low financing rates. As such, we believe there is unused capacity available through these programs. Holdings of cash and cash equivalent investments in these short-term spread portfolios allow for further flexibility in sizing the portfolio to better match available financing. Current conditions in both the financing and investment markets are continuously monitored in order to appropriately manage the cost of funds, investment spreads, asset/liability duration matching and liquidity.

(6) The Company does not accept collateral that can be sold or repledged, it only accepts cash collateral.

(7) As of December 31, 2014, the Company has no securities lending transactions that extend beyond one year from the reporting date.

5F. Real Estate

The Company did not recognize impairment losses on real estate during 2014 and 2013.

The Company did not engage in retail land sales operations.

NOTES TO FINANCIAL STATEMENTS

The Company has classified $28,076,286 as real estate held for sale as of December 31, 2014.

5G. Low-Income Housing Tax Credits

The Company has $283,700,838 of LIHTC property investments as of December 31, 2014. The number of years remaining of unexpired tax credits and required holding periods are as follows: 0-5 years – 4 investments, 6-10 years – 7 investments, over 10 years – 5 investments. None of the LIHTC investments are currently subject to any regulatory reviews and there are no commitments or contingent commitments anticipated to be paid. There were no impaired LIHTC property investments at December 31, 2014.

NOTES TO FINANCIAL STATEMENTS

5H. Restricted Assets

(1) Restricted Assets (Including Pledged) as of December 31, 2014 were as follows:

Restricted Asset Category	Gross Restricted								Percentage	
	As of December 31, 2014									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
a. Subject to contractual obligation for which liability is not shown	0	0	0	0	0	0	0	0	0.000%	0.000%
b. Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0.000%	0.000%
c. Subject to repurchase agreements	6,491,058,572	0	0	0	6,491,058,572	6,788,384,117	(297,325,545)	6,491,058,572	2.073%	2.100%
d. Subject to reverse repurchase agreements	500,000,000	0	0	0	500,000,000	500,000,000	0	500,000,000	0.160%	0.162%
e. Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0.000%	0.000%
g. Placed under option contracts	0	0	0	0	0	0	0	0	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	600,307,099	0	0	0	600,307,099	528,893,503	71,413,596	600,307,099	0.192%	0.194%
i. FHLB captial stock	151,413,700	0	0	0	151,413,700	167,812,100	(16,398,400)	151,413,700	0.048%	0.049%
j. On deposit with state	4,358,267	0	0	0	4,358,267		4,358,267	4,358,267	0.001%	0.001%
k. On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0.000%	0.000%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,532,064,306	0	0	0	2,532,064,306	2,501,265,368	30,798,938	2,532,064,306	0.809%	0.819%
m. Pledged as collateral not captured in other categories	5,445,682,919	0	0	0	5,445,682,919	6,246,832,249	(801,149,330)	5,445,682,919	1.739%	1.762%
n. Other restricted assets	0	0	0	0	0	0	0	0	0.000%	0.000%
o Total restricted assets	15,724,884,863	0	0	0	15,724,884,863	16,733,187,337	(1,008,302,474)	15,724,884,863	5.022%	5.087%

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(2)Detail of Assets Pledged as Collateral Not Captured in Other Categories as of December 31, 2014 were as follows:

Description of Assets	Gross Restricted								Percentage	
	As of December 31, 2014									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives Collateral	79,466,180	0	0	0	79,466,180	1,086,486,370	(1,007,020,190)	79,466,180	0.025%	0.026%
REMIC Trust Assets	1,741,759,395	0	0	0	1,741,759,395	1,793,340,515	(51,581,120)	1,741,759,395	0.556%	0.563%
Reinsurance Trust Assets	3,624,457,344	0	0	0	3,624,457,344	3,367,005,364	257,451,980	3,624,457,344	1.158%	1.173%
Total	$5,445,682,919	$0	$0	$0	$5,445,682,919	$6,246,832,249	($801,149,330)	$5,445,682,919	1.739%	1.762%

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

(3) The Company did not have any other restricted assets as of December 31, 2014.

5I. Working Capital Finance

The Company does not have any working capital finance investments, which are confirmed short term obligations due to the reporting entity as a result of a working capital finance investment program, and that can be recognized as admitted assets as of December 31, 2014.

5J. Netting and Offsetting of Assets and Liabilities

The Company does not have any applicable transactions that are offset and reported in net in accordance with SSAP No. 64, “Netting and Offsetting of Assets and Liabilities”.

5K. Structured Notes

Details of Structured Notes as of December 31, 2014 were as follows:

CUSIP Identification	Annual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
00075QAS1	$433,059	$480,014	$433,059	No
00442EAF2	8,127,981	9,114,272	8,127,981	No
00764MAC1	7,114,822	8,282,162	7,114,822	No
04013BAB8	578,590	685,930	578,590	No
073879KD9	236,507	277,651	236,507	No
12489WGD0	252,621	290,271	252,621	No
12625VAL5	1,753,760	2,051,936	1,753,760	No
126673W24	20,193,555	24,964,822	20,193,555	No
35729PMF4	895,000	1,073,750	895,000	No
362334PK4	170,204,354	227,979,255	170,204,354	No
40430FAD4	2,417,529	1,748,350	2,417,529	No
40430RAB2	1,190,000	1,203,685	1,190,000	No
46628TAC5	87,438,647	116,202,200	87,438,647	No
57643LAL0	23,748,312	25,380,000	23,748,312	No
59020U4M4	1,097,271	1,910,022	1,097,271	No
590238AA9	19,611,736	24,644,882	19,611,736	No
61746RDN8	16,190,695	15,995,541	16,190,695	No
61750FAD2	166,541	183,523	166,541	No
617526AE8	610,000	611,098	610,000	No
61752UAB1	613,165	1,499,940	613,165	No
61753EAD2	98,175,000	102,102,000	98,175,000	No
63703#AA2	692,565	1,526,250	692,565	No
760985YC9	1,102,744	1,123,305	1,102,744	No

NOTES TO FINANCIAL STATEMENTS

81375WJU1	6,199,995	6,814,500	6,199,995	No
84752BAC3	7,010,227	8,715,280	7,010,227	No
86358R6A0	1,220,751	1,587,753	1,220,751	No
00075QAF9	910,563	3,412,500	910,563	No
073879KD9	2,700,000	4,800,000	2,700,000	No
12489WGD0	30,895	30,664	30,895	No
12489WNN0	2,004,602	2,069,375	2,004,602	No
12558MAF9	3,914,280	4,657,500	3,914,280	No
12667F5M3	1,106,474	1,130,335	1,106,474	No
17307GKN7	538,472	538,472	538,472	No
20847TBK6	1,170,268	1,169,896	1,170,268	No
294751DF6	543,493	724,498	543,493	No
40430RAB2	209,097	265,001	209,097	No
44328BAD0	340,930	434,105	340,930	No
589929J58	1,766,097	2,362,018	1,766,097	No
61746RCS8	1,383,064	1,781,194	1,383,064	No
61750FAD2	1,263,418	1,263,359	1,263,418	No
61750MAD7	2,357,837	2,478,000	2,357,837	No
73932#AB2	582,488	590,357	582,488	No
759950AQ1	427,434	427,276	427,434	No
988758AF5	377,529	377,536	377,529	No
00075QAF9	1,535,856	1,576,846	1,535,856	No
61746RCS8	3,948,765	3,947,980	3,948,765	No
61750FAD2	600,487	600,487	600,487	No
61750MAD7	770,269	934,128	770,269	No
759950AQ1	3,525,527	4,759,972	3,525,527	No
05948KPW3	683,227	920,703	683,227	No
12506YCM9	386,766	454,132	386,766	No
29445FAD0	435,538	624,828	435,538	No
40430YAC5	1,244,322	2,040,000	1,244,322	No
Total	$512,033,125	$630,819,554	$512,033,125	

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

6A. The Company has no investment in any joint venture, partnership or LLC that exceeds 10% of the admitted assets of the Company.

6B. As of December 31, 2014, impairment losses of $556,112 were recognized on investments in joint ventures, partnerships and LLCs.

7. INVESTMENT INCOME

Mortgage loans – Interest overdue is accrued up to a maximum of ninety days. If accrued interest is more than ninety days overdue, it is reversed and recognized as income when received. There was no interest on mortgage loans over ninety days due as of December 31, 2014.

Real estate – Rent that is in arrears for more than three months or the collection of rent that is uncertain is non-admitted and excluded from investment income. Non-admitted due and accrued rental income on real estate at December 31, 2014 was $0.

Bonds – Interest overdue is accrued up to a maximum of 90 days. If accrued interest is more than 90 days overdue, it is reversed and recognized as income when received. Income is not accrued on bonds in or near default and is excluded from net investment income. Bond income not accrued was $75,818,668 at December 31, 2014.

Other Invested Assets – Non-admitted due and accrued income on other invested assets at December 31, 2014 was $0.

8. DERIVATIVE INSTRUMENTS

The Company uses derivatives to manage risks from changes in interest rates or foreign currency values, to alter interest rate or currency exposures arising from mismatches between assets and liabilities (including duration mismatches), to hedge against changes in the value of assets it anticipates acquiring and other anticipated transactions and commitments, and to replicate the investment performance of otherwise permissible investments. Insurance statutes restrict the Company's use of derivatives primarily to hedging, income generation,

and replication activities intended to offset changes in the market value and cash flows of assets held, obligations, and anticipated transactions and prohibit the use of derivatives for speculation.

The Company, at inception, may designate derivatives as either (1) a hedge of the fair value of a recognized asset or liability or unrecognized firm commitment; (2) a hedge of a forecasted transaction or the variability of cash flows to be received or paid related to a recognized asset or liability; (3) a foreign-currency fair value or cash flow hedge; (4) a hedge of the foreign currency exposure of a net investment in a foreign operation or (5) a derivative that does not qualify for hedge accounting, including replications.

To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship.

Upon termination of a derivative that qualified for hedge accounting, the gain or loss is reflected as an adjustment to the basis of the hedged item and is recognized in income consistent with the hedged item. There were no instances in which the Company discontinued cash flow hedge accounting because the forecasted transaction did not occur. The maximum length of time for which these variable cash flows are hedged is twenty-nine years.

To the extent that the Company chooses not to designate its derivatives for hedge accounting or designated derivatives no longer meet the criteria of an effective hedge, the changes in their fair value are included in “Change in net unrealized capital gains” without considering changes in fair value of the hedged item. Accruals of interest income, expense and related cash flows on swaps are reported in "Net investment income". Upon termination of a derivative that does not qualify for hedge accounting, the gain or loss is included in “Net realized capital gains (losses)”. In addition, when realized gains or losses on interest-rate related derivatives are recognized, they are amortized through the IMR.

Types of Derivative Instruments and Derivative Strategies

Derivative instruments used by the Company include currency swaps, interest rate swaps, total return swaps, treasury futures, equity futures, equity options, currency options, rights and warrants, credit default swaps, “to be announced” (“TBA”) forwards and currency forwards. For those hedge transactions which qualify for hedge accounting, the change in the carrying value or cash flow of the derivative is recorded in a manner consistent with the changes in the carrying value or cash flow of the hedged asset, liability, firm commitment or forecasted transaction. For hedges of net investments in a foreign operation, changes in fair value of such derivatives, to the extent effective, are recorded in “Change in net unrealized capital gains”. In measuring effectiveness, no component of the derivative’s gain or loss is excluded. The Company does not have any cash flow hedges of forecasted transactions other than those related to the payment of variable cash flows on existing financial instruments.

Interest Rate Contracts

Interest rate swaps and futures are used by the Company to reduce risks from changes in interest rates, manage interest rate exposures arising from mismatches between assets and liabilities (including duration mismatches) and to hedge against changes in the value of assets it owns or anticipates acquiring or selling. Swaps may be attributed to specific assets or liabilities or may be used on a portfolio basis. Under interest rate swaps, the Company agrees with counterparties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed upon notional principal amount.

In exchange-traded interest rate futures transactions, the Company purchases or sells a specified number of contracts, the values of which are determined by the values of underlying referenced investments, and posts variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission’s merchants who are members of a trading exchange.

Equity Contracts

Total return swaps are contracts whereby the Company agrees with counterparties to exchange, at specified intervals, the difference between the return on an asset (or market index) and LIBOR based on a notional amount. The Company generally uses total return swaps to hedge the effect of adverse changes in equity indices. These derivatives do not qualify for hedge accounting.

Equity index options are contracts which will settle in cash based on differentials in the underlying indices at the time of exercise and the strike price. The Company uses combinations of purchases and sales of equity index options to hedge the effects of adverse changes in equity indices within a predetermined range. These equity options do not qualify for hedge accounting.

Foreign Exchange Contracts

Currency derivatives, including currency futures, options, forwards, and swaps, are used by the Company to reduce risks from changes in currency exchange rates with respect to investments denominated in foreign currencies that the Company either holds or intends to acquire or sell, and to hedge the currency risk associated with net investments in foreign operations and anticipated earnings of its foreign operations.

Under currency forwards, the Company agrees with counterparties to deliver a specified amount of an identified currency at a specified future date. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date. As noted above, the Company uses currency forwards to mitigate the impact of changes in currency exchange rates on U.S. dollar equivalent earnings generated by certain of its non-U.S. businesses, primarily its international insurance and investments operations. The Company executes forward sales of the hedged currency in exchange for U.S. dollars at a specified exchange rate. The maturities of these forwards correspond with the future periods in which the non-U.S. dollar-denominated earnings are expected to be generated. These earnings hedges do not qualify for hedge accounting.

Under currency swaps, the Company agrees with counterparties to exchange, at specified intervals, the difference between one currency and another at an exchange rate and calculated by reference to an agreed principal amount. Generally, the principal amount of each currency is exchanged at the beginning and termination of the currency swap by each party

Credit Contracts

Credit default swaps are used by the Company in conjunction with fixed income investments as replication synthetic asset transactions (“RSAT”). RSATs are derivative transactions entered into in conjunction with other investments in order to produce the investment characteristics of otherwise permissible investments. Credit default swaps used in RSATs are carried at amortized cost with premiums received on such transactions recorded to “Net investment income” over the life of the contract and loss payouts, if any, are recorded as

NOTES TO FINANCIAL STATEMENTS

"Net realized capital gains/(losses)". The Company also uses credit default swaps to hedge exposures in its investment portfolios. Such contracts are not designated as replications, and they are used in relationships that do not qualify for hedge accounting.

Other Contracts

TBAs. The Company uses TBA forward contracts to gain exposure to the investment risk and return of mortgage-backed securities. TBA transactions can help the Company enhance the return on its investment portfolio, and can provide a more liquid and cost effective method of achieving these goals than purchasing or selling individual mortgage-backed pools. Typically, the price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. Additionally, pursuant to the Company's mortgage dollar roll program, TBAs or mortgage-backed securities are transferred to counterparties with a corresponding agreement to repurchase them at a future date. These transactions do not qualify as secured borrowings and are accounted for as derivatives.

The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial derivative transactions. Generally, the credit exposure of the Company's OTC derivative transactions are represented by the contracts with a positive fair value (market value) at the reporting date after taking into consideration the existence of netting agreements. Also, the Company enters into exchange-traded futures and transactions through regulated exchanges and these transactions are settled on a daily basis, thereby reducing credit risk exposure in the event of non-performance by counterparties to such financial instruments.

Substantially all of the Company's OTC derivative contracts are transacted with a subsidiary. In instances where the Company transacts with unaffiliated counterparties, the Company manages credit risk by entering into derivative transactions with major international financial institutions and other creditworthy counterparties, and by obtaining collateral where appropriate. Additionally, limits are set on single party credit exposures which are subject to periodic management review.

Internal controls are in place to ensure that derivative transactions are conducted in accordance with Company policy and guidelines. Those controls include limits, segregation of functions and periodic management review, including quarterly review of exposures by the Investment Committee of the Board of Directors, as well as monitoring for compliance with authorization and operating guidelines.

The table below depicts the derivatives owned by the Company:

Derivatives Financial Instruments

	2014			2013		
	Notional	Carrying Amount	Estimated Fair Value	Notional	Carrying Amount	Estimated Fair Value
Options:						
Assets	$274,569,923	$29,256,165	$29,256,165	$295,304,518	$25,436,545	$25,436,545
Liabilities	172,999,998	4,447,727	4,447,727	128,800,022	6,801,382	6,801,382
Swaps:						
Assets	24,705,305,077	2,621,487,675	2,417,835,590	21,984,432,759	1,330,572,786	1,309,620,074
Liabilities	18,351,329,499	907,176,324	1,142,839,311	26,225,835,351	1,726,139,096	2,060,224,202
Forwards:						
Assets	1,945,778,413	42,616,072	42,616,072	461,896,293	7,196,152	7,196,152
Liabilities	1,216,941,492	19,863,288	19,863,288	1,575,714,541	15,898,980	15,898,980
Futures:						
Assets	16,500,000	0	56,719	5,820,338,479	0	4,605,932
Liabilities	323,000,000	0	609,719	7,005,329,060	0	4,128,402
Totals:						
Assets	$26,942,153,413	$2,693,359,912	$2,489,764,546	$28,561,972,049	$1,363,205,483	$1,346,858,703
Liabilities	$20,064,270,989	$931,487,339	$1,167,760,045	34,935,678,974	1,748,839,458	2,087,052,966

9. INCOME TAXES

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

NOTES TO FINANCIAL STATEMENTS

A. Net deferred tax asset ("DTA") and net deferred tax liability ("DTL")

(1) The components of the net deferred tax asset/(liability) ("DTA"/"DTL") are as follows:

	12/31/2014			12/31/2013			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross DTA	$4,972,681,750	$13,727,070	$4,986,408,820	$4,443,589,268	$0	$4,443,589,268	$529,092,482	$13,727,070	$542,819,552
b. Statutory Valuation Allowance Adjust	$0	$0	$0	$0	$0	$0	$0	$0	$0
c. Adjusted Gross DTA	$4,972,681,750	$13,727,070	$4,986,408,820	$4,443,589,268	$0	$4,443,589,268	$529,092,482	$13,727,070	$542,819,552
d. DTA Nonadmitted	$948,226,201	$0	$948,226,201	$1,223,784,126	$0	$1,223,784,126	($275,557,925)	$0	($275,557,925)
e. Subtotal (Net Admitted DTA)	$4,024,455,549	$13,727,070	$4,038,182,619	$3,219,805,142	$0	$3,219,805,142	$804,650,407	$13,727,070	$818,377,477
f. DTL	$103,133,754	$1,131,105,474	$1,234,239,228	$149,979,387	$716,249,184	$866,228,571	($46,845,633)	$414,856,290	$368,010,657
g. Net Admitted DTA	$3,921,321,795	($1,117,378,404)	$2,803,943,391	$3,069,825,755	($716,249,184)	$2,353,576,571	$851,496,040	($401,129,220)	$450,366,820

Change in Net DTA	$174,808,894
Less: Change in Net DTL on unrealized (gains)/losses	(483,078,815)
Less: Shared based payment adjustment	(474,426)
Less: Other balance sheet reclass	(38,601,200)
Change in net deferred income tax	$696,963,335

2. The components of the admission calculation are as follows:

	12/31/2014			12/31/2013			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admission Calculation Components - SSAP No. 101:									
a. Admitted pursuant to ¶ 11.a. (loss carrybacks)	$1,684,585,634	$0	$1,684,585,634	$1,312,999,785	$0	$1,312,999,785	$371,585,849	$0	$371,585,849
b. Admitted pursuant to ¶ 11.b. (Realization)	1,119,357,757	0	1,119,357,757	1,040,576,786	0	1,040,576,786	78,780,971	0	78,780,971
1. Realization per ¶ 11.b.i	2,000,994,751	0	2,000,994,751	1,918,605,907	0	1,918,605,907	82,388,844	0	82,388,844
2. Limitation per ¶ 11.b.ii	XXX	XXX	1,119,357,757	XXX	XXX	1,040,576,786	XXX	XXX	78,780,971
c. Admitted pursuant to ¶ 11.c	1,220,512,158	13,727,070	1,234,239,228	866,228,571	0	866,228,571	354,283,587	13,727,070	368,010,657
d. Total Admitted pursuant to SSAP 101	$4,024,455,549	$13,727,070	$4,038,182,619	$3,219,805,142	$0	$3,219,805,142	$804,650,407	$13,727,070	$818,377,477

3. Additional information used in certain components of the admission calculation are as follows:

	12/31/2014	12/31/2013
	Total	Total
ExDTA ACL RBC ratio:		
a. Ratio % used to determine recovery period & threshold limit amount	809.476%	757.132%
b. Amount of adjusted capital and surplus used to determine recovery period & threshold limit	$12,194,472,981	$11,538,715,227

(4) The availability of tax-planning strategies resulted in no increase of the Company's adjusted DTA. Available tax-planning strategies also had no impact on the Company's net admitted adjusted gross deferred tax assets. The Company's tax-planning strategies do not include the use of reinsurance.

NOTES TO FINANCIAL STATEMENTS

B. Deferred tax liabilities not recognized:

There were no deferred tax liabilities that are not recognized.

The Company has no Policyholder surplus account under the Internal Revenue Code.

C. Current income taxes incurred consist of the following major components as of December 31:

1. Current Income Tax:

	2014	2013	Change
a. Federal	$281,894,408	($177,928,102)	$459,822,510
b. Foreign	5,602,808	24,174,865	(18,572,057)
c. Subtotal	$287,497,216	($153,753,237)	$441,250,453
d. Federal income tax on net capital gains	382,653,829	(31,586,466)	414,240,295
e. Capital loss carry-forwards	0	0	0
f. Other	0	0	0
g. Federal and foreign income taxes incurred	$670,151,045	($185,339,703)	$855,490,748

2. DTAs Resulting from Book/Tax Differences:

	As of 12/31/2014	As of 12/31/2013	Change
a. Ordinary:			
Insurance Reserves	$2,517,410,743	$2,139,079,228	$378,331,515
Policyholder Dividends	555,056,800	536,684,613	18,372,187
Deferred Acquisition Costs	719,521,462	756,997,987	(37,476,525)
Employee Benefits	971,206,991	787,552,499	183,654,492
Other Deferred Tax Assets	209,485,754	223,274,941	(13,789,187)
Subtotal	$4,972,681,750	$4,443,589,268	$529,092,482
b. Statutory valuation allowance adjustment	0	0	0
c. Nonadmitted	948,226,201	1,223,784,126	(275,557,925)
d. Total admitted ordinary DTA	$4,024,455,549	$3,219,805,142	$804,650,407
e. Capital			
Invested Assets - Bonds, Stocks, & Other	13,727,070	0	13,727,070
Subtotal	$13,727,070	$0	$13,727,070
f. Statutory valuation allowance adjustment	0	0	0
g. Nonadmitted	0	0	0
h. Total admitted capital DTA	$13,727,070	$0	$13,727,070
i. Total admitted DTA (Ordinary and Capital)	$4,038,182,619	$3,219,805,142	$818,377,477

3. DTLs Resulting from Book/Tax Differences:

	2014	2013	Change
a. Ordinary:			
Invested Assets - Derivatives & Other	$103,133,754	$149,979,386	($46,845,632)
Subtotal	$103,133,754	$149,979,386	($46,845,632)
b. Capital:			
Invested Assets - Bonds, Stocks, & Other	0	68,222,524	(68,222,524)
Unrealized Capital (Gains)/Losses	1,131,105,474	648,026,661	483,078,813
Subtotal	$1,131,105,474	$716,249,185	$414,856,289
c. Total DTLs	$1,234,239,228	$866,228,571	$368,010,657

4. Net DTAs/DTLs	**$2,803,943,391**	**$2,353,576,571**	**$450,366,820**

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 35% to pretax net income for the following reasons at December 31:

	2014	2013	Change
Expected federal income tax expense	$630,166,016	$347,712,765	$282,453,251
Non taxable investment income	(476,548,719)	(521,716,866)	45,168,147
Tax Credits	(43,031,610)	(51,879,278)	8,847,668
Items in Equity	(153,332,255)	(89,460,716)	(63,871,539)
Foreign Taxes	5,602,810	24,174,866	(18,572,056)
Other amounts	10,331,468	6,729,674	3,601,794
Total incurred income tax expense	($26,812,290)	($284,439,555)	$257,627,265

E. Additional Tax Disclosures

1. The amounts, origination dates and expiration dates of operating loss and tax credit carry forwards available for tax purposes:

At December 31, 2014, the Company had no net operating loss and no tax credit carry forwards.

2. The following is income tax incurred for 2012, 2013, and 2014 that is available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2012	$1,081,595,846	$0	$1,081,595,846
2013	35,901,985	0	35,901,985
2014	183,878,013	383,209,790	567,087,803
Total	$1,301,375,844	$383,209,790	$1,684,585,634

3. The aggregate amount of deposits admitted under IRC § 6603 is $0.

F. The Company does not expect a significant increase in tax contingencies within the 12 month period following the balance sheet date.

G. The Company joins in filing a consolidated federal income tax return with its ultimate parent company, Prudential Financial, Inc. (“PFI”). The consolidated companies have executed a written tax allocation agreement, which allocates the tax liability of each company based on their separate return tax liabilities, in accordance with Internal Revenue Code Section 1552(a)(2) and the Treasury Regulations Sections 1.1552-1(a)(2) and 1.1502-33(d)(2)(ii). Members with losses record current tax benefits to the extent such losses are recognized in the consolidated federal tax return. Any company allocated a credit in accordance with these provisions will receive payment for such credit not later than the 31st day of December in the year in which the return is filed.

The Company joins in filing a consolidated federal income tax return, which includes the following companies:

ARL Holdings, Inc.
AST Investment Services, Inc.
Braeloch Holdings Inc.
Braeloch Successor Corporation
Capital Agricultural Property Services, Inc.
COLICO II, Inc.
COLICO, Inc.
Dryden Finance, Inc.
Flor-Ag Corporation
Gibraltar Properties, Inc.
Global Portfolio Strategies, Inc.
Graham Resources, Inc.
Graham Royalty, Ltd.
PGLH of Delaware, Inc.
PGR Advisors I, Inc.
PIC Realty Corporation
PIM Foreign Investment, Inc.
PIM Investment, Inc.
PIM Warehouse, Inc.
PMCC Holding Company
PP Prudential Properties, Inc.
PREI Acquisition I, Inc.
PREI Acquisition II, Inc.
PREI International, Inc.
ProVictor Property Fund VII Management, Inc.
Prudential Arizona Reinsurance Term Company
Prudential Asset Resources, Inc.
Prudential Bank & Trust, FSB
Prudential Financial, Inc.
Prudential Home Building Investors, Inc.
Prudential IBH Holdco, Inc.
Prudential International Insurance Holdings, Ltd.
Prudential International Investments Corporation
Prudential Investment Management, Inc.
Prudential Legacy Insurance Company of New Jersey
Prudential New Jersey Captive Insurance Co.
Prudential Private Placement Investors, Inc.
Prudential Realty Securities II, Inc.
Prudential Retirement Insurance and Annuity Company
Prudential Securities Municipal Derivatives, Inc.
Prudential Securities Secured Financing Corporation
Prudential Securities Structured Assets, Inc.
Prudential Structured Settlement Company
Prudential Term Reinsurance Company
Prudential Trust Company
Prudential Universal Reinsurance Co
Securitized Asset Sales, Inc.
SMP Holdings, Inc.
SVIIT Holdings, Inc.
TBG Insurance Services Corporation

NOTES TO FINANCIAL STATEMENTS

Pruco Life Insurance Company
Pruco Life Insurance Company of New Jersey
Pruco Reinsurance, Ltd.
Prudential Agricultural Credit, Inc.
Prudential Annuities Distributors, Inc.
Prudential Annuities Holding Co, Inc
Prudential Annuities Information Services & Technology Corp
Prudential Annuities, Inc.
Prudential Annuities Life Assurance Corporation
Prudential Arizona Reinsurance Captive Co.
Prudential Arizona Reinsurance Universal Co.
Texas Rio Grande Other Asset Group
The Prudential Assigned Settlement Services, Inc.
The Prudential Home Mortgage Company, Inc.
The Prudential Home Mortgage Securities Company, Inc.
The Prudential Real Estate Financial Services of America, Inc.
TMW Capital Corporation, Inc.
TMW Investments, Inc.
TMW Real Estate Management, Inc.
Universal Prudential Arizona Reinsurance Company
Vantage Casualty Insurance Company
WMF CommQuote, Inc.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES

10A. Prudential Holdings LLC, a wholly owned subsidiary of PFI (a New Jersey non-insurer), owns 100% of the Company's outstanding stock.

10B/C. The Company had the following transactions with affiliates:

In the fourth quarter, 2014, the Company sold mortgage loans to an affiliate for $107,803,936, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold mortgage loans to an affiliate for $560,729,156, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold mortgage loans to an affiliate for $17,540,270, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold mortgage loans to an affiliate for $6,422,293, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold mortgage loans to an affiliate for $49,197,579, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company purchased fixed maturity securities from an affiliate for $18,603,945, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $113,257, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $67,041,383, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $5,601,271, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $29,933,304, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $427,101,158, the fair value on the date of the transfer.

In the fourth quarter, 2014, the Company sold fixed maturity securities to an affiliate for $12,085,249, the fair value on the date of the transfer.

In the second quarter, 2014, the Company sold fixed maturity securities to an affiliate for $144,813,570, the fair value on the date of the transfer.

In the second quarter, 2014, the Company purchased commercial mortgage loans from an affiliate for $2,512,386, the fair value on the date of the transfer.

In the first quarter, 2014, the Company sold mortgage loans to an affiliate for $213,273,688, the fair value on the date of the transfer.

In the first quarter, 2014, the Company purchased mortgage loans from an affiliate for $5,416,085, the fair value on the date of the transfer.

In the first quarter, 2014, the Company purchased fixed maturity securities from an affiliate for $37,421,111, the fair value on the date of the transfer.

In the first quarter, 2014, the Company sold fixed maturity securities to an affiliate for $12,521,937, the fair value on the date of the transfer.

In the fourth quarter, 2013, the Company purchased commercial mortgage loans from an affiliate for $2,730,369, the fair values on the date of transfer.

NOTES TO FINANCIAL STATEMENTS

In the third quarter, 2013, the Company purchased commercial mortgage loans from an affiliate for $6,012,241, the fair value on the date of the transfer.

In the third quarter, 2013, the Company purchased commercial mortgage loans from an affiliate for $2,150,158, the fair values on the date of transfer.

In the third quarter, 2013, the Company purchased commercial mortgage loans from an affiliate for $3,991,225, the fair values on the date of transfer.

In the first quarter, 2013, the Company sold fixed maturity securities to an affiliate for $47,413,460, the fair value on the date of the transfer.

In the first quarter, 2013, the Company purchased fixed maturity securities from an affiliate for $102,843,604, the fair values on the date of transfer.

In the first quarter, 2013, the Company sold commercial mortgage loans to an affiliate for $50,938,383, the fair values on the date of transfer.

10D. At December 31, 2014 the Company reported a "Receivable from parents, subsidiaries and affiliates" of $303,988,702 and a "Payable to parents, subsidiaries and affiliates" of $207,168,286. Inter-company balances are settled in cash, generally within thirty days of the respective reporting date.

10E. Guarantees or undertakings that the Company has for the benefit of an affiliate or a related party are disclosed in Note 14A.

10F. The Company has entered into service agreements with various affiliates. Under these agreements, the Company furnishes services of officers and employees and provides supplies, use of equipment, office space, and makes payment to third parties for general expenses, state and local taxes. The agreements obligate the affiliates to reimburse the Company for the approximate cost of providing such services. The affiliates also furnish similar services to the Company in connection with such agreements.

10G. All outstanding shares of the Company are owned by Prudential Holdings LLC.

10H. The Company does not own any shares of any upstream intermediate or ultimate patent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

10I. The Company does not own any investment in any affiliated entity that exceeds 10% of the admitted assets of the Company.

10J. The Company did not recognize an impairment write-down for any investment in subsidiary, controlled or affiliated companies for the period ended December 31, 2014.

10K. The Company does not own any investments in a foreign subsidiary where the investment is calculated by adjusting the annuity GAAP account value reserves using CARVM and the related Actuarial Guidelines for the reporting period.

10L. The Company has no investment in a downstream insurance holding company.

11. DEBT

11A.

(1) The Company did not have any capital notes outstanding as of December 31, 2014.

(2) All Other Debt:

Debt Name	Date Issued	Kind of Borrowing	Face Amount	Carrying Value	Rate of Interest	Effective Interest Rate	Collateral Requirements	Interest Paid (Current Year)
Emmet Street	03/30/2012	Cash	$1,000,000,000	$750,000,000	3.00%	3.00%	Cash	$24,725,250
Federal Home Loan Bank	12/20/2012	Cash	$280,030,332	$280,030,332	2.21%	2.21%	Cash	$6,274,624
PSE&G	10/13/2010, 10/25/2010	Cash	$1,605,466	$973,048	11.31%	11.31%	Cash	$119,942
Pru Funding LLC	06/26/2008	Cash	$64,436,000	$64,436,000	6.90%	6.90%	Cash	$5,825,135

Scheduled principal repayments on debt as of December 31, 2014 are as follows: $1,030,030,332 in 2015, $0 in 2016, $0 in 2017, $0 in 2018 and $65,409,048 in 2019 and beyond.

There are no significant debt terms, covenants or violations of the above. None of the debt was considered to be extinguished by in-substance defeasance prior to the effective date of this statement. There are no reverse repurchase agreements whose amounts are included as part of the above debt.

11B. FHLB Funding Agreements

(1) Prudential Insurance is a member of the Federal Home Loan Bank of New York (“FHLBNY’). Membership allows Prudential Insurance access to the FHLBNY’s financial services, including the ability to obtain collateralized loans and to issue collateralized funding agreements. Under applicable law, the funding agreements issued to the FHLBNY have priority claim status above debt holders of Prudential Insurance. FHLBNY borrowings and funding agreements are collateralized by qualifying mortgage-related assets or U.S. Treasury securities, the fair value of which must be maintained at certain specified levels relative to outstanding borrowings. FHLBNY membership requires Prudential Insurance to own member stock and borrowings require the purchase of activity-based stock in an amount equal to 4.5% of outstanding borrowings. Under FHLBNY guidelines, if Prudential Insurance’s financial strength ratings decline below A/A2/A Stable by S&P/Moody’s/Fitch, respectively, and the FHLBNY does not receive

NOTES TO FINANCIAL STATEMENTS

written assurances from the NJDOBI regarding Prudential Insurance's solvency, new borrowings from the FHLBNY would be limited to a term of 90 days or less. Currently there are no restrictions on the term of borrowings from the FHLBNY.

NJDOBI permits Prudential Insurance to pledge collateral to the FHLBNY in an amount of up to 5% of its prior year-end statutory net admitted assets, excluding separate account assets. As of December 31, 2014, the 5% limitation equates to a maximum amount of pledged assets of $8,559,961,408 and an estimated maximum borrowing capacity (after taking into account required collateralization levels) of approximately $7,158,661,431 of which $2,225,000,000 was outstanding. In 2015, based on statutory net admitted assets as of December 31, 2014, the 5% limitation will equate to a maximum amount of pledged assets of $9,071,232,176. Nevertheless, FHLBNY borrowings are subject to the FHLBNY's discretion and to the availability of qualifying assets at Prudential Insurance.

As of December 31, 2014, Prudential Insurance had pledged assets with a fair value of $2,750,461,055 supporting aggregate outstanding collateralized advances and collateralized funding agreements. As of December 31, 2014, an outstanding advance of $280,000,000 is in "Long-term debt" and matures in December 2015 and outstanding funding agreements, totaling $1,945,000,000 are included in "Policyholders' account balances." The fair value of qualifying assets that were available to Prudential Insurance but not pledged amounted to $4,070,057,961 as of December 31, 2014.

(2) FHLB Capital Stock

a. Aggregate Totals

12/31/2014

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	51,288,700	51,288,700	0
Activity Stock	100,125,000	100,125,000	0
Excess Stock	0	0	0
Aggregate Total	151,413,700	151,413,700	0
Actual or estimated Borrowing Capacity as Determined by the Insurer	7,158,661,431		

12/31/2013

	1 Total (col 2+3)	2 General Account	3 Separate Account
Membership Stock - Class A	$0	$0	$0
Membership Stock - Class B	67,687,100	67,687,100	0
Activity Stock	100,125,000	100,125,000	0
Excess Stock	0	0	0
Aggregate Total	167,812,100	167,812,100	0
Actual or estimated Borrowing Capacity as Determined by the Insurer*	6,850,302,172		

*Value differs from the 4Q 2013 submission based on a revised definition of borrowing capacity. Reported value reflects maximum borrowing capacity based on 5% of prior year's net admitted assets, after taking into account required collateralization levels, versus the previous definition which was based on the fair value of qualifying assets owned by Prudential Insurance's Financial Services Businesses.

b. Membership Stock (Class A and B) Eligible for Redemption

	Current year total	Not eligible for redemption	Less than 6 months	6 months to less than 1 year	1 to less than 3 years	3 to 5 years
Membership Stock						
Class A	$0	$0	$0	$0	$0	$0
Class B	$51,288,700	$0	$51,288,700	$0	$0	$0

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2014

1. Total General and Separate Accounts as of 12/31/2014

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$2,750,461,055	$2,532,064,306	$2,225,000,000

2. General Account as of 12/31/2014

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$2,750,461,055	$2,532,064,306	$2,225,000,000

3. Separate Accounts as of 12/31/2014

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$0	$0	$0

4. Total General and Separate Accounts as of 12/31/2013

	Fair Value	Carry Value	Aggregate Total Borrowing
Total Collateral Pledged	$2,683,524,382	$2,501,265,367	$2,225,030,332

b. Maximum Amount Pledged during period ended December 31, 2014

1. Total General and Separate Accounts as of 12/31/2014

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$2,750,461,055	$2,532,064,306	$2,225,000,000

2. General Account as of 12/31/2014

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$2,750,461,055	$2,532,064,306	$2,225,000,000

3. Separate Accounts as of 12/31/2014

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$0	$0	$0

4. Total General and Separate Accounts as of 12/31/2013

	Fair Value	Carry Value	Amount Borrowed at Time of Maximum Collateral
Total Collateral Pledged	$2,683,524,382	$2,501,265,367	$2,225,030,332

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of December 31, 2014

12/31/2014

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$280,000,000	$280,000,000	$0	
Funding Agreements	1,945,000,000	1,945,000,000	0	1,946,824,477
Other	0	0	0	
Aggregate Total	$2,225,000,000	$2,225,000,000	$0	$1,946,824,477

12/31/2013

	1 Total (col 2 + 3)	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
Debt	$280,030,332	$280,030,332	$0	
Funding Agreements	1,945,000,000	1,945,000,000	0	1,946,783,712
Other	0	0	0	
Aggregate Total	$2,225,030,332	$2,225,030,332	$0	$1,946,783,712

b. Maximum Amount during period ended December 31, 2014

	1 Total (col 2 + 3)	2 General Account	3 Separate Account
Debt	$280,000,000	$280,000,000	$0
Funding Agreements	1,945,000,000	1,945,000,000	0
Other	0	0	0
Aggregate Total	$2,225,000,000	$2,225,000,000	$0

c. FHLB - Prepayment Obligations as of December 31, 2014

	Does the Company have prepayment obligations under the following arrangements (y/n)
Debt	N
Funding Agreements	N
Other	N

NOTES TO FINANCIAL STATEMENTS

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT PLANS

A. The Company has funded non-contributory defined benefit pension plans, which cover substantially all of its employees. The Company also has several non-funded, non-contributory defined benefit plans covering certain executives. For some employees, benefits are based on final average earnings and length of service, while benefits for other employees are based on an account balance that takes into consideration age, service and salary during their careers.

The Company provides certain life insurance and health care benefits ("Other postretirement benefits") for its retired employees, their beneficiaries and covered dependents. The healthcare plan is contributory, the life insurance plan is non-contributory. Substantially all of the Company's employees may become eligible to receive benefits if they retire after age 55 with at least 10 years of service or under certain circumstances after age 50 with at least 20 years of continuous service. These benefits are funded as considered necessary by Company management.

The Company updated its mortality assumption as of December 31, 2014 with respect to its measure of its domestic pension and post-retirement obligations as a result of a review of plan experience following the Society of Actuaries (SOA) final issuance in October 2014 of a study of rates of mortality and expected future improvement in mortality rates for U.S. participants.

The Company's evaluation resulted in an increase in its domestic obligations for pensions and post-retirement of $452,397,517 or 4.9% and $124,426,809 or 6.3%, respectively. The offset to these benefit obligation increases was recorded in unassigned funds (surplus) as of December 31, 2014. The mortality assumption update will result in an increase in future benefit cost in 2015 of $75,600,000 and $15,400,000 for the pension and postretirement plans, respectively. The 2015 cost increases included additional amortization of actuarial losses for pension and post-retirement of $50,600,000 and $9,300,000, respectively.

As a result of this mortality assumption change, future benefit payments are expected to increase and based upon the specific funding method for a given benefit plan, will be sourced primarily from existing plan assets or via employer contributions. The increases in the undiscounted expected cash outflows underlying the domestic benefit obligations are distributed whereby 8% occurs in the next ten years from December 31, 2014, 23% in the next ten year band and 68% in the remaining future years.

The domestic obligations will increase further if actual mortality improvements are better than the assumption used. A 25% increase in the improvement scale would increase the domestic obligations by approximately $115,000,000 at December 31, 2014.

On January 1, 2013, the Company adopted SSAP No. 102, "Accounting for Pensions, A Replacement of SSAP No. 89," and SSAP No. 92, "Accounting for Postretirement Benefits Other Than Pensions, A Replacement of SSAP No. 14". The adoption caused a change in measurement date from September 30 to December 31, as well as other changes effecting the obligations of the plans. The impact of all these changes on 2013 activity is disclosed as follows: Line 12A (1)a.9 reflects $55,526,166 and ($4,702,479) for pension overfunded and pension underfunded, respectively. Line 12A (1)b.9 reflects ($109,677,748) for postretirement underfunded. Line 12A (2)g reflects $23,042,927 and ($21,131,133) for pension and postretirement, respectively.

On December 6, 2013, the Company transferred $340,000,000 of assets within the qualified pension plan under Section 420 of the Internal Revenue Code from assets supporting pension benefits to assets supporting retiree medical and life benefits. The transfer resulted in a reduction to the prepaid benefit cost for the qualified pension plan and an offsetting decrease in the accrued benefit liability for the post retirement plan. Line 12A (2)g reflects ($340,000,000) and $340,000,000 for pension and postretirement, respectively. The transfer will reduce the future cash contributions required to be made to the postretirement plan.

A summary of asset, obligations, and assumptions of the Pension and Other Postretirement Benefit Plans are as follows:

(1) Change in benefit obligation:

a. Pension Benefits

	Overfunded		Underfunded	
	2014	**2013**	**2014**	**2013**
1. Benefit obligation at the beginning of year	($8,174,851,066)	($9,051,283,448)	($914,321,115)	($989,907,599)
2. Service cost	($128,098,359)	($120,246,138)	($34,649,001)	($34,495,163)
3. Interest cost	($399,454,513)	($359,549,549)	($45,978,477)	($40,772,065)
4. Contributions by plan participants	$0	$0	$0	$0
5. Actuarial gain (loss)	($1,470,686,202)	$817,115,528	($232,770,575)	$72,149,212
6. Foreign currency exchange rate changes	$0	$0	$486,309	$397,704
7. Benefits paid	$485,858,308	$484,940,054	$53,076,052	$85,119,337
8. Plan amendments	$0	($2,094,087)	$0	($80,062)
9. Business combinations, divestitures, curtailment, settlements and special termination benefits	$0	$56,266,574	$4,832,619	($6,732,479)
10. Benefit obligation at end of year	($9,687,231,832)	($8,174,851,066)	($1,169,324,188)	($914,321,115)

NOTES TO FINANCIAL STATEMENTS

b. Postretirement Benefits

	Overfunded		Underfunded	
	2014	2013	2014	2013
1. Benefit obligation at the beginning of year	$0	$0	($2,077,109,132)	($2,237,042,552)
2. Service cost	$0	$0	($15,875,898)	($15,350,763)
3. Interest cost	$0	$0	($95,211,386)	($87,516,332)
4. Contributions by plan participants	$0	$0	($28,787,267)	($28,193,905)
5. Actuarial gain (loss)	$0	$0	($162,774,135)	$213,804,741
6. Foreign currency exchange rate changes	$0	$0	$2,361,201	$2,033,839
7. Benefits paid	$0	$0	$183,146,717	$199,980,697
8. Plan amendments	$0	$0	$64,932	$64,918
9. Business combinations, divestitures, curtailment, settlements and special termination benefits	$0	$0	($8,286,461)	($124,889,775)
10. Benefit obligation at end of year	$0	$0	($2,202,471,429)	($2,077,109,132)

c. Postemployment & Compensated Absence Benefits

	Overfunded		Underfunded	
	2014	2013	2014	2013
1. Benefit obligation at the beginning of year	$0	$0	($144,034,000)	($124,245,000)
2. Service cost	$0	$0	($60,503,000)	($42,723,000)
3. Interest cost	$0	$0	($4,424,000)	($2,572,000)
4. Contributions by plan participants	$0	$0	($9,104,500)	($10,145,000)
5. Actuarial gain (loss)	$0	$0	$34,636,000	($5,992,000)
6. Foreign currency exchange rate changes	$0	$0	$0	$0
7. Benefits paid	$0	$0	$52,723,500	$41,643,000
8. Plan amendments	$0	$0	$0	$0
9. Business combinations, divestitures, curtailment, settlements and special termination benefits	$0	$0	$0	$0
10. Benefit obligation at end of year	$0	$0	($130,706,000)	($144,034,000)

(2) Change in plan assets:

	Pension Benefits		Postretirement Benefits		Postemployment	
	2014	2013	2014	2013	2014	2013
a. Fair value of plan assets at the beginning of year	$11,465,095,505	$12,037,973,423	$1,744,949,309	$1,350,117,037	$76,475,778	$83,480,709
b. Actual return on plan assets	$1,429,651,442	$229,759,617	$119,512,604	$243,473,916	$5,109,480	($785,105)
c. Foreign currency exchange rate changes	$0	$0	$0	$0	$0	$0
d. Reporting entity contribution	$62,268,670	$85,119,337	$6,652,292	$17,876,281	$37,360,284	$25,278,174
e. Plan participants' contributions	$0	$0	$28,787,267	$28,193,905	$9,104,500	$10,145,000
f. Benefits paid	($538,934,360)	($570,059,391)	($183,146,717)	($199,980,697)	($52,723,500)	($41,643,000)
g. Business combinations, divestitures, settlements	($9,192,618)	($317,697,481)	$0	$305,268,867	$0	$0
h. Fair value of plan assets at the end of year	$12,408,888,639	$11,465,095,505	$1,716,754,755	$1,744,949,309	$75,326,542	$76,475,778

(3) Funded status:

	Pension Benefits		Postretirement Benefits	
	2014	2013	2014	2013
Overfunded:				
a. Assets (nonadmitted)				
1. Prepaid benefit costs	$6,117,528,410	$6,140,929,157	$0	$0
2. Overfunded plan assets	($3,395,871,603)	($2,850,684,717)	$0	$0
3. Total assets (nonadmitted)	$2,721,656,807	$3,290,244,440	$0	$0
Underfunded:				
b. Liabilities recognized				
1. Accrued benefit costs	($938,559,963)	($868,489,797)	$258,730,894	$288,040,506
2. Liability for benefits	($188,949,642)	$48,269,335	($588,984,152)	($379,933,791)
3. Total liabilites recognized	($1,127,509,605)	($820,220,462)	($330,253,258)	($91,893,285)
c. Unrecognized liabilities	($41,814,583)	($94,100,654)	($155,463,416)	($240,266,538)

NOTES TO FINANCIAL STATEMENTS

(4) Net periodic benefit cost included in "Other expenses" in the Company's Statements of Operations and Changes in Capital and Surplus for the period ended December 31 includes the following components:

Components of net periodic benefit cost:

	Pension Benefits		Postretirement Benefits		Postemployment	
	2014	2013	2014	2013	2014	2013
a. Service cost	$162,747,360	$154,741,301	$15,875,898	$15,350,763	$60,503,000	$42,723,000
b. Interest cost	$445,432,990	$400,321,614	$95,211,386	$87,516,332	$4,424,000	$2,572,000
c. Expected return on plan assets	($702,041,278)	($739,002,377)	($116,274,577)	($86,666,200)	($3,000,000)	($3,000,000)
d. Transition asset or obligation	$0	$0	$0	$0	$0	$0
e. Gains and losses	$218,382,551	$297,600,118	$31,832,492	$61,025,163	($36,745,480)	$9,777,105
f. Prior service cost or credit	$23,189,897	$40,400,612	$3,930,166	$3,832,960	$0	$0
g. Gain or loss recognized due to a settlement or curtailment	$8,528,737	$2,030,000	$0	$0	$0	$0
h. Total net periodic benefit cost	$156,240,257	$156,091,268	$30,575,365	$81,059,018	$25,181,520	$52,072,105

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

	Pension Benefits		Postretirement Benefits	
	2014	2013	2014	2013
a. Items not yet recognized as a component of net periodic cost - prior year	3,403,170,883	0	599,222,192	0
b. Net transition asset or obligation recognized	0	0	0	0
c. Net prior service cost or credit arising during period	0	176,165,381	(64,932)	57,615,782
d. Net prior service cost or credit recognized	(23,189,897)	(40,400,612)	(3,930,166)	(3,832,960)
e. Net gain and loss arising during period	971,692,243	3,565,006,232	160,074,829	606,464,533
f. Net gain and loss recognized	(218,382,551)	(297,600,118)	(31,832,492)	(61,025,163)
g. Items not yet recognized as a component of net periodic cost - current year	4,133,290,678	3,403,170,883	723,469,431	599,222,192

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

	Pension Benefits		Postretirement Benefits	
	2014	2013	2014	2013
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	$5,743,194	$23,189,897	$3,911,835	$3,930,166
c. Net recognized gains and losses	$308,564,369	$218,479,548	$44,663,818	$31,871,009

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

	Pension Benefits		Postretirement Benefits	
	2014	2013	2014	2013
a. Net transition asset or obligation	$0	$0	$0	$0
b. Net prior service cost or credit	$112,574,872	$135,764,769	$49,787,724	$53,782,822
c. Net recognized gains and losses	$4,020,715,806	$3,267,406,114	$673,681,707	$545,439,370

NOTES TO FINANCIAL STATEMENTS

(8) On a weighted-average basis, the following assumptions are used in accounting for the pension plans:

	2014	2013
Weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2014 and December 31, 2013:		
a. Weighted-average discount rate	4.95%	4.05%
b. Expected long-term rate of return on plan assets	6.25%	6.25%
c. Rate of compensation increase	4.50%	4.50%
Weighted-average assumptions used to determine projected benefit obligations as of December 31, 2014 and December 31, 2013:		
d. Weighted-average discount rate	4.10%	4.95%
e. Rate of compensation increase	4.50%	4.50%

On a weighted-average basis, the following assumptions are used in accounting for the postretirement plans:

The weighted-average assumptions used to determine net periodic benefit cost for the year ending December 31, 2014 and December 31, 2013 are discount rates of 4.75% and 3.85%, respectively and expected long-term rate of return on plan assets of 7.0% and 7.0%, respectively.

The weighted-average assumptions used to determine accumulated postretirement benefit obligation as of December 31, 2014 and December 31, 2013 are discount rates of 3.95% and 4.75%, respectively.

(9) The amount of the accumulated benefit obligation for defined benefit pension plans was $10,300,212,514 as of December 31, 2014, and $8,606,408,554 for the prior year ended December 31, 2013.

(10) For postretirement benefits other than pensions, the assumed health care cost trend rate(s) used to measure the expected cost of benefits covered by the plan are:

	2014	2013
Health care cost trend rates	5.00-6.66%	5.00-7.08%
Ultimate health care cost trend rate after gradual decrease until 2019	5.00%	5.00%

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

	One Percentage Point Increase	One Percentage Point Decrease
a. Effect on total of service and interest costs components	$6,808,874	$5,545,337
b. Effect on postretirement benefit obligation	$147,490,371	$118,007,696

(12) The expected future benefit payments for the Company's domestic pension and postretirement plans and other postretirement benefit receipts for the years indicated are as follows:

	Years	Amount
a.	2015……	$722,376,296
b.	2016……	$743,977,053
c.	2017……	$768,491,754
d.	2018……	$784,076,722
e.	2019……	$803,420,985
f.	2020-2024……..	$4,300,983,778

(13) The Company anticipates that it will make cash contributions in 2015 of $50,000,000, $10,000,000, and $30,000,000 to the pension, postretirement and the postemployment plans, respectively.

(14) There were no purchases of annuity contracts in 2014 from the Company. In 2013 the pension plan purchased annuity contracts from the Company for $740,808. The approximate future annual benefit payment for the annuity contracts was $21,264,039 and $20,964,136 in 2014 and 2013, respectively.

(15) Not applicable. The Company does not use an alternative method to amortize prior service amounts or net gains and losses.

(16) Not applicable.

(17) Certain employees are provided special termination benefits under non-qualified plans in the form of unreduced early retirement benefits as a result of their involuntary termination. The cost associated with these benefits for 2014 was $4,360,000.

NOTES TO FINANCIAL STATEMENTS

(18) There were no pension plan amendments in 2014. There were pension plan amendments in 2013. In 2013 the benefit obligation for pension benefits increased $2,174,179 for immediately vesting employees due to the Section 420 transfer.

There were no material postretirement plan amendments in 2014 and 2013.

(19) Not applicable. The Company does not have any plan assets that it expects will be returned during 2015.

(20) Refer to Funded Status disclosure in Note 12A(3).

(21) The calculated transition liability at adoption of SSAP 102 and SSAP 92 was $938,997,578. The balance as of December 31, 2013 was $334,367,192. For 2014, $137,089,193 was recognized resulting in an ending transition liability of $197,277,999 as of December 31, 2014. The recognition pattern for the remaining $197,277,999 of transition liability is $126,617,705 and $70,660,294 for 2015 and 2016, respectively.

B. The plan fiduciaries for the Company's pension and postretirement plans have developed guidelines for asset allocations reflecting a percentage of total assets by asset class, which are reviewed on an annual basis. Asset allocation targets as of December 31, 2014 are as follows:

	Pension Investment Policy Guidelines 2014		Postretirement Investment Policy Guidelines 2014	
	Minimum	**Maximum**	**Minimum**	**Maximum**
Asset category				
U.S. Stocks……	2%	16%	47%	61%
International Stocks……..	2%	16%	2%	10%
Bonds……	54%	69%	1%	38%
Short Term Investments……..	0%	15%	0%	44%
Real Estate……	2%	16%	0%	0%
Other…….	0%	16%	0%	0%

The investment goal of the domestic pension plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds and other investments. The cash requirements of the pension obligation, which include a traditional formula principally representing payments to annuitants and a cash balance formula that allows lump sum payments and annuity payments, are designed to be met by the bonds and short term investments in the portfolio. The pension plan risk management practices include guidelines for asset concentration, credit rating and liquidity. The pension plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps and futures are used to adjust duration.

The investment goal of the domestic postretirement plan assets is to generate an above benchmark return on a diversified portfolio of stocks, bonds, and other investments, while meeting the cash requirements for the postretirement obligation that includes a medical benefit including prescription drugs, a dental benefit, and a life benefit. The postretirement plans risk management practices include guidelines for asset concentration, credit rating, liquidity, and tax efficiency. The postretirement plan does not invest in leveraged derivatives. Derivatives such as futures contracts are used to reduce transaction costs and change asset concentration, while interest rate swaps and futures are used to adjust duration.

To implement the investment strategy, plan assets are invested in funds that primarily invest in securities that correspond to one of the asset categories under the investment guidelines. However, at any point in time, some of the assets in a fund may be of a different nature than the specified asset category.

Assets held with Prudential Insurance are in either pooled separate accounts or single client separate accounts. Pooled separate accounts hold assets for multiple investors. Each investor owns a "unit of account." Single client separate accounts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned. Assets held with a bank are either in common/collective trusts or single client trusts. Common or collective trusts hold assets for more than one investor. Each investor owns a "unit of account." Single client trusts hold assets for only one investor, the domestic qualified pension plan and each security in the fund is treated as individually owned.

There were no investments in Prudential Financial Common Stock as of December 31, 2014 and December 31, 2013 for either the pension or postretirement plans.

The authoritative guidance around fair value established a framework for measuring fair value. Fair value is disclosed using a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value, as described in Note 20.

The following describes the valuation methodologies used for pension and postretirement plans assets measured at fair value.

Insurance Company Pooled Separate Accounts and Common or Collective Trusts – Insurance company pooled separate accounts are invested via group annuity contracts issued by Prudential Insurance. Assets are represented by a "unit of account." The redemption value of those units is based on a per unit value whose value is the result of the accumulated values of underlying investments. The underlying investments are valued in accordance with the corresponding valuation method for the investments held.

Common and Preferred Stock – See Note 20 for a discussion of the valuation methodologies for common and preferred stocks.

Bonds - See Note 20 for a discussion of the valuation methodologies for bonds.

Interest Rate Swaps – See Note 20 for a discussion of the valuation methodologies for derivative instruments.

Guaranteed Investment Contract - The value is based on contract cash flows and available market rates for similar investments.

Registered Investment Companies (Mutual Funds) - Securities are priced at the net asset value ("NAV") of shares.

Unrealized Gain (Loss) on Investment of Securities Lending Collateral - This value is the contractual position relative to the investment of securities lending collateral.

NOTES TO FINANCIAL STATEMENTS

Real Estate - The values are determined through an independent appraisal process. The estimate of fair value is based on three approaches; (1) current cost of reproducing the property less deterioration and functional/economic obsolescence; (2) discounting a series of income streams and reversion at a specific yield or by directly capitalizing a single year income estimate by an appropriate factor; and (3) value indicated by recent sales of comparable properties in the market. Each approach requires the exercise of subjective judgment.

Short-term Investments - Securities are valued initially at cost and thereafter adjusted for amortization of any discount or premium (i.e., amortized cost). Amortized cost approximates fair value.

Partnerships - The value of interests owned in partnerships is based on valuations of the underlying investments that include private placements, structured debt, real estate, equities, fixed maturities, commodities and other investments.

Hedge Funds - The value of interests in hedge funds is based on the underlying investments that include equities, debt and other investments.

Variable Life Insurance Policies – These assets are held in group and individual variable life insurance policies issued by Prudential Insurance. Group policies are invested in Insurance Company Pooled Separate Accounts. Individual policies are invested in Registered Investment Companies (Mutual Funds). The value of interest in these policies is the cash surrender value of the policies based on the underlying investments.

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2014:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$880,624,832	$0	$880,624,832
Common/collective trusts (1)	$0	$87,342,192	$0	$87,342,192
Subtotal-U.S. Stocks	**$0**	**$967,967,024**	**$0**	**$967,967,024**
International Stocks:				
Pooled separate accounts (2)	$0	$323,281,631	$0	$323,281,631
Common/collective trusts (3)	$0	$201,309,261	$0	$201,309,261
Subtotal-International Stocks	**$0**	**$524,590,892**	**$0**	**$524,590,892**
Bonds:				
Pooled separate accounts (4)	$0	$1,161,624,972	$34,615,825	$1,196,240,797
Common/collective trusts (5)	$0	$271,028,877	$0	$271,028,877
U.S. government securities (federal):				
Mortgage-backed	$0	$1,431,899	$0	$1,431,899
Other U.S. government securities	$0	$852,242,577	$0	$852,242,577
U.S. government securities (state & other)	$0	$694,167,977	$0	$694,167,977
Non U.S. government securities	$0	$10,976,317	$0	$10,976,317
Corporate Debt:				
Corporate bonds (6)	$0	$4,550,387,125	$14,216,490	$4,564,603,615
Asset-backed	$0	$24,480,757	$0	$24,480,757
CMOs (7)	$0	$111,625,301	$0	$111,625,301
Interest rate swaps (Notional amount: $0)	$0	($488,047)	$0	($488,047)
Other (8)	$711,739,635	$3,509,185	$72,574,839	$787,823,659
Unrealized gain (loss) on securities lending (9)	$0	($36,660,508)	$0	($36,660,508)
Subtotal-Bonds	**$711,739,635**	**$7,644,326,432**	**$121,407,154**	**$8,477,473,221**
Short Term Investments:				
Pooled separate accounts	$0	$38,853,716	$0	$38,853,716
Subtotal-Short Term Investments	**$0**	**$38,853,716**	**$0**	**$38,853,716**
Real Estate:				
Pooled separate accounts (10)	$0	$0	$464,739,468	$464,739,468
Partnerships	$0	$0	$336,160,465	$336,160,465
Subtotal-Real Estate	**$0**	**$0**	**$800,899,933**	**$800,899,933**
Other:				
Partnerships	$0	$0	$455,094,285	$455,094,285
Hedge funds	$0	$0	$1,144,009,568	$1,144,009,568
Subtotal-Other	**$0**	**$0**	**$1,599,103,853**	**$1,599,103,853**
Total Plan Assets	**$711,739,635**	**$9,175,738,064**	**$2,521,410,940**	**$12,408,888,639**

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Pension Plan Assets as of December 31, 2013:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Pooled separate accounts (1)	$0	$1,170,423,430	$0	$1,170,423,430
Common/collective trusts (1)	$0	$80,667,294	$0	$80,667,294
Subtotal-U.S. Stocks	**$0**	**$1,251,090,724**	**$0**	**$1,251,090,724**
International Stocks:				
Pooled separate accounts (2)	$0	$349,145,665	$0	$349,145,665
Common/collective trusts (3)	$0	$40,270,878	$0	$40,270,878
Subtotal-International Stocks	**$0**	**$389,416,543**	**$0**	**$389,416,543**
Bonds:				
Pooled separate accounts (4)	$0	$1,084,572,094	$32,009,225	$1,116,581,319
Common/collective trusts (5)	$0	$255,153,741	$0	$255,153,741
U.S. government securities (federal):				
Mortgage-backed	$0	$1,848,687	$0	$1,848,687
Other U.S. government securities	$0	$1,005,160,561	$0	$1,005,160,561
U.S. government securities (state & other)	$0	$635,873,753	$0	$635,873,753
Non U.S. government securities	$0	$9,741,515	$0	$9,741,515
Corporate Debt:				
Corporate bonds (6)	$0	$3,659,587,283	$15,436,494	$3,675,023,777
Asset-backed	$0	$23,846,543	$0	$23,846,543
CMOs (7)	$0	$136,523,934	$0	$136,523,934
Interest rate swaps (Notional amount: $623)	$0	($3,357,845)	$0	($3,357,845)
Other (8)	$716,717,033	$484,223	$66,346,380	$783,547,636
Unrealized gain (loss) on securities lending (11)	$0	($38,766,416)	$0	($38,766,416)
Subtotal-Bonds	**$716,717,033**	**$6,770,668,073**	**$113,792,099**	**$7,601,177,205**
Short Term Investments:				
Pooled separate accounts	$0	$78,601,248	$0	$78,601,248
Subtotal-Short Term Investments	**$0**	**$78,601,248**	**$0**	**$78,601,248**
Real Estate:				
Pooled separate accounts (10)	$0	$0	$356,179,475	$356,179,475
Partnerships	$0	$0	$319,664,276	$319,664,276
Subtotal-Real Estate	**$0**	**$0**	**$675,843,751**	**$675,843,751**
Other:				
Partnerships	$0	$0	$373,847,955	$373,847,955
Hedge funds	$0	$0	$1,095,118,079	$1,095,118,079
Subtotal-Other	**$0**	**$0**	**$1,468,966,034**	**$1,468,966,034**
Total Plan Assets	**$716,717,033**	**$8,489,776,588**	**$2,258,601,884**	**$11,465,095,505**

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(1) These categories invest in U.S. stocks whose objective is to track or outperform various indexes.
(2) This category invests in a large cap international stocks whose objective is to track an index.
(3) This category invests in international stocks, primarily large cap, whose objective is to outperform various indexes. For 2014, this category also includes a global equity fund, primarily focused on new market leaders with sustainable competitive advantage.
(4) This category invests in bond funds, primarily highly rated private placement securities.
(5) This category invests in bond funds, primarily highly rated public securities whose objective is to outperform an index.
(6) This category invests in highly rated corporate securities.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Primarily cash and cash equivalents, short term investments, payables and receivables, and open future contract positions (including fixed income collateral).
(9) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $716,949,864 and the liability for securities lending collateral is $753,610,372.
(10) This category invests in commercial real estate and real estate securities funds, whose objective is to outperform an index.
(11) The contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $700,658,631 and the liability for securities lending collateral is $739,425,047.

(2) Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2014:

Description for each class of Plan Assets	Beginning Balance at 1/1/2014	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2014
Bonds:										
Pooled separate accounts	$32,009,225	$0	$0	$2,606,600	$0	$0	$0	$0	$0	$34,615,825
Corporate bonds	$15,436,494	$0	$0	$38,599	$0	$0	$0	$0	($1,258,603)	$14,216,490
Other	$66,346,380	$0	$0	$0	$0	$0	$72,574,839	$0	($66,346,380)	$72,574,839
Real Estate:										
Pooled separate accounts	$356,179,475	$0	$0	$49,106,709	$5,062,046	$97,856,610	$0	($43,465,372)	$0	$464,739,468
Partnerships	$319,664,276	$0	$0	$6,157,372	$0	$79,886,693	$0	$0	($69,547,876)	$336,160,465
Other:										
Partnerships	$373,847,955	$0	$0	$52,588,226	$0	$58,436,742	$0	$0	($29,778,638)	$455,094,285
Hedge funds	$1,095,118,079	$0	$0	$49,195,704	$36,107	$2,907,800	$0	$0	($3,248,122)	$1,144,009,568
Total Plan Assets	**$2,258,601,884**	**$0**	**$0**	**$159,693,210**	**$5,098,153**	**$239,087,845**	**$72,574,839**	**($43,465,372)**	**($170,179,619)**	**$2,521,410,940**

Pension Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2013:

Description for each class of Plan Assets	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2013
Bonds:										
Pooled separate accounts	$31,988,318	$0	$0	$20,907	$0	$0	$0	$0	$0	$32,009,225
Corporate bonds	$11,465,998	$0	$0	($85,350)	$0	$5,335,000	$0	$0	($1,279,154)	$15,436,494
Other	$58,390,440	$0	$0	$0	$0	$0	$66,346,380	$0	($58,390,440)	$66,346,380
Real Estate:										
Pooled separate accounts	$322,141,500	$0	$0	$45,770,201	$6,941	$27,645,294	$0	($39,384,461)	$0	$356,179,475
Partnerships	$184,861,182	$0	$0	$34,797,494	$0	$119,260,885	$0	$0	($19,255,285)	$319,664,276
Other:										
Partnerships (1)	$598,519,795	$0	($278,979,013)	$47,636,356	$0	$59,156,177	$0	$0	($52,485,360)	$373,847,955
Hedge funds (1)	$706,607,817	$278,979,013	$0	$106,584,913	$4,341,941	$228,732,377	$0	$0	($230,127,982)	$1,095,118,079
Total Plan Assets	**$1,913,975,050**	**$278,979,013**	**($278,979,013)**	**$234,724,521**	**$4,348,882**	**$440,129,733**	**$66,346,380**	**($39,384,461)**	**($361,538,221)**	**$2,258,601,884**

(1) The transfers in and out of Level 3 represent a reclassification of certain fund assets from Partnerships to Hedge Funds.

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2014:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$697,906,137	$0	$697,906,137
Common trusts (2)	$0	$154,812,591	$0	$154,812,591
Equities	$124,507,179	$0	$0	$124,507,179
Other (8)	$0	$0	$192,095	$192,095
Subtotal-U.S. Stocks	**$124,507,179**	**$852,718,728**	**$192,095**	**$977,418,002**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$60,466,318	$0	$60,466,318
Common trusts (4)	$0	$22,150,067	$0	$22,150,067
Subtotal-International Stocks	**$0**	**$82,616,385**	**$0**	**$82,616,385**
Bonds:				
Common trusts (5)	$0	$31,135,250	$0	$31,135,250
U.S. government securities (federal):				
Mortgage-backed	$0	$5,106,101	$0	$5,106,101
Other U.S. government securities	$0	$116,330,854	$0	$116,330,854
U.S. government securities (state & other)	$0	$2,694,690	$0	$2,694,690
Non U.S. government securities	$0	$7,374,677	$0	$7,374,677
Corporate Debt:				
Corporate bonds (6)	$0	$253,630,955	$1,313,106	$254,944,061
Asset-backed	$0	$76,111,162	$492,050	$76,603,212
CMOs (7)	$0	$38,316,045	$0	$38,316,045
Interest rate swaps (Notional amount: $0)	$0	($7,654,692)	$0	($7,654,692)
Other (8)	$56,258,234	$183,898	($4,929,474)	$51,512,658
Unrealized gain (loss) on securities lending (9)	$0	$0	$0	$0
Subtotal-Bonds	**$56,258,234**	**$523,228,940**	**($3,124,318)**	**$576,362,856**
Short Term Investments:				
Variable Life Insurance Policies	$0	$204,739	$0	$204,739
Registered investment companies	$80,152,773	$0	$0	$80,152,773
Subtotal-Short Term Investments	**$80,152,773**	**$204,739**	**$0**	**$80,357,512**
Total Plan Assets	**$260,918,186**	**$1,458,768,792**	**($2,932,223)**	**$1,716,754,755**

NOTES TO FINANCIAL STATEMENTS

C.

(1) Fair Value Measurements of Postretirement Plan Assets as of December 31, 2013:

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
U.S. Stocks:				
Variable Life Insurance Policies (1)	$0	$634,402,796	$0	$634,402,796
Common trusts (2)	$0	$135,566,254	$0	$135,566,254
Equities	$110,315,648	$0	$0	$110,315,648
Other (8)	$0	$0	$134,146	$134,146
Subtotal-U.S. Stocks	**$110,315,648**	**$769,969,050**	**$134,146**	**$880,418,844**
International Stocks:				
Variable Life Insurance Policies (3)	$0	$64,134,520	$0	$64,134,520
Common trusts (4)	$0	$22,979,129	$0	$22,979,129
Subtotal-International Stocks	**$0**	**$87,113,649**	**$0**	**$87,113,649**
Bonds:				
Common trusts (5)	$0	$29,019,830	$0	$29,019,830
U.S. government securities (federal):				
Mortgage-backed	$0	$6,459,241	$0	$6,459,241
Other U.S. government securities	$0	$289,120,293	$0	$289,120,293
U.S. government securities (state & other)	$0	$2,890,560	$0	$2,890,560
Non U.S. government securities	$0	$4,099,270	$0	$4,099,270
Corporate Debt:				
Corporate bonds (6)	$0	$234,382,759	$1,425,809	$235,808,568
Asset-backed	$0	$56,164,767	$4,627,894	$60,792,661
CMOs (7)	$0	$35,085,351	$0	$35,085,351
Interest rate swaps (Notional amount: $681)	$0	($7,093,005)	$0	($7,093,005)
Other (8)	$73,649,334	($2,847)	($5,642,802)	$68,003,685
Unrealized gain (loss) on security lending (9)	$0	$0	$0	$0
Subtotal-Bonds	**$73,649,334**	**$650,126,219**	**$410,901**	**$724,186,454**
Short Term Investments:				
Variable Life Insurance Policies	$0	$201,984	$0	$201,984
Registered investment companies	$53,028,378	$0	$0	$53,028,378
Subtotal-Short Term Investments	**$53,028,378**	**$201,984**	**$0**	**$53,230,362**
Total Plan Assets	**$236,993,360**	**$1,507,410,902**	**$545,047**	**$1,744,949,309**

NOTES TO FINANCIAL STATEMENTS

(2) Postretirement Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2014:

Description for each class of Plan Assets	Beginning Balance at 1/1/2014	Transfers into Level 3	Transfers out of Level 3 (1)	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2014
U.S. Stocks:										
Other	$134,146	$0	$0	$0	$0	$0	$192,095	$0	($134,146)	$192,095
Bonds:										
Corporate bonds	$1,425,809	$0	$0	$746	$0	$0	$0	$0	($113,449)	$1,313,106
Asset-backed	$4,627,894	$0	($4,627,894)	$0	$0	$492,050	$0	$0	$0	$492,050
Other	($5,642,802)	$0	$0	$0	$0	$0	($4,929,473)	$0	$5,642,801	($4,929,474)
Total Plan Assets	**$545,047**	**$0**	**($4,627,894)**	**$746**	**$0**	**$492,050**	**($4,737,378)**	**$0**	**$5,395,206**	**($2,932,223)**

(1) The transfers from level 3 to level 2 are due to the availability of external pricing sources.

Postretirement Plan Fair Value Measurements in Level 3 of the Fair Value Hierarchy as of December 31, 2013:

Description for each class of Plan Assets	Beginning Balance at 1/1/2013	Transfers into Level 3	Transfers out of Level 3	Return on Assets Still Held	Return on Assets Sold	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2013
U.S. Stocks:										
Other	$108,065	$0	$0	$0	$0	$0	$134,146	$0	($108,065)	$134,146
Bonds:										
Corporate bonds	$1,553,202	$0	$0	($19,460)	$0	$0	$0	$0	($107,933)	$1,425,809
Asset-backed	$0	$0	$0	$2,912	$0	$4,624,982	$0	$0	$0	$4,627,894
Other	($3,549,987)	$0	$0	$0	$0	$0	($5,642,802)	$0	$3,549,987	($5,642,802)
Total Plan Assets	**($1,888,720)**	**$0**	**$0**	**($16,548)**	**$0**	**$4,624,982**	**($5,508,656)**	**$0**	**$3,333,989**	**$545,047**

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(1) This category invests in U.S. stocks, primarily large cap equities whose objective is to track an index via pooled separate accounts and registered investment companies.
(2) This category invests in U.S. stocks, primarily large cap equities.
(3) This category invests in international stocks, primarily large cap international equities whose objective is to track an index.
(4) This category fund invests in large cap international stocks whose objective is to outperform an index.
(5) This category invests in U.S. bonds funds.
(6) This category invests in highly rated corporate bonds.
(7) This category invests in highly rated Collateralized Mortgage Obligations.
(8) Cash and cash equivalents, short term investments, payables and receivables and open future contract positions (including fixed income collateral).
(9) In 2014 the contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $9,636,653 and the liability for securities lending collateral is $9,636,653.
(10) In 2013 the contractual net value of the investment of securities lending collateral invested in primarily short-term bond funds is $16,050,645 and the liability for securities lending collateral is $16,050,645.

D. The domestic discount rate used to value the pension and postretirement obligations at December 31, 2014 and December 31, 2013 is based upon the value of a portfolio of Aa investments whose cash flows would be available to pay the benefit obligation's cash flows when due. The December 31, 2014 portfolio is selected from a compilation of approximately 740 Aa-rated bonds across the full range of maturities. Since yields can vary widely at each maturity point, the Company generally avoids using the highest and lowest yielding bonds at the maturity points, so as to avoid relying on bonds that might be mispriced or misrated. This refinement process generally results in having a distribution from the 10th to 90th percentile. The Aa portfolio is then selected and, accordingly, its value is a measure of the benefit obligation. A single equivalent discount rate is calculated to equate the value of the Aa portfolio to the cash flows for the benefit obligation. The result is rounded to the nearest 5 basis points and the benefit obligation is recalculated using the rounded discount rate.

The pension and postretirement expected long-term rates of return on plan assets for 2014 were determined based upon an approach that considered an expectation of the allocation of plan assets during the measurement period of 2014. Expected returns are estimated by asset class as noted in the discussion of investment policies and strategies below. Expected returns on asset classes are developed using a building-block approach that is forward looking and are not strictly based upon historical returns. The building blocks for equity returns include inflation, real return, a term premium, an equity risk premium, capital appreciation and the effect of active management, expenses and the effect of rebalancing. The building blocks for fixed maturity returns include inflation, real return, a term premium, credit spread, capital appreciation and the effect of active management, expenses and the effect of rebalancing.

The Company applied the same approach to the determination of the expected long term rate of return in 2015. The expected long term rate of return for 2015 is 6.25% and 7.00% for the pension and postretirement plans, respectively.

E. The Company sponsors voluntary savings plans for employees (401(k) plans). The plans provide for salary reduction contributions by employees and matching contributions by the Company of up to 4% of annual salary for 2014 and 2013. The matching contributions by the Company included in “Other expenses” are $59,860,611 and $57,209,212 for 2014 and 2013 respectively.

F. Not applicable. The Company does not participate in multiemployer pension or postretirement benefit plans.

NOTES TO FINANCIAL STATEMENTS

G. Not applicable. The Company does not participate in pension or postretirement benefit plans sponsored by an affiliated consolidated/ holding company.

H. Postretirement benefits are accounted for in accordance with prescribed NAIC policy.

I. Impact of Medicare Modernization Act on Postretirement Benefits

(1) Not applicable.

(2) Not applicable.

(3) Disclosure of Gross Other Postretirement Benefit Payments and Other Postretirement Benefit Subsidy Receipts:

	Other Postretirement Benefits	Other Postretirement Benefit Subsidy Receipt
2015	$171,823,741	$13,379,998
2016	173,731,808	14,009,763
2017	175,557,530	14,572,657
2018	176,450,038	15,058,475
2019	176,533,923	15,473,727
2020-2024	865,584,402	82,074,111
Total	**$1,739,681,442**	**$154,568,731**

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDENDS RESTRICTIONS AND QUASI-REORGANIZATIONS

(1) The Company has 500,000 shares authorized, 500,000 shares issued and 500,000 shares outstanding.

(2) The Company has no preferred stock outstanding.

(3) New Jersey insurance law provides that dividends or distributions may be declared or paid by the Company without prior regulatory approval only from unassigned surplus, as determined pursuant to statutory accounting principles, less unrealized capital gains and certain other adjustments. In addition, the Company must obtain approval from the New Jersey insurance regulator prior to paying a dividend if the dividend, together with other dividends or distributions made within the preceding twelve months, would exceed the greater of 10% of the Company's surplus or net gain from operations as of the preceding December 31. As of December 31, 2014, the Company's statutory surplus was $10,330,977,148. For the year-ended, December 31, 2014, the Company's net gain from operations was $730,961,222. See Note 13.4 for dividends that were paid during 2014.

(4) In December 2014, the Company paid an ordinary dividend of $1,252,000,000 and an extraordinary dividend of $748,000,000 to its parent, Prudential Holdings, LLC. The extraordinary dividend of $748,000,000 was recorded as a return of capital and was approved by the state of New Jersey.

In the fourth quarter of 2014, the Company received a $255,000,000 capital contribution from its parent, PFI, in the form of asset-backed notes. The Company, in turn, contributed the asset-backed notes to PRIAC. Upon receipt of the asset-backed notes, PRIAC made a cash payment of $255,000,000 to the Company, of which $133,863,349 was reported as net investment income and $121,136,651 was reported as a return of capital.

In September 2014, the Company received a $245,000,000 capital contribution from its parent, PFI, in the form of an asset-backed note. The Company in turn, contributed the asset-backed note to PRIAC. Upon receipt of the asset-backed note, PRIAC paid a cash dividend of $245,000,000 to the Company.

In May 2013, the Company paid an ordinary dividend of $232,000,000 to its parent, Prudential Holdings, LLC. In June of 2013, the Company paid an ordinary dividend in the form of real property, with a value of $41,818,955.

(5) The portion of profits on participating policies and contracts is limited pursuant to N.J.S.A. 17B:18-46. The limitations would not restrict the Company's ability to pay a dividend.

(6) "Unassigned funds", are held for the corporate purposes of the Company. In addition, the Company maintains special surplus funds as part of its surplus to meet special requirements of various states. Beginning in 2014, the Company changed its reporting policy regarding the maintenance of special surplus funds such that surplus is segregated only for states for which there is no separate annual statement filing requirement.

(7) There are no advances to surplus not repaid.

(8) No stock is held by the Company for special purposes.

(9) In accordance with the requirements of the various states, a special surplus fund has been established for contingency reserves of $502,736,732 and $2,376,057,505 as of December 31, 2014 and December 31, 2013, respectively.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses was $3,070,629,781 and $2,046,960,015 as of December 31, 2014 and December 31, 2013, respectively.

NOTES TO FINANCIAL STATEMENTS

(11) The following table provides information relating to the outstanding surplus notes as of December 31, 2014:

Date Issued	Interest Rate	Face Amount of Notes	Carrying Value	Principal And/Or Interest Paid Current Year	Total Principal And/Or Interest Paid	Unapproved Principal And/Or Interest	Date of Maturity
07/01/95	8.30%	$350,000,000	$343,209,499	$29,050,000	$554,810,733	$14,525,000	07/01/25
07/01/95	8.10%	$100,000,000	$99,995,074	$8,100,000	$153,900,000	3,735,000	07/15/15
09/18/09	5.36%	$500,000,000	$500,000,000	$26,800,000	$128,267,778	13,400,000	09/18/19
Totals:		$950,000,000	$943,204,573	$63,950,000	$836,978,511	$31,660,000	

The surplus notes in the aggregate principal amounts of $350,000,000 and $100,000,000, listed in the table above were distributed pursuant to Rule 144A under the Securities Act of 1933, underwritten by Goldman, Sachs & Co., CS First Boston, Merrill Lynch & Co., J.P. Morgan Securities Inc., and Prudential Securities Incorporated (an affiliate), and are administered by the Company as a registrar/paying agent.

The surplus notes in the aggregate principal amount of $500,000,000, issued on September 18, 2009 were distributed pursuant to Rule 144A under the Securities Act of 1933 and issued to Nippon Life Insurance Company. The surplus notes are exchangeable at the option of the holder, in whole but not in part, for shares of PFI Common Stock beginning in September 18, 2014, or earlier upon a fundamental business combination involving PFI or a continuing payment default.

The surplus notes are subordinate in right of payment to policy claims, prior claims, and senior indebtedness. The surplus notes have the following restrictions on payment.

Each payment of principal and interest on the surplus notes may be made only with the prior written approval of the Commissioner, which approval will only be granted if, in the judgment of the Commissioner, the then current and projected financial condition of the Company warrants such payment. In addition, pursuant to applicable New Jersey law, any payment of principal or interest on the surplus notes may be only out of surplus, earnings, or profits of the Company.

If these conditions to payment are not met, the applicable scheduled maturity date or scheduled interest payment date will be extended until such time, if any, at which conditions are met. Interest will continue to accrue on any unpaid principal amount of the surplus notes during the period of any such extension. Interest will not accrue on interest.

(12)/(13)The Company has not had any quasi-reorganizations during December 31, 2014 and December 31, 2013.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

14A. Contingent Commitments

(1)/(2) In accordance with SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R"), the following provides detailed information regarding each of the Company's guarantee agreements, including the nature of the guarantee, the ultimate impact to the financial statements, the current status of the payment or performance risk, the maximum potential of future payments that could be required, the current carrying value of the liability, and the nature of any recourse provisions. In addition, the table following the descriptions summarizes key information about each guarantee.

1) The Company has entered into a support agreement with Prudential Funding, LLC ("Pru Funding"), a wholly owned, non-insurance subsidiary, pursuant to which the Company has agreed to cause Pru Funding to maintain, at all times, tangible net worth (including subordinated debt) of at least $1.00. As of December 31, 2014 and December 31, 2013, the tangible net worth of Pru Funding was $12,119,699 and $19,408,165, respectively. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

2) On October 6, 2008, the Company provided a guarantee of the payment obligations of Washington Street Investments LLC ("Washington Street"), a wholly owned, non-insurance subsidiary, arising under a purchase agreement entered into by Washington Street and an unaffiliated third party (a "purchaser investor"), pursuant to which such purchaser investor agreed to acquire a 99.99% membership interest in Portland Hotel Fund, LLC ("PHF"). Under the purchase agreement, Washington Street agreed to provide the purchaser investor a minimum rate of return on the portfolio acquired by the purchaser investor. The Company's maximum potential exposure under the guarantee was estimated to be $23,380,613 as of December 31, 2014. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

3) On September 14, 2010, the Company entered into a yield maintenance agreement, pursuant to which the Company agreed to provide an unaffiliated third party (a "purchaser") with a minimum rate of return on a portfolio of real estate investments acquired by the purchaser from Washington Street. The Company's maximum potential exposure under this agreement was estimated to be $299,795,933 as of December 31, 2014. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the agreement.

4) The Company has entered into a support agreement with Pruco Securities, LLC ("Pruco Securities"), a wholly owned, non-insurance subsidiary, pursuant to which the Company agrees to cause Pruco Securities to maintain, at all times, (A) a minimum net capital equal to the greater of $250,000 or six and two-thirds percent of aggregate indebtedness and (B) a ratio of aggregate indebtedness to net capital of less than or equal to 15:1; provided that the Company's obligations under the support agreement are limited to an aggregate amount of $10,000,000. As of December 31, 2014 and December 31, 2013, the net capital of Pruco Securities was $7,016,982 and $4,414,176, respectively. On December 23, 2011, the Company paid the maximum amount payable under the guarantee agreement of $10,000,000 to Pruco Securities to maintain the subsidiary's debt to capital ratio. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the support agreement.

5) Prudential Assigned Settlement Services Corporation ("PASS Corp"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties

NOTES TO FINANCIAL STATEMENTS

("claimants") pursuant to assignment agreements. The Company guarantees the payment obligations of PASS Corp owing to claimants under these assignment agreements. PASS Corp purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PASS Corp's assignment agreements in its own reserves. There are no current remaining policyholder obligations held by PASS Corp related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

6) Prudential Structured Settlement Company ("PSSC"), a wholly owned, non-insurance subsidiary of the Company, participates in the structured settlement annuity market by assuming third party payment obligations to injured parties ("claimants") pursuant to assignment agreements or by assuming obligations under previously executed assignment agreements. The Company guarantees the payment obligations of PSSC owing to claimants under these assignment agreements. PSSC purchases annuity contracts from the Company and uses such annuity contracts to fund its payment obligations under the assignment agreements. The Company has recognized all obligations related to PSSC's assignment agreements in its own reserves. There are no current remaining obligations held by PSSC related to assignment agreements. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantees.

7) On December 19, 2008, the Company provided a guarantee of the payment obligations of Prudential Securities Group LLC ("PSG"), a wholly owned, non-insurance subsidiary of the Company, to Gibraltar Life Insurance Company Ltd ("Gibraltar"), an affiliated party, arising under a purchase agreement dated March 18, 2005, pursuant to which Gibraltar purchased a promissory note from PSG with a principal amount of $240,000,000. The maximum amount of the guaranty is $240,000,000, plus accrued interest on all amounts outstanding under the promissory note or the purchase agreement to the date of repayment and plus all reasonable expenses incurred by Gibraltar in enforcing its rights under the guarantee. The guarantee may be cancelled by the Company upon prior written notice to Gibraltar, provided that the guarantee remains applicable to any guaranteed obligations then outstanding. The guarantee terminates automatically on March 18, 2015, unless the Company notifies Gibraltar that the guarantee will be extended. There are no recourse provisions that enable recovery from a third party, nor are there any assets held as collateral that can be liquidated to cover amounts paid under the guarantee.

8) The Company's ERISA Separate Accounts are managed by the following affiliates: Prudential Investment Management, Inc., Quantitative Management Associates LLC, Prudential Private Placement Investors, L.P., Jennison Associates LLC, and Prudential Mortgage Capital Company, LLC (collectively, the "Advisor Affiliates"). Under ERISA guidelines, the Advisor Affiliates are required to obtain a financial performance bond to protect the plan assets from loss due to fraud or dishonesty. In lieu of purchasing an external financial performance bond, the Company has provided a guarantee to the Advisor Affiliates to protect the plan assets from any loss due to fraud or dishonesty. The guarantee creates no additional risk to the Company from loss or fraud since the Company would retain the same risk under ERISA's fiduciary standards.

9) John Hancock Retail Investment is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, JP Morgan Chase. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of June 24, 2017.

10) Citi Portfolio are directly held other invested assets by PICA. PICA has issued a guarantee in relation to the acquisition of this investment. The guarantee was issued to the senior mortgage lenders, Apple Bank. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of January 1, 2023.

11) 100 Spear Street Investment is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lenders, HSBC Bank USA, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of May 1, 2023.

12) PICA has acquired 80% ownership of Don CeSar Resort Hotel, Ltd., an other invested asset, through Rosada Grande LLC and Don CeSar Investor LLC. PICA has issued a guarantee in relation to the acquisition of this investment. The guarantee is issued to the senior mortgage lenders, MetLife. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of October 1, 2015.

13) Metro Retail is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, RBS Citizens, N. A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 20, 2024.

14) The Belden Stratford Investment is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, HSBC Bank USA, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of March 1, 2024.

15) Plaza San Remo is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, JP Morgan Chase Bank, N.A. The guarantee relates to events such as fraud or malicious misconduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of February 20, 2020.

16) 92 West Paces is a directly owned real estate investment of PICA. PICA has issued a guarantee in relation of the acquisition of this real estate investment. The guarantee is issued to the senior mortgage lender, Federal Home Loan Mortgage Corporation. The guarantee relates to events such as fraud or malicious conduct, and indemnification for any environmental claims/losses. The term of the guarantee coincides with the term of the mortgage, which has a debt maturity of September 1, 2021.

NOTES TO FINANCIAL STATEMENTS

#	Guarantees and key attributes	Current CV of liability obligations under guarantee (including amount recognized at inception)	Financial statement line impacted if action under guarantee required	Max amount of future potential guarantee payments (undiscounted)	Current status of payment or performance risk of guarantee
1	Guarantee that the net worth of Pru Funding is not less than $1.00	(a)	Affiliated Common Stock (Page 2, Line 2.2)	(b)	No payments required since inception.
2	Guarantee payments by Washington Street to purchaser investor based on a minimum rate of return on a portfolio related to PHF	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$23,380,613	No payments required since inception.
3	Guarantee payments by Washington Street to purchaser based on a minimum rate of return on a portfolio related to real estate	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$299,795,933	No payments required since inception.
4	Guarantee the minimum net capital and a ratio of aggregate indebtedness to net capital of Pruco Securities	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$0	The maximum amount payable under the guarantee agreement was paid to Pruco Securities during 2011 for $10,000,000.
5	Guarantee obligations to PASS Corp's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
6	Guarantee obligations to PSSC's claimants	(a)	General Insurance Expenses (Page 4, Line 23)	(c)	No payments required since inception.
7	Guarantee PSG's loan obligations to Gibraltar	(a)	Affiliated Common Stock (Page 2, Line 2.2)	$240,000,000, (e)	No payments required since inception.
8	Guarantee protection of plan assets under the Company's ERISA Separate Accounts	(d)	Separate Accounts Liability (Page 3, Line 27)	(b)	No payments required since inception.
9	Guarantee related to acquisition of John Hancock real estate investment.	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
10	Guarantee related to Citi Portfolio	$0.00	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
11	Guarantee related to Spear Street Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
12	Guarantee related to acquisition of Don CeSar real estate investment.	$0.00	Other Invested Assets (Page 2, Line 8)	(b)	No payments required since inception.
13	Guarantee related to Metro Retail Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
14	Guarantee related to the Belden Stratford Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
15	Guarantee related to Plaza San Remo Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.
16	Guarantee related to 92 West Paces Investment	$0.00	Real Estate (Page 2, Line 4)	(b)	No payments required since inception.

(a) Liability recognition not required for guarantees made on behalf of wholly owned insurance or non-insurance subsidiaries.
(b) No limitation on the maximum potential future payments under guarantee.
(c) No current remaining obligations are held by the supported entity related to assignment agreements.
(d) The separate account is not a separate legal entity from the Company.
(e) Plus interest and expenses.

NOTES TO FINANCIAL STATEMENTS

(3)

a.	Aggregate maximum potential future payments of all guarantees (undiscounted) that the Company could be required to make as of December 31, 2014.	$563,176,546
b.	Current liability recognized in financial statements as of December 31, 2014:	
	Noncontingent liabilities	$0
	Contingent liabilities	$0
c.	Financial statement impact as of December 31, 2014 if action under Guarantee is required:	
	Investments in Affiliated Common Stock	$563,176,546
	Joint ventures	0
	Dividends to stockholders (capital contribution)	0
	Expense	0
	Other	0
	Total	$563,176,546

14B. Assessments

In 1991, the Company established a liability for guaranty fund assessments as a result of the Executive Life Insurance Company ("ELIC"), insolvency. In 2007, the Company also established a guaranty fund assessment liability related to Executive Life Insurance Company of New York ("ELNY"). In 2010, the Company established a guaranty fund assessment liability related to Penn Treaty Network America Insurance Company. And in the second quarter of 2011, the Company established a guaranty fund assessment liability related to Lincoln Memorial Life Insurance Company. The assessments are expected to be paid out over a number of years. As of December 31, 2014 and December 31, 2013 the total amount of the liability related to guaranty fund assessments was $29,928,530 and $33,398,685, respectively. As of December 31, 2014, the Company also held a related asset of $73,661,934, for premium tax credits associated with the guaranty fund assessments. Premium tax credits are generally expected to be realized over a similar time period as the assessment liability but will vary by state, which can affect the available amounts and duration.

Periodically as new information becomes available, the Company revises its estimates for both the guaranty fund assessment liability and the related asset. In the first quarter of 2014, a $7,620,943 increase in the net liability (net of the related asset) was recorded through the Summary of Operations related to the ELNY insolvency.

In the third quarter of 2011, a $20 million liability was recorded to account for a voluntary contribution to be made to an insurance industry insolvency fund related to the Executive Life Insurance Company of New York. In the third quarter of 2013, this was paid to the fund and the liability was eliminated.

Assets recognized from paid and accrued premium tax offsets as of December 31, 2013:	$59,269,632
Decreases as of December 31, 2014:	
Premium tax offsets utilized	0
Increases as of December 31, 2014:	
Additional premium tax offsets applied	14,392,302
Assets recognized from paid and accrued premium tax offsets as of December 31, 2014:	$73,661,934

14C. Gain Contingencies

There were no gain contingencies recognized by the Company as of December 31, 2014 and December 31, 2013.

14D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

As of December 31, 2014, the Company paid the following amounts in the reporting period to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits.

	Direct
Claims related ECO and bad faith loses stemming from lawsuits during the reporting period	$1,749,696

Number of claims where amounts paid to settle claims related extra contractual obligations and bad faith losses stemming from lawsuits during the reporting period.

(a) **0-25 Claims**	**(b)** **26-50 Claims**	**(c)** **51-100 Claims**	**(d)** **101-500 Claims**	**(e)** **More than 500 Claims**
X				

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

NOTES TO FINANCIAL STATEMENTS

14E. Joint and Several Liability

The Company had no Joint and Several Liability arrangements accounted for under SSAP No. 5R.

14F. All Other Contingencies

(1) Uncollectible Asset Balances

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP No.s 6, 47 or 66.

(1) Other Contingencies

The Company is subject to legal and regulatory actions in the ordinary course of its businesses. Pending legal and regulatory actions include proceedings specific to it and proceedings generally applicable to business practices in the industries in which it operates, including in both cases businesses that have either been divested or placed in wind-down status. The Company is subject to class action lawsuits and individual lawsuits involving a variety of issues, including sales practices, underwriting practices, claims payment and procedures, additional premium charges for premiums paid on a periodic basis, denial or delay of benefits, return of premiums or excessive premium charges and breaching fiduciary duties to customers. In its investment-related operations, the Company is subject to litigation involving commercial disputes with counterparties or partners and class action lawsuits and other litigation alleging, among other things, that the Company has made improper or inadequate disclosures in connection with the sale of assets and annuity and investment products or charged excessive or impermissible fees on these products, recommended unsuitable products to customers, mishandled customer accounts or breached fiduciary duties to customers.

The Company is also subject to litigation arising out of its general business activities, such as its investments, contracts, leases and labor and employment relationships, including claims of discrimination and harassment and could be exposed to claims or litigation concerning certain business or process patents. Regulatory authorities from time to time make inquiries and conduct investigations and examinations relating particularly to the Company and its businesses and products. In addition, the Company, along with other participants in the businesses in which it engages, may be subject from time to time to investigations, examinations and inquiries, in some cases industry-wide, concerning issues or matters upon which such regulators have determined to focus. In some of the Company's pending legal and regulatory actions, parties are seeking large and/or indeterminate amounts, including punitive or exemplary damages. The outcome of a litigation or regulatory matter, and the amount or range of potential loss at any particular time, is often inherently uncertain. The following is a summary of certain pending proceedings.

In January 2013, a *qui tam* action on behalf of the State of Florida, *Total Asset Recovery Services v. Met Life Inc., et al., Manulife Financial Corporation, et. al., Prudential Financial, Inc., The Prudential Insurance Company of America, and Prudential Insurance Agency, LLC.,* filed in the Circuit Court of Leon County, Florida, was served on the Company. The complaint alleges that the Company failed to escheat life insurance proceeds to the State of Florida in violation of the Florida False Claims Act and seeks injunctive relief, compensatory damages, civil penalties, treble damages, prejudgment interest, attorneys' fees and costs. In March 2013, the Company filed a motion to dismiss the complaint. In August 2013, the court dismissed the complaint with prejudice. In September 2013, plaintiff filed an appeal with Florida's Circuit Court of the Second Judicial Circuit in Leon County. In September 2014, the Florida District Court of Appeal First District affirmed the trial Court's decision.

In September 2012, the State of West Virginia, through its State Treasurer, filed a lawsuit, *State of West Virginia ex. Rel. John D. Perdue v. Prudential Insurance Company of America*, in the Circuit Court of Putnam County, West Virginia. The complaint alleges violations of the West Virginia Uniform Unclaimed Property Fund Act by failing to properly identify and report all unclaimed insurance policy proceeds which should either be paid to beneficiaries or escheated to West Virginia. The complaint seeks to examine the records of Prudential Insurance to determine compliance with the West Virginia Uniform Unclaimed Property Fund Act, and to assess penalties and costs in an undetermined amount. In October 2012, the State of West Virginia commenced a second action, *State of West Virginia ex. Rel. John D. Perdue v. Pruco Life Insurance Company* making the same allegations stated in the action against the Company. In April 2013, the Company filed motions to dismiss the Complaints in both of the West Virginia actions. In December 2013, the Court granted the Company's motions and dismissed the complaints with prejudice. In January 2014, the State of West Virginia appealed the decisions.

Since April 2012, the Company has filed ten actions seeking to recover damages attributable to investments in residential mortgage-backed securities ("RMBS"). Eight actions were filed in New Jersey state court, captioned *The Prudential Insurance Company of America, et al. v. JP Morgan Chase, et al.; The Prudential Insurance Company of America, et al. v. Morgan Stanley, et al.*; *The Prudential Insurance Company of America, et al. v. Nomura Securities International, Inc., et al.; The Prudential Insurance Company of America, et al. v. Barclays Bank PLC, et al.; The Prudential Insurance Company of America, et al. v. Goldman Sachs & Company, et al.; The Prudential Insurance Company of America, et al. v. RBS Financial Products, Inc., et al.; The Prudential Insurance Company of America, et al. v. Countrywide Financial Corp., et al.;* and *The Prudential Insurance Company of America, et al. v. UBS Securities LLC. et al*. Additionally, two actions were filed in the United States District Court for the District of New Jersey: *The Prudential Insurance Company of America v. Credit Suisse Securities (USA) LLC, et al.* and *The Prudential Insurance Company of America v. Bank of America National Association and Merrill Lynch & Co., Inc., et al*. Among other allegations stemming from the defendants' origination, underwriting and sales of RMBS, the complaints assert claims of common-law fraud, negligent misrepresentation, breaches of the New Jersey Civil RICO statute, and, in some lawsuits, federal securities claims. The complaints seek unspecified damages. Seven of the defendants (*J.P. Morgan, Barclays, Nomura, RBS, Goldman Sachs, Countrywide, and UBS*) removed the lawsuits from New Jersey state court to the United States District Court for the District of New Jersey. The *Countrywide* defendants also made an application to the Judicial Panel on Multi-District Litigation to transfer that case to the United States District Court for the Central District of California. In August 2013, that application was granted. Except for the *Nomura* and *Goldman Sachs* actions, the Company filed motions to remand the lawsuits to New Jersey state court. The *J.P. Morgan, Barclays, RBS and UBS* lawsuits were subsequently remanded to New Jersey state court. Each of the *Goldman Sachs, Morgan Stanley, Nomura, Credit Suisse, Barclays, Bank of America/Merrill Lynch, J.P. Morgan, RBS, UBS,* and *Countrywide* defendants filed motions to dismiss the complaints against them. The motions to dismiss filed in *Goldman Sachs, Morgan Stanley, J.P. Morgan, Credit Suisse,* and *Nomura* have been denied in their entirety. In March 2014, the motion to dismiss filed by *Countrywide* was granted in part by the federal court in California, dismissing the federal securities, successor-liability, fraudulent-transfer, and New Jersey RICO claims, and the court, sua sponte, remanded the remaining claims to New Jersey state court for further consideration. In

NOTES TO FINANCIAL STATEMENTS

April 2014, the Company filed an appeal with the United States Court of Appeals for the Ninth Circuit, challenging the court's March 2014 order granting, in part, *Countrywide's* motion to dismiss. In June 2014, *Countrywide* filed a motion to dismiss the remaining claims pending against it in New Jersey state court. In January 2015, the *Countrywide* and *RBS* motions were denied except as to certain non-New Jersey domiciled plaintiffs, whose claims were found to be untimely. In April 2014, *Bank of America/Merrill Lynch's* motion to dismiss was granted in part and denied in part, with the court upholding the common-law claim on the theory of underwriting abandonment, the equitable fraud claim, and the 1933 Securities Act claims (except as to one offering). The court dismissed with prejudice the negligent representation claim; dismissed without prejudice the New Jersey Civil RICO claim, aiding and abetting claim, and certain aspects of the common-law fraud claim; and permitted the Company 45 days to file an amended complaint. In June 2014, the Company filed an amended complaint against *Bank of America/Merrill Lynch* in New Jersey federal court and filed a second complaint against the same defendants in July 2014. In July 2014, *Bank of America/Merrill Lynch* filed motions to dismiss. In February 2015, the court granted *Bank of America/Merrill Lynch's* motions in part, sustaining the Company's common-law claim on the theory of underwriting abandonment, the 1933 Securities Act claims, and the equitable fraud claim. The court dismissed with prejudice certain aspects of the common-law fraud claim, as well as the aiding and abetting, New Jersey Civil RICO, and negligent misrepresentation claims. The court dismissed the common-law fraud claim with respect to securities where *Bank of America/Merrill Lynch* was the only underwriter, but granted the Company 45 days to file an amended complaint on that claim. The following lawsuits have settled: *Goldman Sachs*, December 2013*; J.P. Morgan*, July 2014; *Credit Suisse*, August 2014; *UBS*, November 2014, and *Barclays*, December 2014. The *Bank of America/Merrill Lynch* and *Nomura* cases are currently pending in New Jersey federal court, and the *Countrywide*, *Morgan Stanley*, and *RBS* cases are pending in New Jersey state court.

In June 2014, the Company, together with nine other institutional investors, filed six actions against certain RMBS trustees. The actions were filed in New York state court, captioned *BlackRock Allocation Target Shares: Series S Portfolio, et al. v. U.S. Bank Nat'l Ass'n, et al.; BlackRock Balanced Capital Portfolio (FI), et al. v. Deutsche Bank Nat'l Trust Co., et al.; BlackRock Allocation Target Shares: Series S Portfolio, et al. v. The Bank of New York Mellon, et al.; BlackRock Allocation Target Shares: Series S Portfolio, et al. v. Wells Fargo, Nat'l Ass'n, et al.; BlackRock Balanced Capital Portfolio (FI), et al. v. Citibank N.A., et al.;* and *BlackRock Core Active LIBOR Fund B, et al. v. HSBC Bank USA, Nat'l Ass'n, et al.* The actions, which are brought derivatively on behalf of more than 2,200 RMBS trusts, seek unspecified damages attributable to the trustees' alleged failure to: (i) enforce the trusts' respective repurchase rights against sellers of defective mortgage loans; and (ii) properly monitor the respective mortgage loan servicers. The complaints assert claims for breach of contract, breach of fiduciary duty, negligence and violations of the Trust Indenture Act of 1939. In July 2014, the Company amended its complaint against each of the six defendants. In November 2014, the Company filed amended complaints against each of the trustee bank defendants in federal court in the Southern District of New York. In December 2014, the New York State court actions were dismissed without prejudice upon the Company's request.

In January 2012, a Global Resolution Agreement entered into by the Company and a third party auditor became effective upon its acceptance by the unclaimed property departments of 20 states and jurisdictions. Under the terms of the Global Resolution Agreement, the third party auditor acting on behalf of the signatory states will compare expanded matching criteria to the Social Security Master Death File ("SSMDF") to identify deceased insureds and contract holders where a valid claim has not been made. In February 2012, a Regulatory Settlement Agreement entered into by the Company to resolve a multi-state market conduct examination regarding its adherence to state claim settlement practices became effective upon its acceptance by the insurance departments of 20 states and jurisdictions. The Regulatory Settlement Agreement applies prospectively and requires the Company to adopt and implement additional procedures comparing its records to the SSMDF to identify unclaimed death benefits and prescribes procedures for identifying and locating beneficiaries once deaths are identified. Substantially all other jurisdictions that are not signatories to the Global Resolution Agreement or the Regulatory Settlement Agreement have entered into similar agreements with the Company.

The Company is one of several companies subpoenaed by the New York Attorney General regarding its unclaimed property procedures. Additionally, the New York State Department of Financial Services ("NYDFS") has requested that 172 life insurers (including the Company) provide data to the NYDFS regarding use of the SSMDF. The New York Office of Unclaimed Funds is conducting an audit of the Company's compliance with New York's unclaimed property laws. In February 2012, the Massachusetts Office of the Attorney General requested information regarding the Company's unclaimed property procedures. In December 2013, this matter was closed without prejudice.

From July 2010 to December 2010, four purported nationwide class actions were filed challenging the use of retained asset accounts to settle death benefit claims of beneficiaries of a group life insurance contract owned by the United States Department of Veterans Affairs that covers the lives of members and veterans of the U.S. armed forces. In 2011, the cases were consolidated in the United States District Court for the District of Massachusetts by the Judicial Panel for Multi-District Litigation as *In re Prudential Insurance Company of America SGLI/VGLI Contract Litigation.* The consolidated complaint alleges that the use of the retained assets accounts that earn interest and are available to be withdrawn by the beneficiary, in whole or in part, at any time, to settle death benefit claims is in violation of federal law, and asserts claims of breach of contract, breaches of fiduciary duty and the duty of good faith and fair dealing, fraud and unjust enrichment and seeks compensatory and punitive damages, disgorgement of profits, equitable relief and pre and post-judgment interest. In March 2011, the motion to dismiss was denied. In January 2012, plaintiffs filed a motion to certify the class. In August 2012, the court denied plaintiffs' class certification motion without prejudice pending the filing of summary judgment motions on the issue of whether plaintiffs sustained an actual injury. In October 2012, the parties filed motions for summary judgment. In November 2013, the Court issued a Memorandum and Order stating that the named plaintiffs: (1) did not suffer a cognizable legal injury; (2) are not entitled to any damages based on allegations of delay in payment of benefits; and (3) are not entitled to disgorgement of profits as a remedy. The Court ordered further briefing on whether nominal damages should be awarded and whether any equitable relief should be granted. In February 2014, the parties filed briefs addressed in the Court's order. In August 2014, the Court granted preliminary approval of a proposed settlement of this matter as a class action suit. In December 2014, the Court issued a final order approving the class action settlement and dismissed the consolidated complaint with prejudice. The settlement was within the amount reserved for this matter.

In September 2010, *Huffman v. The Prudential Insurance Company*, a purported nationwide class action brought on behalf of beneficiaries of group life insurance contracts owned by ERISA-governed employee welfare benefit plans was filed in the United States District Court for the Eastern District of Pennsylvania, challenging the use of retained asset accounts in employee welfare benefit plans to settle death benefit claims as a violation of ERISA and seeking injunctive relief and disgorgement of profits. In July 2011, the Company's motion for judgment on the pleadings was denied. In February 2012, plaintiffs filed a motion to certify the class. In April 2012, the court stayed the case pending the outcome of a case

NOTES TO FINANCIAL STATEMENTS

involving another insurer that is before the Third Circuit Court of Appeals. In August 2014, the Court lifted the stay, and in September 2014, Plaintiffs filed a motion seeking leave to amend the complaint.

In October 2006, a purported class action lawsuit, *Bouder v. Prudential Financial, Inc. and Prudential Insurance Company of America*, was filed in the United States District Court for the District of New Jersey, claiming that the Company failed to pay overtime to insurance agents in violation of federal and Pennsylvania law, and that improper deductions were made from these agents' wages in violation of state law. The complaint sought back overtime pay and statutory damages, recovery of improper deductions, interest, and attorneys' fees. In March 2008, the court conditionally certified a nationwide class on the federal overtime claim. Separately, in March 2008, a purported nationwide class action lawsuit was filed in the United States District Court for the Southern District of California, *Wang v. Prudential Financial, Inc. and Prudential Insurance,* claiming that the Company failed to pay its agents overtime and provide other benefits in violation of California and federal law and seeking compensatory and punitive damages in unspecified amounts. In September 2008, *Wang* was transferred to the United States District Court for the District of New Jersey and consolidated with the *Bouder* matter. Subsequent amendments to the complaint resulted in additional allegations involving purported violations of an additional nine states' overtime and wage payment laws. In February 2010, the Company moved to decertify the federal overtime class that had been conditionally certified in March 2008 and moved for summary judgment on the federal overtime claims of the named plaintiffs. In July 2010, plaintiffs filed a motion for class certification of the state law claims. In August 2010, the district court granted Prudential Financial's motion for summary judgment, dismissing the federal overtime claims. In January 2013, the court denied plaintiffs' motion for class certification in its entirety. In July 2013, the court granted plaintiffs' motion for reconsideration, permitting plaintiffs to file a motion to certify a class of employee insurance agents seeking recovery under state wage and hour laws. In September 2013, plaintiffs filed a renewed motion for class certification.

From November 2002 to March 2005, eleven separate complaints were filed against the Company and the law firm of Leeds Morelli & Brown in New Jersey state court and in the New Jersey Superior Court, Essex County as *Lederman v. Prudential Financial, Inc., et al.* The complaints allege that an alternative dispute resolution agreement entered into among the Company, over 235 claimants who are current and former employees, and Leeds Morelli & Brown (the law firm representing the claimants) was illegal and that the Company conspired with Leeds Morelli & Brown to commit fraud, malpractice, breach of contract, and violate racketeering laws by advancing legal fees to the law firm with the purpose of limiting Prudential Financial's liability to the claimants. In February 2010, the New Jersey Supreme Court assigned the cases for centralized case management to the Superior Court, Bergen County. The Company participated in a court-ordered mediation that resulted in a settlement involving 193 of the remaining 235 plaintiffs. The amounts paid to the 193 plaintiffs were within existing reserves for this matter. In December 2013, the Company participated in court-ordered mediation that resulted in a December 2013 settlement involving 40 of the remaining 42 plaintiffs with litigation against the Company, including plaintiffs who had not yet appealed the dismissal of their claims. The amounts paid to the 40 plaintiffs were within existing reserves for this matter. In July 2014, the Court granted the Company's summary judgment motion dismissing with prejudice the complaint of one of the two remaining plaintiffs asserting claims against the Company. In August 2014, an appeal was filed from the Court's summary judgment decision. In January 2015, the New Jersey Appellate Division dismissed the appeal without prejudice.

On an ongoing basis, the Company's internal supervisory and control functions review the quality of sales, marketing and other customer interface procedures and practices and may recommend modification or enhancement. From time to time, this review process results in the discovery of product administration, servicing or other errors, including errors relating to the timing or amount of payments or contract values due to customers. In certain cases, if appropriate, the Company may offer customers remediation and may incur charges, including the cost of such remediation, administrative costs and regulatory fines.

The Company's litigation and regulatory matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. It is possible that the Company's results of operations or cash flows in a particular quarterly or annual period could be materially affected by an ultimate unfavorable resolution of pending litigation and regulatory matters depending, in part, upon the results of operations or cash flow for such period. In light of the unpredictability of the Company's litigation and regulatory matters, it is also possible that in certain cases an ultimate unfavorable resolution of one or more pending litigation or regulatory matters could have a material adverse effect on the Company's financial position. Management believes, however, that, based on information currently known to it, the ultimate outcome of all pending litigation and regulatory matters, after consideration of applicable reserves and rights to indemnification is not likely to have a material adverse effect on the Company's financial position.

NOTES TO FINANCIAL STATEMENTS

15. LEASES

Lessee Operating Lease:

A. (1) The Company occupies leased office space in many locations under various long-term leases and has entered into numerous leases covering the long-term use of computers and other equipment. At December 31, 2014, future minimum lease payments under non-cancelable operating leases are estimated as follows:

(2) At December 31, 2014, the minimum aggregate rental commitments are as follows:

1. 2015	$78,784,815
2. 2016	$68,617,877
3. 2017	$62,734,460
4. 2018	$43,361,575
5. 2019	$31,247,648
6. Total	$284,746,375

B. Lessor Leases:

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

1. 2015	($21,588)
2. 2016	($3,536)
3. 2017	$0
4. 2018	$0
5. 2019	$0
6. Total	($25,124)

Year-to-date rental expense, net of sub-lease income, incurred through December 31, 2014 and December 31, 2013 was $61,238,170 and $65,481,950, respectively.

(2) Leverage Leases:

The company does not invest in leveraged leases as of December 31, 2014.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

During the normal course of its business, the Company utilizes financial instruments with off-balance sheet credit risk such as commitments and financial guarantees. Commitments primarily include commitments to fund investments in private placement securities, limited partnerships and other investments, as well as commitments to originate mortgage loans. As of December 31, 2014 and December 31, 2013, these commitments were $4,974,246,582 and $5,550,086,194, respectively, (including $0 and $236,778,000, respectively) that the Company anticipates will ultimately be funded from the assets of the separate accounts. Of these separate account commitments, $0 and $0, respectively, have recourse to the Company if the separate accounts are unable to fund the amounts when due.

In the course of the Company's business, it provides certain financial guarantees and indemnities to third parties pursuant to which it may be contingently required to make payments now or in the future. As of December 31, 2014 and December 31, 2013 financial guarantees issued by the Company were $74,699,307,229 and $80,912,515,575, respectively, primarily comprised of the items discussed below.

Certain contracts underwritten by the Retirement segment include guarantees related to financial assets owned by the guaranteed party. These contracts are accounted for as derivatives and carried at fair value. At December 31, 2014 and December 31, 2013, such contracts in force carried a total guaranteed value of $74,666,989,574 and $79,266,132,000, respectively. These guarantees are supported by collateral that is not reflected on our balance sheet. This collateral had a fair value of $76,710,626,241 and $79,458,397,000 at December 31, 2014 and December 31, 2013, respectively.

In connection with certain acquisitions, the Company has agreed to pay additional consideration in future periods, contingent upon the attainment by the acquired entity of defined operating objectives. At December 31, 2014, maximum potential future consideration pursuant to such arrangements, to be resolved over the following four years, is $0. Any such payments would result in increases in intangible assets, such as goodwill.

The Company writes credit default swaps requiring payment of principal due in exchange for the referenced credits, depending on the nature or occurrence of specified credit events for the referenced entities. In the event of a specified credit event, the Company's maximum amount at risk, assuming the value of the referenced credits become worthless, is $256,000,000 and $5,000,000 at December 31, 2014 and December 31, 2013, respectively. The credit default swaps generally have maturities of five years or less.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

17A. Transfers of Receivables Reported as Sales

The Company did not have any transfer of receivables reported as sales as of December 31, 2014 and December 31, 2013.

17B. Transfer and Servicing of Financial Assets

(1) Securities Lending is a program whereby the Company loans securities to third parties, primarily major brokerage firms. Company and NAIC policies require a minimum of 102% and 105% of the fair value of the domestic and foreign loaned securities, respectively, to be separately maintained as collateral for the loans. In the General Account, fair value of cash collateral received of $2,694,725,511 is invested in "Bonds" and "Cash, cash equivalents, and short term investments." This collateral is not restricted. The fair value of the securities on loan was $2,604,922,083. The offsetting collateral liability of $2,694,725,511 is included in "Payable for securities lending". There was no non-cash collateral not reflected in the Assets or Liabilities, Surplus and Other Funds. There is no collateral that extends beyond one year.

NOTES TO FINANCIAL STATEMENTS

In the Separate Accounts, cash collateral received of $4,003,886,556 is invested in "Cash, cash equivalents and short-term investments." This collateral is not restricted. The fair value of the securities on loan was $4,020,916,154. A collateral liability of $4,003,886,557 (which includes $138,270,475 that has not yet settled) is included in “Cash collateral held for loaned securities". Additionally, assets and a cash collateral liability of $184,440,011 were received for unaffiliated lending.

Securities Lending policies and procedure for the Separate Account are not materially different from the General Account policies and procedures.

(2)/(3) The Company did not have any servicing assets or servicing liabilities as of December 31, 2014.

(4) As of December 31, 2014, the Company did not have securitizations asset-backed financing arrangements, and similar transfers accounted for as sales where the Company has continued involvement with the transferred financial assets.

(5) In the General Account, the fair value of cash collateral received of $2,694,725,511 is invested in “Bonds” and “Cash, cash equivalents, and short term investments.” This collateral is not restricted. The fair value of the securities on loan was $2,604,922,083. The offsetting collateral liability of $2,694,725,511 is included in “Payable for securities lending.” There was no non-cash collateral reflected in the Assets or Liabilities, Surplus and Other Funds.

(6) The Company did not have any transfers of receivables with recourse as of December 31, 2014.

(7) Please refer to Note 5E(1) for a description of the securities underlying all types of repurchase agreements.

17C. Wash Sales

In the course of the Company’s asset management, securities are sold and reacquired within 30 days of the sale date. The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2014 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	6	20	$4,062,303	$4,062,303	$0

18. GAINS OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

18A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during December 31, 2014:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	($32,417,020)	$0	($32,417,020)
b. Total net other income or expenses (including interest paid to or received from plans)	$0	$0	$0
c. Net gain or (loss) from operations	($32,417,020)	$0	($32,417,020)
d. Total claim payment volume	14,293	0	14,293

18B. ASC Plans

The Company did not serve as administrator for any Administrative Services Contract (“ASC”) plans or the uninsured portion of partially insured plans.

18C. The Company does not have Medicare or other similarly structured cost based reimbursement contracts.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

As of December 31, 2014, there were direct premiums of $305,663,885 written by Managing General Agents/Third Party Administrators.

20. FAIR VALUE MEASUREMENTS

Fair value represents the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative fair value guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement. The levels of the fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices in active markets that are accessible to the Company for identical assets or liabilities. The Company’s Level 1 assets and liabilities primarily include certain cash equivalents and short term investments, common stock and derivative contracts that trade on an active exchange market.

NOTES TO FINANCIAL STATEMENTS

Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Level 2 inputs include quoted market prices in active markets for similar assets and liabilities, quoted market prices in markets that are not active for identical or similar assets or liabilities and other market observable inputs. The Company's Level 2 assets and liabilities include: bonds (corporate public and private bonds, most government securities, certain asset-backed and mortgage-backed securities, etc.), certain common stock securities (mutual funds, which do not actively trade and are priced based on a net asset value), short-term investments as well as certain cash equivalents (primarily commercial paper), and certain over-the-counter derivatives.

Level 3 – Fair value is based on at least one or more significant unobservable inputs for the asset or liability. The assets and liabilities in this category may require significant judgment or estimation in determining the fair value. The Company's Level 3 assets and liabilities primarily include: certain private bonds and common stock securities, certain manually priced public common stock and bonds, and certain highly structured over-the-counter derivative contracts.

Bonds carried at the lower of amortized cost or market value — The fair values of the Company's public bonds are generally based on prices obtained from independent pricing services. Prices for each security are generally sourced from multiple pricing vendors, and a vendor hierarchy is maintained by asset type based on historical pricing experience and vendor expertise. The Company ultimately uses the price from the pricing service highest in the vendor hierarchy based on the respective asset type. The pricing hierarchy is updated for new financial products and recent pricing experience with various vendors. Consistent with the fair value hierarchy described above, securities with validated quotes from pricing services are generally reflected within Level 2 as they are primarily based on observable pricing for similar assets and/or other market observable inputs. Typical inputs used by these pricing services include but are not limited to, reported trades, benchmark yields, issuer spreads, bids, offers, and/or estimated cash flow, prepayment speeds, and default rates. If the pricing information received from third party pricing services is deemed not reflective of market activity or other inputs observable in the market, the Company may challenge the price through a formal process with the pricing service or classify the securities as Level 3. If the pricing service updates the price to be more consistent in comparison to the presented market observations, the security remains within Level 2.

Internally-developed valuations or indicative broker quotes are also used to determine fair value in circumstances where vendor pricing is not available, or where the Company ultimately concludes that pricing information received from the independent pricing service is not reflective of market activity. If the Company concludes the values from both pricing services and brokers are not reflective of market activity, it may over-ride the information from the pricing service or broker with an internally developed valuation. As of December 31, 2014 over-rides on a net basis were not material. Pricing service over-rides, internally developed valuations and indicative broker quotes are generally included in Level 3 in our fair value hierarchy.

The Company conducts several specific price monitoring activities. Daily analyses identify price changes over pre-determined thresholds defined at the financial instrument level. Various pricing integrity reports are reviewed on a daily and monthly basis to determine if pricing is reflective of market activity or if it would warrant any adjustments. Other procedures performed include, but are not limited to, reviews of third-party pricing services methodologies, reviews of pricing trends, and back testing.

The fair value of private bonds, which are primarily comprised of investments in private placement securities, originated by internal private asset managers, is primarily determined using a discounted cash flow model. These models primarily use observable inputs that include Treasury or similar base rates plus estimated credit spreads to value each security. The credit spreads are obtained through a survey of private market intermediaries who are active in both primary and secondary transactions, and consider, among other factors, the credit quality and industry sector of the issuer and the reduced liquidity associated with private placements. Since most private placements are valued using standard market observable inputs and inputs derived from, or corroborated by, market observable data including observed prices and spreads for similar publicly traded or privately traded issues, they have been reflected within Level 2. For certain private fixed maturities, the discounted cash flow model may incorporate significant unobservable inputs, which reflect the Company's own assumptions about the inputs that market participants would use in pricing the asset. To the extent management determines that such unobservable inputs are significant to the price of a security, a Level 3 classification is made.

Preferred Stocks carried at the lower of amortized cost or market value – consist principally of publicly and privately traded preferred stock. The fair values of most publicly traded preferred stock securities are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy. Estimated fair values for most privately traded preferred stock securities are determined using valuation and discounted cash flow models that require a substantial level of judgment. In determining the fair value of certain privately traded preferred stock the discounted cash flow model may also use unobservable inputs, which reflect the Company's assumptions about the inputs market participants would use in pricing the asset. Most privately traded preferred stock securities are classified within Level 3. Fair values of perpetual preferred stock based on observable market inputs are classified within Level 2. However, when prices from independent pricing services are based on indicative broker quotes as the directly observable market inputs become unavailable, the fair value of perpetual preferred stock is classified as Level 3.

Common Stocks carried at market value—consist principally of investments in common stocks of publicly traded companies, privately traded securities, as well as common stock mutual fund shares. The fair values of most publicly traded stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the fair value hierarchy Estimated fair values for most privately traded equity securities are determined using discounted cash flow, earnings multiple and other valuation models that require a substantial level of judgment around inputs and therefore are classified within Level 3.The fair values of common stock mutual fund shares that transact regularly (but do not trade in active markets because they are not publicly available) are based on transaction prices of identical fund shares. The fair values of common stock are based on prices obtained from independent pricing services. These prices are then validated for reasonableness against recently traded market prices. Accordingly, these securities are generally classified within Level 2 in the fair value hierarchy.

Derivative Instruments – Derivatives are recorded at fair value either as assets, within "Derivatives," or as liabilities, within "Miscellaneous liabilities: Derivatives." The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, credit spreads, market volatility, expected returns, non-performance risk ("NPR"), liquidity and other factors. Liquidity valuation adjustments are made to reflect the cost of exiting significant risk positions, and consider the bid-ask spread, maturity, complexity, and other specific attributes of the underlying derivative position.

The Company's exchange-traded futures include Treasury futures and equity futures. Exchange-traded futures and options are valued using quoted prices in active markets and are classified within Level 1 in the fair value hierarchy.

The majority of the Company's derivative positions are traded in the over-the-counter ("OTC") derivative market and are classified within Level 2 in the fair value hierarchy. OTC derivatives classified within Level 2 are valued using models that utilize actively quoted or observable market input values from external market data providers, third-party pricing vendors and/or recent trading activity. The Company's policy is to use mid-market pricing in determining its best estimate of fair value. The fair values of most OTC derivatives,

NOTES TO FINANCIAL STATEMENTS

including interest rate and cross currency swaps, currency forward contracts, single name credit default swaps, and “to be announced” (“TBA”) forward contracts on highly rated mortgage-backed securities issued by U.S. government sponsored entities are determined using discounted cash flow models. The fair values of European style option contracts are determined using Black-Scholes option pricing models. These models’ key inputs include the contractual terms of the respective contract, along with significant observable inputs, including interest rates, currency rates, credit spreads, equity prices, index dividend yields, NPR, volatility and other factors.

The vast majority of the Company’s derivative agreements are with highly rated major international financial institutions. To reflect the market’s perception of its own and the counterparty’s NPR, the Company incorporates additional spreads over LIBOR into the discount rate used in determining the fair value of OTC derivative assets and liabilities that are not otherwise collateralized.

Derivatives classified as Level 3 include structured products. These derivatives are valued based upon models, such as Monte Carlo simulation models and other techniques that utilize significant unobservable inputs. Level 3 methodologies are validated through periodic comparison of the Company’s fair values to external broker-dealer values.

NOTES TO FINANCIAL STATEMENTS

A.

(1)The table below presents the balances of assets and liabilities measured at fair value as of December 31, 2014:

(1) Description	(2) (Level 1)	(3) (Level 2)	(4) (Level 3)	(5) Total
Assets at fair value				
Bonds:				
Industrial and Misc	0	0	51,028,688	51,028,688
Total Bonds	$0	$0	$51,028,688	$51,028,688
Preferred Stock:				
Industrial and Misc	0	0	2,010,000	2,010,000
Total Preferred Stocks	$0	$0	$2,010,000	$2,010,000
Common Stock:				
Industrial and Misc	3,773,369,263	151,413,700	7,341,689	3,932,124,652
Total Common Stocks	$3,773,369,263	$151,413,700	$7,341,689	$3,932,124,652
Derivative assets:				
Currency swaps	0	102,501,427	0	102,501,427
Interest rate swaps	0	1,999,224,793	0	1,999,224,793
Total return swaps	0	222,247	0	
Options	0	24,308,381	4,947,785	29,256,166
Credit default swaps	0	215,364	0	215,364
Forwards	0	1,065,039	0	1,065,039
Currency forwards	0	41,551,032	0	41,551,032
Total Derivative assets	$0	$2,169,088,283	$4,947,785	$2,174,036,068
Separate account assets (a)	$13,939,817,496	$61,930,489,705	$23,142,712,455	$99,013,019,656
Total assets at fair value	$17,713,186,759	$64,250,991,688	$23,208,040,617	$105,172,219,064
Liabilities at fair value				
Derivative liabilities:				
Currency swaps	0	38,950,773	0	38,950,773
Interest rate swaps	0	821,731,798	0	821,731,798
Total return swaps	0	0	0	0
Options	0	4,447,727	0	4,447,727
Credit default swaps	0	13,945,475	0	13,945,475
Forwards	0	796,875	0	796,875
Currency forwards	0	19,066,413	0	19,066,413
Total Derivative liabilities	$0	$898,939,061	$0	$898,939,061
Total liabilities at fair value	$0	$898,939,061	$0	$898,939,061

a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account assets classified as Level 3 consist primarily of real estate and real estate investment funds. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statements of Admitted Assets, Liabilities and Capital and Surplus.

Transfers into or out of Levels 1 and 2 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2014, the transfers into or out of Levels 1 and 2 are disclosed below:

Transfers into or out of Level 1:
There were no significant transfers into or out of Level 1 as of December 31, 2014.

Transfers into or out of Level 2:
There were no significant transfers into or out of Level 2 as of December 31, 2014.

(2) The table below provides the following data as of December 31, 2014:
a. Summary of the changes in fair value of Level 3 assets and liabilities
b. The portion of gains or losses included in income attributable to unrealized gains or losses related to those assets and liabilities still held at December 31, 2014.

	Balance at 01/1/2014	Transfers into Level 3	Transfers out of Level 3	Total gains/ (losses) included in Net Income	Total gains/ (losses) included in Surplus	Purchases	Issues	Sales	Settlements	Balance at 12/31/2014
a. Bonds:										
Industrial and Misc	73,012,127	51,337,210	(51,996,237)	1,072,098	(1,222,037)	3,329,734	0	0	(24,504,207)	51,028,688
Hybrid Securities	0	0	0	0	0	0	0	0	0	0
Preferred Stock:										
Industrial and Misc	13	6,835,141	(3,000,013)	0	(1,825,141)	0	0	0	0	2,010,000
Common Stock:										
Industrial and Misc	10,522,553	7,131,456	(8,036,523)	(565,677)	1,882,171	512,315	0	(4,104,606)	0	7,341,689
Derivatives	0	4,402,982	0	0	403,812	140,991	0	0	0	4,947,785
Separate accounts assets (a)	21,330,395,569	6,617,579	(94,495,832)	1,055,890,168	1,640,199,474	1,464,717,690	0	(546,018,261)	(1,714,593,932)	23,142,712,455
Total Assets	**$21,413,930,262**	**$76,324,368**	**($157,528,605)**	**$1,056,396,589**	**$1,639,438,279**	**$1,468,700,730**	**$0**	**($550,122,867)**	**($1,739,098,139)**	**$23,208,040,617**
b. Total Liabilities	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**

a. Separate account assets represent segregated funds that are invested for certain customers. Investment risks associated with market value changes are borne by the customers, except to the extent of minimum guarantees made by the Company with respect to certain accounts. Separate account liabilities are not included in the above table as they are reported at contract value and not fair value in the Company's Statement of Admitted Assets, Liabilities, and Capital and Surplus.

NOTES TO FINANCIAL STATEMENTS

(4) Transfers into or out of Level 3 are generally reported at the value as of the beginning of the quarter in which the transfer occurs. As of December 31, 2014, there were no significant transfers into or out of level 3.

B. The Company provides additional fair value information in Notes 5, 8, 17, 21, and 32.

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments as of December 31, 2014:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	$115,683,703,800	$105,105,868,148	$0	$110,836,367,438	$4,847,336,362	0
Unaffiliated preferred Stock	40,047,654	36,350,597	3,528,110	0	36,519,544	0
Unaffiliated common Stock	3,932,124,655	3,932,124,648	3,773,369,265	151,413,700	7,341,690	0
Mortgage loans	27,081,915,129	25,486,118,747	0	0	27,081,915,129	0
Contract Loans	7,621,827,090	7,621,827,090	0	0	7,621,827,090	0
Cash and short-term investments	5,751,000,322	5,750,975,307	2,905,655,437	2,844,899,452	445,433	0
Derivative financial instruments	2,489,764,546	2,693,359,912	56,719	2,484,760,043	4,947,784	0
Other Invested Assets	1,217,816,615	1,183,104,389	0	1,210,527,518	7,289,097	0
Separate Accounts	132,309,249,937	131,679,262,832	14,471,697,910	90,332,573,459	27,504,978,568	0
Liabilities:						
Policyholder account balances	21,056,674,201	20,591,343,792	0	17,182,786,114	3,873,888,087	0
Notes payable and other borrowings	1,095,439,380	1,095,439,380	0	1,095,439,380	0	0
Securities sold under agreement to repurchase	8,153,152,942	8,153,152,942		8,153,152,942		
Cash collateral held for loaned securities	2,694,725,511	2,694,725,511	0	2,694,725,511	0	0
Derivative financial instruments	1,167,760,045	931,487,339	609,719	1,167,150,326	0	0
Separate account liabilities-investment contracts	87,727,420,104	87,980,302,291	0	38,395,932,268	49,331,487,836	0

Bonds: fixed maturities (excluding NAIC 6 rated Bonds) - The fair values of public fixed maturity securities are generally based on prices from independent pricing services, which are validated by the Company. However, for certain public fixed maturity securities and investments in private placement fixed maturity securities; this information is either not available or not reliable. For these public fixed maturity securities the fair value is based on indicative quotes from brokers if available, or, determined using a discounted cash flow model or internally developed values. For private fixed maturities fair value is determined using a discounted cash flow model, which utilizes a discount rate based upon the average of spread surveys collected from private market intermediaries who are active in both primary and secondary transactions and takes into account, among other factors, the credit quality and industry sector of the issuer and the reduced liquidity associated with private placements. In determining the fair value of certain fixed maturity securities, the discounted cash flow model may also use unobservable inputs, which reflect the Company's own assumptions about the inputs market participants would use in pricing the security.

Mortgage Loans - The fair value of commercial mortgage loans is based upon the present value of the expected future cash flows discounted at the appropriate U.S. Treasury rate, plus an appropriate credit spread for similar quality loans. The quality ratings for these loans, a primary determinant of the appropriate credit spread and a significant component of the pricing process, are based on internally-developed methodology.

Certain commercial mortgage loans are valued incorporating other factors, including the terms of the loans, the principal exit strategies for the loans, prevailing interest rates and credit risk. Other loan valuations are primarily based upon the present value of the expected future cash flows discounted at the appropriate local government bond rate and local market swap rates or credit default swap spreads, plus an appropriate credit spread and liquidity premium. The credit spread and liquidity premium are a significant component of the pricing inputs, and are based upon an internally-developed methodology, which takes into account, among other factors, the credit quality of the loans, the property type of the collateral, the weighted average coupon and the weighted average life of the loans.

Contract Loans - During the fourth quarter of 2013, the Company changed the valuation technique used to fair value contract loans. For the period ended December 31, 2013, the fair value of contract loans was determined by discounting expected cash flows at the current loan coupon rate. As a result, the carrying value of the contract loans approximates the fair value for the year ended December 31, 2013. Prior to this change, the fair value of U.S. insurance policy loans was calculated by discounting expected cash flows based upon current U.S. Treasury rates and historical loan repayment patterns.

Cash and Short-Term Investments - The Company believes that due to the short-term nature of certain assets, the carrying value approximates fair value. These assets include cash, cash equivalent instruments and certain short-term investments, which are recorded at amortized cost and are not securities.

Other Invested Assets - The estimated fair value of other invested assets is determined using the methodologies as described above for bonds, mortgage loans or short-term investments, Including Affiliated Assets based on the nature of the investment. Excluded from the disclosure are those other invested assets that are not considered to be financial instruments subject to this disclosure including investments carried on the equity method.

Policyholder Account Balances & Separate Account Liabilities - Only the portion of policyholder account balances and separate account liabilities related to products that are investment contracts (those without mortality and morbidity risk) are reflected in the table below. For fixed deferred annuities, single premium endowments, payout annuities and other similar contracts without life contingencies, fair values are derived using discounted projected cash flows based on credit ratings that are representative of the Company's financial strength ratings, and hence reflect the Company's own NPR. For guaranteed investment contracts, funding agreements, structured settlements without life contingencies and other similar products, fair values are derived using discounted projected cash flows based on interest rates being offered for similar contracts with maturities consistent with those of the contracts being

valued. For those balances that can be withdrawn by the customer at any time without prior notice or penalty, the fair value is the amount estimated to be payable to the customer as of the reporting date, which is generally the carrying value. For defined contribution and defined benefit contracts and certain other products the fair value is the market value of the assets supporting the liabilities.

Notes Payable and Other Borrowing - The fair value of debt is generally determined by either prices obtained from independent pricing services, which are validated by the Company, or discounted cash flow models. Discounted cash flow models predominately use market observable inputs such as the borrowing rates currently available to the Company for debt and financial instruments with similar terms and remaining maturities. For commercial paper issuances and other debt with a maturity of less than 90 days, the carrying value approximates fair value.

Securities Sold Under Agreements to Repurchase - The Company receives collateral for selling securities under agreements to repurchase. Repurchase agreements are also generally short-term in nature, and therefore, the carrying amounts of these instruments approximate fair value.

Cash Collateral for Loaned Securities - Cash collateral for loaned securities represents the collateral received or paid in connection with loaning or borrowing securities, similar to the securities sold under agreement to repurchase above. For these transactions, the carrying value of the related asset or liability approximates fair value, as they equal the amount of cash collateral received or paid.

Separate Account Liabilities–Investment Contracts - Only the portion of separate account liabilities related to products that are investments contracts are reflected in the table above. Separate account liabilities are recorded at the amount credited to the contractholder, which reflects the change in fair value of the corresponding separate account assets including contractholder deposits less withdrawals and fees. Therefore, carrying value approximates fair value.

21. OTHER ITEMS

21A. Extraordinary Items

The Company did not have extraordinary items during 2014 or 2013.

21B. Troubled Debt Restructuring Debtors

The Company did not have troubled debt restructuring during 2014 or 2013.

21C. Other Disclosures and Unusual Items

In February 2014, the New York State Department of Financial Services (“NY DFS”) notified the Company that it did not agree with the Company’s calculation of statutory reserves (including the applicable credit for reinsurance) for New York financial reporting purposes in respect of certain variable annuity products. During the fourth quarter of 2014, the Company reached an agreement on reserving methodologies with the NY DFS for these variable annuity products and for certain life insurance products. As a result, the Company will hold additional statutory reserves on a New York basis. As of December 31, 2014, the Company held sufficient statutory surplus on a New York basis to satisfy these additional New York reserves, but such additional reserves will reduce New York statutory surplus. The Company is not domiciled in New York, and these changes do not impact statutory reserves reported in the Company’s state of domicile, or any states other than New York, and therefore do not impact RBC ratios; however, the agreed reserve methodologies may require the Company to hold additional New York statutory reserves in the future, which would result in a further reduction of New York statutory surplus.

Claim reserves for Group Long Term Disability contained in Exhibit 6 are discounted at interest rates ranging from 3.0% to 6.75%. For non-buyout claims, the interest rate is based on the date of disability. For buyout claims, the interest rate is based on the effective date of the buyout. Group Long Term Disability reserves are calculated using the 1987 CGDT Table modified with the Pru Basic 2007 Claim Termination Table.
Reserves for Single Premium policies contained in Exhibit 6 are discounted using a seriatim reserve calculation using 1994 GAM with projection and a valuation rate of 3.5%.

Individual Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM for older products and 1994 GAM for the new generation product and interest rates ranging from 3.5% to 4.5% depending on the effective date of coverage of each participant.

Group Long Term Care active life reserves are one-year full preliminary term reserves based on Milliman USA Guidelines for LTC Claims Cost for morbidity, 1983 GAM mortality for older products and 1994 GAM for the new generation products and interest rates ranging from 3.5% to 5.5% depending on the effective date of coverage of each participant.

Individual and Group Long Term Care claim reserves represent the present value of benefits payable to insureds in benefit status using claim termination rates based on the 1985 National Nursing Home Study and interest rates ranging from 3.5% to 4.5% depending on the disablement date claim for each claimant.

Claim reserves for US Individual Disability contained in Exhibits 6 and 8 are discounted using the 1964 CDT table with interest rate ranging from 3.5% and 6.0% for disability years 1988 and prior and using the 1985 CIDA table with interest rate ranging from 3.5% and 6.0% for disability years 1989 and after.

Claim reserves for other Individual Guaranteed Renewable Accident and Health policies contained in Exhibits 6 and 8 are discounted at interest rates ranging from 3.5% to 6.0% from the assumed date of payment to the year incurred. The applicable interest rate depends on the year of coverage.

Claim reserves for Individual Cancelable Accident and Health policies contained in Exhibits 6 and 8 are discounted at 3.5% from the assumed date of payment to the year incurred.

On January 2, 2013, the Company acquired The Hartford’s individual life insurance business through a reinsurance transaction. Under the agreement, the Company paid The Hartford cash consideration of $615 million, primarily in the form of a ceding commission to provide reinsurance for approximately 700,000 life insurance policies with a net retained face amount in force of approximately $141 billion. This acquisition increased the Company’s scale in the U.S. individual life insurance market,

NOTES TO FINANCIAL STATEMENTS

particularly universal life products, and provides complementary distribution opportunities through expanded wirehouse and bank distribution channels.

The Company received a $712 million capital contribution in the first quarter of 2013 from its parent company, Prudential Holdings, LLC, representing funding for the Company's acquisition of the Hartford's individual life insurance business.

In connection with this transaction, the Company assumed $8.4 billion of assets from The Hartford under coinsurance and modified coinsurance agreements. The Company retroceded to its subsidiary, Pruco Life Insurance Company, the portion of the assumed business that is classified as guaranteed universal life insurance ("GUL") with account values of approximately $4 billion as of January 2, 2013. Pruco Life Insurance Company then retroceded all of the GUL policies to an affiliated captive reinsurance company.

In connection with disputes arising out of the Chapter 11 bankruptcy petition filed by Lehman Brothers Holdings Inc., the Company, through its subsidiary, Pru Global Funding, LLC. ("PGF"), previously recorded losses related to a portion of its counterparty exposure on derivative transactions it had previously held with Lehman Brothers and its affiliates. In 2013 and 2014, the Company, through PGF, recorded $146 million and $19 million, respectively, of estimated recovery related to this matter, which is recorded within "change in net unrealized capital gains (losses)" in the Company's Summary of Operations.

Through December 31, 2014, the Company maintained a reinsurance arrangement with a captive reinsurance subsidiary, Prudential New Jersey Captive Insurance Company ("NJCAP"), domiciled in New Jersey, whereby the New Jersey captive reinsured 90% of the short-term risks of the Company's Closed Block Business. These short-term risks represent the impact of variations in experience of the Closed Block that are expected to be recovered over time as a result of corresponding adjustments to policyholder dividends. The reinsurance arrangement was intended to alleviate the short-term statutory surplus volatility within the Company resulting from the Closed Block Business, including volatility caused by the impact of any unrealized mark-to-market losses and realized credit losses within the investment portfolio of the Closed Block. NJCAP maintained a $2 billion letter of credit facility with certain financial institutions to support its funding obligations under the reinsurance arrangement, and PFI guaranteed all obligations of NJCAP under the facility. Effective January 1, 2015, this reinsurance arrangement was recaptured, and NJCAP terminated the related letter of credit facility on January 2, 2015. This captive structure is no longer necessary due to the reinsurance of the Company's Closed Block to Prudential Legacy Insurance Company of New Jersey ("PLIC"), effective January 1, 2015.

The Company has established a dividend trust with an affiliate, The Prudential Bank and Trust FSB, as Trustee. Assets with a par value of $0 and a market value of $0 as of December 31, 2014 are being held in this trust. These assets are being used solely to satisfy the liabilities associated with the guarantee of certain minimum amounts of annual and termination dividends ("Minimum Guaranteed Dividends") as declared by the Company's Board of Directors. Any liability associated with this trust is included on Page 3, Line 6.1. The Company may substitute assets held in the trust subject to the terms of the Trust Agreement. The Company may only terminate the Trust Agreement (1) when there is no remaining trust property or (2) upon satisfaction of its obligation to pay each Minimum Guaranteed Dividend which became the subject of the Trust. Assets remaining in the trust under condition (2) above revert to the Company.

As of December 31, 2014 there was $0 of forward commitments not in the nature of derivative instruments included in "Bonds".

The Company had no cash deposits that were held in an escrow account and as such would not have been reported in the financial statements as of December 31, 2014.

The Company elected to use rounding in reporting amounts in the pages, exhibits, and schedules except for a few schedules where truncation was used. The amounts in this statement pertain to the entire Company business including, as appropriate, Separate Account business.

21D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2014 or 2013.

21E. State Transferable and Non-transferable Tax Credits

(1) Tax credits as of December 31, 2014 were as follows:

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
TCF P/GA-2, LLC	NC	$481,161	($627,711)
TCF P/MO-1, LLC	NC	843,995	1
WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP	CA	1,032,541	421,107
Totals:		$2,357,697	($206,603)

(2) The estimated utilization of the tax credits is based upon a prorate share of the total tax credits.

(3) There was no impairment recognized as of December 31, 2014.

(4) There was $2,357,697 of admitted state tax credits as of December 31, 2014.

21F. Sub-prime Mortgage Related Risk Exposure

(1) While there is no market standard definition, we define sub-prime mortgages as residential mortgages that are originated to weaker quality obligors as indicated by weaker credit scores, as well as mortgages with higher loan to value ratios, or limited documentation.

(2) The Company has no direct exposure through investments in subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

(3) The Company's exposure to sub-prime mortgage loans is through other investments. The following table sets forth the composition of our asset-backed securities collateralized by sub-prime mortgages as of December 31, 2014.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$2,511,784,796	$2,511,784,796	$2,695,397,502	$50,041,787
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other Assets				
g. Total	$2,511,784,796	$2,511,784,796	$2,695,397,502	$50,041,787

The residential mortgage-backed securities in the table above are rated by nationally recognized rating agencies. In making our investment decisions, we assign internal ratings to our asset-backed securities based upon our dedicated asset-backed securities unit's independent evaluation of the underlying collateral and securitization structure.

(4) The Company has no underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

21G. Retained Assets

The Company offers retained asset accounts, called Alliance Accounts (the "Account" or "Accounts"), as a settlement option available to beneficiaries when an insured dies. The beneficiary is provided information at the time of claim about each of various settlement options available and provided the opportunity to select any of the available settlement options. For most products, if the beneficiary does not select a settlement option, they are permitted an Account in most states as provided by applicable state law. The Company generally offers the Accounts for all individual and group life insurance and non-custodial annuity contract beneficiaries when the death benefit proceeds payable are $5,000 or greater.

When an Account is opened the beneficiary receives a book of drafts, similar to a checkbook. The beneficiary owns the account with the Company in full and can access the death benefit proceeds immediately by writing a draft for any amount desired, up to and including the full death benefit.

The Accounts earn interest immediately when established. The interest is accrued daily, compounded daily and credited every month. The interest rate may change without notice, but will not change more often than once a month. Some Accounts may be subject to certain minimum interest rates. The interest rate credited to Accounts may be more or less than the rate the Company earns on the funds. During 2014, interest rates credited to Accounts ranged from 1.50% to 3.50%. There were no changes to interest rates credited during 2014.

There are no recurring fees for the maintenance or administration of an Account. Fees are only paid for special services such as returned drafts ($10 per draft), stop payment requests ($12 per draft) and draft or statement copy requests ($2 per draft or statement).

Amounts attributable to the Accounts are included in "Liability for deposit–type contracts" on the Statement of Liabilities, Surplus and Other Funds and in "Supplemental Contracts" on Exhibit 7 - "Deposit-type Contracts".

(2)

	In Force			
	As of 12/31/2014		As of 12/31/2013	
	Number	Balance	Number	Balance
Up to and including 12 Months	25,237	$926,744,707	29,480	$1,105,176,486
13 to 24 Months	19,735	654,538,017	21,883	665,062,338
25 to 36 Months	17,620	522,719,618	21,142	600,467,528
37 to 48 Months	16,617	472,525,455	14,651	401,574,993
49 to 60 Months	13,896	376,742,613	13,083	346,343,434
Over 60 Months	51,817	1,248,795,295	44,868	1,005,423,144
Total	**144,922**	**$4,202,065,705**	**145,107**	**$4,124,047,923**

NOTES TO FINANCIAL STATEMENTS

(3) Activity in the Accounts during December 31, 2014 is summarized below:

	Individual		Group	
	Number	**Balance/Amount**	**Number**	**Balance/Amount**
Number/balance of Retained Asset Accounts at 01/01/2014	88,588	$2,231,318,638	56,519	$1,892,729,285
Number/balance of Retained Asset Accounts issued/added during the year	55,222	648,340,286	72,156	1,188,381,070
Investment earnings credited to Retained Asset Accounts during the year	N/A	67,747,803	N/A	16,210,669
Fees and other charges assessed to Retained Asset Accounts during the year	N/A	15,413	N/A	23,605
Number/amount of Retained Assets Accounts closed/withdrawn during the year	53,038	570,323,186	74,525	1,272,299,842
Number/balance of Retained Asset Accounts at the year ended 12/31/2014	**90,772**	**$2,377,068,128**	**54,150**	**$1,824,997,577**

Account funds determined to be unclaimed property are reclassified from "Liability for deposit-type contracts" to "Remittances and items not allocated" on the Statement of Liabilities, Surplus and Other Funds and reflected in the "Closed/Withdrawn accounts" row on the table. The timing of ultimate escheatment of these funds is dictated by the respective jurisdictions. The amount escheated by the Company as of December 31, 2014, all of which was initially declared to be unclaimed property prior to 2014, is shown below.

Number/amount of Retained Asset Accounts escheated during the year	1,262	$20,476	5,505	$46,191

22. EVENTS SUBSEQUENT

Type 1 – Recognized Subsequent Events:

Subsequent events have been considered through February 20, 2015 for the statutory statement issued March 1, 2015.

There were no subsequent events to report.

Type 2 – Non recognized Subsequent Events:

Subsequent events have been considered through February 20, 2015 for the statutory statement issued March 1, 2015.

On January 1, 2015, the Company entered into a reinsurance agreement with its subsidiary PLIC, in which the Company reinsured substantially all of the outstanding liabilities of its regulatory closed block (the “Closed Block”), primarily on a coinsurance basis. The only exceptions to the 100% coinsurance arrangement are as follows (1) the policyholder dividend liability which will be reinsured from the Company to PLIC on a 100% modified coinsurance basis (2) 10% of the Closed Block’s New York policies, which will be retained by the Company on both the coinsurance and modified coinsurance agreements; and (3) certain Closed Block policies that were previously reinsured externally. In connection with this reinsurance transaction, the Company ceded approximately $57 billion of assets into a newly established statutory guaranteed separate account of PLIC. Concurrently, the Company ceded approximately $5 billion of assets to PLIC to support the securities lending program. The Closed Block is a regulatory mechanism that consists of Prudential Insurance’s liabilities for certain participating individual life insurance policies and annuities issued in the United States that were, together with certain assets, allocated to the Closed Block in an amount that has been determined to produce cash flows which, together with revenues from policies included in the Closed Block, are expected to be sufficient to support obligations and liabilities relating to these policies, including provision for payment of benefits, certain expenses, and taxes and to provide for continuation of the Closed Block policyholder dividend scales in effect in 2000, assuming experience underlying such scales continues.

Also effective January 1, 2015, the Company recaptured existing agreements whereby the Company reinsured 90% of the Closed Block’s long-term risk under modified coinsurance agreements and reinsured 90% of the Closed Block’s short-term risk with its captive reinsurance subsidiary, NJCAP on a coinsurance basis. Concurrently, NJCAP cancelled its $2 billion letter of credit facility it had entered into in connection with the reinsurance arrangement.

Beginning in 2014, the Company will be subject to an annual fee under section 9010 of the Affordable Care Act (“ACA”). This annual fee will be allocated to individual health insurers based on the ratio of the amount of an entity’s net premiums written for health insurance for any U.S. health risk during the preceding calendar year to the aggregate amount of health insurance for any U.S. health risk that is written during the preceding calendar year. For the year-ended December 31, 2014, the Company had health insurance premiums subject to the ACA assessment of $4,349,926. However, because net premiums written in 2014 were less than $25 million, no fee is required. As such, there is no expected impact to risk based capital.

NOTES TO FINANCIAL STATEMENTS

23. REINSURANCE

23A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(A) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes [ ] No [X]

If yes, give full details:

(B) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes [ ] No [X]

If yes, give full details:

Section 2 - Ceded Reinsurance Report - Part A

(A) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes [X] No [ ]

1. If yes what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the reporting entity to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $0

2. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $157,358,077

(B) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes [ ] No [X]

If yes, give full details:

Section 3 - Ceded Reinsurance Report - Part B

(A) What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above), of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.
See Schedule S Parts 2&3.

(B) Have any new agreements been executed or existing agreements amended since January 1, 2014 of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

Group Insurance Credit: $62,492,424

Between January 1, 2014 and December 31, 2014, the Company executed novation agreements with Hartford Life and Annuity Insurance Company, Hartford Life Insurance Company, Hartford Life and Accident Company, and nine third party reinsurers to novate a total of 125 treaties. While executing the novation agreements has no net financial impact on the Company, the additional reserve credit assumed by the Company for 125 treaties is equal to $1,197,099,107 as of December 31, 2014.

23B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during 2014.

NOTES TO FINANCIAL STATEMENTS

23C. Commutation of Ceded Reinsurance

The Company has reported in its operations as of December 31, 2014 and December 31, 2013 as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as: $2,178,463

That is reflected as:

a.	Claims incurred	$127,118
b.	Claims adjustment expenses incurred	
c.	Premiums earned	$522,345
d.	Other	$1,529,000
e.	Companies	
	East End Insurance, LTD.	$1,500,000
	Munich American Reassurance Company	$31,883
	Scottish Re (U.S), Inc.	$646,580

23D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company did not have any ceded reinsurance with certified reinsurers during 2014 or 2013.

24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

24A. The Company estimates accrued retrospective premium based on actual experience of the group and the Company's underwriting rules and experience rating practices.

24B The Company records accrued retrospective premiums as an adjustment to earned premium.

24C. The amount of group life net premiums written by the Company for the period ended December 31, 2014 that are subject to retrospective rating features was $1,004,394,166. This represented 27% of the total net premiums written for group life.

The amount of group accident and health net premiums written by the Company for the period ended December 31, 2014 that are subject to retrospective rating features was $87,010,548. This represented 8% of the total net premiums written for group accident and health.

24D. The Company has no medical loss ratio rebates required pursuant to the Public Health Service Act for the periods ending December 31, 2014 and December 31, 2013.

24E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company does not offer commercial health insurance so it does not have any assets, liabilities or revenue elements that are impacted by the risk sharing provisions of the Affordable Care Act for the reporting period ended December 31, 2014.

25. CHANGES IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

See Note 35.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company does not participate in any intercompany pooling arrangements.

27. STRUCTURED SETTLEMENTS

The Company had no loss reserves eliminated by annuities nor was the Company contingently liable for any such amounts. The Company had no purchased structured settlement annuities exceeding 1% of policyholder surplus.

28. HEALTH CARE RECEIVABLES

The Company has no health care receivables during 2014 or 2013.

29. PARTICIPATING POLICIES

For the period ended December 31, 2014, premiums under group life participating policies were $457,696,120, or 12% of total group life premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of $44,286,770 to policyholders.

For the period ended December 31, 2014, premiums under group accident and health participating policies were $31,633,140, or 2% of total group accident and health premiums earned. The Company accounts for its policyholder dividends based on actual experience of the group and a pre-determined dividend formula. The Company paid and accrued dividends in the amount of ($1,618,871) to policyholders.

For the reporting period ended December 31, 2014, premiums under individual life participating policies were $2,703,030,400 or 62% of total individual life premiums earned. The Company accounts for its policyholder dividends based upon the Plan of Reorganization for the Company's demutualization. The Company paid dividends in the amount of $1,972,220,018 to policyholders and did not allocate any additional income to such policyholders.

NOTES TO FINANCIAL STATEMENTS

30. PREMIUM DEFICIENCY RESERVES

The Company's premium deficiency reserves as of December 31, 2014 are as follows:

1.	Liability carried for premium deficiency reserves	$63,046,182
2.	Date of the most recent evaluation of this liability	12/31/2014
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

Life and Annuity Reserves

(1) The reserve for waiver of the deduction of deferred fractional premiums upon death of the insured, and for return of a portion of final premium for periods beyond the date of death is at least as great as that computed using the minimum standards of mortality, interest and valuation method, taking into account the aforementioned treatment of premiums. The Company does not promise surrender values in excess of the legally computed reserves.

(2) Reserves on policies issued at or subsequently subject to a premium for extra mortality or otherwise issued on lives classed as substandard for the plan of contract issued or on special class lives, including paid-up insurance, are reported in Section A of Exhibit 5 according to mortality and interest bases applicable to the respective years of issue. In addition, an extra mortality reserve is held for ordinary life insurance policies classed as group conversions, or otherwise substandard, equal to the excess, if any, over a basic reserve, of a substandard reserve based on mortality rates appropriately increased over the standard class mortality rates. For all other such policies, the extra mortality reserve is one-half the appropriate net additional premium. Weekly premium policies issued at ages higher than true ages are valued according to the higher ages, as are Ordinary second-to-die policies.

(3) As of December 31, 2014, the Company had $14,213,989,038 of insurance in force for which gross premiums for the life insurance benefits are less than the net premiums according to the standard of valuation required by the state.

(4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7 except for individual unmatured annuities, group universal life insurance and group annuity fund accumulation reserves, for which tabular interest has been determined from the basic data.

The Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7 except for certain variable and universal life insurance policies for which tabular cost has been determined from the basic data for the calculation of policy reserves.

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) As of December 31, 2014, the change in reserves due to a change in valuation basis, for life and annuity reserves, was a decrease of $83,323,248 which was due to the following:

Item	Total	Industrial Life	Ordinary			Credit Life Group and Individual	Group	
			Life Insurance	Individual Annuities	Supplementary Contracts		Life Insurance	Annuities
Changed to A-2000 4.50%	($8,911,795)	$0	$0	($5,596,443)	($431,478)	$0	$0	($2,883,874)
SCI	$262,934						$262,934	
Release of CBB Substandard Reserves in AM(5) 3.50% CRVM 1947	($60)		($60)					
Release of CBB Substandard Reserves in 41CSO 3.50% 1957-1962	($1,575)		($1,575)					
Release of CBB Substandard Reserves in 41CSO 3.50% CRVM 1958-1962	($7,190)		($7,190)					
Release of CBB Substandard Reserves in 58CSO at various 1963-1984	($853,298)		($853,298)					
Release of CBB Substandard Reserves in 58CSO at various CRVM 1963-1984	($3,403,097)		($3,403,097)					
Release of CBB Substandard Reserves in 80 CSO at various 1983-2002	($6,061,882)		($6,061,882)					
Release of CBB Substandard Reserves in 80 CSO at various CRVM 1983-2002	($64,347,285)		($64,347,285)					
Total	($83,323,248)	$0	($74,674,387)	($5,596,443)	($431,478)	$0	$262,934	($2,883,874)

NOTES TO FINANCIAL STATEMENTS

32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

	General Account	Separate Accounts with Guarantees	Separate Accounts Nonguaranteed	Total	% of Total
A. Subject to discretionary withdrawal:					
1. With market value adjustment	$6,509,568,786	$103,632,877	$0	$6,613,201,663	4.7%
2. At book value less surrender charge of 5% or more	795,770,366	0	0	795,770,366	0.6%
3. At market value	2,366,788,026	1,189,542,013	40,496,754,057	44,053,084,096	31.0%
4. Total with adjustment or at market value	$9,672,127,178	$1,293,174,890	$40,496,754,057	$51,462,056,125	36.3%
5. At book value without adjustment (minimal or no change or adjustment)	12,126,705,207	11,045,697	0	12,137,750,904	8.6%
B. Not subject to discretionary withdrawal	34,976,471,479	43,091,777,373	0	78,068,248,852	55.1%
C. Total (gross)	$56,775,303,864	$44,395,997,960	$40,496,754,057	$141,668,055,881	100.0%
D. Reinsurance Ceded	2,055,147	0	0	2,055,147	
E. Total (net) (3)-(4)	$56,773,248,717	$44,395,997,960	$40,496,754,057	$141,666,000,734	
Reconciliation of total annuity actuarial reserves and deposit liabilities					
F. Life and Accident & Health Annual Statement:					
1. Exhibit 5, Annuities Section	$36,025,631,903	$0	$0	$36,025,631,903	
2. Exhibit 5, Supplementary contracts with life contingencies section	156,273,022	0	0	156,273,022	
3. Exhibit 7, Deposit-Type Contracts, line 14, column 1	20,591,343,792	0	0	20,591,343,792	
4. Subtotal	$56,773,248,717	$0	$0	$56,773,248,717	
Separate Accounts Annual Statement:					
5. Exhibit 3, Line 0299999, Column 2	$0	$44,395,997,960	$34,350,284,205	$78,746,282,165	
6. Exhibit 3, Line 0399999, Column 2	0	0	0	0	
7. Policyholder dividend and coupon accumulation	0	0	0	0	
8. Policyholder premiums	0	0	0	0	
9. Guaranteed interest contracts	0	0	0	0	
10. Other contract deposit funds	0	0	6,146,469,852	6,146,469,852	
11. Subtotal	$0	$44,395,997,960	$40,496,754,057	$84,892,752,017	
12. Total annuity actuarial reserves and deposit liabilities	$56,773,248,717	$44,395,997,960	$40,496,754,057	$141,666,000,734	

33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2014:

TYPE	GROSS	NET OF LOADING
(1) Industrial	$0	$0
(2) Ordinary - New Business (Individual Life & Annuities)	7,287,117	7,271,740
(3) Ordinary - Renewal Business	1,654,281,444	1,645,481,361
(4) Credit Life	0	0
(5) Group Life	258,775,219	258,775,219
(6) Group Annuity	282,423,147	282,423,147
(7) Total	$2,202,766,927	$2,193,951,467

34. SEPARATE ACCOUNTS

34A.

(1) The Company issues traditional variable annuity contracts through its separate accounts for which investment income and investment gains and losses accrue directly to, and investment risk is borne by, the contractholder. In addition, the Company issues variable life and variable universal life contracts where the Company contractually guarantees to the contractholder a death benefit even when there is insufficient value to cover monthly mortality and expense charges, whereas otherwise the contract would typically lapse (“no lapse guarantee”).

NOTES TO FINANCIAL STATEMENTS

(2) In accordance with the products/transactions recorded within the Separate Accounts, some assets are considered legally insulated whereas others are not legally insulated from the General Account. As of December 31, 2014, the Company's Separate Account statement included legally insulated assets of $131,308,332,271. The assets legally insulated from the General Account as of December 31, 2014 are attributed to the following products/transactions:

Product/Transaction	Legally Insulated Assets*	Separate Account Assets (Not Legally Insulated)
Group Variable Annuity Contracts - Not reclassed to the General Account	$409,511,262	$28,259,576
Group Annuity Contracts - Not reclassed to the General Account	54,798,189,819	28,094
Group Annuity Contracts - Reclassed to the General Account for GAAP	32,559,397,546	319,910,083
Group Variable Universal Life	109,530,381	98,874
Private Placement Group Flexible Premium Variable Life Insurance Contract	31,182,659,526	6,642,442
Qualified Basic Life Insurance - RFA	221,711,699	347
Registered Group Flexible Premium Variable Life Insurance Contract	6,887,128	631,789
Variable Life	9,483,210,153	10,226,004
Variable Annuity	2,537,234,757	5,133,352
Total	**$131,308,332,271**	**$370,930,561**

*In addition to assets supporting contract holder liabilities as reported on Lines 1 and 2 of the separate account liability page, the legally insulated asset column above includes assets supporting other liabilities as reported on Lines 3 through 16 on the separate account liabilities page. The majority of these other liabilities relate to payable for securities purchased and cash collateral held for loaned securities.

(3) Some Separate Account liabilities are guaranteed by the General Account. As of December 31, 2014, the Company's General Account had a maximum guarantee for Separate Account liabilities of $1,509,509,168. To compensate the General Account for the risk taken, the Separate Account has paid risk charges of $31,442,888 and $37,068,819 as of December 31, 2014 and December 31, 2013, respectively.

As of December 31, 2014 and December 31, 2013, the Company's General Account has paid respectively, $34,560,994 and $44,111,038 towards Separate Account guarantees.

(4) The Company engages in securities lending transactions within the Separate Account. In accordance with such transactions conducted from the Separate Account, the Company's securities lending policies and procedures are not materially different from the General Account policies and procedures, except that certain collateral is not included in assets and cash collateral held for loaned securities. For the period ended December 31, 2014, the amount of loaned securities within the Separate Accounts was $4,200,514,530.

34B. General Nature and Characteristics of Separate Accounts

Separate Accounts assets and liabilities represent segregated funds, which are administered for pension and policyholders. The assets consist of common stocks, long-term bonds, real estate, mortgages and short-term investments. The liabilities consist of reserves established to meet withdrawal and future benefit payment contractual provisions. Investment risks associated with market value changes are generally borne by the clients, except to the extent of minimum guarantees made by the Company with respect to certain accounts.

NOTES TO FINANCIAL STATEMENTS

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1) Premiums, considerations or deposits for period ended 12/31/14	$0	$172,460,116	$4,778,555,799	$5,005,729,124	$9,956,745,039
Reserves as of 12/31/14.					
(2) For accounts with assets at:					
a. Market Value	0	14,156,250,468	0	71,993,033,279	86,149,283,747
b. Amortized Cost	0	45,768,731	30,690,350,957	0	30,736,119,688
c. Total Reserves	$0	$14,202,019,199	$30,690,350,957	$71,993,033,279	$116,885,403,435
(3) By withdrawal characteristics					
a. Subject to discretionary withdrawal:	0	0	0	0	0
b. With MV adjustment	0	0	103,632,877	0	103,632,877
c. At book value without MV adjustment and with current surrender charge of 5% or more	0	0	0	0	0
d. At market value	0	1,685,914,209	0	71,993,033,279	73,678,947,488
e. At book value without MV adjustment and with current surrender charge of less than 5%	0	11,045,697	0	0	11,045,697
f. Subtotal	$0	$1,696,959,906	$103,632,877	$71,993,033,279	$73,793,626,062
g. Not subject to discretionary withdrawal:	0	12,505,059,293	30,586,718,080	0	43,091,777,373
h. Total	$0	$14,202,019,199	$30,690,350,957	$71,993,033,279	$116,885,403,435

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4 %	(3) Nonindexed Guarantee more than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
a. Transfers to Separate Accounts	$0	$172,460,116	$4,778,555,799	$4,837,378,384	$9,788,394,299
b. Transfers from Separate Accounts	$0	$1,318,445,821	$2,593,446,762	$7,440,282,064	$11,352,174,647
c. Net transfers to or (From)Separate Accounts (a)–(b)	$0	($1,145,985,705)	$2,185,109,037	($2,602,903,680)	($1,563,780,348)

34C. Reconciliation of Net Transfers To or (From) Separate Accounts

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

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$9,788,394,299
b.	Transfers from Separate Accounts (Page 4, Line 10)	$11,352,174,647
c.	Net transfers to or (From) Separate Accounts (a) – (b)	($1,563,780,348)

(2) Reconciling Adjustments $37,712,915

Reconciling amount: reinsured expense allowance held in the Separate Account Statement of ceding company in conjunction with Modco Agreement.

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement:
(1c) + (2) = (Page 4, Line 26) ($1,526,067,433)

NOTES TO FINANCIAL STATEMENTS

35. LOSS/CLAIM ADJUSTMENT EXPENSES

The following table provides reconciliation of the activity in the liability for unpaid claims and claim adjustment expenses for accident and health business (included in "Future policy benefits and claims"):

	12/31/2014	12/31/2013
Balance at January 1	$88,007,896	$90,172,207
Less reinsurance recoverables	8156725	10,345,361
Net balance at January 1	$79,851,171	$79,826,846
Incurred related to:		
Current year	822,922,280	851,187,342
Prior years	96,814,239	72,687,548
Total incurred	919,736,519	923,874,890
Paid related to:		
Current year	217,242,757	258,514,033
Prior years	700,006,705	665,336,533
Total paid	917,249,462	923,850,566
Net balance at December 31	$82,338,228	$79,851,171
Plus reinsurance recoverables	6,439,752	8,156,725
Balance at December 31	$88,777,980	$88,007,896

During 2014 and 2013, the Company had no reinsurance recoverable balances attributable to the Company's healthcare business sold to Aetna.

The provision for claims and claim adjustment expenses had no material change for full year 2014.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... New Jersey

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/02/2013

3.4 By what department or departments?
The New Jersey Department of Banking and Insurance. In accordance with the plan established by the NAIC, examiners from the states of Arizona, Connecticut, Indiana and Iowa also participated in the examination. .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control; ..... 0.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
AST Investment Services, Inc.	Shelton, CT				YES
Prudential Annuities Distributors, Inc.	Shelton, CT				YES
Global Portfolio Strategies, Inc.	Newark, NJ				YES
Jennison Associates, LLC	New York, NY				YES
Mullin TBG Advisory Services, LLC	Newark, NJ				YES
Pruco Securities, LLC	Newark, NJ				YES
Prudential Bank & Trust, F.S.B.	Hartford, CT		YES		
Prudential International Investments Advisers, LLC	Newark, NJ				YES
Prudential Investments, LLC	Newark, NJ				YES
Prudential Investment Management Services, LLC	Newark, NJ				YES
Prudential Investment Management, Inc.	Newark, NJ				YES
Prudential Private Placement Investors, L.P.	Newark, NJ				YES
Quantitative Management Associates, LLC	Newark, NJ				YES

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

PricewaterhouseCoopers LLP, 300 Madison Avenue, New York, NY 10017

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

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

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 17A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

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

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

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

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

Richard F. Lambert, Senior Vice President and Chief Actuary, 751 Broad Street, Newark, NJ 07102

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

12.11 Name of real estate holding company ..... See explanation in 12.2

12.12 Number of parcels involved 0

12.13 Total book/adjusted carrying value ..... $ 0

12.2 If, yes provide explanation:

The Company owns 226 securities of miscellaneous REIT investments that can be found on the Schedule D-Part 1 and 2 of the General Account. The Company also has a number of partnership and LLC interests in entitites which own real estate directly, or own partnership units and shares in real estate companies. See General Account and Separate Account Schedule BA, Part 1, Real Estate for a listing of investments and total book value. In addition, the Company owns shares in the Prudential Variable Contract Real Property Partnership through a Separate Account of the Company with a carry value of $79,093,169. The number of parcels does not apply because the Company owns shares in the Real Property Partnership and does not own properties directly or exclusively.

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

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

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

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

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

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

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

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

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

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

(e) Accountability for adherence to the code.

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	$	0
20.12 To stockholders not officers	$	0
20.13 Trustees, supreme or grand (Fraternal Only)	$	0

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers	$	29,504
20.22 To stockholders not officers	$	0
20.23 Trustees, supreme or grand (Fraternal Only)	$	0

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

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

21.21 Rented from others	$	0
21.22 Borrowed from others	$	0
21.23 Leased from others	$	0
21.24 Other	$	0

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment	$	0
22.22 Amount paid as expenses	$	506,706
22.23 Other amounts paid	$	0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 40,682

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $ 2,694,725,511

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $ 0

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

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

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

GENERAL INTERROGATORIES

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

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	2,511,619,984
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	2,508,970,437
24.103	Total payable for securities lending reported on the liability page.	$	2,694,725,511

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

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

25.21	Subject to repurchase agreements	$	6,491,058,572
25.22	Subject to reverse repurchase agreements	$	500,000,000
25.23	Subject to dollar repurchase agreements	$	0
25.24	Subject to reverse dollar repurchase agreements	$	0
25.25	Placed under option agreements	$	0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$	600,307,099
25.27	FHLB Capital Stock	$	151,413,700
25.28	On deposit with states	$	4,358,267
25.29	On deposit with other regulatory bodies	$	0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$	1,821,225,575
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$	2,532,064,306
25.32	Other	$	0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	1,179,492
Voluntary Trust	Assets are restricted to sale primarily because they are held in voluntary trusts. The trusts provide that the assets are to be used for payments of designated dividend benefits.	599,127,607

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

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

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

27.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	New York, NY
The Bank of New York Mellon	New York, NY
State Street Bank and Trust	Kansas City, MO
Northern Trust Company	Chicago, IL

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
The Bank of New York Mellon	New York, NY	Assets are held as collateral for notes issued and custody of assets is governed by note indenture rather than a custody agreement.

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Not Applicable	Northern Trust Company	10/23/2014	Transitional account - There were no holding as of 12/31/2014.

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

1 Central Registration Depository Number(s)	2 Name	3 Address
105676	Prudential Investment Management, Inc.	Newark, NJ

GENERAL INTERROGATORIES

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
74440Y-10-8	Prudential High Yield Fund	55,006
29.2999 - Total		55,006

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
Prudential High Yield Fund	Dynergy Fin I Inc./Dynergy Fi 144A	556	12/31/2014

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	109,595,497,704	120,190,009,449	10,594,511,745
30.2 Preferred stocks	36,521,857	40,047,654	3,525,797
30.3 Totals	109,632,019,561	120,230,057,103	10,598,037,542

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

The sources and methods used to determin the market valuation of bonds and preferred stock include third party pricing services and discounted cash flow models using prevailing market interest rates and credit characteristics. Under certain circumstances, when prevailing market rates are unavailable, non-public information, management judgement, or non-binding broker quotes are used to determine fair value.

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

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

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

Portfolio Managers review prices on a daily basis, to ensure they are reasonable and in the context of the current market. If a vendor price is thought to be unreasonable, or not in line with market activity, the price will be challenged with the source. If the price challenge is accepted, no further action is necessary, as the vendor will reflect the revised price going forward. If the vendor denies the challenge, the Pricing team may be asked to contact the Lead Underwriter or market-maker in the security for a price. The price is reviewed upon receipt, to ensure it is reasonable and in line with market activity.

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

32.2 If no, list exceptions:

In the General Account, securities identified by a Z suffix (other than securities purchased within 120 days of December 31, 2014), with an aggregate statement value of approximately 0.02% of qualifying assets, have not been filed with the SVO.

GENERAL INTERROGATORIES

OTHER

33.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 3,894,619

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

1 Name	2 Amount Paid

34.1 Amount of payments for legal expenses, if any? ..... $ 65,114,029

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

1 Name	2 Amount Paid

35.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 3,370,059

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

1.2 If yes, indicate premium earned on U.S. business only $ 191,308

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 192,257

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $ 0

1.62 Total incurred claims $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned $ 191,308

1.65 Total incurred claims $ 192,257

1.66 Number of covered lives 73

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 0

1.72 Total incurred claims $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned $ 0

1.75 Total incurred claims $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	0	0
2.2	Premium Denominator	22,557,626,046	21,059,774,648
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	160,556,862	155,259,998
2.5	Reserve Denominator	112,536,285,641	109,567,076,637
2.6	Reserve Ratio (2.4/2.5)	0.001	0.001

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

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

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 5,568,333

3.4 State the authority under which Separate Accounts are maintained:

Title 17B: Chapter 28-7 Statutes of New Jersey

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

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

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? 65,135,444

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

4.2 Net reimbursement of such expenses between reporting entities:

4.21 Paid $ 1,206,499,911

4.22 Received $ 5,620,367,384

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

5.2 If yes, what amount pertaining to these lines is included in:

5.21 Page 3, Line 1 $ 4,690,849,416

5.22 Page 4, Line 1 $ 0

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,486,091,677

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash $ 12,916,038,313

7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

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

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000	0	0
8.42	$25,000 - 99,999	0	0
8.43	$100,000 - 249,999	0	0
8.44	$250,000 - 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

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

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

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Highest Daily Value	None	N/A	815,567	815,567	69	Exhibit 5B	N/A	0
Highest Daily Value	GMIB	1	34,524	34,524	2,730	Exhibit 5B	N/A	0
Highest Daily Value	GMWB	N/A	117,770	117,770	1,066	Exhibit 5B	100% of all living benefits reinsured	827
MAV	None	N/A	1,258,459,803	1,258,459,803	0	Exhibit 5B	N/A	0
MAV	GMIB	0	399,046,203	399,067,203	51,343,830	Exhibit 5B	N/A	0
MAV	GMIB	4	21,000	0	27,013	Exhibit 5B	N/A	0
MAV	GMAB	0	39,387,268	170,386,099	182,250	Exhibit 5B	N/A	0
MAV	GMAB	1	25,919,902	0	241,417	Exhibit 5B	N/A	0
MAV	GMAB	2	21,946,304	0	441,269	Exhibit 5B	N/A	0
MAV	GMAB	3	13,333,858	0	394,950	Exhibit 5B	N/A	0
MAV	GMAB	4	5,656,871	0	155,385	Exhibit 5B	N/A	0
MAV	GMAB	5	8,719,506	0	284,346	Exhibit 5B	N/A	0
MAV	GMAB	6	12,912,023	0	316,675	Exhibit 5B	N/A	0
MAV	GMAB	7	11,615,421	0	424,649	Exhibit 5B	N/A	0
MAV	GMAB	8	5,622,147	0	176,496	Exhibit 5B	N/A	0
MAV	GMAB	9	314,084	0	37,450	Exhibit 5B	N/A	0
MAV	GMAB	10	7,231,356	0	397,300	Exhibit 5B	N/A	0
MAV	GMAB	11	11,262,011	0	679,676	Exhibit 5B	N/A	0
MAV	GMAB	12	5,507,007	0	296,795	Exhibit 5B	N/A	0
MAV	GMAB	13	958,341	0	67,311	Exhibit 5B	N/A	0
DB-MAV	GMWB	N/A	99,075,845	99,075,845	1,763,851	Exhibit 5B	100% of all living benefits reinsured	2,464
DB-MAV/RU	None	N/A	495,417,948	495,417,948	38,848,345	Exhibit 5B	N/A	0
DB-MAV/RU	GMIB	0	755,743,652	755,862,467	126,438,395	Exhibit 5B	N/A	0
DB-MAV/RU	GMIB	1	118,815	0	0	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	0	19,575,529	57,421,702	174,448	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	1	7,716,530	0	87,716	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	2	4,986,620	0	92,015	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	3	1,614,003	0	35,550	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	4	932,949	0	20,155	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	5	2,729,347	0	49,330	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	6	3,609,759	0	181,230	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	7	768,790	0	25,951	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	8	382,124	0	38,144	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	10	4,081,514	0	188,279	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	11	2,562,508	0	166,182	Exhibit 5B	N/A	0
DB-MAV/RU	GMAB	12	8,462,029	0	941,034	Exhibit 5B	N/A	0
DB-MAV/RU	GMWB	N/A	25,571,863	25,571,863	1,027,197	Exhibit 5B	100% of all living benefits reinsured	449,798
DB-Ratchet	None	N/A	1,148,460,921	1,148,460,921	2,992,128	Exhibit 5B	N/A	0
DB-Ratchet	GMIB	0	39,932,408	39,932,408	1,591,688	Exhibit 5B	N/A	0
DB-Reset	None	N/A	457,278,118	457,278,118	4,726,314	Exhibit 5B	N/A	0
DB-Reset	GMIB	0	44,319,201	44,319,201	2,127,486	Exhibit 5B	N/A	0
DB-Rollup	None	N/A	126,882,366	126,882,366	2,839,403	Exhibit 5B		0
DB-Rollup	GMIB	0	28,747,508	28,747,508	1,594,581	Exhibit 5B	N/A	0
DB-Rollup	GMAB	0	8,021,634	27,376,506	80,501	Exhibit 5B	N/A	0
DB-Rollup	GMAB	1	3,338,220	0	14,257	Exhibit 5B	N/A	0
DB-Rollup	GMAB	2	3,641,244	0	95,878	Exhibit 5B	N/A	0
DB-Rollup	GMAB	3	2,539,182	0	168,028	Exhibit 5B	N/A	0
DB-Rollup	GMAB	4	1,139,973	0	46,812	Exhibit 5B	N/A	0
DB-Rollup	GMAB	5	1,963,425	0	80,474	Exhibit 5B	N/A	0

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefit	2 Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
DB-Rollup	GMAB	6	2,098,173	0	96,440	Exhibit 5B	N/A	0
DB-Rollup	GMAB	7	571,887	0	9,895	Exhibit 5B	N/A	0
DB-Rollup	GMAB	8	519,338	0	30,693	Exhibit 5B	N/A	0
DB-Rollup	GMAB	9	298,977	0	3,753	Exhibit 5B	N/A	0
DB-Rollup	GMAB	10	956,606	0	28,434	Exhibit 5B	N/A	0
DB-Rollup	GMAB	11	1,649,558	0	115,376	Exhibit 5B	N/A	0
DB-Rollup	GMAB	12	500,532	0	16,597	Exhibit 5B	N/A	0
DB-Rollup	GMAB	13	137,756	0	6,145	Exhibit 5B	N/A	0
DB-Rollup	GMWB	N/A	14,420,666	14,420,666	259,896	Exhibit 5B	N/A	0
DB-ROP	None	N/A	2,813,917,214	2,813,917,214	8,169,980	Exhibit 5B	N/A	0
DB-ROP	GMIB	0	101,907,632	101,907,632	3,195,524	Exhibit 5B	N/A	0
DB-ROP	GMAB	0	57,851,452	343,346,650	229,618	Exhibit 5B	N/A	0
DB-ROP	GMAB	1	43,013,018	0	407,014	Exhibit 5B	N/A	0
DB-ROP	GMAB	2	46,847,005	0	586,506	Exhibit 5B	N/A	0
DB-ROP	GMAB	3	31,263,017	0	509,461	Exhibit 5B	N/A	0
DB-ROP	GMAB	4	16,815,157	0	443,547	Exhibit 5B	N/A	0
DB-ROP	GMAB	5	15,902,678	0	534,853	Exhibit 5B	N/A	0
DB-ROP	GMAB	6	31,218,079	0	1,019,096	Exhibit 5B	N/A	0
DB-ROP	GMAB	7	28,348,112	0	1,035,437	Exhibit 5B	N/A	0
DB-ROP	GMAB	8	10,350,733	0	344,196	Exhibit 5B	N/A	0
DB-ROP	GMAB	9	5,828,910	0	358,483	Exhibit 5B	N/A	0
DB-ROP	GMAB	10	18,526,639	0	751,347	Exhibit 5B	N/A	968
DB-ROP	GMAB	11	20,977,659	0	822,667	Exhibit 5B	N/A	0
DB-ROP	GMAB	12	12,996,891	0	591,335	Exhibit 5B	N/A	0
DB-ROP	GMAB	13	3,031,434	0	220,548	Exhibit 5B	N/A	0
DB-ROP	GMAB	14	375,866	0	18,235	Exhibit 5B	N/A	0
DB-ROP	GMWB	N/A	273,079,975	273,079,975	4,563,293	Exhibit 5B	100% of all living benefits reinsured	1,203,811
DB-RU/RE	None	N/A	136,870,491	136,870,491	1,640,094	Exhibit 5B	N/A	0
NONE	GMWB	N/A		0	3,750,374	Exhibit 5B	N/A	0

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

10.1 Amount of loss reserves established by these annuities during the current year: $ 0

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

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

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

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. $ 0

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

11.4 If yes, please provide the balance of funds administered as of the reporting date. $ 0

GENERAL INTERROGATORIES

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

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Prudential New Jersey Captive Insurance Company		NJ	3,818,733,710	2,000,000,000	0	0
Prudential New Jersey Captive Insurance Company		NJ	4,053,092	0	0	7,971,810

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

13.1 Direct Premium Written ..... $ 3,164,638,783

13.2 Total Incurred Claims ..... $ 268,023,376

13.3 Number of Covered Lives 5,736,651

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

FIVE-YEAR HISTORICAL DATA

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

		1 2014	2 2013	3 2012	4 2011	5 2010
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	424,503,514	431,727,071	238,358,664	226,839,334	231,331,614
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	705,824,461	584,153,922	563,330,582	550,904,655	523,842,206
3.	Credit life (Line 21, Col. 6)	51	254	470	877	2,409
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,522,743,380	1,582,485,399	1,578,894,153	1,563,937,560	1,422,491,718
5.	Industrial (Line 21, Col. 2)	2,571,420	2,694,137	2,901,273	3,145,831	3,011,254
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	424,175,896	424,785,420	466,086,331	464,542,405	463,063,006
7.	Total (Line 21, Col. 10)	3,079,818,722	3,025,846,203	2,849,571,473	2,809,370,662	2,643,742,207
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	158,225	156,728	137,359	132,106	154,128
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	154,757	53,161	29,574	43,554	25,202
10.	Credit life (Line 2, Col. 6)	0	0	0	17	471
11.	Group (Line 2, Col. 9)	21,549,097	43,955,246	67,919,289	150,253,778	126,876,016
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	21,862,079	44,165,135	68,086,222	150,429,455	127,055,817
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	476,408,066	309,365,308	124,664,873	(1,955,348)	47,166,668
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	3,881,792,423	7,362,168,608	3,654,959,327	3,021,586,785	3,310,926,602
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	193,089,061	196,122,695	169,866,580	226,612,720	290,921,041
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	(289)	(2,144)
17.1	Group life insurance (Line 20.4, Col. 6)	3,706,694,076	3,980,745,613	5,846,237,154	3,909,276,142	3,577,661,890
17.2	Group annuities (Line 20.4, Col. 7)	13,026,464,893	7,839,101,169	41,221,482,316	8,812,382,802	7,918,407,015
18.1	A & H-group (Line 20.4, Col. 8)	1,059,591,086	1,158,839,819	1,245,800,215	1,106,081,992	1,051,688,658
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	(24)	(196)
18.3	A & H-other (Line 20.4, Col. 10)	213,586,441	213,431,437	216,229,554	201,867,936	174,009,143
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	22,557,626,047	21,059,774,650	52,479,240,019	17,275,852,716	16,370,778,677
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	177,422,649,558	171,199,228,150	162,040,824,375	154,938,831,170	147,601,353,813
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	167,462,602,972	161,923,747,148	153,740,729,439	146,870,993,623	139,317,739,336
23.	Aggregate life reserves (Page 3, Line 1)	107,652,927,012	104,363,955,130	99,870,642,982	97,888,409,074	95,628,024,592
24.	Aggregate A & H reserves (Page 3, Line 2)	8,287,221,515	7,677,147,598	6,941,770,500	4,941,433,181	4,142,668,869
25.	Deposit-type contract funds (Page 3, Line 3)	20,591,343,792	20,130,778,131	19,182,259,891	20,268,735,726	20,738,168,284
26.	Asset valuation reserve (Page 3, Line 24.01)	3,378,621,316	3,235,279,873	2,770,861,617	2,554,626,132	2,294,708,996
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	10,328,477,148	9,380,081,507	8,696,381,726	8,157,220,092	8,361,735,437
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	4,127,324,158	1,758,141,800	2,756,707,941	3,242,767,458	4,225,388,656
	Risk-Based Capital Analysis					
30.	Total adjusted capital	14,998,416,372	13,892,291,798	12,714,301,756	11,960,228,192	11,919,477,616
31.	Authorized control level risk - based capital	1,506,465,747	1,524,003,124	1,392,943,956	1,218,320,695	1,118,366,028
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	63.2	63.8	65.4	67.3	68.9
33.	Stocks (Lines 2.1 and 2.2)	6.4	6.5	6.5	6.3	6.8
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	15.3	14.8	14.7	14.3	13.2
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.4	0.4	0.3	0.2	0.2
36.	Cash, cash equivalents and short-term investments (Line 5)	3.5	3.8	2.9	2.8	2.5
37.	Contract loans (Line 6)	4.6	4.7	4.7	4.8	4.9
38.	Derivatives (Page 2, Line 7)	1.6	0.8	0.7	0.9	0.5
39.	Other invested assets (Line 8)	5.1	5.2	4.8	3.3	2.8
40.	Receivables for securities (Line 9)	0.0	0.0	0.1	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2014	2 2013	3 2012	4 2011	5 2010
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	2,649,194,114	2,270,650,725	2,098,883,603	2,854,706,479	3,291,991,339
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	171,259	171,259	171,259	126,000	126,000
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	6,621,521,473	6,113,804,435	6,098,062,889	5,233,279,530	5,407,416,976
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate	0	0	0	0	0
49.	All other affiliated	2,586,904,948	2,922,834,459	2,921,553,892	2,478,902,220	1,648,966,434
50.	Total of above Lines 44 to 49	11,857,791,794	11,307,460,878	11,118,671,643	10,567,014,229	10,348,500,749
51.	Total Investment in Parent included in Lines 44 to 49 above	0	0	0	0	0
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	4,001,993,967	4,854,587,340	8,452,360,894	7,647,260,286	7,749,102,695
53.	Total admitted assets (Page 2, Line 28, Col. 3)	309,101,912,391	296,637,147,283	285,087,048,709	246,841,533,201	233,140,797,926
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	8,060,190,902	7,813,350,979	7,149,550,666	7,405,336,676	7,116,504,628
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	170,088,863	105,602,848	489,449,333	241,997,216	576,628,731
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,106,495,714	(443,903,177)	460,533,394	756,450,093	789,117,304
57.	Total of above Lines 54, 55 and 56	9,336,775,479	7,475,050,650	8,099,533,393	8,403,783,985	8,482,250,663
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	22,602,928,742	23,993,082,768	18,154,718,758	18,345,019,937	16,472,761,724
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	922,724,670	933,329,787	891,833,953	796,795,885	741,785,812
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	1,233,398,401	4,294,486,005	800,485,631	980,758,319	636,184,158
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	478,828,687	257,444,029	2,000,337,319	798,764,312	508,269,133
62.	Dividends to policyholders (Line 30, Col. 1)	325,796,068	307,445,862	405,122,107	272,735,814	627,963,571
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	7.6	9.6	3.3	8.8	8.4
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.9	5.1	4.6	5.0	5.5
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	119.9	117.3	195.1	121.7	102.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	31.8	25.8	26.6	29.6	28.9
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	3,047,323,503	2,940,279,208	2,738,709,600	2,511,183,449	2,296,866,520
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	2,951,002,514	2,852,554,100	2,621,455,237	2,424,496,793	2,236,434,824
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	264,752,649	231,982,011	197,584,888	161,260,611	143,110,507
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	250,705,089	228,776,653	187,326,964	162,007,516	135,361,635
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)	68,933,319	36,712,533	(15,553,377)	34,575,217	81,181,606
73.	Ordinary - life (Col. 3)	343,379,513	(301,863,170)	592,579,885	424,406,788	510,529,223
74.	Ordinary - individual annuities (Col. 4)	80,828,736	38,821,781	207,008,594	176,179,625	2,019,648,893
75.	Ordinary-supplementary contracts (Col. 5)	649,138	634,556	462,244	1,079,026	420,082
76.	Credit life (Col. 6)	(23,586)	(43,632)	83,811	82,009	233,150
77.	Group life (Col. 7)	104,210,874	167,488,984	194,065,013	24,284,789	126,669,944
78.	Group annuities (Col. 8)	28,910,347	1,008,549,287	1,549,601,757	429,414,861	(1,538,826,397)
79.	A & H-group (Col. 9)	(79,121,763)	29,263,902	(760,375,936)	(206,568,627)	(14,307,914)
80.	A & H-credit (Col. 10)	0	(19,631)	29,302	26,115	(245,262)
81.	A & H-other (Col. 11)	(62,425,285)	163,942,739	(867,543,425)	(70,004,705)	(80,472,192)
82.	Aggregate of all other lines of business (Col. 12)	245,619,930	108,712,988	(7,457,042)	(229,837,047)	22,408,122
83.	Total (Col. 1)	730,961,222	1,252,200,337	892,900,826	583,638,051	1,127,239,255

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

If no, please explain:

EXHIBIT OF LIFE INSURANCE

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1.	In force end of prior year	518,038	2,694,137	7,031,648	1,015,880,993	39	254	11,460	22,148,474	2,007,270,819	3,025,846,203
2.	Issued during year	0	0	4,931	312,982	0	0	595	233,998	21,549,097	21,862,079
3.	Reinsurance assumed	0	(8,028)	62,913	154,377,855	0	0	0	0	0	154,369,827
4.	Revived during year	0	0	2,806	1,859,475	0	0	0	0	0	1,859,475
5.	Increased during year (net)	0	602	0	9,337,659	0	0	0	184,991	25,105,250	34,443,511
6.	Subtotals, Lines 2 to 5	0	(7,426)	70,650	165,887,971	0	0	595	418,989	46,654,347	212,534,892
7.	Additions by dividends during year	XXX	80,758	XXX	1,834,641	XXX	0	XXX	XXX	0	1,915,399
8.	Aggregate write-ins for increases	0	0	0	14,374,489	0	0	0	0	0	14,374,489
9.	Totals (Lines 1 and 6 to 8)	518,038	2,767,469	7,102,298	1,197,978,094	39	254	12,055	22,567,463	2,053,925,166	3,254,670,983
	Deductions during year:										
10.	Death	30,939	152,101	163,387	4,551,286	0	0	XXX	93,037	3,298,795	8,002,182
11.	Maturity	615	2,455	2,539	26,446	0	0	XXX	0	0	28,901
12.	Disability	0	0	0	0	0	0	XXX	81	5,642	5,642
13.	Expiry	1,280	777	33,275	985,301	0	0	0	0	0	986,078
14.	Surrender	10,058	40,716	137,639	12,474,456	0	0	0	0	0	12,515,172
15.	Lapse	0	0	14,355	29,423,726	0	0	986	1,286,402	103,701,453	133,125,179
16.	Conversion	0	0	1,511	1,917,116	0	0	XXX	XXX	XXX	1,917,116
17.	Decreased (net)	0	0	26,541	6,644,521	22	203	0	0	0	6,644,724
18.	Reinsurance	0	0	0	1,200,735	0	0	0	0	0	1,200,735
19.	Aggregate write-ins for decreases	0	0	2	10,426,532	0	0	0	0	0	10,426,532
20.	Totals (Lines 10 to 19)	42,892	196,049	379,249	67,650,119	22	203	986	1,379,520	107,005,890	174,852,261
21.	In force end of year (Line 9 minus Line 20)	475,146	2,571,420	6,723,049	1,130,327,975	17	51	11,069	21,187,943	1,946,919,276	3,079,818,722
22.	Reinsurance ceded end of year	XXX	2,331,101	XXX	753,517,543	XXX	0	XXX	XXX	67,458,340	823,306,984
23.	Line 21 minus Line 22	XXX	240,319	XXX	376,810,432	XXX	(b) 51	XXX	XXX	1,879,460,936	2,256,511,738
	DETAILS OF WRITE-INS										
0801.	Miscellaneous adjustments	0	0	0	14,374,489	0	0	0	0	0	14,374,489
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	14,374,489	0	0	0	0	0	14,374,489
1901.	Foreign exchange loss	0	0	0	10,425,310	0	0	0	0	0	10,425,310
1902.	Miscellaneous adjustments	0	0	2	1,222	0	0	0	0	0	1,222
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	2	10,426,532	0	0	0	0	0	10,426,532

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

(b) Group $ 51 ; Individual $ 0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24.	Additions by dividends	XXX	2,117,496	XXX	25,446,032
25.	Other paid-up insurance	475,146	285,701	2,195,858	16,833,731
26.	Debit ordinary insurance	XXX	XXX	1,332,859	11,274,175

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27.	Term policies - decreasing	0	0	12,333	233,528
28.	Term policies - other	2,491	154,757	1,067,027	694,021,107
29.	Other term insurance - decreasing	XXX	0	XXX	210,629
30.	Other term insurance	XXX	0	XXX	3,512,285
31.	Totals (Lines 27 to 30)	2,491	154,757	1,079,360	697,977,549
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX	0	XXX	163,059
33.	Totals, extended term insurance	XXX	XXX	493,229	7,683,860
34.	Totals, whole life and endowment	2,440	158,225	5,150,459	424,503,514
35.	Totals (Lines 31 to 34)	4,931	312,982	6,723,048	1,130,327,982

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial	0	0	0	2,571,421
37.	Ordinary	312,982	0	977,545,488	152,782,493
38.	Credit Life (Group and Individual)	0	0	51	0
39.	Group	21,549,097	0	1,946,919,276	0
40.	Totals (Lines 36 to 39)	21,862,079	0	2,924,464,815	155,353,914

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	6,398
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	21,187,943	XXX
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	2,330,545	424,175,896
45.	Group Permanent Insurance included in Line 21	0	0	76,518	1,794,917

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	38,576,175

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Actual amount of coverage

47.2 Wife: Amount provided by benefit scale assuming 1.0 wife per family policy using actual age. Children: Ultimate amount provided using a sample average of 2.0 children per policy insured until 21st policy anniversary following primary insured's date of death for years of issue 1960 and later.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48.	Waiver of Premium	0	0	2,473,152	69,727,991	0	0	4,533,011	376,367,835
49.	Disability Income	0	0	0	809,932	0	0	1,084,480	21,493,800
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	429,102	2,326,728	52,231	3,505,332	0	0	0	0
52.	Total	429,102	(b) 2,326,728	2,525,383	(b) 74,043,255	0	(b) 0	5,617,491	(b) 397,861,635

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

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	3,258	99,402	284	63,100
2.	Issued during year	85	19,811	6	26,850
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	3,343	119,213	290	89,950
	Deductions during year:				
6.	Decreased (net)	269	18,307	10	29,221
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	269	18,307	10	29,221
9.	In force end of year	3,074	100,906	280	60,729
10.	Amount on deposit	0	(a) 2,519,889,080	112,567,288	(a) 2,198,923,343
11.	Income now payable	3,077	1,706	0	1,383
12.	Amount of income payable	(a) 3,953,916	(a) 5,730,469	(a) 16,281,319	(a) 59,182,097

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	28,169	210,012	2,909	509,908
2.	Issued during year	371	235	34	10,125
3.	Reinsurance assumed	249	0	0	222
4.	Increased during year (net)	0	0	0	14,887
5.	Totals (Lines 1 to 4)	28,789	210,247	2,943	535,142
	Deductions during year:				
6.	Decreased (net)	1,729	18,597	111	24,765
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	1,729	18,597	111	24,765
9.	In force end of year	27,060	191,650	2,832	510,377
	Income now payable:				
10.	Amount of income payable	(a) 217,172,817	XXX	XXX	(a) 1,049,694,801
	Deferred fully paid:				
11.	Account balance	XXX	(a) 7,220,157,215	XXX	(a) 11,505,023,084
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 319,729,002	XXX	(a) 76,411

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	10,610	1,238,560,848	0	0	94,194	212,674,137
2.	Issued during year	945	30,438,925	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	0	XXX	0	XXX	0	XXX
5.	Totals (Lines 1 to 4)	11,555	XXX	0	XXX	94,194	XXX
	Deductions during year:						
6.	Conversions	0	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	1,948	XXX	0	XXX	4,429	XXX
8.	Reinsurance ceded	1	XXX	0	XXX	0	XXX
9.	Totals (Lines 6 to 8)	1,949	XXX	0	XXX	4,429	XXX
10.	In force end of year	9,606	(a) 1,056,359,341	0	(a) 0	89,765	(a) 217,337,453

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	10,761	1,511,627
2.	Issued during year	611	0
3.	Reinsurance assumed	215	0
4.	Increased during year (net)	5	0
5.	Totals (Lines 1 to 4)	11,592	1,511,627
	Deductions During Year:		
6.	Decreased (net)	1,049	72,091
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	1,049	72,091
9.	In force end of year	10,543	1,439,536
10.	Amount of account balance	(a) 10,557,012,320	(a) 5,314,771,591

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,176,414,874
2.	Current year's realized pre-tax capital gains/(losses) of $ 352,727,998 transferred into the reserve net of taxes of $ 123,454,799	229,273,199
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(12,377,853)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	1,393,310,220
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	166,308,102
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,227,002,119

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2014	153,156,821	14,368,261	(1,216,980)	166,308,102
2.	2015	136,212,001	15,719,999	(992,583)	150,939,417
3.	2016	124,162,667	11,224,072	(1,031,975)	134,354,764
4.	2017	110,977,214	10,581,624	(1,072,924)	120,485,914
5.	2018	97,299,544	9,926,480	(1,107,024)	106,119,000
6.	2019	86,986,260	9,130,584	(1,088,901)	95,027,942
7.	2020	74,764,105	8,813,719	(979,426)	82,598,398
8.	2021	60,373,035	8,869,608	(861,327)	68,381,316
9.	2022	47,229,938	8,768,407	(751,055)	55,247,291
10.	2023	37,240,815	8,855,048	(633,783)	45,462,081
11.	2024	30,558,542	8,910,314	(525,786)	38,943,070
12.	2025	25,423,204	8,726,011	(445,258)	33,703,957
13.	2026	19,842,134	8,281,387	(365,726)	27,757,795
14.	2027	17,408,439	7,855,644	(271,335)	24,992,748
15.	2028	16,792,273	7,505,452	(175,064)	24,122,661
16.	2029	17,350,232	6,834,764	(127,043)	24,057,953
17.	2030	18,295,817	6,728,036	(121,517)	24,902,336
18.	2031	18,352,125	6,591,739	(116,987)	24,826,876
19.	2032	18,055,541	6,644,772	(113,085)	24,587,229
20.	2033	16,235,000	6,548,964	(107,303)	22,676,661
21.	2034	13,955,422	6,558,784	(95,795)	20,418,411
22.	2035	12,311,260	6,394,419	(76,311)	18,629,368
23.	2036	10,587,970	6,078,999	(55,204)	16,611,766
24.	2037	7,835,948	5,723,090	(34,096)	13,524,943
25.	2038	4,828,870	5,537,631	(11,365)	10,355,136
26.	2039	2,276,797	5,141,233	0	7,418,030
27.	2040	364,428	4,516,910	0	4,881,339
28.	2041	(902,656)	3,579,438	0	2,676,782
29.	2042	(1,141,993)	2,641,966	0	1,499,974
30.	2043	(416,880)	1,704,494	0	1,287,615
31.	2044 and Later	0	511,348	0	511,348
32.	Total (Lines 1 to 31)	1,176,414,875	229,273,199	(12,377,853)	1,393,310,221

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	949,126,581	322,862,232	1,271,988,813	940,305,783	1,022,985,280	1,963,291,062	3,235,279,875
2. Realized capital gains/(losses) net of taxes - General Account	(7,268,923)	0	(7,268,923)	258,915,215	(3,922,376)	254,992,839	247,723,916
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(5,369,282)	0	(5,369,282)	6,197,365	0	6,197,365	828,083
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	924,256,990	(37,738,751)	886,518,239	(10,539,966)	(281,224,876)	(291,764,843)	594,753,396
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(16,673,295)	(38,679,263)	(55,352,559)	(5,224,516)	0	(5,224,516)	(60,577,074)
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	228,988,918	61,192,749	290,181,668	2,489,991	11,274,631	13,764,622	303,946,289
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	2,073,060,989	307,636,966	2,380,697,955	1,192,143,871	749,112,659	1,941,256,530	4,321,954,486
9. Maximum reserve	1,070,784,346	280,462,270	1,351,246,616	944,118,839	1,083,255,861	2,027,374,700	3,378,621,316
10. Reserve objective	747,863,289	216,282,716	964,146,005	941,068,486	1,068,265,568	2,009,334,055	2,973,480,060
11. 20% of (Line 10 - Line 8)	(265,039,540)	(18,270,850)	(283,310,390)	(50,215,077)	63,830,582	13,615,505	(269,694,885)
12. Balance before transfers (Lines 8 + 11)	1,808,021,449	289,366,116	2,097,387,565	1,141,928,794	812,943,241	1,954,872,035	4,052,259,600
13. Transfers	(72,502,666)	0	(72,502,666)	(197,809,955)	270,312,621	72,502,666	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(664,734,437)	(8,903,846)	(673,638,283)	0	0	0	(673,638,283)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,070,784,346	280,462,270	1,351,246,616	944,118,839	1,083,255,862	2,027,374,701	3,378,621,317

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	7,929,297,641	XXX	XXX	7,929,297,641	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	57,647,486,284	XXX	XXX	57,647,486,284	0.0004	23,058,995	0.0023	132,589,218	0.0030	172,942,459
3.	2	High Quality	31,980,897,675	XXX	XXX	31,980,897,675	0.0019	60,763,706	0.0058	185,489,207	0.0090	287,828,079
4.	3	Medium Quality	5,223,651,503	XXX	XXX	5,223,651,503	0.0093	48,579,959	0.0230	120,143,985	0.0340	177,604,151
5.	4	Low Quality	1,781,071,899	XXX	XXX	1,781,071,899	0.0213	37,936,831	0.0530	94,396,811	0.0750	133,580,392
6.	5	Lower Quality	421,191,671	XXX	XXX	421,191,671	0.0432	18,195,480	0.1100	46,331,084	0.1700	71,602,584
7.	6	In or Near Default	122,271,472	XXX	XXX	122,271,472	0.0000	0	0.2000	24,454,294	0.2000	24,454,294
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8)	105,105,868,147	XXX	XXX	105,105,868,147	XXX	188,534,971	XXX	603,404,598	XXX	868,011,960
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	1,689,715	XXX	XXX	1,689,715	0.0019	3,210	0.0058	9,800	0.0090	15,207
12.	3	Medium Quality	5,813,859	XXX	XXX	5,813,859	0.0093	54,069	0.0230	133,719	0.0340	197,671
13.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality	2,010,000	XXX	XXX	2,010,000	0.0432	86,832	0.1100	221,100	0.1700	341,700
15.	6	In or Near Default	27,008,282	XXX	XXX	27,008,282	0.0000	0	0.2000	5,401,656	0.2000	5,401,656
16.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	36,521,857	XXX	XXX	36,521,857	XXX	144,111	XXX	5,766,276	XXX	5,956,235
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	4,448,889,435	XXX	XXX	4,448,889,435	0.0004	1,779,556	0.0023	10,232,446	0.0030	13,346,668
20.	2	High Quality	39,423,510	XXX	XXX	39,423,510	0.0019	74,905	0.0058	228,656	0.0090	354,812
21.	3	Medium Quality	1,316,600	XXX	XXX	1,316,600	0.0093	12,244	0.0230	30,282	0.0340	44,764
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default	10	XXX	XXX	10	0.0000	0	0.2000	2	0.2000	2
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	4,489,629,555	XXX	XXX	4,489,629,555	XXX	1,866,705	XXX	10,491,386	XXX	13,746,246
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	631,941,720	XXX	XXX	631,941,720	0.0004	252,777	0.0023	1,453,466	0.0030	1,895,825
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	4,947,776	XXX	XXX	4,947,776	0.0000	0	0.2000	989,555	0.2000	989,555
33.		Total Derivative Instruments	636,889,495	XXX	XXX	636,889,495	XXX	252,777	XXX	2,443,021	XXX	2,885,380
34.		Total (Lines 9 + 17 + 25 + 33)	110,268,909,054	XXX	XXX	110,268,909,054	XXX	190,798,564	XXX	622,105,281	XXX	890,599,822

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	1,780,034,909	0	XXX	1,780,034,909	0.0010	1,780,035	0.0050	8,900,175	0.0065	11,570,227
36.		Farm Mortgages - CM2 - High Quality	124,011,000	0	XXX	124,011,000	0.0035	434,039	0.0100	1,240,110	0.0130	1,612,143
37.		Farm Mortgages - CM3 - Medium Quality	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
38.		Farm Mortgages - CM4 - Low Medium Quality	0	0	XXX	0	0.0105	0	0.0300	0	0.0375	0
39.		Farm Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
40.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41.		Residential Mortgages - All Other	3,019,289	0	XXX	3,019,289	0.0013	3,925	0.0030	9,058	0.0040	12,077
42.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	15,356,617,789	0	XXX	15,356,617,789	0.0010	15,356,618	0.0050	76,783,089	0.0065	99,818,016
44.		Commercial Mortgages - All Other - CM2 - High Quality	6,573,417,954	0	XXX	6,573,417,954	0.0035	23,006,963	0.0100	65,734,180	0.0130	85,454,433
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	1,501,102,719	0	XXX	1,501,102,719	0.0060	9,006,616	0.0175	26,269,298	0.0225	33,774,811
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	147,120,658	0	XXX	147,120,658	0.0105	1,544,767	0.0300	4,413,620	0.0375	5,517,025
47.		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
		Overdue, Not in Process:										
48.		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
49.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Residential Mortgages - All Other	794,430	0	XXX	794,430	0.0025	1,986	0.0058	4,608	0.0090	7,150
51.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
52.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
53.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
54.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
56.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
57.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	25,486,118,747	0	XXX	25,486,118,747	XXX	51,134,948	XXX	183,354,136	XXX	237,765,882
59.		Schedule DA Mortgages	0	0	XXX	0	0.0030	0	0.0100	0	0.0130	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	25,486,118,747	0	XXX	25,486,118,747	XXX	51,134,948	XXX	183,354,136	XXX	237,765,882

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	3,777,079,621	XXX	XXX	3,777,079,621	0.0000	0	0.1486 (a)	561,274,032	0.1486 (a)	561,274,032
2.		Unaffiliated - Private	3,631,334	XXX	XXX	3,631,334	0.0000	0	0.1600	581,013	0.1600	581,013
3.		Federal Home Loan Bank	151,413,700	XXX	XXX	151,413,700	0.0000	0	0.0050	757,069	0.0080	1,211,310
4.		Affiliated - Life with AVR	3,595,162,306	XXX	XXX	3,595,162,306	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	271,184,826	0	0	271,184,826	XXX	253,811	XXX	1,277,741	XXX	1,661,353
7.		Fixed Income - High Quality	238,871,056	0	0	238,871,056	XXX	625,703	XXX	1,836,552	XXX	2,579,458
8.		Fixed Income - Medium Quality	186,257,607	0	0	186,257,607	XXX	1,145,150	XXX	3,305,515	XXX	4,286,992
9.		Fixed Income - Low Quality	21,228,042	0	0	21,228,042	XXX	391,526	XXX	995,963	XXX	1,381,576
10.		Fixed Income - Lower Quality	1,708,378	0	0	1,708,378	XXX	73,802	XXX	187,922	XXX	290,424
11.		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	1,155,284	0	0	1,155,284	0.0000	0	0.1486 (a)	171,675	0.1486 (a)	171,675
13.		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14.		Real Estate	147,733,388	0	135,405,135	283,138,523	0.0000 (b)	0	0.0750 (b)	21,235,389	0.0750 (b)	21,235,389
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
16.		Affiliated - All Other	2,158,220,586	XXX	XXX	2,158,220,586	0.0000	0	0.1600	345,315,294	0.1600	345,315,294
17.		Total Common Stock (Sum of Lines 1 through 16)	10,553,646,128	0	135,405,135	10,689,051,263	XXX	2,489,991	XXX	936,938,164	XXX	939,988,517
		REAL ESTATE										
18.		Home Office Property (General Account only)	260,399,790	0	0	260,399,790	0.0000	0	0.0750	19,529,984	0.0750	19,529,984
19.		Investment Properties	325,425,213	0	289,373,113	614,798,326	0.0000	0	0.0750	46,109,874	0.0750	46,109,874
20.		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
21.		Total Real Estate (Sum of Lines 18 through 20)	585,825,004	0	289,373,113	875,198,117	XXX	0	XXX	65,639,859	XXX	65,639,859
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	1,716,601	XXX	XXX	1,716,601	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality	157,745,000	XXX	XXX	157,745,000	0.0004	63,098	0.0023	362,814	0.0030	473,235
24.	2	High Quality	1,049,093,408	XXX	XXX	1,049,093,408	0.0019	1,993,277	0.0058	6,084,742	0.0090	9,441,841
25.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
26.	4	Low Quality	46,331,220	XXX	XXX	46,331,220	0.0213	986,855	0.0530	2,455,555	0.0750	3,474,841
27.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
28.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	1,254,886,228	XXX	XXX	1,254,886,228	XXX	3,043,230	XXX	8,903,110	XXX	13,389,917

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	47,134,373	XXX	XXX	47,134,373	0.0004	18,854	0.0023	108,409	0.0030	141,403
31.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
32.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
33.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
34.	5	Lower Quality	130,520,895	XXX	XXX	130,520,895	0.0432	5,638,503	0.1100	14,357,298	0.1700	22,188,552
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	177,655,269	XXX	XXX	177,655,269	XXX	5,657,356	XXX	14,465,708	XXX	22,329,955
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	3,633,890	0	XXX	3,633,890	0.0010	3,634	0.0050	18,169	0.0065	23,620
39.		Mortgages - CM2 - High Quality	38,390,179	0	XXX	38,390,179	0.0035	134,366	0.0100	383,902	0.0130	499,072
40.		Mortgages - CM3 - Medium Quality	8,598,606	0	XXX	8,598,606	0.0060	51,592	0.0175	150,476	0.0225	193,469
41.		Mortgages - CM4 - Low Medium Quality	49,279,354	0	XXX	49,279,354	0.0105	517,433	0.0300	1,478,381	0.0375	1,847,976
42.		Mortgages - CM5 - Low Quality	0	0	XXX	0	0.0160	0	0.0425	0	0.0550	0
43.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
44.		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
45.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages	831,497	0	XXX	831,497	0.0420	34,923	0.0760	63,194	0.1200	99,780
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
52.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
53.		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
54.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
55.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
56.		Total Affiliated (Sum of Lines 38 through 55)	100,733,528	0	XXX	100,733,528	XXX	741,947	XXX	2,094,121	XXX	2,663,917
57.		Unaffiliated - In Good Standing With Covenants	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	XXX	0	0.0010	0	0.0050	0	0.0065	0
59.		Unaffiliated - In Good Standing Primarily Senior	0	0	XXX	0	0.0035	0	0.0010	0	0.0130	0
60.		Unaffiliated - In Good Standing All Other	0	0	XXX	0	0.0060	0	0.0175	0	0.0225	0
61.		Unaffiliated - Overdue, Not in Process	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
62.		Unaffiliated - In Process of Foreclosure	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	100,733,528	0	XXX	100,733,528	XXX	741,947	XXX	2,094,121	XXX	2,663,917

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1486 (a)	0	0.1486 (a)	0
66.		Unaffiliated Private	4,049,573,100	XXX	XXX	4,049,573,100	0.0000	0	0.1600	647,931,696	0.1600	647,931,696
67.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
69.		Affiliated Other - All Other	890,403,731	XXX	XXX	890,403,731	0.0000	0	0.1600	142,464,597	0.1600	142,464,597
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	4,939,976,831	XXX	XXX	4,939,976,831	XXX	0	XXX	790,396,293	XXX	790,396,293
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
72.		Investment Properties	722,262,171	0	73,508,686	795,770,857	0.0000	0	0.0750	59,682,814	0.0750	59,682,814
73		Properties Acquired in Satisfaction of Debt	(1)	0	0	(1)	0.0000	0	0.1100	0	0.1100	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	722,262,170	0	73,508,686	795,770,857	XXX	0	XXX	59,682,814	XXX	59,682,814
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	281,343,141	0	0	281,343,141	0.0063	1,772,462	0.0120	3,376,118	0.0190	5,345,520
77.		Guaranteed State Low Income Housing Tax Credit	1,325,156	0	0	1,325,156	0.0003	398	0.0006	795	0.0010	1,325
78.		Non-guaranteed State Low Income Housing Tax Credit	1,032,541	0	0	1,032,541	0.0063	6,505	0.0120	12,390	0.0190	19,618
79.		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	283,700,838	0	0	283,700,838	XXX	1,779,364	XXX	3,389,303	XXX	5,366,463
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0037	0	0.0037	0
82.		NAIC 2 Working Capital Finance Investments	0	XXX	0	0	0.0000	0	0.0120	0	0.0120	0
83.		Other Invested Assets - Schedule BA	949,162,672	XXX	0	949,162,672	0.0000	0	0.1300	123,391,147	0.1300	123,391,147
84.		Other Short-Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	949,162,672	XXX	0	949,162,672	XXX	0	XXX	123,391,147	XXX	123,391,147
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	8,428,377,535	0	73,508,686	8,501,886,221	XXX	11,221,898	XXX	1,002,322,496	XXX	1,017,220,507

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

ASSET VALUATION RESERVE (Continued)

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	R		Corporate Bond First to Default	1	268,810,752	268,810,752	107,524	618,265
	CW	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,706,845	(3,706,845)	(1,483)	(8,526)
	CW	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,948,837	(4,948,837)	(1,980)	(11,382)
	CW	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	51,040,144	(51,040,144)	(20,416)	(117,392)
	CW	126408-BP-7	CSX CORP DEBENTURES	2FE	14,146,321	(14,146,321)	(5,659)	(32,537)
	CW	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	2,063,918	(2,063,918)	(826)	(4,747)
	CW	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,832,568	(5,832,568)	(2,333)	(13,415)
	CW	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	24,545,883	(24,545,883)	(9,818)	(56,456)
	CW	448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN	1FE	21,814,927	(21,814,927)	(8,726)	(50,174)
	CW	459200-AM-3	IBM CORP DEBENTURES	1FE	314,370	(314,370)	(126)	(723)
	CW	50076Q-AR-7	KRAFT FOODS INC CORP	2FE	16,842,327	(16,842,327)	(6,737)	(38,737)
	CW	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,805,713	(10,805,713)	(4,322)	(24,853)
	CW	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,577,914	(10,577,914)	(4,231)	(24,329)
	CW	51808B-AE-2	LASMO (USA) INC COMPANY GUARNT	2FE	18,992,314	(18,992,314)	(7,597)	(43,682)
	CW	524671-AA-2	LEGRAND DEBENTURES	1FE	1,550,334	(1,550,334)	(620)	(3,566)
	CW	61166W-AC-5	MONSANTO CO CORPORATE	1FE	5,195,013	(5,195,013)	(2,078)	(11,949)
	CW	628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES	1FE	10,363,627	(10,363,627)	(4,145)	(23,836)
	CW	652478-BA-5	NEWS AMERICA HLDGS COMPANY GUARNT	2FE	5,255,023	(5,255,023)	(2,102)	(12,087)
	CW	656531-AM-2	STATOILHYDRO ASA DEBENTURES	1FE	2,352,157	(2,352,157)	(941)	(5,410)
	CW	744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MORT	1FE	1,932,858	(1,932,858)	(773)	(4,446)
	CW	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	1FE	19,256,151	(19,256,151)	(7,702)	(44,289)
	CW	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,995,674	(4,995,674)	(1,998)	(11,490)
	CW	872649-BH-0	TRW INC DEBENTURES	2FE	5,700,126	(5,700,126)	(2,280)	(13,110)
	CW	907818-CF-3	UNION PACIFIC CORP DEBENTURES	1FE	178,514	(178,514)	(71)	(411)
	CW	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,783,732	(3,783,732)	(1,513)	(8,703)
	CW	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	11,579,468	(11,579,468)	(4,632)	(26,633)
	CW	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	8,229,763	(8,229,763)	(3,292)	(18,928)
	CW	96647K-AF-9	PEPSIAMERICAS INC NOTES	1FE	2,506,126	(2,506,126)	(1,002)	(5,764)
	CW	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	300,106	(300,106)	(120)	(690)
020039E#9	R		Corporate Bond First to Default	1	2,023,390	2,023,390	809	4,654
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	2,023,390	(2,023,390)	(809)	(4,654)
020039E#9	R		Corporate Bond First to Default	1	3,751,062	3,751,062	1,500	8,627
	CW	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY GUARNT	2FE	3,751,062	(3,751,062)	(1,500)	(8,627)
0199999. Subtotal Default Component - Other Than Mortgage					549,170,409	0	0	0
					0	0	0	0
0299999. Subtotal Default Component - Mortgage Loans					0	0	0	0
					0	0	0	0
0399999. Subtotal Equity Component - Common Stocks					0	0	0	0
					0	0	0	0
0499999. Subtotal Equity Component - Real Estate and Other					0	0	0	0
0599999 - Total					549,170,409	0	0	0

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
77775560		MA	2013	2,250,000	350,000	0	Settled out of court
0199999. Death Claims - Ordinary				2,250,000	350,000	0	XXX
14273	11256473	NC	2012	300,000	300,000	0	Eligibility provision not met
18153	10728410	LA	2006	50,000	0	0	Eligibility provision not met
74952	11244458	IL	2012	2,000	0	0	Eligibility provision not met
76536	10777988	MO	2007	170,000	0	0	Eligibility provision not met
50555	11378882	TN	2013	154,000	75,000	0	Eligibility provision not met
32000	11200036	TX	40837	400,000	50,000	0	Reduced Coverage settled to prevent prolonged litigation
32000	11286961	IN	41157	400,000	200,000	0	Reduced Coverage settled to prevent prolonged litigation
0399999. Death Claims - Group				1,476,000	625,000	0	XXX
0599999. Death Claims - Disposed Of				3,726,000	975,000	0	XXX
93168169		FL	2012	66,750	20,538	0	Settled out of court
62014355		FL	2012	66,750	17,862	0	Settled out of court
0699999. Additional Accidental Death Benefits-Ordinary				133,500	38,400	0	XXX
41982	11037514	WA	2010	61,000	30,000	0	Accidental means not proven
46566	11261837	MD	2012	55,000	30,250	0	Accidental means not proven
43768	11260333	CA	2012	72,000	0	0	Eligibility provision not met
45556	11053341	MN	2010	22,000	11,000	0	Accidental means not proven
0899999. Additional Accidental Death Benefits-Group				210,000	71,250	0	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				343,500	109,650	0	XXX
1599999. Disability Benefits Claims - Disposed Of				0	0	0	XXX
2099999. Matured Endowments Claims - Disposed Of				0	0	0	XXX
2599999. Annuities with Life Contingency Claims - Disposed Of				0	0	0	XXX
2699999. Claims Disposed of During Current Year				4,069,500	1,084,650	0	XXX
NI		NY	1996	100,000	0	100,000	No insurance coverage
98558709		TX	2008	50,000	0	50,000	Misrepresentation
79654936		TX	2009	183,721	0	183,721	Insurance not in force
79665843		TX	2009	183,721	0	183,721	Insurance not in force
61276340		NM	2013	661,732	0	661,732	No insurance coverage
77938804		TX	2013	229,635	0	229,635	Insurance not in force
2799999. Death Claims - Ordinary				1,408,809	0	1,408,809	XXX
22283	11413642	FL	2013	39,000	0	39,000	Eligibility provision not met
49680	11302094	CA	2012	85,000	0	85,000	Eligibility provision not met
6786	11179868	VA	2011	100,000	0	80,000	Eligibility provision not met
32806	11217651	KY	2011	224,000	0	224,000	Eligibility provision not met
42175	11243507	LA	2011	294,000	0	294,000	Eligibility provision not met
22454	11185007	FL	2011	50,000	0	50,000	Eligibility provision not met
76536	11305236	LA	2012	502,000	0	502,000	Eligibility provision not met
50372	11372557	MI	2011	50,000	0	50,000	Eligibility provision not met
2999999. Death Claims - Group				1,344,000	0	1,324,000	XXX
3199999. Death Claims - Resisted				2,752,809	0	2,732,809	XXX
50511	11081101	VA	2010	270,000	0	135,000	Accidental means not proven
7828	11377416	OH	2013	142,000	0	71,000	Accidental means not proven
43406	11413888	LA	2008	31,000	0	15,500	Accidental means not proven
43406	10984782	LA	2001	26,000	0	13,000	Accidental means not proven
50408	11325908	CA	2012	414,605	4,605	17,500	Accidental means not proven
32806	11217288	KY	2011	224,000	0	112,000	Eligibility provision not met
44686	11239769	KY	2011	61,500	0	30,750	Accidental means not proven
3499999. Additional Accidental Death Benefits-Group				1,169,105	4,605	394,750	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				1,169,105	4,605	394,750	XXX
96552261		NY	2004	0	0	16,020	Disability not established
23938394		NY	2013	0	0	3,132	Misrepresentation
23968282		NY	2013	0	0	2,670	Misrepresentation
63055792		FL	2013	0	0	6,939	Disability not established
68051422		FL	2013	0	0	45,390	Disability not established
25857303		FL	2013	0	0	14,151	Disability not established
63541019		FL	2013	0	0	26,700	Disability not established
73158838		FL	2013	0	0	18,690	Disability not established
3799999. Disability Benefits Claims - Ordinary				0	0	133,692	XXX
44566	11204405	MO	2009	82,500	0	82,500	Wavier provisions not met
44566	11206216	MO	2009	100,000	0	100,000	Wavier provisions not met
44566	11235475	IL	2007	100,000	0	100,000	Wavier provisions not met
3999999. Disability Benefits Claims - Group				282,500	0	282,500	XXX
4199999. Disability Benefits Claims - Resisted				282,500	0	416,192	XXX
4699999. Matured Endowments Claims - Resisted				0	0	0	XXX
5199999. Annuities with Life Contingencies Claims - Resisted				0	0	0	XXX
5299999. Claims Resisted During Current Year				4,204,414	4,605	3,543,751	XXX
5399999 - Totals				8,273,914	1,089,255	3,543,751	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	1,279,775,771	XXX	1,065,966,733	XXX	0	XXX	0	XXX	0	XXX	210,343,014	XXX	3,465,944	XXX	0	XXX	80	XXX
2. Premiums earned	1,275,660,322	XXX	1,063,646,077	XXX	0	XXX	0	XXX	0	XXX	208,553,668	XXX	3,460,499	XXX	0	XXX	78	XXX
3. Incurred claims	1,038,865,014	81.4	942,180,533	88.6	0	0.0	0	0.0	0	0.0	90,154,003	43.2	6,530,478	188.7	0	0.0	0	0.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	1,038,865,014	81.4	942,180,533	88.6	0	0.0	0	0.0	0	0.0	90,154,003	43.2	6,530,478	188.7	0	0.0	0	0.0
6. Increase in contract reserves	491,071,151	38.5	242,379,425	22.8	0	0.0	0	0.0	0	0.0	250,218,854	120.0	(1,527,128)	(44.1)	0	0.0	0	0.0
7. Commissions (a)	66,309,782	5.2	52,060,690	4.9	0	0.0	0	0.0	0	0.0	14,249,092	6.8	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	306,753,019	24.0	280,729,843	26.4	0	0.0	0	0.0	43,330	0.0	20,815,830	10.0	5,164,016	149.2	0	0.0	0	0.0
9. Taxes, licenses and fees	32,087,625	2.5	27,401,841	2.6	0	0.0	0	0.0	2,922	0.0	4,477,634	2.1	205,228	5.9	0	0.0	0	0.0
10. Total other expenses incurred	405,150,426	31.8	360,192,374	33.9	0	0.0	0	0.0	46,252	0.0	39,542,556	19.0	5,369,244	155.2	0	0.0	0	0.0
11. Aggregate write-ins for deductions	(17,218)	0.0	(2,677)	0.0	0	0.0	0	0.0	0	0.0	(14,621)	0.0	80	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	(659,409,051)	(51.7)	(481,103,578)	(45.2)	0	0.0	0	0.0	(46,252)	0.0	(171,347,124)	(82.2)	(6,912,175)	(199.7)	0	0.0	78	100.0
13. Dividends or refunds	(1,620,871)	(0.1)	(1,618,871)	(0.2)	0	0.0	0	0.0	0	0.0	(2,000)	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	(657,788,180)	(51.6)	(479,484,707)	(45.1)	0	0.0	0	0.0	(46,252)	0.0	(171,345,124)	(82.2)	(6,912,175)	(199.7)	0	0.0	78	100.0
DETAILS OF WRITE-INS																		
1101. Self insured liabilities and miscellaneous deductions	(21,676)	0.0	(6,374)	0.0	0	0.0	0	0.0	0	0.0	(15,362)	0.0	60	0.0	0	0.0	0	0.0
1102. Interest and taxes	4,458	0.0	3,697	0.0	0	0.0	0	0.0	0	0.0	741	0.0	20	0.0	0	0.0	0	0.0
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	(17,218)	0.0	(2,677)	0.0	0	0.0	0	0.0	0	0.0	(14,621)	0.0	80	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	77,848,221	25,061,421	0	0	0	52,671,219	115,581	0	0
2. Advance premiums	19,393,771	14,624,582	0	0	0	4,678,890	90,299	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	97,241,992	39,686,003	0	0	0	57,350,109	205,880	0	0
5. Total premium reserves, prior year	93,126,548	37,365,348	0	0	0	55,560,207	200,993	0	0
6. Increase in total premium reserves	4,115,444	2,320,655	0	0	0	1,789,902	4,887	0	0
B. Contract Reserves:									
1. Additional reserves (a)	4,971,376,514	2,433,628,823	0	0	0	2,490,921,452	46,826,239	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	4,971,376,514	2,433,628,823	0	0	0	2,490,921,452	46,826,239	0	0
4. Total contract reserves, prior year.	4,480,305,363	2,191,249,398	0	0	0	2,240,702,598	48,353,367	0	0
5. Increase in contract reserves	491,071,151	242,379,425	0	0	0	250,218,854	(1,527,128)	0	0
C. Claim Reserves and Liabilities:									
1. Total current year	3,320,335,007	3,035,074,101	0	0	0	283,540,010	1,720,896	0	0
2. Total prior year	3,201,707,603	2,951,002,514	0	0	0	248,776,356	1,928,733	0	0
3. Increase	118,627,404	84,071,587	0	0	0	34,763,654	(207,837)	0	0

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	703,730,468	652,216,075	0	0	0	50,057,198	1,457,195	0	0
1.2 On claims incurred during current year	216,507,142	205,892,871	0	0	0	5,333,151	5,281,120	0	0
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	2,608,345,684	2,395,107,428	0	0	0	212,894,551	343,705	0	0
2.2 On claims incurred during current year	711,989,323	639,966,673	0	0	0	70,645,459	1,377,191	0	0
3. Test:									
3.1 Lines 1.1 and 2.1	3,312,076,152	3,047,323,503	0	0	0	262,951,749	1,800,900	0	0
3.2 Claim reserves and liabilities, December 31, prior year	3,201,707,603	2,951,002,514	0	0	0	248,776,356	1,928,733	0	0
3.3 Line 3.1 minus Line 3.2	110,368,549	96,320,989	0	0	0	14,175,393	(127,833)	0	0

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	1,011,460	1,011,460	0	0	0	0	0	0	0
2. Premiums earned	1,011,460	1,011,460	0	0	0	0	0	0	0
3. Incurred claims	558,902	558,902	0	0	0	0	0	0	0
4. Commissions	29,065	29,065	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	62,826,611	61,067,320	0	0	1,616,240	143,051	0	0	0
2. Premiums earned	62,830,962	61,047,535	0	0	1,637,989	145,438	0	0	0
3. Incurred claims	46,559,003	42,620,653	0	0	3,786,417	151,933	0	0	0
4. Commissions	5,838,829	5,838,829	0	0	0	0	0	0	0

(a) Includes $ 63,046,182 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	7,287,004	684,946	1,076,893,167	1,084,865,117
2. Beginning Claim Reserves and Liabilities	2,598,005	654,000	3,339,460,828	3,342,712,833
3. Ending Claim Reserves and Liabilities	2,375,532	33,000	3,472,046,176	3,474,454,708
4. Claims Paid	7,509,477	1,305,946	944,307,819	953,123,242
B. Assumed Reinsurance:				
5. Incurred Claims	24,349	0	534,553	558,902
6. Beginning Claim Reserves and Liabilities	0	0	505,524	505,524
7. Ending Claim Reserves and Liabilities	0	0	477,777	477,777
8. Claims Paid	24,349	0	562,300	586,649
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	46,559,003	46,559,003
10. Beginning Claim Reserves and Liabilities	0	0	151,574,528	151,574,528
11. Ending Claim Reserves and Liabilities	0	0	161,944,350	161,944,350
12. Claims Paid	0	0	36,189,181	36,189,181
D. Net:				
13. Incurred Claims	7,311,353	684,946	1,030,868,717	1,038,865,016
14. Beginning Claim Reserves and Liabilities	2,598,005	654,000	3,188,391,824	3,191,643,829
15. Ending Claim Reserves and Liabilities	2,375,532	33,000	3,310,579,603	3,312,988,135
16. Claims Paid	7,533,826	1,305,946	908,680,938	917,520,710
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	7,311,353	684,946	1,030,868,717	1,038,865,016
18. Beginning Reserves and Liabilities	2,598,005	654,000	3,188,391,824	3,191,643,829
19. Ending Reserves and Liabilities	2,375,532	33,000	3,310,579,604	3,312,988,136
20. Paid Claims and Cost Containment Expenses	7,533,826	1,305,946	908,680,937	917,520,709

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
14298	45-2941561	01/01/2013	Prudential Arizona Reinsurance Universal Company	AZ	CO/I	38,820,575,532	565,521,638	147,206,112	37,263,938	0	0
14299	33-1095301	08/01/2004	Prudential Arizona Reinsurance Captive Company	AZ	YRT/I	267,642,009,046	741,717,669	527,631,070	92,087,000	0	0
14296	41-2214052	10/01/2006	Universal Prudential Arizona Reinsurance Company	AZ	YRT/I	13,952,623,335	53,113,805	34,397,155	11,678,000	0	0
14300	27-1629186	01/01/2010	Prudential Arizona Reinsurance Term Company	AZ	YRT/I	170,614,512,398	332,566,058	232,211,631	44,174,000	0	0
14298	45-2941561	07/01/2011	Prudential Arizona Reinsurance Universal Company	AZ	YRT/I	22,386,709,843	154,512,648	107,517,773	42,169,000	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	AZ	YRT/I	26,240,949,440	53,384,721	30,463,625	14,133,000	0	0
15456	46-4641980	01/01/2014	Prudential Term Reinsurance Co	AZ	YRT/I	49,307,242,645	76,946,221	90,853,214	2,361,000	0	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/I	6,800,042,552	3,818,733,710	142,139,436	15,447,847	0	4,049,742,777
0199999. General Account - U.S. Affiliates - Captive						595,764,664,791	5,796,496,470	1,312,420,016	259,313,785	0	4,049,742,777
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	0	4,909,575	0	0	0	0
86630	06-1241288	10/31/2004	Prudential Annuities Life Assurance Corporation	AZ	CO/I	0	3,750,374	1,053,928	0	0	0
79227	22-1944557	12/01/2004	Pruco Life Insurance Company	AZ	YRT/I	48,183,853,652	249,754,514	209,014,138	46,839,000	0	0
97195	22-2426091	12/01/2004	Pruco Life Insurance Company of New Jersey	NJ	YRT/I	10,438,904,175	42,676,854	37,423,260	8,759,000	0	0
0299999. General Account - U.S. Affiliates - Other						58,622,757,827	301,091,317	247,491,326	55,598,000	0	0
0399999. Total General Account - U.S. Affiliates						654,387,422,618	6,097,587,787	1,559,911,342	314,911,785	0	4,049,742,777
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	ADB/I	3,604,304,600	900,814	0	0	0	0
00000	AA-1580001	04/01/1988	The Prudential Life Insurance Co., Ltd.	JPN	YRT/I	34,032,737,953	96,338,062	114,252,348	20,454,409	0	0
00000	AA-1580001	02/15/1999	The Prudential Life Insurance Co., Ltd.	JPN	CO/I	43,625,463,097	8,278,451,751	1,546,835,802	53,627,905	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	ADB/I	3,769,965,033	69,813	0	0	0	0
00000	AA-5420064	04/01/1998	The Prudential Life Insurance Co. of Korea, Ltd.	KOR	YRT/I	644,450,301	165,972	3,005,188	790,887	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A.	MEX	ADB/I	11,732,279	2,451	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A.	MEX	YRT/I	144,691,835	127,195	138,372	176,318	0	0
00000	AA-1360003	01/01/2012	Pramerica Life S.p.A.	ITA	YRT/I	185,042,977	0	304,479	(76,478)	0	0
00000	AA-1584103	04/02/2014	The Prudential Gibraltar Financial Life Insurance Company LTD	JPN	YRT/I	87,188,339	374,719	325,104	0	0	0
00000	00-0000000	06/24/2008	Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	YRT/I	274,837,117	621,512	287,365	118,000	0	0
0599999. General Account - Non-U.S. Affiliates - Other						86,380,413,531	8,377,052,289	1,665,148,658	75,091,041	0	0
0699999. Total General Account - Non-U.S. Affiliates						86,380,413,531	8,377,052,289	1,665,148,658	75,091,041	0	0
0799999. Total General Account - Affiliates						740,767,836,149	14,474,640,076	3,225,060,000	390,002,826	0	4,049,742,777
62146	36-2136262	10/01/2002	Combined Insurance Company of America	IL	OTH/G	2,059,960	366,072	0	0	0	0
62308	06-0303370	01/01/1974	Connecticut General Life Insurance Company	CT	OTH/G	1,770,743	304,854	0	140,450	0	0
65536	54-0283385	07/01/2007	Genworth Life and Annuity Insurance Company	VA	YRT/G	218,181,358	0	506,056	92,000	0	0
72990	22-2882416	07/01/2007	Genworth Life Insurance Company of New York	NY	YRT/G	14,133,839	0	48,173	0	0	0
87726	06-0566090	10/01/1957	MetLife Insurance Company of Connecticut	CT	OTH/G	182,254	51,123	0	0	0	0
87726	06-0566090	05/01/1946	MetLife Insurance Company of Connecticut	CT	OTH/G	197,666	148,250	0	0	0	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	53,938	22,193	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	7,027,750,302	0	28,874,711	13,571,637	0	0
65978	13-5581829	08/01/1986	Metropolitan Life Insurance Company	NY	OTH/G	593,717	178,115	0	227,674	0	0
61271	42-0127290	10/01/2002	Principal Life Insurance Company	IA	OTH/G	244,904	225,744	0	0	0	0
00000	00-0000000	09/29/1965	Servicemembers Group Life Conversion Pool	Various	OTH/G	0	8,995,672	716,318	240,123	0	0
69493	74-1231916	05/01/1978	Tower Life Insurance Co.	TX	OTH/G	589,956	527,069	0	0	0	0
71323	75-1168687	01/01/1986	Zale Life Insurance Company	AZ	OTH/G	300,779,250	677,859	1,001,565	152,000	0	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	CO/I	0	1,568,084,410	15,289,613	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	CO/I	2,360,700,059	380,441,461	38,284,437	7,064,204	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	CO/G	110,531,056,194	9,263,822,801	897,107,104	105,634,480	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	11,602,860,244	0	44,860,066	0	976,560,502	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	CO/I	13,919,277,617	2,156,437,214	134,990,693	39,199,730	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/I	0	0	0	153,779	0	0
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	YRT/I	0	0	0	199,050	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	0	0	0	461,339	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	0	0	0	906,786	0	0
60895	35-0145825	01/29/1981	American United Life Insurance Company	IN	OTH/I	0	0	0	0	0	0
62308	06-0303370	01/01/1970	Connecticut General Life Insurance Company	CT	YRT/I	4,560,512	38,144	64,639	0	0	0
87017	62-1003368	05/20/2004	Revios Reinsurance U.S. Inc.	CA	YRT/I	3,240,519	27,150	17,706	0	0	0
0899999. General Account - U.S. Non-Affiliates						145,988,233,032	13,380,348,131	1,161,761,081	168,043,252	976,560,502	0
00000	AA-8310002	07/04/2014	BTPSI No 1 IC Limited	GBR	CO/G	0	21,366,249	745,534,180	232,290,544	0	0
00000	AA-1780106	04/10/2006	SCOR Global Life Reinsurance Ireland Limited	IRL	YRT/I	24,914,656,008	40,200,507	5,705,192	5,086,866	0	0
00000	AA-1780106	11/01/2012	SCOR Global Life Reinsurance Ireland Limited	IRL	YRT/I	1,849,303,272	2,331,050	254,628	1,181,641	0	0

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
00000	AA-1560018	10/09/1990	Royal Bank of Canada	CAN	YRT/I	6,962,255	461,080	505,828	0	0	0
0999999. General Account - Non-U.S. Non-Affiliates						26,770,921,535	64,358,886	751,999,828	238,559,051	0	0
1099999. Total General Account - Non-Affiliates						172,759,154,567	13,444,707,017	1,913,760,909	406,602,303	976,560,502	0
1199999. Total General Account						913,526,990,716	27,919,347,093	5,138,820,909	796,605,129	976,560,502	4,049,742,777
1499999. Total Separate Accounts - U.S. Affiliates						0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates						0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates						0	0	0	0	0	0
71153	39-1052598	01/02/2013	Hartford Life and Annuity Insurance Company	CT	MCO/I	63,121,691,183	0	324,576,433	0	5,312,935,183	0
88072	06-0974148	01/02/2013	Hartford Life Insurance Company	CT	MCO/I	8,206,140,768	0	30,168,154	0	1,281,484,630	0
60186	36-2554642	06/01/2006	Allstate Life Insurance Company	IL	MCO/I	0	0	11,050,293	0	5,021,951,714	0
1999999. Separate Accounts - U.S. Non-Affiliates						71,327,831,951	0	365,794,880	0	11,616,371,527	0
2199999. Total Separate Accounts - Non-Affiliates						71,327,831,951	0	365,794,880	0	11,616,371,527	0
2299999. Total Separate Accounts						71,327,831,951	0	365,794,880	0	11,616,371,527	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						871,703,487,601	19,477,935,918	3,087,467,303	482,955,037	12,592,932,029	4,049,742,777
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						113,151,335,066	8,441,411,175	2,417,148,486	313,650,092	0	0
9999999 - Totals						984,854,822,667	27,919,347,093	5,504,615,789	796,605,129	12,592,932,029	4,049,742,777

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates						0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates						0	0	0	0	0	0
0799999. Total - Affiliates						0	0	0	0	0	0
65978	13-5581829	01/01/2009	Metropolitan Life Insurance Company	NY	OTH/G	1,011,460	0	0	477,777	0	0
0899999. U.S. Non-Affiliates						1,011,460	0	0	477,777	0	0
1099999. Total - Non-Affiliates						1,011,460	0	0	477,777	0	0
1199999. Total U.S. (Sum of 0399999 and 0899999)						1,011,460	0	0	477,777	0	0
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)						0	0	0	0	0	0
9999999 - Totals						1,011,460	0	0	477,777	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	168,000	230,000
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	0	15,447,847
0199999. Life and Annuity - U.S. Affiliates - Captive					168,000	15,677,847
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	44,969,682
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	0	3,952,279
0299999. Life and Annuity - U.S. Affiliates - Other					0	48,921,961
0399999. Total Life and Annuity - U.S. Affiliates					168,000	64,599,808
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	0	1,056,580
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	0	216,040
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	0	2,632,702
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	0	3,608,786
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	POL	0	833,920
0599999. Life and Annuity - Non-U.S. Affiliates - Other					0	8,348,028
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	8,348,028
0799999. Total Life and Annuity - Affiliates					168,000	72,947,836
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	0	2,968
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	147
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	0	46
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	3,100
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	0	1,199,058
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	1,323
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	0	5,613
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	0	19,472
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	0	167,035
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	0	318
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	0	689,813
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	0	27
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	54
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	121
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	0	15
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	0	4,530
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	307
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	0	432
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	0	1,652
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	0	30
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	46
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	97
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	0	15
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	0	22
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	149
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	0	1,054
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	0	3,482
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	561,670	4,245,633
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	653
65676	35-0472300	08/01/1977	Lincoln National Life Insurance Company	IN	0	189
65676	35-0472300	10/01/1981	Lincoln National Life Insurance Company	IN	0	523
65676	35-0472300	04/15/1982	Lincoln National Life Insurance Company	IN	0	27
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	0	7,531
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Company	IN	0	385
65676	35-0472300	01/01/1986	Lincoln National Life Insurance Company	IN	0	3,106
65676	35-0472300	10/01/1986	Lincoln National Life Insurance Company	IN	0	251
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	3,601
65676	35-0472300	11/01/1988	Lincoln National Life Insurance Company	IN	0	2,766
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	2,224
65676	35-0472300	05/01/1990	Lincoln National Life Insurance Company	IN	0	41,197
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	96
65676	35-0472300	02/01/1991	Lincoln National Life Insurance Company	IN	0	115
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	3,079,402	317,519
65676	35-0472300	10/01/1996	Lincoln National Life Insurance Company	IN	0	40,330
65676	35-0472300	07/01/1997	Lincoln National Life Insurance Company	IN	0	44,330
65676	35-0472300	10/15/1999	Lincoln National Life Insurance Company	IN	81,995	242,106
65676	35-0472300	12/01/2000	Lincoln National Life Insurance Company	IN	95,395	311,927
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	5,414	191,255
65676	35-0472300	06/15/2001	Lincoln National Life Insurance Company	IN	0	1,647
66346	58-0828824	05/01/1973	Munich American Reassurance Company	GA	0	204
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	7,414
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	91,493	9,717
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	0	255,454
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	0	34
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	0	4,012
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	0	190,956
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	199,463	178,925
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	1,804	63,750
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	568
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	0	17,871
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	115,221	6,092
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	0	495,558
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	74,063	1,121,461
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	0	739
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	4,450	14,316
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	1,378
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	0	5,954
66346	58-0828824	08/10/2009	Munich American Reassurance Company	GA	7	0
66346	58-0828824	08/10/2009	Munich American Reassurance Company	GA	2,860	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	438
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	140
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	0	8
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	0	9,189
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	105
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	0	40
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	0	20,768
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	0	912
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	102,354	2,521,044
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	71,319	279,180
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	0	3,047
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	309
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	0	313
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	2,466
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	433,038	5,763
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	0	1,385
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	99
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	0	281
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	45,587	1,897

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	4,603
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	0	1,155
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	2,406,356	203,867
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	0	7,698
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	825,928	1,583,836
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	0	6,149
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	0	275,558
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	0	659
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	200,410
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	0	1,105,616
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	738
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	0	14,289
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	550
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	0	20,712
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	7,555
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	0	3,762,796
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	1,354
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	0	8,423
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	0	21,596
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	0	2,429
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	71,198
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	13,418	103
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	1,991
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	0	2,363,287
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	0	88
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	0	3,284
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	14,841
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	0	564
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	2,706	95,627
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	284
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	8,914
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	0	4,061
87572	23-2038295	01/01/1988	Scottish Re US, Inc.	DE	7,320	0
87572	23-2038295	06/01/1988	Scottish Re US, Inc.	DE	0	11,855
87572	23-2038295	06/01/1988	Scottish Re US, Inc.	DE	0	8,785
87572	23-2038295	06/01/1988	Scottish Re US, Inc.	DE	0	1,707
87572	23-2038295	05/01/1990	Scottish Re US, Inc.	DE	0	2,799
87572	23-2038295	05/01/1990	Scottish Re US, Inc.	DE	0	8,746
87572	23-2038295	05/01/1990	Scottish Re US, Inc.	DE	0	1,018
87572	23-2038295	01/01/1992	Scottish Re US, Inc.	DE	0	5,679
87572	23-2038295	01/01/1992	Scottish Re US, Inc.	DE	50,705	9,185
87572	23-2038295	01/01/1992	Scottish Re US, Inc.	DE	0	697
87572	23-2038295	01/01/1992	Scottish Re US, Inc.	DE	0	2,424
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	45,587	959
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	45,587	1,097
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	0	2,982
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	0	2,945
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	0	532
87572	23-2038295	01/01/1993	Scottish Re US, Inc.	DE	0	525
87572	23-2038295	12/01/1994	Scottish Re US, Inc.	DE	133,899	0
87572	23-2038295	01/01/1995	Scottish Re US, Inc.	DE	2,510,142	239,971
87572	23-2038295	10/01/1996	Scottish Re US, Inc.	DE	0	13,533
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	0	6,785
87572	23-2038295	09/01/2004	Scottish Re US, Inc.	DE	113,190	1,944,391
87572	23-2038295	07/11/2005	Scottish Re US, Inc.	DE	0	274,587
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	0	1,340
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	0	3,801
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	91,174	1,705
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	0	10,852
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	0	1,063
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	0	615
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	449,623	270,881
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	2,676,170	251,016
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	0	651,389
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	0	35,203
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	117,243	66,899
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	0	1,317
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	110,984	95,627
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	4,160
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	0	3,949
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	266,726	99,739
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	228,466	892,398
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	95,699	21,200
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	0	30,733
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	1,703
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	0	242,650
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	0	264
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	84,093	132,398
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	0	61,454
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	CT	0	29
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	CT	0	290
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	CT	0	2,168
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	CT	0	83
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	CT	0	43
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	CT	0	5
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	0	732
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	0	11
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	CT	0	274
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	0	163
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	0	12
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	15
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	54
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	23
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	48
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	0	121
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	CT	0	2,880
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	0	97
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	0	42
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	CT	0	561
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	7,225
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	1,861
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	0	2,041
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	CT	0	61

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	64
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	119
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	437
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	0	394
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	CT	0	1,138
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	CT	0	66
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	1,518
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	2,326
82627	06-0839705	01/01/1991	Swiss Re Life & Health America Inc.	CT	0	252
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	214,245	6,552
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	9,428
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	2,769
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	0	1,114
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	CT	0	940
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	CT	0	81
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	CT	0	48,440
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	495,797	1,613
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	449,623	270,698
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	CT	1,847,640	238,291
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	CT	0	28,627
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	CT	0	22,421
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	CT	0	222,980
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	CT	68,139	222,555
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	1,804	63,751
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	0	659
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	0	8,123
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	0	708
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	0	24,871
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	0	255,424
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	0	793,272
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	0	2,073,125
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	0	2,588
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	0	50,122
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	45,064	1,505
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	517,876	331,810
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	0	10,063
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	0	4,544,757
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	0	2,780
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	0	11,958
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	0	89,202
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	1,813,510	753,724
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	0	469
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	449
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	0	719
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	0	4,308
70688	36-6071399	05/01/1987	Transamerica Financial Life Insurance Company	NY	0	10
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	91,174	3,360
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	13,269
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	0	1,805
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	0	724,041
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	0	586
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	0	498,187
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	45,064	1,021
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	0	1,007
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	676,430	20,224
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	0	17,715
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	0	56
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	0	6,433
86231	39-0989781	03/01/1990	Transamerica Life Insurance Company	IA	0	122
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	0	12,932
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	0	2,141
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	0	1,410
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	0	13,795
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	0	677,704
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	715,375	286,626
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	6,423,019	3,791,576
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	603,994	191,701
60348	22-1771521	05/01/2008	ACE Life Insurance Company	PA	84,000	88,300
86258	13-2572994	12/03/1997	General Re Life Corp	CT	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	0	44,927
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	79,000	957,863
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	0	67,690
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	0	526
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	30,000	60,002
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	46,000	39,486
93580	84-0849721	12/15/2003	M Life Insurance Company	CO	0	0
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	0	104,717
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	710,000	417,118
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	398,000	201,125
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	64,000	219,144
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	0	83,277
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	120,000	240,077
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	184,000	158,023
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	262,000	1,775,592
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	3,534,000	3,200,750
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	707,000	590,710
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	0	23,997
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	1,323,000	1,442,806
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	0	144,691
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	0	1,062,852
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	0	181,485
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	3,525,000	9,307,696
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	49,000	103,156
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	0	376,487
66346	58-0828824	12/01/2012	Munich American Reassurance Company	GA	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	0	43,890
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	106,000	107,459
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	72,000	2,872,926
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	0	8,935
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	0	611,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	5,236,000	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	5,237,000	4,196,328
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	1,078,000	772,093

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	0	10,695
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	1,154,000	1,107,829
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	22,000	717,820
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	4,215,000	10,380,277
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	40,000	214,254
93572	43-1235868	11/01/2007	RGA Reinsurance Company	MO	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	122,000	904,324
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	798,000	943,314
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	0	178,816
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	60,000	959,545
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	0	13,040
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	32,000	4,521,877
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	38,000	149,234
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	0	44,409
64688	75-6020048	05/01/2013	Scor Global Life Americas Reinsurance Company	DE	0	4,291
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	49,000	41,142
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	2,286,000	4,645,455
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	0	209,212
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	0	14,413
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	0	2,939
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	71,000	278,406
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	48,000	1,994,418
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	68,000	336,240
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	8,519,000	15,172,164
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	0	98,068
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	0	22,363
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	359,000	521,655
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	496,000	640,970
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	80,000	5,356
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	240,000	69,128
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	0	14,296
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	406,000	197,916
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	64,000	219,144
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	CT	0	89,513
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	CT	213,000	916,386
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	419,000	472,643
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	0	89,997
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	62,000	45,840
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	4,817,000	9,647,816
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	315,000	266,672
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	CT	0	0
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	CT	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	CT	0	298,735
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	CT	15,000	309,254
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	CT	0	2,642
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	549,000	197,916
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	64,000	219,154
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	0	83,535
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	60,000	119,926
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	92,000	78,969
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	300,000	1,369,325
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	719,000	774,101
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	0	134,740
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	128,000	773,074
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	984,000	1,981,455
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	85,000	141,368
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	82,418
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	0	13,109
70688	36-6071399	09/17/2007	Transamerica Financial Life Insurance Co	NY	0	0
70688	36-6071399	04/27/2009	Transamerica Financial Life Insurance Co	NY	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	7,945,000	4,542,250
86231	39-0989781	09/30/2002	Transamerica Life Insurance Company	IA	1,068,000	1,001,259
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	823,000	1,690,355
86231	39-0989781	04/01/2007	Transamerica Life Insurance Company	IA	293,000	54,282
00000	00-0000000	09/29/1965	14 Reinsurers of Servicemembers Group Life Insurance	Various	(5,741,019)	114,330,556
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	0	6,430
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	32,750
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	0	2,000
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	0	58,700
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	269,620
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	0	27,950
11285	00-0000000	01/01/2006	AZ Mont	VT	0	716,000
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	12,469	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	2,548,761	2,706,138
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	3,220,400	4,119,600
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	0	2,000
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	1,250	0
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	47,000	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	147,500	13,000
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	55,000	3,000
65838	01-0233346	01/01/2014	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	40,550	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	10,890	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	0	1,000
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	50,500	58,000
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	29,500	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	1,118,825	42,000
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	6,250	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	141,500	12,000
65978	13-5581829	02/14/1957	Metropolitan Life Insurance Company	NY	12,300	0
11919	00-0000000	01/01/2009	MSK Insurance US	VT	155,000	565,000
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	54,750	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	0	397,440
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	0	394,294
13195	00-0000000	01/01/2012	Orcas, Ltd.	VT	6,886,000	6,765,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	0	32,000
87572	23-2038295	01/01/2005	Scottish Re (USA), Inc.	NC	0	7,000
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	504,712	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	293,600	1,184,800
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	107,200	296,200
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	2,262,000	2,659,267
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	452,000	441,937
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	2,182,000	5,261,990

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	10,000	146,818
80659	38-0397420	11/01/2007	Canada Life Assurance Company	MI	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	809,000	968,760
0899999. Life and Annuity - U.S. Non-Affiliates					105,629,242	285,446,804
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	0	166,189
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	0	135,216
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	16,000	799,168
00000	AA-0000000	02/01/2013	Swiss Life Ltd	CHE	0	111,787
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	145,000	2,793,963
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	0	107,378
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	14,000	58,788
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	2,458,000	4,375,872
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	7,000
0999999. Life and Annuity - Non-U.S. Non-Affiliates					2,633,000	8,555,361
1099999. Total Life and Annuity - Non-Affiliates					108,262,242	294,002,165
1199999. Total Life and Annuity					108,430,242	366,950,001
1499999. Total Accident and Health - U.S. Affiliates					0	0
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	3,644	8,929
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0	2,000
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	97,163	304,474
11285	00-0000000	01/01/2006	AZ Mont	VT	0	89,000
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	175,157	7,542
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	223,764	209,692
65056	38-0779740	07/01/1999	Jackson National Life Insurance Company	IL	0	583,353
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	120,016	959
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	219,686	46,632
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	1,914,143	541,098
66346	58-0828824	01/01/2007	Munich American Reassurance Company	GA	600	0
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	0	1,500
23841	02-0172170	01/01/2005	New Hampshire Insurance Company	NY	900	0
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	UT	400,527	48,303
67032	56-0340860	01/01/2014	North Carolina Mutual Life Insurance Company	NC	0	22,000
13195	00-0000000	01/01/2010	Orcas, Ltd. VT Branch	VT	2,460,269	554,751
13195	00-0000000	01/01/2012	Orcas, Ltd. VT Branch	VT	1,069,825	2,866,000
38636	13-3031176	01/01/2014	Partners Re	US	20,650	50,598
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	205,016	562,080
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	30,499	0
67105	41-0451140	01/01/2005	ReliaStar Life Insurance Company	MN	3,000	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Resinurance Company	DE	123,684	362,633
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	5,490	14,561
97055	59-2213662	01/01/2005	The MEGA Life & Health Insurance Company	TX	1,500	0
19453	13-5616275	01/01/2006	Transatlantic Reinsurance Company	NY	300	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	123,244	359,383
1999999. Accident and Health - U.S. Non-Affiliates					7,199,077	6,635,488
00000	AA-3194128	01/01/2005	Allied World Assurance Company, Ltd.	BMU	1,200	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	788	2,069
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	4,761	12,621
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	1,051	2,758
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	0	8,902
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	3,504	9,194
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	3,662	9,707
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	7,324	19,417
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	7,324	19,417
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	1,577	4,138
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	1,314	1,886
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	7,324	10,515
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	7,566	20,061
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	8,789	23,299
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	28,721	74,408
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	526	2,004
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	3,650	6,177
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	30,921	90,658
00000	AA-1126005	03/01/2012	Lloyd's Syndicate number 4020	GBR	7,324	19,417
00000	AA-1126510	01/01/2006	Lloyd's Syndicate number 510	GBR	300	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	19,270	50,965
00000	AA-1440076	01/01/2005	Sirius International Insurance Corporation	SWE	900	0
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	3
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0	2
00000	AA-3190773	12/01/2000	Transamerica International Re (Bermuda)	BMU	27,256	89,407
00000	AA-3190773	07/01/2003	Transamerica International Re (Bermuda)	BMU	28	337
2099999. Accident and Health - Non-U.S. Non-Affiliates					175,080	477,362
2199999. Total Accident and Health - Non-Affiliates					7,374,157	7,112,850
2299999. Total Accident and Health					7,374,157	7,112,850
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					112,996,319	356,682,100
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					2,808,080	17,380,751
9999999 Totals - Life, Annuity and Accident and Health					115,804,399	374,062,851

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	OTH/I	OL	340,166,872	4,053,092	5,868,741	0	0	0	0	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	MCO/I	OL	6,800,042,552	0	0	142,400,270	0	0	3,818,733,710	0
00000	32-0347598	07/01/2011	Prudential New Jersey Captive Insurance Company	NJ	COFW/I	OL	6,800,042,552	3,818,733,710	3,848,089,996	142,139,436	0	0	0	4,049,742,777
0199999. General Account - Authorized U.S. Affiliates - Captive							13,940,251,976	3,822,786,802	3,853,958,737	284,539,706	0	0	3,818,733,710	4,049,742,777
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	39,296,341,294	6,853,437,526	6,127,593,160	525,691,822	0	0	0	0
79227	22-1944557	01/01/2013	Pruco Life Insurance Company	AZ	CO/I	AXXX	5,298,184,609	802,207,487	709,532,302	74,701,427	0	0	0	0
13809	27-2457213	10/01/2010	Prudential Legacy Insurance Company	NJ	YRT/G	OL	4,005,200	0	0	25,551	0	0	0	0
0299999. General Account - Authorized U.S. Affiliates - Other							44,598,531,103	7,655,645,013	6,837,125,462	600,418,800	0	0	0	0
0399999. Total General Account - Authorized U.S. Affiliates							58,538,783,079	11,478,431,815	10,691,084,199	884,958,506	0	0	3,818,733,710	4,049,742,777
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							58,538,783,079	11,478,431,815	10,691,084,199	884,958,506	0	0	3,818,733,710	4,049,742,777
86258	13-2572994	11/01/1969	General Re Life Corporation	CT	YRT/I	OL	736,709	14,068	12,922	25,405	0	0	0	0
86258	13-2572994	07/01/1973	General Re Life Corporation	CT	YRT/I	OL	2,319,943	82,794	92,830	141,491	0	0	0	0
86258	13-2572994	03/01/1980	General Re Life Corporation	CT	YRT/I	OL	67,884	516	479	1,128	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	137,196	1,415	1,625	1,295	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	308,521	20,565	46,301	13,413	0	0	0	0
86258	13-2572994	08/01/1982	General Re Life Corporation	CT	YRT/I	OL	37,968	2,116	1,938	2,342	0	0	0	0
86258	13-2572994	05/01/1986	General Re Life Corporation	CT	YRT/I	OL	10,602,097	161,032	167,009	258,904	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	784,523	9,686	9,482	15,299	0	0	0	0
86258	13-2572994	05/01/1987	General Re Life Corporation	CT	YRT/I	OL	1,103,115	31,805	28,601	54,039	0	0	0	0
86258	13-2572994	09/01/1992	General Re Life Corporation	CT	YRT/I	OL	6,569,342	377,353	387,846	448,791	0	0	0	0
86258	13-2572994	01/01/1994	General Re Life Corporation	CT	YRT/I	OL	0	0	0	0	0	0	0	0
88340	59-2859797	11/01/1971	Hannover Life Reassurance Company of America	FL	YRT/I	OL	76,488	3,805	0	4,381	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	117,344	1,298	0	1,143	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	246,816	16,452	0	10,730	0	0	0	0
88340	59-2859797	08/01/1982	Hannover Life Reassurance Company of America	FL	YRT/I	OL	37,968	2,116	0	2,342	0	0	0	0
88340	59-2859797	11/01/1985	Hannover Life Reassurance Company of America	FL	YRT/I	OL	52,722	3,140	0	4,211	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	381,680	4,630	0	7,305	0	0	0	0
88340	59-2859797	05/01/1987	Hannover Life Reassurance Company of America	FL	YRT/I	OL	2,691,555	36,644	0	58,651	0	0	0	0
88340	59-2859797	12/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	OL	20,344,925	31,597	0	192,923	0	0	0	0
70815	06-0838648	01/02/2013	Hartford Life and Accident Insurance Company	CT	YRT/I	OL	156,481,776	4,023,490	6,286,257	5,528,145	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,667,736	121,935	113,938	161,782	0	0	0	0
65676	35-0472300	08/01/1977	The Lincoln National Life Insurance Company	IN	YRT/I	OL	482,556	14,373	13,168	22,864	0	0	0	0
65676	35-0472300	10/01/1981	The Lincoln National Life Insurance Company	IN	YRT/I	OL	1,337,406	20,194	30,353	9,605	0	0	0	0
65676	35-0472300	04/15/1982	The Lincoln National Life Insurance Company	IN	YRT/I	OL	69,855	5,740	10,974	4,309	0	0	0	0
65676	35-0472300	01/01/1983	The Lincoln National Life Insurance Company	IN	YRT/I	OL	19,545,665	168,258	164,287	208,113	0	0	0	0
65676	35-0472300	01/01/1984	The Lincoln National Life Insurance Company	IN	YRT/I	OL	248,476	3,832	7,905	(41,238)	0	0	0	0
65676	35-0472300	01/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	3,928,558	41,333	48,040	61,566	0	0	0	0
65676	35-0472300	10/01/1986	The Lincoln National Life Insurance Company	IN	YRT/I	OL	526,912	2,585	2,740	31,655	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	9,199,370	554,416	494,576	678,363	0	0	0	0
65676	35-0472300	11/01/1988	The Lincoln National Life Insurance Company	IN	YRT/I	OL	7,067,599	295,465	292,770	319,641	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	5,192,922	144,381	140,109	121,785	0	0	0	0
65676	35-0472300	05/01/1990	The Lincoln National Life Insurance Company	IN	YRT/I	OL	20,802,700	635,686	601,978	681,863	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	222,664	761	6,665	977	0	0	0	0
65676	35-0472300	02/01/1991	The Lincoln National Life Insurance Company	IN	YRT/I	OL	266,175	3,778	3,722	3,847	0	0	0	0
65676	35-0472300	01/01/1995	The Lincoln National Life Insurance Company	IN	YRT/I	OL	60,296,541	1,143,898	1,241,541	1,074,876	0	0	0	0
65676	35-0472300	10/01/1996	The Lincoln National Life Insurance Company	IN	YRT/I	OL	631,408,219	4,884,404	4,498,098	2,403,066	0	0	0	0
65676	35-0472300	07/01/1997	The Lincoln National Life Insurance Company	IN	CO/I	OL	84,408,170	763,779	843,900	808,980	0	0	0	0
65676	35-0472300	10/15/1999	The Lincoln National Life Insurance Company	IN	YRT/I	OL	214,305,378	5,245,630	5,216,608	3,228,373	0	0	0	0
65676	35-0472300	12/01/2000	The Lincoln National Life Insurance Company	IN	CO/I	OL	1,259,857,890	29,812,741	29,517,247	3,373,666	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	80,694,126	1,159,611	1,167,528	989,911	0	0	0	0
65676	35-0472300	06/15/2001	The Lincoln National Life Insurance Company	IN	YRT/I	OL	26,457,788	336,681	312,946	143,248	0	0	0	0
66346	58-0828824	06/01/1970	Munich American Reassurance Company	GA	YRT/I	OL	0	0	0	0	0	0	0	0
66346	58-0828824	05/01/1973	Munich American Reassurance Company	GA	YRT/I	OL	520,859	51,410	0	82,474	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	12,230,362	308,941	0	472,214	0	0	0	0
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	37,433,910	869,265	0	702,521	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	11/18/1974	Munich American Reassurance Company	GA	YRT/I	OL	61,092,105	687,578	0	421,737	0	0	0	0
66346	58-0828824	12/01/1983	Munich American Reassurance Company	GA	CO/I	OL	85,753	3,713	0	4,428	0	0	0	0
66346	58-0828824	01/01/1994	Munich American Reassurance Company	GA	YRT/I	OL	6,201,771	48,076	0	55,591	0	0	0	0
66346	58-0828824	10/15/1999	Munich American Reassurance Company	GA	YRT/I	OL	247,248,644	3,421,173	0	1,570,260	0	0	0	0
66346	58-0828824	12/01/2000	Munich American Reassurance Company	GA	CO/I	OL	727,654,093	17,363,796	0	1,240,552	0	0	0	0
66346	58-0828824	06/15/2001	Munich American Reassurance Company	GA	YRT/I	OL	26,898,022	386,584	0	277,544	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	9,117,856	12,054	0	1,496	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	286,524,996	727,738	0	164,129	0	0	0	0
66346	58-0828824	01/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	97,869,403	989,045	0	132,965	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	14,733,825	188,548	0	68,087	0	0	0	0
66346	58-0828824	11/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	491,743,325	9,133,723	0	4,038,266	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	3,439,562	40,738	0	29,768	0	0	0	0
66346	58-0828824	12/01/2002	Munich American Reassurance Company	GA	YRT/I	OL	55,747,647	598,658	0	393,427	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	OL	22,132,029	42,614	0	19,096	0	0	0	0
66346	58-0828824	01/01/2005	Munich American Reassurance Company	GA	YRT/I	OL	95,656,682	608,431	0	330,135	0	0	0	0
66346	58-0828824	08/10/2009	Munich American Reassurance Company	GA	YRT/I	OL	0	0	0	103	0	0	0	0
66346	58-0828824	08/10/2009	Munich American Reassurance Company	GA	YRT/I	OL	0	0	0	3,893	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	1,113,388	51,758	57,070	83,401	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	401,881	7,316	6,708	11,666	0	0	0	0
93572	43-1235868	03/01/1974	RGA Reinsurance Company	MO	YRT/I	OL	44,808	547	501	1,162	0	0	0	0
93572	43-1235868	11/01/1978	RGA Reinsurance Company	MO	YRT/I	OL	16,401,583	188,765	200,461	251,884	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	268,112	4,803	7,345	5,022	0	0	0	0
93572	43-1235868	05/09/1979	RGA Reinsurance Company	MO	YRT/I	OL	103,130	2,997	2,712	4,892	0	0	0	0
93572	43-1235868	06/01/1984	RGA Reinsurance Company	MO	YRT/I	OL	112,421	904	1,352	2,357	0	0	0	0
93572	43-1235868	06/15/1984	RGA Reinsurance Company	MO	YRT/I	OL	2,329,682	33,067	45,158	36,148	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	50,069,997	1,713,821	1,731,255	564,679	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	57,503,088	1,450,957	1,396,850	527,367	0	0	0	0
93572	43-1235868	07/01/1985	RGA Reinsurance Company	MO	YRT/I	OL	13,063,121	638,833	699,679	678,477	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	789,948	8,936	8,546	14,069	0	0	0	0
93572	43-1235868	05/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	799,987	19,587	17,622	33,265	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	5,691,318	130,876	125,551	90,273	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	13,300,145	331,493	332,341	607,940	0	0	0	0
93572	43-1235868	05/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	22,253,060	1,064,855	1,020,916	947,696	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	229,412	785	806	1,007	0	0	0	0
93572	43-1235868	02/01/1991	RGA Reinsurance Company	MO	YRT/I	OL	858,943	6,450	6,968	3,658	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	13,831,554	195,256	278,026	179,118	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	40,392,269	1,236,661	1,155,223	1,299,179	0	0	0	0
93572	43-1235868	01/01/1993	RGA Reinsurance Company	MO	YRT/I	OL	17,044,527	186,991	166,279	418,016	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	34,502,223	766,652	816,979	673,701	0	0	0	0
93572	43-1235868	01/01/1995	RGA Reinsurance Company	MO	YRT/I	OL	24,925,128	457,818	664,176	495,854	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	294,487,521	5,522,215	5,452,198	2,488,505	0	0	0	0
93572	43-1235868	10/01/1996	RGA Reinsurance Company	MO	YRT/I	OL	89,516,724	1,692,286	1,510,069	962,373	0	0	0	0
93572	43-1235868	04/01/1997	RGA Reinsurance Company	MO	YRT/I	OL	1,764,530	273,100	581,787	172,902	0	0	0	0
93572	43-1235868	06/15/2001	RGA Reinsurance Company	MO	YRT/I	OL	10,583,108	139,715	129,909	55,717	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	13,470,551	419,019	385,397	234,185	0	0	0	0
93572	43-1235868	11/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	377,146,599	5,402,012	5,545,753	3,142,432	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	3,435,688	40,732	38,106	33,632	0	0	0	0
93572	43-1235868	12/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	55,614,370	597,659	592,154	502,264	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	8,829,588	8,797	7,091	2,136	0	0	0	0
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	331,877,989	606,905	574,465	248,799	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	38,543,912	1,301,330	1,220,032	966,495	0	0	0	0
93572	43-1235868	09/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	332,196,569	6,822,846	6,554,936	4,466,611	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	21,755,021	41,394	35,608	23,720	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	135,322,081	1,237,791	1,067,852	818,130	0	0	0	0
64688	75-6020048	07/01/1997	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	31,585,228	327,237	0	129,372	0	0	0	0
64688	75-6020048	10/15/1999	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	11,654,018	294,935	0	62,579	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	1,124,989,860	269,390	0	291,178	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	28,592,138	45,110	0	(12,935)	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	554,393,700	4,887,562	0	491,426	0	0	0	0
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	3,700,206,546	27,486,928	0	2,190,434	0	0	0	0
87017	62-1003368	11/01/1985	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	210,881	12,560	0	3,400	0	0	0	0
87017	62-1003368	01/01/1996	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	43,636,133	453,712	0	6,247	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	70,137,757	1,264,027	0	260,835	0	0	0	0
87017	62-1003368	06/01/2000	SCOR Global Life Reinsurance Company of Delaware	DE	CO/I	OL	10,566,121	52,817	0	30,873	0	0	0	0
87017	62-1003368	06/15/2001	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	40,347,104	579,806	0	97,208	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	4,558,928	6,027	0	65	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	142,915,363	385,177	0	16,650	0	0	0	0
87017	62-1003368	01/01/2002	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	65,246,303	584,206	0	30,686	0	0	0	0
87572	23-2038295	08/01/1982	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(516)	0	0	0	0
87572	23-2038295	08/01/1982	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(1,295)	0	0	0	0
87572	23-2038295	05/01/1985	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(149)	0	0	0	0
87572	23-2038295	01/01/1988	Scottish Re (US), Inc.	DE	CO/I	OL	0	0	0	(8,133)	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	30,287,632	903,670	0	685,987	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	22,410,305	571,548	0	100,884	0	0	0	0
87572	23-2038295	06/01/1988	Scottish Re (US), Inc.	DE	YRT/I	OL	5,184,349	242,325	0	116,556	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	6,460,491	115,027	0	45,651	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	26,661,372	777,525	0	322,886	0	0	0	0
87572	23-2038295	05/01/1990	Scottish Re (US), Inc.	DE	YRT/I	OL	12,215,613	566,688	0	24,911	0	0	0	0
87572	23-2038295	02/01/1991	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(803)	0	0	0	0
87572	23-2038295	02/01/1991	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(2,116)	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	12,121,165	271,409	0	26,087	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	27,858,781	1,030,951	0	230,915	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	575,817	3,267	0	3,800	0	0	0	0
87572	23-2038295	01/01/1992	Scottish Re (US), Inc.	DE	YRT/I	OL	11,939,697	1,053,251	0	19,121	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	7,556,582	156,457	0	88,838	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	7,873,916	189,641	0	130,759	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	25,580,760	693,479	0	108,625	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	24,985,495	728,496	0	108,625	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	7,038,629	61,455	0	55,439	0	0	0	0
87572	23-2038295	01/01/1993	Scottish Re (US), Inc.	DE	YRT/I	OL	6,927,687	61,220	0	55,439	0	0	0	0
87572	23-2038295	12/01/1994	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(523,235)	0	0	0	0
87572	23-2038295	01/01/1995	Scottish Re (US), Inc.	DE	YRT/I	OL	50,045,924	1,048,758	0	297,947	0	0	0	0
87572	23-2038295	01/01/1995	Scottish Re (US), Inc.	DE	YRT/I	OL	0	0	0	(3,582)	0	0	0	0
87572	23-2038295	10/01/1996	Scottish Re (US), Inc.	DE	YRT/I	OL	193,055,318	3,092,164	0	498,458	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	35,220,558	543,982	0	74,481	0	0	0	0
87572	23-2038295	09/01/2004	Scottish Re (US), Inc.	DE	YRT/I	OL	255,390,253	5,368,248	0	1,217,538	0	0	0	0
87572	23-2038295	07/11/2005	Scottish Re (US), Inc.	DE	CO/I	OL	106,141,206	21,717,181	0	133,056	0	0	0	0
68713	84-0499703	10/01/1985	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,423,096	61,016	0	81,172	0	0	0	0
68713	84-0499703	01/01/1988	Security Life of Denver Insurance Company	CO	YRT/I	OL	8,326,376	82,917	0	101,788	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	14,774,763	272,580	0	264,260	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	75,048,256	1,489,819	0	1,411,387	0	0	0	0
68713	84-0499703	01/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	14,051,621	128,075	0	257,812	0	0	0	0
68713	84-0499703	07/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	OL	1,645,903	15,362	0	18,402	0	0	0	0
68713	84-0499703	12/01/1994	Security Life of Denver Insurance Company	CO	YRT/I	OL	3,636,422	622,411	0	607,695	0	0	0	0
68713	84-0499703	01/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	OL	89,149,420	1,805,599	0	1,341,475	0	0	0	0
68713	84-0499703	10/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	818,519,017	11,612,537	0	4,503,045	0	0	0	0
68713	84-0499703	07/01/1997	Security Life of Denver Insurance Company	CO	CO/I	OL	79,127,943	786,429	0	815,516	0	0	0	0
68713	84-0499703	10/15/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	188,100,897	5,978,225	0	4,227,437	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	21,166,203	281,574	0	102,732	0	0	0	0
68713	84-0499703	06/15/2001	Security Life of Denver Insurance Company	CO	YRT/I	OL	40,347,104	579,806	0	453,391	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	66,539,436	415,155	0	77,357	0	0	0	0
68713	84-0499703	01/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	63,444,937	601,498	0	132,520	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	32,323,244	7,325,162	0	630,609	0	0	0	0
68713	84-0499703	08/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL	310,630,555	78,126,375	0	8,190,951	0	0	0	0
68713	84-0499703	11/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	86,854,732	1,420,122	0	769,704	0	0	0	0
68713	84-0499703	12/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	119,561,676	1,075,278	0	789,576	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	OL	27,356,400	5,756,494	0	143,315	0	0	0	0
68713	84-0499703	01/01/2003	Security Life of Denver Insurance Company	CO	OTH/I	OL	325,843,636	79,829,996	0	2,033,994	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	OL	57,282,321	1,249,490	0	169,775	0	0	0	0
68713	84-0499703	07/01/2003	Security Life of Denver Insurance Company	CO	CO/I	OL	1,564,514,462	30,676,042	0	4,059,801	0	0	0	0
68713	84-0499703	02/13/2004	Security Life of Denver Insurance Company	CO	OTH/I	OL	157,004,081	46,344,311	0	3,331,330	0	0	0	0
82627	06-0839705	01/01/1969	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	17,706	922	893	1,498	0	0	0	0
82627	06-0839705	04/15/1970	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	668,098	18,155	17,632	22,332	0	0	0	0
82627	06-0839705	07/01/1973	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	5,501,277	161,829	174,961	318,137	0	0	0	0
82627	06-0839705	01/01/1974	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	193,141	7,080	6,582	12,298	0	0	0	0
82627	06-0839705	01/01/1979	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	108,790	1,147	1,957	1,263	0	0	0	0
82627	06-0839705	10/01/1979	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	12,687	31	186	32	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	1,863,254	102,993	96,674	96,653	0	0	0	0
82627	06-0839705	07/01/1980	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	6,470	117	110	176	0	0	0	0
82627	06-0839705	10/01/1981	Swiss Re Life & Health America Inc.	CT	CO/I	OL	699,576	9,001	12,818	1,102	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	415,904	16,618	18,719	22,246	0	0	0	0
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	31,773	511	460	640	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	37,968	2,116	1,938	2,342	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	137,196	1,415	1,625	1,351	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	58,673	649	760	571	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	123,409	8,226	18,520	5,365	0	0	0	0
82627	06-0839705	08/01/1982	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	308,521	20,565	46,301	13,496	0	0	0	0
82627	06-0839705	01/01/1983	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	7,356,799	153,336	176,267	171,195	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	246,817	16,452	37,041	10,730	0	0	0	0
82627	06-0839705	01/01/1984	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	107,861	1,091	1,245	1,009	0	0	0	0
82627	06-0839705	11/01/1984	Swiss Re Life & Health America Inc.	CT	CO/I	OL	340,300	2,508	2,324	14,545	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	16,833,250	292,769	462,967	(540,180)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	6,158,960	275,309	253,188	(519,659)	0	0	0	0
82627	06-0839705	07/01/1985	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	10,137,685	295,077	266,967	(522,584)	0	0	0	0
82627	06-0839705	06/01/1986	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	155,901	506	825	7,822	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	164,253	2,521	2,561	3,997	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	303,125	11,428	10,284	19,521	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	1,116,086	12,029	11,369	18,914	0	0	0	0
82627	06-0839705	05/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	1,007,167	21,162	19,051	35,826	0	0	0	0
82627	06-0839705	08/01/1987	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	690,000	2,929	6,429	11,089	0	0	0	0
82627	06-0839705	07/01/1990	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	169,677	1,771	1,626	2,241	0	0	0	0
82627	06-0839705	01/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	7,075,398	111,512	109,551	70,487	0	0	0	0
82627	06-0839705	02/01/1992	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	602,650	4,513	4,265	4,439	0	0	0	0
82627	06-0839705	02/01/1993	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	207,583	7,734	7,043	9,100	0	0	0	0
82627	06-0839705	07/01/1993	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	335,906	4,220	3,072	26,267	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	1,294,702	275,554	374,280	300,873	0	0	0	0
82627	06-0839705	12/01/1994	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	2,911,902	523,492	812,527	502,227	0	0	0	0
82627	06-0839705	01/01/1995	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	45,683,486	1,038,422	1,105,981	791,466	0	0	0	0
82627	06-0839705	10/01/1996	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	441,411,703	4,373,753	4,002,141	1,515,271	0	0	0	0
82627	06-0839705	07/01/1997	Swiss Re Life & Health America Inc.	CT	CO/I	OL	50,004,250	478,792	533,852	538,559	0	0	0	0
82627	06-0839705	10/15/1999	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	83,822,814	1,761,906	1,867,787	1,109,033	0	0	0	0
82627	06-0839705	12/01/2000	Swiss Re Life & Health America Inc.	CT	CO/I	OL	864,718,187	20,263,844	20,079,906	3,184,672	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	26,898,076	386,538	389,177	302,260	0	0	0	0
82627	06-0839705	06/15/2001	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	10,583,108	126,713	117,715	45,695	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	130,505,834	1,254,799	1,159,040	323,249	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	11,374,443	34,395	31,075	10,937	0	0	0	0
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	398,981,017	1,428,728	1,299,343	482,905	0	0	0	0
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	OTH/I	OL	0	0	11,141,484	(639,283)	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	08/01/2002	Swiss Re Life & Health America Inc.	CT	OTH/I	OL	257,708	2,601	126,636,956	(11,878,246)	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	23,929,443	418,823	394,552	191,902	0	0	0	0
82627	06-0839705	11/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	515,319,495	14,035,322	13,785,703	8,191,819	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	12,051,026	142,616	133,423	107,068	0	0	0	0
82627	06-0839705	12/01/2002	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	195,203,406	2,095,731	2,076,619	1,692,166	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	CO/I	OL	311,861,603	5,222,022	5,187,587	658,689	0	0	0	0
82627	06-0839705	07/01/2003	Swiss Re Life & Health America Inc.	CT	CO/I	OL	5,549,084,319	90,923,371	91,130,119	7,214,024	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	52,055,979	2,144,671	2,028,716	1,393,352	0	0	0	0
82627	06-0839705	09/01/2004	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	380,361,321	8,023,671	7,561,906	5,200,059	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	44,657,604	94,966	81,067	44,471	0	0	0	0
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	192,117,615	1,082,300	970,312	580,171	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	801,772,466	233,552	206,256	1,257,683	0	0	0	0
82627	06-0839705	10/01/2008	Swiss Re Life & Health America Inc.	CT	YRT/I	OL	7,272,346,599	2,697,599	2,410,380	13,099,506	0	0	0	0
70688	36-6071399	11/01/1972	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	0	0	0	0	0	0	0	0
70688	36-6071399	05/01/1973	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,197,950	36,615	0	27,137	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,146,643	47,932	0	66,912	0	0	0	0
70688	36-6071399	07/01/1985	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	1,156,380	10,810	0	(1,590)	0	0	0	0
70688	36-6071399	01/01/1986	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	4,586,236	43,119	0	6,562	0	0	0	0
70688	36-6071399	05/01/1987	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	26,669	204	0	0	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	18,548,064	556,361	0	294,372	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	78,368,272	2,438,011	0	1,093,643	0	0	0	0
70688	36-6071399	01/01/1993	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	25,970,958	1,199,119	0	1,369,283	0	0	0	0
70688	36-6071399	01/01/1995	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	31,640,059	675,740	0	258,704	0	0	0	0
70688	36-6071399	01/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	9,411,819	19,444	0	166	0	0	0	0
70688	36-6071399	11/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	21,689,764	797,736	0	68,670	0	0	0	0
70688	36-6071399	03/18/2005	Transamerica Financial Life Insurance Company	NY	CO/I	OL	210,978,681	3,235,127	0	151,023	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	246,841,210	670,595	0	340,889	0	0	0	0
70688	36-6071399	04/10/2006	Transamerica Financial Life Insurance Company	NY	CO/I	OL	3,782,283,899	54,039,284	0	2,472,436	0	0	0	0
70688	36-6071399	10/01/2008	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	124,227,343	54,607	0	77,086	0	0	0	0
86231	39-0989781	08/01/1985	Transamerica Life Insurance Company	IA	YRT/I	OL	143,626	1,508	0	1,743	0	0	0	0
86231	39-0989781	10/01/1989	Transamerica Life Insurance Company	IA	YRT/I	OL	13,909,148	120,502	0	62,100	0	0	0	0
86231	39-0989781	03/01/1990	Transamerica Life Insurance Company	IA	YRT/I	OL	643,793	56,778	0	0	0	0	0	0
86231	39-0989781	04/01/1994	Transamerica Life Insurance Company	IA	YRT/I	OL	8,502,502	69,617	0	59,843	0	0	0	0
86231	39-0989781	01/01/1995	Transamerica Life Insurance Company	IA	YRT/I	OL	6,431,972	85,539	0	29,723	0	0	0	0
86231	39-0989781	11/01/1997	Transamerica Life Insurance Company	IA	YRT/I	OL	3,764,156	266,172	0	0	0	0	0	0
86231	39-0989781	01/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	221,337,402	1,079,246	0	155,068	0	0	0	0
86231	39-0989781	11/01/2002	Transamerica Life Insurance Company	IA	YRT/I	OL	375,071,055	9,324,472	0	2,632,107	0	0	0	0
86231	39-0989781	07/01/2003	Transamerica Life Insurance Company	IA	CO/I	OL	4,824,748,380	77,460,130	0	4,526,132	0	0	0	0
86231	39-0989781	04/10/2006	Transamerica Life Insurance Company	IA	CO/I	OL	49,829,218,600	644,917,715	0	37,908,621	0	0	0	0
86231	39-0989781	10/01/2008	Transamerica Life Insurance Company	IA	YRT/I	OL	1,444,576,520	648,915	0	950,458	0	0	0	0
60348	22-1771521	05/01/2008	ACE Life Insurance Company	PA	YRT/I	OL	155,368,939	168,964	166,491	114,676	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	DE	YRT/I	OL	0	0	114,768,534	0	0	0	0	0
97071	13-3126819	04/01/2007	Generali USA Life Reassurance Company	DE	YRT/I	OL	0	0	1,985,184	0	0	0	0	0
97071	13-3126819	04/16/2007	Generali USA Life Reassurance Company	DE	YRT/I	OL	0	0	445,797	0	0	0	0	0
97071	13-3126819	11/01/2007	Generali USA Life Reassurance Company	DE	YRT/I	OL	0	0	2,807,903	0	0	0	0	0
86258	13-2572994	12/03/1997	General Re Life Corp	CT	YRT/I	OL	6,930,645	0	0	923,374	0	0	0	0
86258	13-2572994	01/01/2005	General Re Life Corp	CT	YRT/I	OL	103,011,327	295,820	280,279	166,439	0	0	0	0
88340	59-2859797	05/01/2010	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	598,026,831	964,604	898,883	459,864	0	0	0	0
88340	59-2859797	05/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	156,077,202	35,859	20,232	22,183	0	0	0	0
88340	59-2859797	10/01/2013	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	3,681,293	9,704	0	8,855	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	OL	425,135,770	1,918,484	1,823,972	1,299,391	0	0	0	0
65676	35-0472300	01/24/2000	Lincoln Natl Life Insurance Company	IN	YRT/I	OL	68,111,833	323,056	317,733	254,554	0	0	0	0
93580	84-0849721	05/01/2012	M Life Insurance Company	CO	YRT/I	OL	241,304,886	42,104	21,876	27,805	0	0	0	0
93580	84-0849721	04/16/2007	M Life Insurance Company	CO	YRT/I	OL	736,050,992	2,276,540	2,303,677	801,340	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	1,652,434,004	7,627,285	8,712,155	6,178,678	0	0	0	0
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	190,236,826	1,102,874	1,068,283	1,153,257	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	YRT/I	OL	188,584,384	1,053,154	890,490	371,450	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	1,706,174,666	7,715,935	7,333,480	4,882,852	0	0	0	0
66346	58-0828824	01/24/2000	Munich American Reassurance Company	GA	YRT/I	OL	272,665,540	1,293,887	1,272,359	974,207	0	0	0	0
66346	58-0828824	04/30/2000	Munich American Reassurance Company	GA	YRT/I	OL	3,332,629,591	8,704,113	8,385,184	5,804,708	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	21,955,404,779	44,922,535	45,277,372	49,110,495	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	756,368,218	2,674,565	2,395,447	2,633,309	0	0	0	0
66346	58-0828824	09/30/2002	Munich American Reassurance Company	GA	YRT/I	OL	55,215,751	336,736	317,308	225,618	0	0	0	0
66346	58-0828824	06/23/2003	Munich American Reassurance Company	GA	YRT/I	OL	2,207,763,304	23,372,709	23,499,165	14,519,927	0	0	0	0
66346	58-0828824	04/16/2007	Munich American Reassurance Company	GA	YRT/I	OL	333,966,709	324,744	330,987	150,587	0	0	0	0
66346	58-0828824	11/01/2007	Munich American Reassurance Company	GA	YRT/I	OL	1,934,311,242	6,797,116	5,250,546	3,930,342	0	0	0	0
66346	58-0828824	05/01/2008	Munich American Reassurance Company	GA	YRT/I	OL	418,731,585	645,072	366,980	420,382	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	47,691,265,786	37,631,666	35,280,893	42,447,027	0	0	0	0
66346	58-0828824	05/01/2009	Munich American Reassurance Company	GA	YRT/I	OL	263,800,790	670,068	406,316	553,052	0	0	0	0
66346	58-0828824	05/01/2012	Munich American Reassurance Company	GA	YRT/I	OL	859,115,160	1,193,627	1,049,391	454,043	0	0	0	0
66346	58-0828824	12/01/2012	Munich American Reassurance Company	GA	YRT/I	OL	0	0	59	0	0	0	0	0
88099	75-1608507	01/01/2005	Optimum Re Insurance Company	TX	YRT/I	OL	100,615,213	22,697	22,476	150,677	0	0	0	0
88099	75-1608507	04/16/2007	Optimum Re Insurance Company	TX	YRT/I	OL	213,930,471	379,872	343,488	154,091	0	0	0	0
88099	75-1608507	05/01/2010	Optimum Re Insurance Company	TX	YRT/I	OL	4,312,328,428	7,241,888	6,892,931	3,008,199	0	0	0	0
88099	75-1608507	05/01/2013	Optimum Re Insurance Company	TX	YRT/I	OL	0	0	0	0	0	0	0	0
93572	43-1235868	12/03/1997	RGA Reinsurance Company	MO	YRT/I	OL	244,083,521	0	0	7,373,570	0	0	0	0
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	OTH/I	OL	764,906,409	103,193,436	114,651,885	0	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	29,831,377,223	98,806,749	97,248,267	66,376,075	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	1,035,870,112	5,354,327	4,758,299	3,332,393	0	0	0	0
93572	43-1235868	09/30/2002	RGA Reinsurance Company	MO	YRT/I	OL	24,363,724	323,684	293,413	217,812	0	0	0	0
93572	43-1235868	06/23/2003	RGA Reinsurance Company	MO	YRT/I	OL	1,743,881,374	18,780,758	17,791,837	12,456,200	0	0	0	0
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	YRT/I	OL	1,486,861,439	278,181	267,870	1,945,022	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	45,300,091,457	94,094,439	85,685,775	58,695,870	0	0	0	0
93572	43-1235868	04/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	458,698,556	2,346,023	1,643,091	1,325,855	0	0	0	0
93572	43-1235868	11/01/2007	RGA Reinsurance Company	MO	YRT/I	OL	0	0	5,231	0	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	1,914,290,568	1,921,197	1,848,214	1,023,156	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	OL	4,035,434,064	18,155,001	17,096,361	9,453,916	0	0	0	0
93572	43-1235868	01/01/2010	RGA Reinsurance Company	MO	YRT/I	OL	326,990,723	1,733,946	1,643,227	1,957,561	0	0	0	0
93572	43-1235868	05/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	1,665,254,186	3,737,689	3,619,526	1,625,091	0	0	0	0
87572	23-2038295	01/18/2005	Scottish Re US Inc	DE	YRT/I	OL	51,672,433	239,584	221,348	159,547	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	CO/I	OL	523,274,716	1,848,313	1,912,860	3,842,423	0	0	0	0
68713	84-0499703	01/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	OL	614,974,094	4,045,936	3,987,857	4,697,151	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	128,171,317	503,599	531,182	556,802	0	0	0	0
68713	84-0499703	01/01/2000	Security Life of Denver Insurance Company	CO	YRT/I	OL	150,396,631	1,877,029	1,832,375	1,780,261	0	0	0	0
68713	84-0499703	09/30/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	32,625,998	257,351	250,484	192,028	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	1,652,434,004	7,627,285	8,712,155	6,132,527	0	0	0	0
82627	06-0839705	01/01/1998	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	190,236,826	1,102,874	1,068,283	1,153,259	0	0	0	0
82627	06-0839705	01/01/2000	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	202,543,981	1,200,498	1,028,836	537,677	0	0	0	0
82627	06-0839705	04/30/2000	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	1,552,043,428	6,076,724	5,844,931	3,638,584	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	1,022,846,064	4,730,075	4,447,878	5,095,704	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	82,427,510	443,087	419,784	730,766	0	0	0	0
82627	06-0839705	05/12/2001	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	103,594,358	805,579	754,625	578,124	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	56,982,914,498	120,684,381	103,472,729	65,432,090	0	0	0	0
82627	06-0839705	04/01/2007	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	625,755,475	3,146,561	2,150,938	1,742,995	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	0	0	5,549	0	0	0	0	0
82627	06-0839705	05/01/2009	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	0	0	284,283	0	0	0	0	0
82627	06-0839705	02/01/2013	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	938,547,329	3,500,230	3,007,924	1,740,694	0	0	0	0
82627	06-0839705	05/01/2013	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	892,956,568	1,307,799	0	762,580	0	0	0	0
82627	06-0839705	10/01/2013	Swiss Re Life and Health America, Inc.	CT	YRT/I	OL	10,227,547	27,714	0	21,485	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	1,652,433,936	7,627,285	8,712,155	5,927,445	0	0	0	0
70688	36-6071399	01/01/1998	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	190,244,012	1,102,906	1,068,310	1,106,706	0	0	0	0
70688	36-6071399	01/01/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	189,124,155	1,040,256	878,121	370,349	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	850,296,249	3,836,905	3,647,746	2,439,316	0	0	0	0
70688	36-6071399	01/24/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	136,234,162	646,306	635,607	483,915	0	0	0	0
70688	36-6071399	04/30/2000	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	2,316,042,374	8,934,880	8,595,952	5,359,767	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	3,206,094,422	15,340,830	14,434,499	8,812,000	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	246,678,504	1,315,358	1,246,162	1,160,372	0	0	0	0
70688	36-6071399	05/12/2001	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	329,899,799	4,091,240	4,246,412	2,735,614	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	7,988,031,586	22,586,441	22,482,587	15,093,890	0	0	0	0
70688	36-6071399	09/30/2002	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	273,196,450	1,090,170	925,693	600,146	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	1,994,520,426	3,287,172	3,221,325	2,522,866	0	0	0	0
70688	36-6071399	04/01/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	29,991,196	145,719	90,118	82,058	0	0	0	0
70688	36-6071399	09/17/2007	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	0	0	199,954	0	0	0	0	0
70688	36-6071399	04/27/2009	Transamerica Financial Life Insurance Co	NY	YRT/I	OL	0	0	629,619	0	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	36,927,271,233	114,549,979	112,805,433	85,354,700	0	0	0	0
86231	39-0989781	09/30/2002	Transamerica Life Insurance Co	IA	YRT/I	OL	1,071,778,554	5,892,493	5,158,511	3,271,568	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	YRT/I	OL	8,347,741,775	18,438,988	17,957,990	14,962,490	0	0	0	0
86231	39-0989781	04/01/2007	Transamerica Life Insurance Co	IA	YRT/I	OL	128,339,530	915,988	681,443	516,361	0	0	0	0
20583	13-1290712	11/01/2007	XL Re America, Inc.	NY	YRT/I	OL	0	0	329,687	0	0	0	0	0
00000	00-0000000	09/29/1965	14 Reinsurers of Servicemembers Group Life Insurance	Various	OTH/G	OL	0	0	0	608,183,920	0	0	0	0
60054	06-6033492	05/01/1966	Aetna Life Insurance Company	CT	OTH/G	OL	0	0	0	0	0	0	0	0
62308	06-0303370	10/01/1961	Connecticut General Life Insurance Company	CT	OTH/G	OL	16,645	11,566	20,853	0	0	0	0	0
62308	06-0303370	05/01/1966	Connecticut General Life Insurance Company	CT	OTH/G	OL	0	0	0	0	0	0	0	0
62308	06-0303370	12/01/1957	Connecticut General Life Insurance Company	CT	OTH/G	OL	45,982	37,864	37,417	0	0	0	0	0
65838	01-0233346	06/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	25,000	0	0	2,523	0	0	4,094	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,303,000	0	0	20,263	0	0	0	0
65838	01-0233346	01/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	54,500	0	0	0	0	0	13,484	0
65838	01-0233346	03/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	4,111	0	0	0	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,000	0	0	0	0	0	2,320	0
65838	01-0233346	05/01/1966	John Hancock Life Insurance Company (USA)	MI	OTH/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	04/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	53,656,625	0	0	71,072	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	23,335,679	0	0	18,848	0	0	34,451	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	5,787,500	0	0	4,798	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	610,000	0	0	806	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	08/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	121,250	0	0	0	0	0	22,350	0
65838	01-0233346	06/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2004	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	18,750	0	0	0	0	0	2,799	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	8,500	0	0	0	0	0	1,856	0
65838	01-0233346	01/01/2008	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2007	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	09/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	09/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	26,500	0	0	0	0	0	3,555	0
65838	01-0233346	05/01/2012	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	155,997,500	0	0	144,748	0	0	14,090	0
65838	01-0233346	01/01/2010	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	76,000	0	0	5,531	0	0	17,948	0
65838	01-0233346	12/01/1957	John Hancock Life Insurance Company (USA)	MI	OTH/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	03/01/2011	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	498,528,814	0	0	250,607	0	0	184,710	0
65838	01-0233346	08/01/2009	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	0	0	0	0	0	0	0	0
65838	01-0233346	01/01/2005	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	15,890	0	0	0	0	0	2,965	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	34,246,000	0	0	64,695	0	0	64,762	0
65838	01-0233346	03/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	OL	57,750	0	0	0	0	0	12,313	0
65978	13-5581829	04/01/1975	Metropolitan Life Insurance Company	NY	OTH/G	OL	0	0	0	0	0	0	0	0
65978	13-5581829	05/01/1966	Metropolitan Life Insurance Company	NY	OTH/G	OL	0	0	0	0	0	0	0	0
67032	56-0340860	01/01/1977	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	160,480,850	1,669,691	1,601,695	1,054,949	0	0	0	578,372
67032	56-0340860	05/01/1966	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	0	0	0	0	0	0	0	0
67032	56-0340860	01/01/1998	North Carolina Mutual Life Insurance Company	NC	OTH/G	OL	450,154,602	0	0	1,415,593	0	0	0	87,315

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87572	23-2038295	01/01/2005	Scottish Re USA, Inc.	NC	OTH/G	OL	0	0	0	170,593	0	0	0	0
87572	23-2038295	01/01/2005	Scottish Re USA, Inc.	NC	OTH/G	OL	0	0	0	53,943	0	0	0	0
82627	06-0839705	06/01/2005	Swiss Re Life and Health America, Inc.	NY	OTH/G	OL	0	0	1,600,000	7,016,590	0	0	0	0
93572	43-1235868	01/01/2013	Reinsurance Group of America, Inc.	MO	OTH/G	OL	0	0	400,000	1,754,147	0	0	0	0
93521	95-3670351	10/01/1997	General Fidelity Life Ins Co.	SC	OTH/G	CAH	0	0	0	0	0	0	0	0
88340	59-2859797	10/01/2007	Hannover Life Reassurance Company of America	FL	MCO/I	OL	14,571,519,754	0	0	305,143,436	0	0	8,183,000,807	0
64688	75-6020048	11/01/2007	Scor Global Life U.S Reinsurance	DE	YRT/I	OL	0	0	6,055,916	0	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life U.S Reinsurance	DE	YRT/I	OL	0	0	139,681	0	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	DE	YRT/I	OL	0	0	33,411,171	0	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life U.S Reinsurance	DE	YRT/I	OL	0	0	109,467	0	0	0	0	0
64688	75-6020048	05/12/2001	Scor Global Life U.S Reinsurance	DE	YRT/I	OL	0	0	1,602,967	0	0	0	0	0
64688	75-6020048	04/27/2009	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	91,597,281	789,078	0	931,031	0	0	0	0
64688	75-6020048	10/01/2013	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	37,410,081	139,712	0	127,000	0	0	0	0
64688	75-6020048	11/01/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	6,899,596,020	1,084,237	0	4,804,506	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	31,712,666,986	4,692,726	0	16,107,731	0	0	0	0
64688	75-6020048	05/01/2008	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	102,403,055	135,660	0	69,864	0	0	0	0
64688	75-6020048	07/18/2011	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	111,855,304	31,466	0	76,927	0	0	0	0
64688	75-6020048	09/17/2007	Scor Global Life Americas Reinsurance Company	DE	YRT/I	OL	291,018,467	357,426	0	340,849	0	0	0	0
87017	62-1003368	05/12/2001	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	157,123,897	153,464	0	833,441	0	0	0	0
87017	62-1003368	11/01/2007	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	33,282,106	3,118	0	13,689	0	0	0	0
87017	62-1003368	05/01/2008	Scor Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	6,778,024	8,992	0	4,100	0	0	0	0
97071	13-3126819	04/16/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	181,031,019	475,832	0	208,675	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	700,214,459	297,054	0	1,216,968	0	0	0	0
97071	13-3126819	04/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	76,986,139,209	12,975,257	0	59,249,643	0	0	0	0
97071	13-3126819	11/01/2007	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	3,075,492,630	2,931,390	0	3,076,230	0	0	0	0
80659	38-0397420	01/01/1986	Canada Life Assurance Company	MI	YRT/I	OL	3,575,456	36,218	39,386	65,293	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	777,007	4,553	4,336	3,598	0	0	0	0
80659	38-0397420	04/01/2003	Canada Life Assurance Company	MI	YRT/I	OL	157,264	14,609	13,004	7,588	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	16,044,549	682,568	636,093	476,011	0	0	0	0
80659	38-0397420	09/01/2004	Canada Life Assurance Company	MI	YRT/I	OL	103,246,899	2,186,049	2,054,382	1,511,849	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	OL	21,261,545	41,370	35,591	24,325	0	0	0	0
80659	38-0397420	01/01/2005	Canada Life Assurance Company	MI	YRT/I	OL	90,173,722	522,347	468,315	328,217	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	177,490,847	51,857	45,724	405,131	0	0	0	0
80659	38-0397420	10/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	1,615,125,457	593,405	533,682	3,899,092	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	OL	18,416,678,588	57,062,925	56,096,503	40,984,523	0	0	0	0
80659	38-0397420	09/30/2002	Canada Life Assurance Company	MI	YRT/I	OL	569,760,963	2,922,479	2,560,447	1,744,962	0	0	0	0
80659	38-0397420	06/23/2003	Canada Life Assurance Company	MI	YRT/I	OL	1,511,126,839	15,574,695	14,786,212	10,096,428	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	22,636,554,993	49,773,156	47,790,123	36,955,204	0	0	0	0
80659	38-0397420	04/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	292,491,672	1,587,791	1,141,280	951,550	0	0	0	0
80659	38-0397420	11/01/2007	Canada Life Assurance Company	MI	YRT/I	OL	0	0	5,231	0	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							589,711,133,388	2,464,729,445	1,522,056,067	1,848,605,482	0	0	8,183,382,504	665,687
1099999. Total General Account - Authorized Non-Affiliates							589,711,133,388	2,464,729,445	1,522,056,067	1,848,605,482	0	0	8,183,382,504	665,687
1199999. Total General Account Authorized							648,249,916,467	13,943,161,260	12,213,140,266	2,733,563,988	0	0	12,002,116,214	4,050,408,464
14297	90-0420885	07/01/2012	Prudential Arizona Reinsurance III Company	AZ	YRT/I	OL	0	0	733,593	(772,893)	0	0	0	0
15344	90-1009745	10/01/2013	Prudential Universal Reinsurance Company	CA	YRT/I	OL	0	0	733,593	(772,893)	0	0	0	0
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	AZ	ACO/I	VGAA	0	1,657,869	1,473,835	451,313	0	0	0	0
14294	98-0405513	01/01/2013	Pruco Reinsurance, Ltd.	AZ	MCO/I	OL	9,714,346,503	0	0	203,428,957	0	0	5,455,333,872	0
1299999. General Account - Unauthorized U.S. Affiliates - Captive							9,714,346,503	1,657,869	2,941,021	202,334,484	0	0	5,455,333,872	0
1499999. Total General Account - Unauthorized U.S. Affiliates							9,714,346,503	1,657,869	2,941,021	202,334,484	0	0	5,455,333,872	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	ADB/1	OL	188,499,238	0	0	0	0	0	0	0
00000	AA-1360003	04/01/1998	Pramerica S.p.A	ITA	YRT/1	OL	1,733,859,413	0	0	8,252,124	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	ADB/1	OL	150,799,390	0	0	0	0	0	0	0
00000	AA-9640003	01/01/2002	Pramerica Towarzystwo Ubezpleczen na Zacie	POL	YRT/1	OL	1,387,087,530	0	0	4,510,804	0	0	0	0
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	ADB/1	OL	37,699,848	0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	ARG	YRT/1	OL	384,471,730	0	0	1,139,527	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	ADB/1	OL	692,262,429	0	0	0	0	0	0	0
00000	AA-2731006	11/01/2006	Pru Seguros S.A. -Mexico	MEX	YRT/1	OL	6,733,544,165	0	0	19,745,917	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	ADB/1	OL	640,897,409	0	0	0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	TWN	YRT/1	OL	5,895,122,003	0	0	19,639,530	0	0	0	0
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other							17,844,243,155	0	0	53,287,902	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							17,844,243,155	0	0	53,287,902	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							27,558,589,658	1,657,869	2,941,021	255,622,386	0	0	5,455,333,872	0
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	0
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	(12,738)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	172,050	26,111	30,930	(7,461)	0	0	0	(146,217)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	GA	OTH/G	OL	280,200	50,294	57,873	5,485	0	0	0	69,069
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	(10,800)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	(4,469)	0	0	0	5,475
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	85,796,171	11,359	0	165,437	0	0	0	114,717
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	OTH/G	OL	224,344,779	174,154	61,196	897,256	0	0	0	346,167
61093	58-0146380	07/01/2005	Atlanta Life Insurance Company	GA	OTH/G	OL	0	0	0	0	0	0	0	0
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	GA	OTH/G	OL	45,849	23,992	23,600	0	0	0	0	283,279
11285	00-0000000	01/01/2006	AZ Mont	VT	COFW/G	XXXL	1,958,023,284	951,944	667,097	1,347,093	0	0	0	1,902,560
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	OTH/G	XXXL	0	0	0	0	0	0	0	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	VT	OTH/G	XXXL	6,072,322,950	0	0	15,532,784	0	0	0	0
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	CA	OTH/G	OL	250	199	198	0	0	0	0	(3,512)
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	OTH/G	XXXL	21,520,841,750	1,699,700	2,444,232	12,259,993	0	0	0	0
11919	00-0000000	01/01/2009	MSK Insurance US	VT	OTH/G	XXXL	9,344,000	2,283,139	1,728,244	4,165,304	0	0	0	0
14862	00-0000000	04/01/2007	NiSource Insurance Corporation, Inc.	UT	OTH/G	XXXL	0	0	0	0	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd. VT Branch	VT	OTH/G	XXXL	36,191,551,000	8,963,817	8,153,762	26,132,046	0	0	0	0
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	AZ	OTH/G	XXXL	0	0	0	0	0	0	0	0
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	IN	CAT/G	OL	0	0	0	27,000	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							66,062,722,283	14,184,709	13,167,132	60,520,468	0	0	0	2,548,000
00000	AA-3190773	12/01/2000	Transamerica International Re -Bermuda) Ltd	BMU	CO/I	OL	399,855,895	9,703,601	0	342,838	0	0	0	0
00000	AA-3190773	07/01/2003	Transamerica International Re -Bermuda) Ltd	BMU	CO/I	OL	72,305,062	1,452,577	0	52,387	0	0	0	0
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance, Ltd.	BMU	YRT/I	OL	382,019,502	358,994	342,130	185,474	0	0	0	0
00000	AA-5420050	02/01/2013	Korean Reinsurance Co	KOR	YRT/I	OL	475,731,907	2,432,745	2,477,396	1,287,480	0	0	0	0
00000	AA-5420050	05/01/2012	Korean Reinsurance Co	KOR	YRT/I	OL	1,675,877,139	2,578,120	2,127,382	1,050,873	0	0	0	0
00000	AA-0000000	02/01/2013	Swiss Life Ltd	CHE	YRT/I	OL	397,558,343	1,607,256	1,293,044	836,265	0	0	0	0
00000	AA-1580095	11/01/2007	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	4,267,645,587	758,485	717,040	4,247,975	0	0	0	0
00000	AA-1580095	02/01/2013	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	322,414,199	367,947	2,622,620	776,734	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	144,066,701	50,429	30,997	244,517	0	0	0	0
00000	AA-1580095	05/01/2009	The TOA Reinsurance Company, Ltd	JPN	YRT/I	OL	16,955,034,406	2,841,448	241,876	18,341,727	0	0	0	0
00000	AA-1581002	01/01/2009	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	0	0	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	0	0	0	0	56
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	37,000	5,470	7,583	0	0	0	0	14,197
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	1	0	0	0	150
00000	AA-1581002	06/01/2011	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	0	0	0	0	108
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	2,517	0	0	0	498
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	50,814	0	0	0	14,509
00000	AA-1581002	06/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	0	0	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	1,324	0	0	0	502
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	2,687	0	0	0	585
00000	AA-1581002	01/01/2007	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	0	0	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	OTH/G	OL	0	0	0	8,475	0	0	0	532
00000	AA-3190809	12/31/2004	Assured Guaranty Re Overseas LTD	BMU	MCO/I	OL	19,428,693,005	0	0	406,857,914	0	0	10,910,667,743	0
00000	AA-1460146	04/01/2012	Swiss Reinsurance Company LTD	CHE	MCO/I	OL	17,485,823,705	0	0	366,172,123	0	0	9,819,600,969	0
00000	00-0000000	01/01/2012	US CB Reinsurance 2 IC Limited	GGY	MCO/I	OL	19,428,693,005	0	0	406,857,914	0	0	10,910,667,743	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							81,435,755,456	22,157,072	9,860,068	1,207,320,039	0	0	31,640,936,455	31,137
2199999. Total General Account - Unauthorized Non-Affiliates							147,498,477,739	36,341,781	23,027,200	1,267,840,507	0	0	31,640,936,455	2,579,137

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2299999. Total General Account Unauthorized							175,057,067,397	37,999,650	25,968,221	1,523,462,893	0	0	37,096,270,327	2,579,137
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3499999. Total General Account Authorized, Unauthorized and Certified							823,306,983,864	13,981,160,910	12,239,108,487	4,257,026,881	0	0	49,098,386,541	4,052,987,601
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							724,026,985,253	13,959,003,838	12,229,248,419	2,996,418,940	0	0	17,457,450,086	4,052,956,464
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							99,279,998,611	22,157,072	9,860,068	1,260,607,941	0	0	31,640,936,455	31,137
9999999 - Totals							823,306,983,864	13,981,160,910	12,239,108,487	4,257,026,881	0	0	49,098,386,541	4,052,987,601

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
22667	95-2371728	01/01/2014	ACE American Insurance Company	PA	OTH/G	SLEL	29,666	0	0	0	0	0	0
37273	39-1338397	01/01/2012	Axis Insurance Company	IL	OTH/G	SLEL	741,835	0	0	0	0	0	0
62383	42-0813782	03/01/2011	Centurion Life Insurance Comapany	IA	OTH/G	SLEL	0	0	0	0	0	0	0
68276	48-1024691	01/01/2004	Employers Reinsurance Organization	KS	OTH/G	SLEL	0	0	3,738,993	0	0	0	0
26921	22-2005057	03/01/2011	Everest Reinsurance Company	DE	OTH/G	SLEL	0	0	0	0	0	0	0
20281	13-1963496	02/01/2014	Federal Insurance Company	IN	OTH/G	SLEL	55,000	0	0	0	0	0	0
65838	01-0233346	11/01/2006	John Hancock Life Insurance Company (USA)	MI	MCO/G	STDI	(3,062)	0	0	0	0	9,697	0
23043	04-1543470	02/01/2014	Liberty Mutual Insurance Company	MA	OTH/G	SLEL	111,330	0	0	0	0	0	0
66346	58-0828824	01/01/2006	Munich American Reassurance Company	GA	OTH/G	SLEL	15,179,019	0	55,506,125	0	0	0	0
19445	25-0687550	03/01/2012	National Union Fire Insurance Company of Pittsburgh, PA	PA	OTH/G	SLEL	(3)	0	0	0	0	0	0
67032	56-0340860	01/01/2014	North Carolina Mutual Life Insurance Company	NC	OTH/G	A	100,435	0	0	0	0	0	(40,210)
93572	43-1235868	01/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	1,532,968	0	0	0	0	0	0
93572	43-1235868	03/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	1	0	0	0	0	0	0
93572	43-1235868	04/01/2012	Reinsurance Group of America, Inc.	MO	OTH/G	SLEL	0	0	1,435,304	0	0	0	0
97071	13-3126819	01/01/2012	SCOR Global Life USA Resinurance Company	DE	OTH/G	SLEL	989,012	0	0	0	0	0	0
97071	13-3126819	03/01/2012	SCOR Global Life USA Resinurance Company	DE	OTH/G	SLEL	1	0	0	0	0	0	0
38776	13-2997499	03/01/2012	Sirius America Insurance Company	NY	OTH/G	SLEL	115,264	392	0	0	0	0	0
16535	36-4233459	02/01/2014	Zurich American Insurance Company	NY	OTH/G	SLEL	111,330	0	0	0	0	0	0
16535	36-4233459	01/01/2012	Zurich American Insurance Company	NY	OTH/G	SLEL	989,004	0	0	0	0	0	0
65056	38-1659835	07/01/1999	Jackson National Life Insurance Company	IL	OTH/I	STDI	1,750,597	219,159	19,469,259	0	0	0	0
65978	13-5581829	12/31/1997	Metropolitan Life Insurance Company	NY	OTH/G	LTC	351,290	0	1,817,043	0	0	0	0
60054	06-6033492	08/06/1999	Aetna Life Insurance Co.	CT	OTH/G	OH	0	0	674,482	0	0	0	0
0899999. General Account - Authorized U.S. Non-Affiliates							22,053,687	219,551	82,641,206	0	0	9,697	(40,210)
00000	AA-1127084	01/01/2010	Lloyd's Syndicate number 1084	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1127084	01/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	SLEL	3,848	1,283	0	0	0	0	0
00000	AA-1127084	05/01/2013	Lloyd's Syndicate number 1084	GBR	OTH/G	SLEL	16,702	56	0	0	0	0	0
00000	AA-1127183	07/01/2012	Lloyd's Syndicate number 1183	GBR	OTH/G	SLEL	26,667	8,000	0	0	0	0	0
00000	AA-1127200	03/01/2012	Lloyd's Syndicate number 1200	GBR	OTH/G	SLEL	99,930	340	0	0	0	0	0
00000	AA-1127206	01/01/2010	Lloyd's Syndicate number 1206	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1120085	01/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	5,130	1,710	0	0	0	0	0
00000	AA-1120085	05/01/2013	Lloyd's Syndicate number 1274	GBR	OTH/G	SLEL	22,270	75	0	0	0	0	0
00000	AA-1127400	07/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	SLEL	1,600	0	0	0	0	0	0
00000	AA-1127400	03/01/2012	Lloyd's Syndicate number 1400	GBR	OTH/G	SLEL	108,436	523	0	0	0	0	0
00000	AA-1127861	05/01/2013	Lloyd's Syndicate number 1861	GBR	OTH/G	SLEL	74,233	250	0	0	0	0	0
00000	AA-1120064	01/01/2014	Lloyd's Syndicate number 1919	GBR	OTH/G	SLEL	30,429	9,263	0	0	0	0	0
00000	AA-1120124	03/01/2012	Lloyd's Syndicate number 1945	GBR	OTH/G	SLEL	76,855	261	0	0	0	0	0
00000	AA-1120103	02/01/2014	Lloyd's Syndicate number 1967	GBR	OTH/G	SLEL	33,399	0	0	0	0	0	0
00000	AA-1128001	01/01/2010	Lloyd's Syndicate number 2001	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1128001	03/01/2012	Lloyd's Syndicate number 2001	GBR	OTH/G	SLEL	153,728	523	0	0	0	0	0
00000	AA-1128003	01/01/2010	Lloyd's Syndicate number 2003	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1128003	03/01/2012	Lloyd's Syndicate number 2003	GBR	OTH/G	SLEL	153,728	523	0	0	0	0	0
00000	AA-1120071	01/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	SLEL	7,695	2,565	0	0	0	0	0
00000	AA-1120071	05/01/2013	Lloyd's Syndicate number 2007	GBR	OTH/G	SLEL	33,405	113	0	0	0	0	0
00000	AA-1120104	07/01/2012	Lloyd's Syndicate number 2012	GBR	OTH/G	SLEL	31,465	9,667	0	0	0	0	0
00000	AA-1120158	07/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	6,413	2,138	0	0	0	0	0
00000	AA-1120158	05/01/2014	Lloyd's Syndicate number 2014	GBR	OTH/G	SLEL	8,125	0	0	0	0	0	0
00000	AA-1128488	01/01/2010	Lloyd's Syndicate number 2488	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1128791	01/01/2010	Lloyd's Syndicate number 2791	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1128987	01/01/2010	Lloyd's Syndicate number 2987	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1129000	07/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	14,400	4,800	0	0	0	0	0
00000	AA-1129000	05/01/2014	Lloyd's Syndicate number 3000	GBR	OTH/G	SLEL	45,293	0	0	0	0	0	0
00000	AA-1126033	01/01/2010	Lloyd's Syndicate number 33	GBR	OTH/G	A	0	0	0	0	0	0	0
00000	AA-1126033	03/01/2012	Lloyd's Syndicate number 33	GBR	OTH/G	SLEL	158,780	540	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-1120055	01/01/2009	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	247,215	0	0	0	0	0	0
00000	AA-1120055	07/01/2012	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	32,522	9,667	0	0	0	0	0
00000	AA-1120055	03/01/2012	Lloyd's Syndicate number 3623	GBR	0TH/G	SLEL	184,469	627	0	0	0	0	0
00000	AA-1126382	10/01/2011	Lloyd's Syndicate number 382	GBR	0TH/G	SLEL	7,038	2,118	0	0	0	0	0
00000	AA-1126382	05/01/2013	Lloyd's Syndicate number 382	GBR	0TH/G	SLEL	19,020	75	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0TH/G	SLEL	247,253	0	0	0	0	0	0
00000	AA-1126005	01/01/2013	Lloyd's Syndicate number 4000	GBR	0TH/G	SLEL	0	0	0	0	0	0	0
00000	AA-1126005	05/01/2013	Lloyd's Syndicate number 4000	GBR	0TH/G	SLEL	34,398	56	0	0	0	0	0
00000	AA-1120075	03/01/2012	Lloyd's Syndicate number 4020	GBR	0TH/G	SLEL	153,728	523	0	0	0	0	0
00000	AA-1126006	01/01/2010	Lloyd's Syndicate number 4472	GBR	0TH/G	A	0	0	0	0	0	0	0
00000	AA-1126006	07/01/2012	Lloyd's Syndicate number 4472	GBR	0TH/G	SLEL	44,691	13,330	0	0	0	0	0
00000	AA-1126003	01/01/2010	Lloyd's Syndicate number 5000	GBR	0TH/G	A	0	0	0	0	0	0	0
00000	AA-1126003	07/01/2012	Lloyd's Syndicate number 5000	GBR	0TH/G	SLEL	0	0	0	0	0	0	0
00000	AA-1126510	01/01/2010	Lloyd's Syndicate number 510	GBR	0TH/G	A	0	0	0	0	0	0	0
00000	AA-1126510	03/01/2012	Lloyd's Syndicate number 510	GBR	0TH/G	SLEL	405,402	1,375	0	0	0	0	0
00000	AA-1126566	01/01/2010	Lloyd's Syndicate number 566	GBR	0TH/G	A	0	0	0	0	0	0	0
00000	AA-1126570	01/01/2010	Lloyd's Syndicate number 570	GBR	0TH/G	A	0	0	0	0	0	0	0
0999999. General Account - Authorized Non-U.S. Non-Affiliates							2,488,267	70,401	0	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							24,541,954	289,952	82,641,206	0	0	9,697	(40,210)
1199999. Total General Account Authorized							24,541,954	289,952	82,641,206	0	0	9,697	(40,210)
1499999. Total General Account - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							0	0	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	GA	0TH/G	A	28,967	0	0	0	0	0	32,828
11285	00-0000000	01/01/2006	AZ Mont	VT	0TH/G	A	888,454	0	0	0	0	0	346,840
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	VT	0TH/G	LTDI	(1,500,000)	0	0	0	0	0	0
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	HI	0TH/G	LTDI	5,671,748	0	8,061,509	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	0TH/G	LTDI	0	0	1,627,069	0	0	0	0
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	VT	0TH/G	LTDI	776,737	0	2,597,878	0	0	0	0
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	UT	0TH/G	LTDI	2,601,626	0	7,969,049	0	0	0	0
13195	00-0000000	01/01/2010	Orcas, Ltd. VT Branch	VT	0TH/G	LTDI	21,695,933	0	48,386,694	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd. VT Branch	VT	0TH/G	A	7,600,101	0	0	0	0	0	0
38636	13-3031176	01/01/2014	Partners Re	NY	0TH/G	SLEL	168,106	0	0	0	0	0	0
1999999. General Account - Unauthorized U.S. Non-Affiliates							37,931,672	0	68,642,199	0	0	0	379,668
00000	AA-1120841	01/01/2013	AIG Europe -(UK), Ltd.	GBR	0TH/G	SLEL	12,573	3,963	0	0	0	0	0
00000	AA-3194128	02/01/2014	Allied World Assurance Company, Ltd.	BMU	0TH/G	SLEL	37,110	0	0	0	0	0	0
00000	AA-1780091	02/01/2014	Arch Reinsurance Europe Underwriting Ltd.	IRL	0TH/G	SLEL	37,110	0	0	0	0	0	0
00000	AA-1340125	07/01/2012	Hannover Ruckversicherung AG	DEU	0TH/G	SLEL	94,043	29,000	0	0	0	0	0
00000	AA-1580095	02/01/2014	The Toa Reinsurance Company	JPN	0TH/G	SLEL	33,399	0	0	0	0	0	0
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	0	0	0	0	0	0	53
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	0	0	16,684	0	0	0	23,660
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	1	0	18	0	0	0	162
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	0	0	0	0	0	0	16
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	1,592	0	143	0	0	0	426
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	LTDI	515	0	15	0	0	0	437
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	JPN	0TH/G	STDI, LTDI	3,672	0	80	0	0	0	1,302
00000	AA-1780042	07/01/2012	Zurich Insurance PLC	IRL	0TH/G	SLEL	151,702	47,498	0	0	0	0	0
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							371,717	80,461	16,940	0	0	0	26,056
2199999. Total General Account - Unauthorized Non-Affiliates							38,303,389	80,461	68,659,139	0	0	0	405,724
2299999. Total General Account Unauthorized							38,303,389	80,461	68,659,139	0	0	0	405,724
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3499999. Total General Account Authorized, Unauthorized and Certified							62,845,343	370,413	151,300,345	0	0	9,697	365,514
3799999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
4199999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
4499999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
4599999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Certified							0	0	0	0	0	0	0
6899999. Total Separate Accounts Authorized, Unauthorized and Certified							0	0	0	0	0	0	0
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							59,985,359	219,551	151,283,405	0	0	9,697	339,458
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							2,859,984	150,862	16,940	0	0	0	26,056
9999999 - Totals							62,845,343	370,413	151,300,345	0	0	9,697	365,514

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
14294	98-0405513	06/30/2008	Pruco Reinsurance, Ltd.	1,657,869	0	532	1,658,401	0		0	0	0	32,307	32,307
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				1,657,869	0	532	1,658,401	0	XXX	0	0	0	32,307	32,307
13809	27-2457213	10/01/2010	Prudential Legacy Insurance Company	0	0	0	0	0		0	0	0	2,179	0
0299999. General Account - Life and Annuity U.S. Affiliates - Other				0	0	0	0	0	XXX	0	0	0	2,179	0
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,657,869	0	532	1,658,401	0	XXX	0	0	0	34,486	32,307
00000	AA-1360003	04/01/1998	Pramerica S.p.A	0	1,056,580	0	1,056,580	0		0	0	0	1,186,540	1,056,580
00000	AA-9640003	01/01/2002	Prumerica Towarzystwo Ubezpieczen na Zycie Spolka Akcyjna	0	833,920	0	833,920	0		0	0	0	931,345	833,920
00000	AA-2130036	04/01/2002	Pramerica Seguros S.A.	0	216,040	0	216,040	0		0	0	0	244,761	216,040
00000	AA-2731006	11/01/2006	Pru Seguros S.A.-Mexico	0	1,154,901	607,880	1,762,781	0		0	0	0	0	0
00000	AA-5284100	04/01/2007	Prudential Life Insurance Company of Taiwan Inc.	0	3,608,786	0	3,608,786	0		0	0	0	4,365,044	3,608,786
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				0	6,870,227	607,880	7,478,107	0	XXX	0	0	0	6,727,690	5,715,326
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	6,870,227	607,880	7,478,107	0	XXX	0	0	0	6,727,690	5,715,326
0799999. Total General Account - Life and Annuity Affiliates				1,657,869	6,870,227	608,412	9,136,508	0	XXX	0	0	0	6,762,176	5,747,633
61093	58-0146380	07/01/2002	Atlanta Life Insurance Company	0	0	0	0	0		0	0	0	0	0
61093	58-0146380	01/01/2006	Atlanta Life Insurance Company	0	6,430	0	6,430	0		0	(12,738)	0	0	(12,738)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	26,111	32,750	0	58,861	0		0	(146,217)	0	0	(146,217)
61093	58-0146380	01/01/2000	Atlanta Life Insurance Company	50,294	2,000	0	52,294	0		0	69,069	0	0	52,294
61093	58-0146380	07/01/2001	Atlanta Life Insurance Company	0	0	0	0	0		0	(10,800)	0	0	(10,800)
61093	58-0146380	01/01/2009	Atlanta Life Insurance Company	0	0	0	0	0		0	5,475	0	0	0
61093	58-0146380	05/01/2012	Atlanta Life Insurance Company	11,359	58,700	0	70,059	0		0	114,717	0	0	70,059
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	174,154	269,620	0	443,774	0		0	346,167	0	0	346,167
61093	58-0146380	12/01/1999	Atlanta Life Insurance Company	23,992	27,950	0	51,942	0		0	283,279	0	0	51,942
11285	00-0000000	01/01/2006	AZ Mont	951,944	716,000	0	1,667,944	0		0	1,902,560	0	0	1,667,944
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	0	0	0	0	0		0	0	0	0	0
11291	03-0346985	09/01/2011	Exchange Indemnity Company	0	5,254,899	435,280	5,690,179	0		3,813,405	0	0	3,567,868	5,690,179
63924	95-0780930	05/01/1972	Golden State Mutual Life Insurance Company	199	0	0	199	0		0	(3,512)	0	0	(3,512)
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	1,699,700	7,340,000	379,827	9,419,527	15,450,000	0001	0	0	0	3,277,103	9,419,527
11919	00-0000000	01/01/2009	MSK Insurance US	2,283,139	720,000	(238)	3,002,901	0		12,100,040	0	0	(1,898)	3,002,901
14862	00-0000000	04/01/2007	NiSource Insurance Corporation, Inc.	0	0	0	0	0		0	0	0	0	0
13195	00-0000000	01/01/2012	Orcas, Ltd.	8,963,817	13,651,000	534,999	23,149,816	21,000,000	0002	0	0	0	6,524,377	23,149,816
14418	26-1569115	01/01/2009	Risk Resources, Ltd.	0	0	0	0	0		0	0	0	0	0
00000	22-1975813	01/01/1975	Special Pooled Risk Administrators	0	504,712	0	504,712	0		0	0	0	0	0
0899999. General Account - Life and Annuity U.S. Non-Affiliates				14,184,709	28,584,061	1,349,868	44,118,638	36,450,000	XXX	15,913,445	2,548,000	0	13,367,450	43,277,562
00000	AA-3190773	12/01/2000	Transamerica International Re(Bermuda) Ltd	9,703,601	116,662	0	9,820,263	9,910,172	1001	0	0	0	0	9,820,263
00000	AA-3190773	07/01/2003	Transamerica International Re(Bermuda) Ltd	1,452,577	365	0	1,452,942	1,466,244	3001	0	0	0	0	1,452,942
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	56	0	0	0
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	5,470	0	0	5,470	0		0	14,197	0	0	5,470
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	150	0	0	0
00000	AA-1581002	06/01/2011	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	108	0	0	0
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	498	0	0	0
00000	AA-1581002	04/01/2003	Meiji Yasuda Life Insurance Company, Ltd.	0	7,000	0	7,000	0		0	14,509	0	0	7,000
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	502	0	0	0
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	585	0	0	0
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	532	0	0	0
00000	AA-3194154	07/01/2010	ACE Tempest Life Reinsurance Ltd.	358,994	166,189	0	525,183	500,000	0001	0	0	0	15,851	515,851
00000	AA-5420050	02/01/2013	Korean Reinsurance Company	2,432,745	135,399	0	2,568,144	4,091,334	0002	0	0	0	422,849	2,568,144
00000	AA-5420050	05/01/2012	Korean Reinsurance Company	2,578,120	816,917	0	3,395,037	5,408,666	0002	0	0	0	123,545	3,395,037
00000	00-0000000	02/01/2013	Swiss Life Ltd.	1,607,256	111,933	0	1,719,189	3,700,000	0003	0	0	0	226,378	1,719,189
00000	AA-1580095	11/01/2007	The Toa Reinsurance Company, Ltd.	758,485	2,941,712	0	3,700,197	4,660,293	0004	0	0	0	856,898	3,700,197
00000	AA-1580095	02/01/2013	The Toa Reinsurance Company, Ltd.	367,947	106,973	0	474,920	597,489	0004	0	0	0	195,006	474,920
00000	AA-1580095	05/01/2009	The Toa Reinsurance Company, Ltd.	50,429	72,840	0	123,269	155,253	0004	0	0	0	20,287	123,269
00000	AA-1580095	05/01/2009	The Toa Reinsurance Company, Ltd.	2,841,448	6,834,805	0	9,676,254	12,186,965	0004	0	0	0	1,161,548	9,676,254
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				22,157,072	11,310,796	0	33,467,868	42,676,416	XXX	0	31,137	0	3,022,362	33,458,536
1099999. Total General Account - Life and Annuity Non-Affiliates				36,341,781	39,894,857	1,349,868	77,586,506	79,126,416	XXX	15,913,445	2,579,137	0	16,389,812	76,736,098

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
1199999. Total General Account Life and Annuity				37,999,650	46,765,084	1,958,280	86,723,014	79,126,416	XXX	15,913,445	2,579,137	0	23,151,988	82,483,731
1499999. Total General Account - Accident and Health U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
61093	58-0146380	01/01/2012	Atlanta Life Insurance Company	0	2,000	0	2,000	0		0	32,828	0	0	2,000
11285	00-0000000	01/01/2006	AZ Mont	0	89,000	0	89,000	0		0	346,840	0	0	89,000
12929	00-0000000	09/01/2008	East End Insurance, Ltd.	0	0	0	0	0		0	0	0	0	0
38636	13-3031176	01/01/2014	Partners Re	0	71,248	0	71,248	0		0	0	0	1,506	1,506
14015	00-0000000	04/01/2012	IMI Assurance, Inc.	8,061,509	433,456	291,863	8,786,828	0		0	0	0	1,538,551	1,538,551
13097	00-0000000	01/01/2008	Marias Falls Insurance Company	4,224,947	266,318	79,467	4,570,732	8,000,000	0003	0	0	0	274,023	4,570,732
14862	00-0000000	01/01/2004	NiSource Insurance Corporation, Inc.	7,969,049	448,830	19,856	8,437,735	0		11,499,534	0	0	118,687	8,437,735
13195	00-0000000	01/01/2010	Orcas, Ltd.	48,386,694	3,015,020	692,835	52,094,549	50,500,000	0004	0	0	0	5,498,693	52,094,549
13195	00-0000000	01/01/2012	Orcas, Ltd.	0	3,935,825	315,357	4,251,182	0		0	0	0	1,890,632	1,890,632
1999999. General Account - Accident and Health U.S. Non-Affiliates				68,642,199	8,261,697	1,399,378	78,303,274	58,500,000	XXX	11,499,534	379,668	0	9,322,092	68,624,705
00000	AA-1120841	01/01/2014	AIG Europe (UK), Ltd.	0	0	0	0	0		0	0	0	0	0
00000	AA-3194128	01/01/2005	Allied World Assurance Company, Ltd.	0	1,200	0	1,200	0		0	0	0	0	0
00000	AA-1780091	02/01/2014	Arch Reinsurance Europe Underwriting Ltd.	0	0	0	0	0		0	0	0	0	0
00000	AA-1340125	01/01/2014	Hannover Ruckversicherung AG	0	0	0	0	0		0	0	0	0	0
00000	AA-1440076	01/01/2009	Sirius International Insurance Corporation	0	900	0	900	114,848	0005	0	0	0	0	900
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	53	0	0	0
00000	AA-1581002	02/01/2005	Meiji Yasuda Life Insurance Company, Ltd.	16,684	0	0	16,684	0		0	23,660	0	0	16,684
00000	AA-1581002	01/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	18	0	0	18	0		0	162	0	0	18
00000	AA-1581002	06/01/2010	Meiji Yasuda Life Insurance Company, Ltd.	0	0	0	0	0		0	16	0	0	0
00000	AA-1581002	01/01/2012	Meiji Yasuda Life Insurance Company, Ltd.	143	3	0	146	0		0	426	0	0	146
00000	AA-1581002	01/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	15	0	0	15	0		0	437	0	0	15
00000	AA-1581002	08/01/2008	Meiji Yasuda Life Insurance Company, Ltd.	80	2	0	82	0		0	1,302	0	0	82
00000	AA-1780042	01/01/2014	Zurich Insurance PLC	0	0	0	0	0		0	0	0	0	0
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				16,940	2,105	0	19,045	114,848	XXX	0	26,056	0	0	17,845
2199999. Total General Account - Accident and Health Non-Affiliates				68,659,139	8,263,802	1,399,378	78,322,319	58,614,848	XXX	11,499,534	405,724	0	9,322,092	68,642,550
2299999. Total General Account Accident and Health				68,659,139	8,263,802	1,399,378	78,322,319	58,614,848	XXX	11,499,534	405,724	0	9,322,092	68,642,550
2399999. Total General Account				106,658,789	55,028,886	3,357,658	165,045,333	137,741,264	XXX	27,412,978	2,984,861	0	32,474,080	151,126,281
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				84,484,777	36,845,758	2,749,778	124,080,313	94,950,000	XXX	27,412,978	2,927,668	0	22,724,028	111,934,574
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				22,174,012	18,183,128	607,880	40,965,020	42,791,264	XXX	0	57,193	0	9,750,052	39,191,707
9999999 - Totals				106,658,789	55,028,886	3,357,658	165,045,333	137,741,264	XXX	27,412,978	2,984,861	0	32,474,080	151,126,281

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
1001	1	021000018	The Bank of New York Mellon	9,910,172
1001	1	021000018	The Bank of New York Mellon	1,466,244
0001	1	121000248	Wells Fargo Bank	15,450,000
0002	1	021114661	Royal Bank of Scotland	21,000,000
0003	1	026003780	Deutsche Bank	8,000,000
0004	1	021001033	Deutsche Bank	50,500,000
0005	1	021000089	CitiBank	114,848
0001	1	061103593	Wells Fargo Bank, N.A.	500,000

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0002	1	021000089	Sumitomo Mitsui Banking Corp.	9,500,000
0003	1	021000018	Credit Suisse AG	3,700,000
0004	1		The Shizuoka Bank, LTD	17,600,000

SCHEDULE S - PART 5

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

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

NONE

(a)

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

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
(000 OMITTED)

		1 2014	2 2013	3 2012	4 2011	5 2010
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	4,319,872	9,682,038	3,192,193	7,872,083	2,841,727
2.	Commissions and reinsurance expense allowances	420,222	1,063,548	390,139	388,320	392,007
3.	Contract claims	4,173,141	4,008,296	3,804,308	3,807,155	3,205,951
4.	Surrender benefits and withdrawals for life contracts	1,140,136	1,175,898	1,340,147	1,323,629	1,315,490
5.	Dividends to policyholders	1,881,915	1,830,831	1,659,254	1,748,854	1,425,759
6.	Reserve adjustments on reinsurance ceded	(3,601,628)	(4,039,601)	(3,991,328)	(3,408,179)	(3,735,299)
7.	Increase in aggregate reserve for life and accident and health contracts	1,732,969	7,260,576	75,273	3,614,942	64,054
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	134,379	127,952	130,955	124,232	122,242
9.	Aggregate reserves for life and accident and health contracts	14,132,832	12,378,216	5,137,507	5,067,093	1,069,308
10.	Liability for deposit-type contracts	179,785	174,762	127,454	98,647	78,264
11.	Contract claims unpaid	374,063	412,346	387,589	364,620	328,644
12.	Amounts recoverable on reinsurance	115,804	91,168	64,575	54,368	52,775
13.	Experience rating refunds due or unpaid	10,635	6,521	6,196	12,883	12,385
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15.	Commissions and reinsurance expense allowances due	1,605	2,306	2,066	1,790	2,633
16.	Unauthorized reinsurance offset	13,919	22,178	31,756	9,740	15,111
17.	Offset for reinsurance with Certified Reinsurers	0	0	0	XXX	XXX
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	2,985	3,511	3,808	3,013	(716)
19.	Letters of credit (L)	137,741	106,913	72,852	52,767	24,200
20.	Trust agreements (T)	27,413	34,357	52,011	51,178	69,271
21.	Other (O)	0	0	0	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust	0	0	0	XXX	XXX
23.	Funds deposited by and withheld from (F)	0	0	0	XXX	XXX
24.	Letters of credit (L)	0	0	0	XXX	XXX
25.	Trust agreements (T)	0	0	0	XXX	XXX
26.	Other (O)	0	0	0	XXX	XXX

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	166,318,991,166	0	166,318,991,166
2.	Reinsurance (Line 16)	4,156,517,099	(4,156,517,099)	0
3.	Premiums and considerations (Line 15)	2,364,151,289	134,379,413	2,498,530,702
4.	Net credit for ceded reinsurance	XXX	18,143,475,158	18,143,475,158
5.	All other admitted assets (balance)	4,582,990,005	0	4,582,990,005
6.	Total assets excluding Separate Accounts (Line 26)	177,422,649,558	14,121,337,473	191,543,987,031
7.	Separate Account assets (Line 27)	131,679,262,832	0	131,679,262,832
8.	Total assets (Line 28)	309,101,912,391	14,121,337,473	323,223,249,863
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	115,940,148,528	13,761,193,676	129,701,342,204
10.	Liability for deposit-type contracts (Line 3)	20,591,343,792	0	20,591,343,792
11.	Claim reserves (Line 4)	1,583,793,871	374,062,849	1,957,856,720
12.	Policyholder dividends/reserves (Lines 5 through 7)	1,982,793,766	0	1,982,793,766
13.	Premium & annuity considerations received in advance (Line 8)	60,383,288	0	60,383,288
14.	Other contract liabilities (Line 9)	1,912,318,647	0	1,912,318,647
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	13,919,052	(13,919,052)	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	10,513,951	0	10,513,951
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19.	All other liabilities (balance)	25,367,388,076	0	25,367,388,076
20.	Total liabilities excluding Separate Accounts (Line 26)	167,462,602,972	14,121,337,473	181,583,940,445
21.	Separate Account liabilities (Line 27)	131,308,332,271	0	131,308,332,271
22.	Total liabilities (Line 28)	298,770,935,243	14,121,337,473	312,892,272,716
23.	Capital & surplus (Line 38)	10,330,977,148	XXX	10,330,977,148
24.	Total liabilities, capital & surplus (Line 39)	309,101,912,391	14,121,337,473	323,223,249,863
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	13,761,193,676		
26.	Claim reserves	374,062,849		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	4,156,517,099		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	18,291,773,623		
34.	Premiums and considerations	134,379,413		
35.	Reinsurance in unauthorized companies	13,919,052		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	148,298,465		
41.	Total net credit for ceded reinsurance	18,143,475,158		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama	AL	L	47,011,655	25,253,791	13,037,054	5,161,143	90,463,643	426,875
2. Alaska	AK	L	5,669,736	2,767,654	2,660,929	8,068,760	19,167,079	157,640
3. Arizona	AZ	L	67,589,003	929,243,635	21,900,619	115,065,906	1,133,799,163	3,070,845
4. Arkansas	AR	L	30,353,060	18,095,038	9,495,154	12,423,878	70,367,130	1,533,895
5. California	CA	L	381,042,862	374,112,631	118,477,989	1,715,093,025	2,588,726,507	33,026,884
6. Colorado	CO	L	61,704,193	58,099,129	18,236,005	92,540,934	230,580,261	1,273,214
7. Connecticut	CT	L	56,277,570	116,027,023	17,985,180	55,965,120	246,254,893	3,992,858
8. Delaware	DE	L	44,407,592	64,690,787	6,629,601	4,482,356	120,210,336	1,211,239,065
9. District of Columbia	DC	L	18,009,420	12,564,856	5,785,947	5,722,799	42,083,022	62,806,310
10. Florida	FL	L	267,245,699	456,291,163	70,628,547	108,648,934	902,814,343	14,370,657
11. Georgia	GA	L	109,637,162	83,129,627	33,812,523	35,248,611	261,827,923	4,100,516
12. Hawaii	HI	L	25,157,285	12,967,885	6,884,389	35,173,582	80,183,141	1,345,922
13. Idaho	ID	L	17,169,795	20,041,685	3,736,641	34,970,686	75,918,807	426,591
14. Illinois	IL	L	199,749,897	818,238,586	61,771,894	211,983,911	1,291,744,288	14,981,065
15. Indiana	IN	L	100,522,072	155,655,145	17,554,688	14,092,026	287,823,931	2,504,820
16. Iowa	IA	L	34,738,121	31,826,508	10,028,691	12,251,388	88,844,708	2,041,757
17. Kansas	KS	L	32,078,754	11,488,905	10,648,279	8,606,068	62,822,006	1,560,124
18. Kentucky	KY	L	43,075,363	39,937,760	12,128,679	11,300,948	106,442,750	2,296,850
19. Louisiana	LA	L	78,836,452	13,903,804	18,148,005	25,177,201	136,065,462	1,131,432
20. Maine	ME	L	23,916,025	16,042,552	5,144,084	17,470,213	62,572,874	391,728
21. Maryland	MD	L	111,909,902	83,472,231	28,702,642	24,706,890	248,791,665	2,658,937
22. Massachusetts	MA	L	102,975,010	78,777,185	33,245,118	61,295,775	276,293,088	5,028,490
23. Michigan	MI	L	108,611,796	455,133,752	31,707,851	92,855,418	688,308,817	5,382,560
24. Minnesota	MN	L	131,535,132	22,670,061	28,341,461	47,935,887	230,482,541	4,402,322
25. Mississippi	MS	L	27,594,590	7,557,441	9,262,371	2,941,856	47,356,258	354,692
26. Missouri	MO	L	72,833,744	34,710,781	18,999,651	22,675,269	149,219,445	4,509,761
27. Montana	MT	L	7,442,946	14,044,924	3,072,927	37,082,808	61,643,605	180,168
28. Nebraska	NE	L	20,769,419	4,714,968	6,897,366	17,827,364	50,209,117	430,366
29. Nevada	NV	L	18,178,852	29,660,098	5,666,477	104,616,917	158,122,344	1,407,990
30. New Hampshire	NH	L	20,451,774	19,496,230	4,769,010	6,686,763	51,403,777	1,174,637
31. New Jersey	NJ	L	576,965,969	1,008,099,476	117,801,824	690,490,841	2,393,358,110	22,936,432
32. New Mexico	NM	L	24,360,308	25,671,253	4,784,439	186,683,967	241,499,967	1,651,121
33. New York	NY	L	437,845,778	284,588,747	123,179,459	261,754,469	1,107,368,453	557,541,642
34. North Carolina	NC	L	126,597,780	151,793,088	35,345,255	20,278,452	334,014,575	3,436,975
35. North Dakota	ND	L	6,169,544	1,677,870	2,944,536	16,688,502	27,480,452	157,651
36. Ohio	OH	L	146,884,471	232,289,422	53,727,865	95,358,631	528,260,389	4,294,355
37. Oklahoma	OK	L	37,820,627	25,731,709	13,060,067	3,975,448	80,587,851	1,724,969
38. Oregon	OR	L	23,658,046	54,730,529	9,606,795	206,654,177	294,649,547	2,919,858
39. Pennsylvania	PA	L	268,128,279	193,545,064	67,991,448	265,461,119	795,125,910	12,320,479
40. Rhode Island	RI	L	12,587,180	10,619,748	3,587,321	3,854,175	30,648,424	400,893
41. South Carolina	SC	L	66,156,033	68,160,995	28,107,388	30,884,006	193,308,422	2,583,923
42. South Dakota	SD	L	6,963,381	2,346,469	1,958,651	13,355,917	24,624,418	177,422
43. Tennessee	TN	L	74,275,348	98,153,671	24,989,143	48,605,649	246,023,811	6,089,427
44. Texas	TX	L	299,320,691	495,175,595	96,660,017	46,503,906	937,660,209	19,055,187
45. Utah	UT	L	21,337,323	19,246,434	9,361,134	91,853,088	141,797,979	381,671
46. Vermont	VT	L	10,216,509	10,076,269	1,492,738	4,602,936	26,388,452	157,763
47. Virginia	VA	L	109,838,880	53,146,454	40,793,341	25,509,797	229,288,472	4,867,402
48. Washington	WA	L	69,935,785	81,565,346	47,402,158	459,526,717	658,430,006	5,911,380
49. West Virginia	WV	L	22,083,345	31,052,386	5,451,265	(14,340,335)	44,246,661	1,059,011
50. Wisconsin	WI	L	69,120,203	38,167,170	19,016,394	15,827,935	142,131,702	1,969,421
51. Wyoming	WY	L	6,420,000	2,331,207	2,148,432	8,179,795	19,079,434	169,214
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	L	840,580	534,321	40,660	2,603,629	4,019,190	3
54. Puerto Rico	PR	L	5,955,578	4,352,060	1,244,957	(198,157)	11,354,438	157,718
55. U.S. Virgin Islands	VI	L	164,806	299,579	51,498	2,903,406	3,419,289	2,711
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	L	1,441,331	7,914,761	1,110,658	12,259,318	22,726,068	946,192
58. Aggregate Other Alien	OT	XXX	12,033,101	30,490,122	1,107,035	7,227,655	50,857,913	1,037,355
59. Subtotal		(a) 54	4,703,615,757	6,942,375,580	1,348,324,250	5,454,577,479	18,448,893,066	2,040,159,146
90. Reporting entity contributions for employee benefits plans		XXX	27,229,855	0	10,660,302	56,333,187	94,223,344	1,628,606
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,382,890,125	0	0	0	1,382,890,125	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	104,738,731	0	115,131	0	104,853,862	0
94. Aggregate or other amounts not allocable by State		XXX	1,422,202,386	0	0	0	1,422,202,386	41,138,962
95. Totals (Direct Business)		XXX	7,640,676,854	6,942,375,580	1,359,099,683	5,510,910,666	21,453,062,783	2,082,926,714
96. Plus reinsurance assumed		XXX	2,643,172,652	526,398,520	1,000,049	0	3,170,571,221	0
97 Totals (All Business)		XXX	10,283,849,506	7,468,774,100	1,360,099,732	5,510,910,666	24,623,634,004	2,082,926,714
98. Less reinsurance ceded		XXX	4,040,225,321	452,565	62,811,682	0	4,103,489,568	0
99. Totals (All Business) less Reinsurance Ceded		XXX	6,243,624,185	7,468,321,535	(b) 1,297,288,050	5,510,910,666	20,520,144,436	2,082,926,714
DETAILS OF WRITE-INS								
58001. ASM American Samoa		XXX	3,293	0	0	0	3,293	0
58002. MNP Northern Mariana Islands		XXX	98,244	0	0	0	98,244	0
58003. AND Andorra		XXX	40,000	0	0	0	40,000	0
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	11,891,564	30,490,122	1,107,035	7,227,655	50,716,376	1,037,355
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	12,033,101	30,490,122	1,107,035	7,227,655	50,857,913	1,037,355
9401. Servicemember's Group Life Insurance		XXX	1,033,874,484	0	0	0	1,033,874,484	41,138,962
9402. Paid up additions		XXX	388,221,244	0	0	0	388,221,244	0
9403. Interest allowed on premium and considerations paid in advance		XXX	106,658	0	0	0	106,658	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	1,422,202,386	0	0	0	1,422,202,386	41,138,962

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

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

Individual insurance premium and annuity considerations are allocated based on insured's residence. Group life insurance and group accident and health insurance are allocated based on location of lives. Credit life and credit health insurance are allocated based on location in which the credit transaction took place. Group annuity considerations are allocated on the location of lives. Deposit-type funds are allocated on the contractholder's principal place of business, except contracts where individual records are maintained, then allocated based on location.

(a) Insert the number of L responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10..

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	47,011,655	25,253,791	9,248,923	2,187,324	426,875	84,128,568
2. Alaska	AK	5,669,736	2,767,654	2,051,579	307,873	157,640	10,954,482
3. Arizona	AZ	67,589,003	929,243,635	11,531,449	6,624,122	3,070,845	1,018,059,054
4. Arkansas	AR	30,353,060	18,095,038	4,842,034	756,417	1,533,895	55,580,444
5. California	CA	381,042,862	374,112,631	62,847,875	42,110,872	33,026,884	893,141,124
6. Colorado	CO	61,704,193	58,099,129	9,861,679	6,425,619	1,273,214	137,363,834
7. Connecticut	CT	56,277,570	116,027,023	7,819,344	8,117,363	3,992,858	192,234,158
8. Delaware	DE	44,407,592	64,690,787	3,947,605	1,572,573	1,211,239,065	1,325,857,622
9. District of Columbia	DC	18,009,420	12,564,856	3,905,058	1,109,631	62,806,310	98,395,275
10. Florida	FL	267,245,699	456,291,163	44,736,220	18,768,169	14,370,657	801,411,908
11. Georgia	GA	109,637,162	83,129,627	22,241,658	7,968,196	4,100,516	227,077,159
12. Hawaii	HI	25,157,285	12,967,885	3,258,664	2,734,065	1,345,922	45,463,821
13. Idaho	ID	17,169,795	20,041,685	1,850,229	1,181,555	426,591	40,669,855
14. Illinois	IL	199,749,897	818,238,586	36,815,319	18,986,851	14,981,065	1,088,771,718
15. Indiana	IN	100,522,072	155,655,145	9,884,690	4,578,845	2,504,820	273,145,572
16. Iowa	IA	34,738,121	31,826,508	5,135,023	4,135,100	2,041,757	77,876,509
17. Kansas	KS	32,078,754	11,488,905	6,601,106	3,220,139	1,560,124	54,949,028
18. Kentucky	KY	43,075,363	39,937,760	7,344,088	3,102,187	2,296,850	95,756,248
19. Louisiana	LA	78,836,452	13,903,804	12,544,513	2,842,242	1,131,432	109,258,443
20. Maine	ME	23,916,025	16,042,552	2,428,060	2,319,014	391,728	45,097,379
21. Maryland	MD	111,909,902	83,472,231	12,237,495	13,665,807	2,658,937	223,944,372
22. Massachusetts	MA	102,975,010	78,777,185	19,233,243	11,193,294	5,028,490	217,207,222
23. Michigan	MI	108,611,796	455,133,752	13,144,411	14,191,993	5,382,560	596,464,512
24. Minnesota	MN	131,535,132	22,670,061	16,794,535	9,260,514	4,402,322	184,662,564
25. Mississippi	MS	27,594,590	7,557,441	6,439,071	1,350,535	354,692	43,296,329
26. Missouri	MO	72,833,744	34,710,781	10,727,014	5,576,823	4,509,761	128,358,123
27. Montana	MT	7,442,946	14,044,924	1,385,870	1,469,944	180,168	24,523,852
28. Nebraska	NE	20,769,419	4,714,968	3,864,461	2,287,346	430,366	32,066,560
29. Nevada	NV	18,178,852	29,660,098	3,505,096	1,584,124	1,407,990	54,336,160
30. New Hampshire	NH	20,451,774	19,496,230	2,647,367	1,621,174	1,174,637	45,391,182
31. New Jersey	NJ	576,965,969	1,008,099,476	88,379,686	28,430,249	22,936,432	1,724,811,812
32. New Mexico	NM	24,360,308	25,671,253	2,160,178	1,991,601	1,651,121	55,834,461
33. New York	NY	437,845,778	284,588,747	79,030,299	37,134,611	557,541,642	1,396,141,077
34. North Carolina	NC	126,597,780	151,793,088	17,091,611	13,152,701	3,436,975	312,072,155
35. North Dakota	ND	6,169,544	1,677,870	1,673,266	890,028	157,651	10,568,359
36. Ohio	OH	146,884,471	232,289,422	25,455,369	23,693,585	4,294,355	432,617,202
37. Oklahoma	OK	37,820,627	25,731,709	9,170,997	2,759,592	1,724,969	77,207,894
38. Oregon	OR	23,658,046	54,730,529	5,485,048	3,387,070	2,919,858	90,180,551
39. Pennsylvania	PA	268,128,279	193,545,064	41,992,698	20,298,817	12,320,479	536,285,337
40. Rhode Island	RI	12,587,180	10,619,748	1,959,811	1,213,663	400,893	26,781,295
41. South Carolina	SC	66,156,033	68,160,995	14,662,717	11,163,209	2,583,923	162,726,877
42. South Dakota	SD	6,963,381	2,346,469	771,720	1,018,692	177,422	11,277,684
43. Tennessee	TN	74,275,348	98,153,671	16,579,887	5,621,168	6,089,427	200,719,501
44. Texas	TX	299,320,691	495,175,595	65,247,068	17,309,653	19,055,187	896,108,194
45. Utah	UT	21,337,323	19,246,434	6,496,789	2,011,005	381,671	49,473,222
46. Vermont	VT	10,216,509	10,076,269	891,366	475,248	157,763	21,817,155
47. Virginia	VA	109,838,880	53,146,454	25,241,504	11,232,395	4,867,402	204,326,635
48. Washington	WA	69,935,785	81,565,346	32,335,301	7,426,875	5,911,380	197,174,687
49. West Virginia	WV	22,083,345	31,052,386	3,909,029	937,141	1,059,011	59,040,912
50. Wisconsin	WI	69,120,203	38,167,170	12,180,593	4,925,892	1,969,421	126,363,279
51. Wyoming	WY	6,420,000	2,331,207	1,154,513	776,447	169,214	10,851,381
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	840,580	534,321	28,165	11,550	3	1,414,619
54. Puerto Rico	PR	5,955,578	4,352,060	824,947	38,150	157,718	11,328,453
55. U.S. Virgin Islands	VI	164,806	299,579	33,209	9,344	2,711	509,649
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	1,441,331	7,914,761	1,059,330	40,920	946,192	11,402,534
58. Aggregate Other Alien	OT	12,033,101	30,490,122	728,657	282,903	1,037,355	44,572,138
59. Total		4,703,615,757	6,942,375,580	813,417,437	397,482,220	2,040,159,146	14,897,050,140

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

	FEIN	STATE	NAIC
Prudential Financial, Inc.	22-3703799	NJ	
Coconino, LLC	22-3703799	DE	
Commerce Street Investments, LLC	22-3703799	DE	
Commercial Finance EFD 2002-I, LLC	74-3052539	DE	
Ferry Street I LLC	32-0295275	DE	
Coolidge, LLC	22-3703799	DE	
Essex, LLC	22-3703799	DE	
Financial Assurance Japan, Inc.		JPN	
Greenlee, LLC	22-3703799	DE	
Hirakata, LLC	47-2196234	DE	
Maricopa, LLC	22-3703799	DE	
Oki-ni, LLC	47-2184042	DE	
PAR III Holdings, LLC	80-0519860	DE	
Prudential Arizona Reinsurance III Company	90-0420885	AZ	14297
Pramerica of Bermuda Life Assurance Company, Ltd.		BMU	
Pruco Assignment Corporation		BRB	
Pruco Reinsurance Ltd.	98-0405513	AZ	14294
PRUCO, LLC	22-1916652	NJ	
Prudential Capital and Investment Services, LLC	22-2422630	DE	
Broome Street Holdings, LLC	22-2422630	DE	
Braeloch Successor Corporation	52-1410008	DE	
Braeloch Holdings Inc.	72-1195798	DE	
Graham Resources, Inc.	72-0839016	DE	
Graham Royalty, Ltd.	72-0899620	LA	
PP Prudential Properties, Inc.	13-3014502	DE	
Prudential Equity Group, LLC	22-2347336	DE	
Prudential Securities Credit Corp., LLC	13-3466662	DE	
Prudential Securities Secured Financing Corporation	13-3526694	DE	
Prudential Securities Structured Assets, Inc.	31-0944462	DE	
Pruservicos Participacoes Ltda.		BRA	
Kyoei do Brasil Companhia de Seguros		BRA	
Prudential do Brasil Seguros de Vida S.A.		BRA	
Prudential Annuities Holding Company, Inc.	13-3921265	DE	
Prudential Annuities, Inc.	06-1198540	DE	
AST Investment Services, Inc.	06-1332633	CT	
Prudential Annuities Distributors, Inc.	06-1212909	DE	
Prudential Annuities Information Services & Technology Corporation	06-1181537	DE	
Prudential Annuities Life Assurance Corporation	06-1241288	AZ	86630
Ironbound Fund LLC	80-0588812	DE	
PALAC Realty Investments, LLC	06-1241288	DE	
Vailsburg Fund LLC	61-1719773	DE	
Prudential Asset Management Holding Company LLC	14-1960383	DE	
PIFM Holdco, LLC	13-4122960	DE	
Prudential Investment Management Services LLC	37-1610226	DE	
Prudential Investments LLC	22-3468527	NY	
Prudential Investments of Canada Ltd.		CAN	
Prudential Mutual Fund Services LLC	22-3489487	NY	
PIM Investments, Inc.	11-3657742	DE	
PIM Foreign Investments, Inc.	51-0401161	DE	
ARL Holdings, Inc.	51-0405043	DE	
Glenealy International Limited		VGB	
PGA Asian Retail Limited		BMU	
PGA European Limited		BMU	
Pramerica Real Estate Investment Clubs Limited Partnership		GBR	
PLA Co-Investor LLC	27-2809795	DE	
PREI International, Inc.	51-0401156	DE	
Prudential Real Estate Investors, S. de R.L. de C.V.		MEX	
PRECO ACCOUNT III LLC	20-4052755	DE	
PRECO ACCOUNT PARTNERSHIP III, LP	20-4053134	DE	
PRECO Account IV LLC		DE	
PRECO Account Partnership IV LP	26-2806036	DE	
PRECO III GP Limited LLC	20-4175392	DE	
PREI Mezzanine Fund I LLC	11-3657742	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	86-1064049	DE	

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

Prudential Real Estate Companies Account Partnership II, LP	41-2049010	DE
Prudential Real Estate Companies Fund II (LP) LLC	20-0895283	DE
Prudential Real Estate Companies Fund II LLC	01-0720295	DE
PIM Warehouse, Inc.	22-3760580	DE
PMCC Holding Company	22-3776860	NJ
Prudential Mortgage Capital Company, LLC	22-3529425	DE
Capital Agricultural Property Services, Inc.	22-2661428	DE
Gateway Holdings II, LLC	22-3529425	DE
Mulberry Street Investment, L.P.	45-4091967	DE
Gateway Holdings, LLC	22-3529425	DE
Mulberry Street Investment, L.P.	45-4091967	DE
Mulberry Street Partners, LLC	22-3529425	DE
Prudential Agricultural Credit, Inc.	62-1173951	TN
Prudential Asset Resources, Inc.	75-2927192	DE
Prudential MC Asset Holding Company, LLC	22-3529425	DE
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN
Prudential Mortgage Capital Asset Holding Company, LLC	76-0847121	DE
Prudential Mortgage Capital Company I, LLC	22-3529425	DE
Prudential Mortgage Capital Company II, LLC	22-3529425	DE
Prudential Mortgage Capital Funding, LLC	22-3529427	DE
PMCF Holdings, LLC	22-3529427	DE
PMCF Properties, LLC	22-3529427	DE
Prudential Mortgage SL, LLC	22-3529427	DE
Prudential Mortgage Capital Holdings, LLC	54-1647759	DE
Prudential Affordable Mortgage Company, LLC	54-1890355	DE
Prudential Multifamily Mortgage, LLC	54-1561741	DE
Prudential Huntoon Paige Associates, LLC	54-1598853	DE
Prudential Multifamily Asset Holding Company I, LLC	54-1561741	DE
Prudential Investment Management, Inc.	22-2540245	NJ
AREF GP Ltd.		CYM
Commerce Street Holdings, LLC	26-3060201	DE
Columbus Drive Partners, L.P.	26-3060201	DE
Prudential Capital Partners Management Fund III, L.P.	27-1181598	DE
EuroPRISA Management Company S.A.		LUX
Everbright Pramerica Fund Management Co., Ltd.		CHN
Jennison Associates LLC	52-2069785	DE
Market Street Holdings IV, LLC	45-4282123	DE
Lake Street Partners IV, L.P.	61-1672492	DE
Prudential Capital Partners Management Fund IV, L.P.	46-0975452	DE
Mubadala Pramerica Real Estate Investors (MENA) Limited		CYM
Mubadala Pramerica Real Estate Investors Limited		CYM
Mulberry Street Holdings, LLC	22-2540245	DE
Prudential Capital Partners Management Fund II, L.P.	36-4570114	DE
Stetson Street Partners, L.P.	51-0536180	DE
PGR Advisors I, Inc.	22-3084100	DE
GRA (Bermuda) Limited		BMU
PIM KF Blocker Holdings LLC		DE
PIM USPF V Manager LLC		DE
USPF V Carry LLC	46-3190806	DE
USPF V Co-Invest LLC	46-3199904	DE
USPF V Investment LP	46-3211288	DE
USPF V Investment LP	46-3211288	DE
PIM/PREI Co-Invest Holdings, LLC	20-4328897	DE
PLA Administradora, LLC		DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
PLA Administradora Industrial SRL		MEX
PLA Administradora, S. de R.L. de C.V.		MEX
PREI Administradora, S.C.		MEX
PREI Administradora, S.C.		MEX
PLA Mexico Industrial Manager I LLC	20-0369929	DE
PLA Mexico Industrial Manager II LLC	20-2958294	DE
PLA Residential Fund III Manager, LLC	26-0807837	DE
PLA Residential Fund III Aggregating Manager, LLC	26-1748223	DE
PLA Residential Fund III Limited Manager, LLC	26-1870506	DE

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

PLA Residential Fund IV Manager, LLC	26-1797297	DE
PLA Residential Fund IV Aggregating Manager, LLC	26-3706638	DE
PLA Retail Fund I LLC	20-3935728	DE
PLA Retail Fund I Manager, LLC	20-3935670	DE
PLA Retail Fund I Blue, LP	20-5408319	DE
PLA Retail Fund I Red, LP	20-5505067	DE
PLA Retail Fund I, LP	20-5029185	DE
PLA Retail Fund Manager I Sub, LLC	20-5604807	DE
PLA Services Manager Mexico, LLC	38-3869145	DE
PLA Asesoria Profesional II, S. de R.L. de C.V.		MEX
PLA Asesoria Profesional, S.de R.L. de C.V.		MEX
Pramerica Financial Limited		GBR
EuroPRISA Sub-fund A Feeder GP Limited		GBR
PPPF General Partner LLP		GBR
Pramerica (GP) Limited		GBR
Pramerica Real Estate Investment Clubs Limited Partnership		GBR
Pramerica (GP2) Limited		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Property Partners Fund (Scotland) Limited Partnership		GBR
Pramerica Real Estate Investment Clubs (Scotland) Limited Partnership		GBR
Pramerica Real Estate Investment Clubs Limited Partnership		GBR
Preco III (Scotland) Limited Partnership		GBR
Preco IV (Scotland) Limited Partnership		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica Fund Management Limited		GBR
Pramerica General Partner LLP		GBR
Pramerica Investment Management Limited		GBR
Pramerica Luxembourg Corporate Directorship Sarl		LUX
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
Pramerica Real Estate Capital GP (Scots) Limited		GBR
PPPF General Partner LLP		GBR
Pramerica Europrisa Feeder GP LLP		GBR
Pramerica General Partner LLP		GBR
Pramerica PRECAP I GP LLP		GBR
Pramerica PRECAP II GP LLP		GBR
Pramerica PRECAP III GP LLP		GBR
Pramerica PRECAP IV GP LLP		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital III (Scots), Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital IV (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
PRECO III GP LLP		GBR
Pramerica Real Estate Capital I GP (Scotland) Limited		GBR
Pramerica Real Estate Capital I (Scotland) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital II (Scots) Limited Partnership		GBR
Pramerica Real Estate Capital I GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital I GP Limited		GBR
Pramerica Real Estate Capital II GP Limited		GBR
Pramerica Real Estate Capital III GP Limited		GBR
Pramerica Real Estate Capital IV GP (Scots Feeder) LLP		GBR
Pramerica Real Estate Capital IV GP Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
Pramerica Real Estate Investors (Luxembourg) S.A.		LUX
PREI Gayrimenkul Yatirim Ltd.		DEU
Pramerica Real Estate Investors Limited		GBR
Pramerica Real Estate Capital V (Netherlands) GP LLP		GBR
Pramerica Real Estate Capital V (Scots), Limited Partnership		GBR
PRECO III GP LLP		GBR
PRICOA Capital Group Limited		GBR
PRICOA Management Partner Limited		GBR
Sterling Private Placement Management LLP		GBR

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

Senior Housing UK General Partner Limited		GBR	
Senior Housing UK II General Partner Limited		GBR	
Sterling Private Placement Management LLP		GBR	
Pramerica Fixed Income (Asia) Limited		SGP	
Pramerica Investment Management (Australia) Pty Ltd		AUS	
Pramerica Property Partners Fund LLC		DE	
Pramerica Real Estate Investors (Asia) Pte. Ltd.		SGP	
AREF Cayman Co Ltd.		CYM	
Pramerica Real Estate Investors (Beijing) Co., Ltd.		CHN	
Pramerica Retail (Beijing) Co., Ltd.		CHN	
PREFG Hanwha Manager, LLC	46-4151721	DE	
PREI Acquisition I, Inc.	76-0716270	DE	
PREI Acquisition II, Inc.	87-0692760	DE	
Pramerica Real Estate International AG		DEU	
ASPF II - Feeder Fund GmbH		DEU	
ASPF II Management GmbH		DEU	
EuroPRISA Management Company S.A.		LUX	
Pramerica Real Estate Investors (France) S.A.S.		FRA	
Pramerica Real Estate Investors (Luxembourg) S.A.		LUX	
Pramerica Real Estate Investors (Portugal) LDA		PRT	
PREI Gayrimenkul Yatirim Ltd.		DEU	
TMW ASPF I Verwaltungs GmbH & Co. KG		DEU	
TMW ASPF Management GmBH		DEU	
TMW Fonds Verwaltungsgesellschaft mbH		DEU	
TMW USPF Verwaltungs GmbH		DEU	
PREI Acquisition LLC		DE	
Prudential/TMW Real Estate Group LLC	76-0716270	DE	
TMW USPF III - Verwaltungs - GmbH & Co. KG		DEU	
TMW Real Estate Group, LLC	58-1469519	DE	
TMW Management, LLC	58-2446544	GA	
TMW Realty Advisors, LLC	58-1469519	GA	
U.S. Property Management III, L.P.	58-2644569	GA	
TMW USPF II - Verwaltungs - GmbH & Co. KG		DEU	
PREI HYDG, LLC	22-2540245	DE	
PRISA Fund Manager LLC	46-1234240	DE	
PRISA III Fund PIM, LLC	26-0703167	DE	
PRISA III Fund GP, LLC	26-0703262	DE	
Pru Alpha Partners I, LLC	33-1184402	DE	
Pru Fixed Income Emerging Markets Partners I LLC	22-2540245	DE	
Prudential Capital Group, L.P.	36-4378881	DE	
Prudential Capital Partners Management Fund, L.P.	22-3804254	DE	
Prudential Financial Korea, Inc.		KOR	
Prudential Fixed Income Global Liquidity Relative Value Partners, LLC		DE	
Prudential Fixed Income U.S. Relative Value Partners, LLC	22-2540245	DE	
Prudential Home Building Investors, Inc.	22-3166454	NJ	
Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
Prudential Latin American Investments, Ltd.		CYM	
Prudential Private Placement Investors L.P.	22-3217050	DE	
Prudential Private Placement Investors, Inc.	22-3258762	NJ	
Prudential Private Placement Investors L.P.	22-3217050	DE	
Prudential Real Estate Investors (Japan) K. K.		JPN	
Prudential Real Estate Investors Investimentos Imobiliarios Ltda.		BRA	
Prudential Real Estate Investors, S. de R.L. de C.V.		MEX	
Prudential Trust Company	23-2189568	PA	
Quantitative Management Associates LLC	33-1077887	NJ	
Senior Housing Partners III, L.L.C.	20-4021147	DE	
Senior Housing Partners III, L.P.	20-4021236	DE	
Senior Housing Partners IV L.L.C.	45-2222533	DE	
Senior Housing Partnership Fund IV L.L.C.	45-2228275	DE	
SHP IV Carried Interest, LP	46-2533632	DE	
SMP Holdings, Inc.	22-3451934	DE	
TRGOAG Company, Inc.	22-3195450	DE	
Prudential Financial, Inc. Nonqualified Retirement Plan Trust	22-3703799	NJ	
Prudential Holdings, LLC	22-3703799	NJ	
The Prudential Insurance Company of America	22-1211670	NJ	68241
ARL Holdings, Inc.	51-0405043	DE	
Asset Disposition Trust, 1995-2	22-1211670	NJ	
Campus Drive, LLC	22-1211670	DE	

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

Chadwick Boulevard Investment Holdings Co., LLC	36-4774952	DE	
Adlerwerke CB Investment LLC	90-1033806	DE	
CB German Retail LLC		DE	
Colico II, Inc.	65-1188865	DE	
COLICO, INC.	26-0004065	DE	
Don Cesar Investor LLC	22-1211670	DE	
Dryden Finance, Inc.	51-0381284	DE	
Edison Place Senior Note LLC	26-2159422	DE	
Finsbury Circus Limited		CYM	
Flor-Ag Corporation	22-2354448	FL	
Gateway CDE LLC	20-8190723	DE	
Gateway Sub-CDE I, LLC	20-8190821	DE	
Gateway Sub-CDE II, LLC	20-8190899	DE	
Gateway Sub-CDE III, LLC	20-8190948	DE	
GIBRALTAR BSN HOLDINGS SDN BHD		MYS	
Gibraltar BSN Life Berhad		MYS	
Ironbound Fund LLC	80-0588812	DE	
Orchard Street Acres Inc.	46-4516531	DE	
PAR III Holdings, LLC	80-0519860	DE	
PIC Realty Corporation	22-1856768	DE	
PLA Retail Fund I, LP	20-5029185	DE	
PPCP-I Holding Co., LLC	22-1211670	DE	
PPCP-II Holding Co., LLC	22-1211670	DE	
Pramerica Fosun Life Insurance Co., Ltd.		CHN	
PRECO ACCOUNT PARTNERSHIP III, LP	20-4053134	DE	
PRECO Account Partnership IV LP	26-2806036	DE	
PREI Mezzanine Fund I LP	26-3696118	DE	
Pru 101 Wood LLC	22-1211670	DE	
PRU 3XSquare, LLC	22-1211670	DE	
Pruco Life Insurance Company	22-1944557	AZ	79227
Edison Place Senior Note LLC	26-2159422	DE	
Ironbound Fund LLC	80-0588812	DE	
PLAZ Realty Investments, LLC	22-1944557	DE	
Pruco Life Insurance Company of New Jersey	22-2426091	NJ	97195
Ironbound Fund LLC	80-0588812	DE	
PLNJ Realty Investments, LLC	22-2426091	DE	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Prudential Global Funding LLC	33-1106788	DE	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Vailsburg Fund LLC	61-1719773	DE	
Pruco Securities, LLC	90-1018590	NJ	
Prudential Agricultural Property Holding Company, LLC	22-1211670	DE	
Prudential Arizona Reinsurance Captive Company	33-1095301	AZ	14299
Prudential Arizona Reinsurance Term Company	27-1629186	AZ	14300
Prudential Arizona Reinsurance Universal Company	45-2941561	AZ	14298
Prudential Commercial Property Holding Company, LLC	22-1211670	DE	
Prudential Financial Securities Investment Trust Enterprise		TWN	
Prudential Funding, LLC	22-2231168	NJ	
Prudential Global Funding LLC	33-1106788	DE	
Prudential Home Building Investment Advisers, L.P.	22-3172945	NJ	
Prudential Impact Investments Holdings LLC	22-1211670	DE	
Prudential CSR Investments LLC	22-1211670	DE	
Prudential Industrial Properties, LLC	22-1211670	DE	
Prudential Insurance Agency, LLC	36-4576911	NJ	
Prudential Legacy Insurance Company of New Jersey	27-2457213	NJ	13809
Prudential New Jersey Captive Insurance Company	32-0347598	NJ	
Prudential Real Estate Companies Account Partnership II, LP	41-2049010	DE	
Prudential Realty Securities, Inc.	22-2429253	DE	
Prudential 900 Aviation Boulevard, LLC	22-2429253	DE	
Prudential Retirement Insurance and Annuity Company	06-1050034	CT	93629
Edison Place Senior Note LLC	26-2159422	DE	
PRIAC Property Acquisitions, LLC	06-1050034	DE	
PRIAC Realty Investments, LLC	06-1050034	DE	
Prince Albert Road Limited		CYM	
Prudential Securities Group LLC	80-0313436	DE	
Cottage Street Investments LLC	22-1211670	DE	
Cottage Street Orbit Acquisition, LLC	22-1211670	DE	
Dryden Finance II, LLC	22-3626219	DE	

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

Halsey Street Investments LLC	22-1211670	DE	
Pramerica (Hong Kong) Holdings Limited		HKG	
Pramerica Holdings Ltd		GBR	
PBI (UK) Limited		GBR	
Prudential Retirement Holdings, LLC	80-0313436	DE	
MC Insurance Agency Services, LLC	95-4846137	CA	
Mullin TBG Insurance Agency Services, LLC	20-4106571	DE	
MullinTBG Advisory Services, LLC	20-5754764	DE	
TBG Insurance Services Corporation	20-2004636	DE	
Mullin TBG Insurance Agency Services, LLC	20-4106571	DE	
Washington Street Investments LLC	22-1211670	DE	
Prudential Seguros, S.A.		ARG	
Prudential Structured Settlement Company	22-3813545	DE	
Prudential Term Reinsurance Company	46-4641980	AZ	15456
Prudential Universal Reinsurance Company	90-1009745	AZ	15344
Ironbound Fund LLC	80-0588812	DE	
Residential Services Corporation of America LLC	52-1618675	DE	
Securitized Asset Sales, Inc.	52-1822794	DE	
The Prudential Home Mortgage Company, Inc.	22-2221081	NJ	
The Prudential Home Mortgage Securities Company, Inc.	22-2844334	DE	
Rock George V S.à. r.l.		LUX	
49-51 avenue George V Holdings SAS		FRA	
49-51 avenue George V SCI		FRA	
Rock Global Real Estate LLC	90-0804297	DE	
Rock European Real Estate Holdings S.àr.l.		LUX	
Rock UK Real Estate Holdings S.àr.l.		LUX	
Rock Harman House S.a.r.l.		LUX	
Rock Meguro LLC	22-1211670	DE	
Rock Rossmarkt S.ar.l.		LUX	
Rock UK Real Estate II S.a.r.l.		LUX	
Rosado Grande LLC	22-1211670	DE	
Ross Avenue Investments LLC	22-1211670	DE	
Ross Avenue Minerals 2012, LLC	22-1211670	DE	
Senior Housing Partners III, L.P.	20-4021236	DE	
Strand Investments Limited		CYM	
SVIIT Holdings, Inc.	22-3451932	DE	
The Prudential Assigned Settlement Services Corp.	22-3444614	NJ	
The Prudential Brazilian Capital Fund LP		CYM	
The Prudential Variable Contract Real Property Partnership	22-2967252	NJ	
Universal Prudential Arizona Reinsurance Company	41-2214052	AZ	14296
Ironbound Fund LLC	80-0588812	DE	
Vailsburg Fund LLC	61-1719773	DE	
Vailsburg Fund LLC	61-1719773	DE	
Prudential IBH Holdco, Inc.	22-3804354	DE	
Prudential Bank & Trust, FSB	58-1861313	US	
Prudential International Insurance Holdings, Ltd.	51-0389061	DE	
DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED		IND	
Financial Assurance Japan, Inc.		JPN	
Pramerica Business Consulting (Shanghai) Company Limited		CHN	
Pramerica Financial Asia Headquarters Pte. Ltd.		SGP	
Pramerica Life S.p.A.		ITA	
Pramerica Marketing S.r.l.		ITA	
Pramerica Systems Ireland Limited		IRL	
Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna		POL	
Prudential Holdings of Japan, Inc.		JPN	
Financial Assurance Japan, Inc.		JPN	
The Gibraltar Life Insurance Co., Ltd.		JPN	
CLIS Co., Ltd.		JPN	
Financial Assurance Japan, Inc.		JPN	
Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership		JPN	
The Prudential Gibraltar Financial Life Insurance Co., Ltd.		JPN	
Toho Shinyo Hosho Company		JPN	
The Prudential Life Insurance Company, Ltd.		JPN	
Prudential General Services of Japan Y.K.		JPN	
Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership		JPN	
Prudential Planning Co., Ltd.		JPN	
Prudential International Investments Corporation	22-3773705	DE	
PGLH of Delaware, Inc.	01-0722005	DE	

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

Pramerica Asset Managers Private Limited		IND	
Pramerica Trustees Private Limited		IND	
Pramerica Financial Asia Limited		VGB	
Pramerica Asia Fund Management Limited		HKG	
Pramerica Asset Managers Private Limited		IND	
Pramerica Trustees Private Limited		IND	
Prudential Financial Securities Investment Trust Enterprise		TWN	
Prudential International Investments Cayman		CYM	
GAP Advisors (Cayman), Ltd.		CYM	
GAP-P Holdings (Cayman), Ltd.		CYM	
GAP-P LT Holdings (Cayman), Ltd.		CYM	
Prudential Investment Management Japan Co., Ltd.		JPN	
UBI Pramerica SGR, S.p.A.		ITA	
Prudential Life Insurance Company of Taiwan Inc.		TWN	
Prudential Seguros Mexico, S.A.		MEX	
Prudential Seguros, S.A.		ARG	
Prudential Servicios, S. de R.L. de C.V.		MEX	
Pruservicos Participacoes Ltda.		BRA	
The Prudential Life Insurance Company of Korea, Ltd.		KOR	
Prudential International Insurance Service Company, L.L.C.	51-0389060	DE	
Prudential General Services of Japan Y.K.		JPN	
Prudential Seguros Mexico, S.A.		MEX	
Prudential Seguros, S.A.		ARG	
Prudential Systems Japan, Limited		JPN	
Rockstone Co., Ltd.		JPN	
Prudential International Investments, LLC	22-2615976	DE	
Prudential International Investments Advisers, LLC	61-1462577	DE	
Prudential Servicios, S. de R.L. de C.V.		MEX	
Prudential Japan Holdings, LLC	22-3795856	DE	
Kyoei Annuity Home Co. Ltd. (Kabushiki Kaisha Kyouei Nenkin Home)		JPN	
Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
CLIS Co., Ltd.		JPN	
PG Business Service Co., Ltd		JPN	
CLIS Co., Ltd.		JPN	
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
PG Collection Service Co., Ltd.		JPN	
PG Insurance Service Co., Ltd. (PG Insurance Service Kabushiki Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
Prudential Real Estate Management Co., Ltd. (Prudential Real Estate Management Yugen Kaisha)		JPN	
Prudential Gibraltar Agency Co., Ltd. (Prudential Gibraltar Agency Kabushiki Kaisha)		JPN	
Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
Sanei Collection Service Co., Ltd. (Kabushi Kaisha San-ei Shuuno Service)		JPN	
Satsuki Properties Co., Ltd. (Yugen Kaisha Satsuki Properties)		JPN	
Prudential Newark Realty, LLC	90-0974836	NJ	
Prudential Retirement Financial Services Holding LLC	22-3703799	DE	
Global Portfolio Strategies, Inc.	06-1055669	CT	
Quartzsite, LLC	22-3703799	DE	
Rock City MC, LLC	46-1449916	DE	
The Prudential Real Estate Financial Services of America, Inc.	33-0454677	CA	
Vantage Casualty Insurance Company	06-1709211	IN	11821
Yavapai LLC	22-3703799	DE	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000	22-3703799	3091924	0001137774	New York Stock Exchange	Prudential Financial, Inc.	NJ	UIP			0.000		
		00000	22-3703799				Coconino, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Commerce Street Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	74-3052539				Commercial Finance EFD 2002-I, LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	32-0295275				Ferry Street I LLC	DE	NIA	Commerce Street Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Coolidge, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Essex, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Financial, Inc.	Ownership	14.250	Prudential Financial, Inc.	
		00000	22-3703799				Greenlee, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	47-2196234				Hirakata, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Maricopa, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	47-2184042				Oki-ni, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0519860				PAR III Holdings, LLC	DE	DS	Prudential Financial, Inc.	Ownership	99.000	Prudential Financial, Inc.	
		14297	90-0420885				Prudential Arizona Reinsurance III Company	AZ	IA	PAR III Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica of Bermuda Life Assurance Company, Ltd.	BMU	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pruco Assignment Corporation	BRB	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		14294	98-0405513				Pruco Reinsurance Ltd.	AZ	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1916652				PRUCO, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2422630				Prudential Capital and Investment Services, LLC	DE	NIA	PRUCO, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2422630				Broome Street Holdings, LLC	DE	NIA	Prudential Capital and Investment Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	52-1410008				Braeloch Successor Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	72-1195798				Braeloch Holdings Inc.	DE	NIA	Braeloch Successor Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000	72-0839016				Graham Resources, Inc.	DE	NIA	Braeloch Holdings Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	72-0899620				Graham Royalty, Ltd.	LA	NIA	Graham Resources, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	13-3014502				PP Prudential Properties, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2347336		0000201170		Prudential Equity Group, LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	13-3466662				Prudential Securities Credit Corp., LLC	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	13-3526694				Prudential Securities Secured Financing Corporation	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	31-0944462				Prudential Securities Structured Assets, Inc.	DE	NIA	Broome Street Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	PRUCO, LLC	Ownership	0.000	Prudential Financial, Inc.	
		00000					Kyoei do Brasil Companhia de Seguros	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	88.000	Prudential Financial, Inc.	
		00000					Prudential do Brasil Seguros de Vida S.A.	BRA	IA	Pruservicos Participacoes Ltda.	Ownership	99.610	Prudential Financial, Inc.	
		00000	13-3921265				Prudential Annuities Holding Company, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1198540				Prudential Annuities, Inc.	DE	NIA	Prudential Annuities Holding Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1332633				AST Investment Services, Inc.	CT	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1212909		0000826433		Prudential Annuities Distributors, Inc.	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1181537				Prudential Annuities Information Services & Technology Corporation	DE	NIA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	86630	06-1241288		0000881453		Prudential Annuities Life Assurance Corporation	AZ	IA	Prudential Annuities, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	5.240	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	06-1241288				PALAC Realty Investments, LLC	DE	NIA	Prudential Annuities Life Assurance Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Prudential Annuities Life Assurance Corporation	Ownership	1.700	Prudential Financial, Inc.	
		00000	14-1960383				Prudential Asset Management Holding Company LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	13-4122960				PIFM Holdco, LLC	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	37-1610226		0000799091		Prudential Investment Management Services LLC	DE	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3468527		0001172327		Prudential Investments LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Investments of Canada Ltd.	CAN	NIA	Prudential Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3489487				Prudential Mutual Fund Services LLC	NY	NIA	PIFM Holdco, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	11-3657742				PIM Investments, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0401161				PIM Foreign Investments, Inc.	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0405043				ARL Holdings, Inc.	DE	DS	PIM Foreign Investments, Inc.	Ownership	14.000	Prudential Financial, Inc.	
		00000					Glenealy International Limited	VGB	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PGA Asian Retail Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PGA European Limited	BMU	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	PGA European Limited	Ownership	25.000	Prudential Financial, Inc.	
		00000	27-2809795				PLA Co-Investor LLC	DE	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0401156				PREI International, Inc.	DE	NIA	PIM Foreign Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Real Estate Investors, S. de R.L. de C.V.	MEX	NIA	PIM Foreign Investments, Inc.	Ownership	0.030	Prudential Financial, Inc.	
		00000	20-4052755				PRECO ACCOUNT III LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	PRECO ACCOUNT III LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000					PRECO Account IV LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	PRECO Account IV LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000	20-4175392				PRECO III GP Limited LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	11-3657742				PREI Mezzanine Fund I LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	PREI Mezzanine Fund I LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	PIM Investments, Inc.	Ownership	5.000	Prudential Financial, Inc.	
		00000	86-1064049				PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	41-2049010				Prudential Real Estate Companies Account Partnership II, LP	DE	NIA	PRUDENTIAL REAL ESTATE COMPANIES ACCOUNT II LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000	20-0895283				Prudential Real Estate Companies Fund II - LP) LLC	DE	NIA	PIM Investments, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	01-0720295				Prudential Real Estate Companies Fund II LLC	DE	NIA	PIM Investments, Inc.	Ownership	65.750	Prudential Financial, Inc.	
		00000	22-3760580				PIM Warehouse, Inc.	DE	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3776860				PMCC Holding Company	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529425		0001114203		Prudential Mortgage Capital Company, LLC	DE	NIA	PMCC Holding Company	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2661428				Capital Agricultural Property Services, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529425				Gateway Holdings II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	45-4091967		0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings II, LLC	Ownership	50.000	Prudential Financial, Inc.	
		00000	22-3529425				Gateway Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	45-4091967		0001532515		Mulberry Street Investment, L.P.	DE	NIA	Gateway Holdings, LLC	Ownership	50.000	Prudential Financial, Inc.	
		00000	22-3529425				Mulberry Street Partners, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	62-1173951				Prudential Agricultural Credit, Inc.	TN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	75-2927192				Prudential Asset Resources, Inc.	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529425				Prudential MC Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	Prudential Mortgage Capital Company, LLC	Ownership	0.050	Prudential Financial, Inc.	
		00000	76-0847121				Prudential Mortgage Capital Asset Holding Company, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529425				Prudential Mortgage Capital Company I, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529425				Prudential Mortgage Capital Company II, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529427				Prudential Mortgage Capital Funding, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529427				PMCF Holdings, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529427				PMCF Properties, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3529427				Prudential Mortgage SL, LLC	DE	NIA	Prudential Mortgage Capital Funding, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	54-1647759				Prudential Mortgage Capital Holdings, LLC	DE	NIA	Prudential Mortgage Capital Company, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	54-1890355				Prudential Affordable Mortgage Company, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	54-1561741				Prudential Multifamily Mortgage, LLC	DE	NIA	Prudential Mortgage Capital Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	54-1598853				Prudential Huntoon Paige Associates, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	54-1561741				Prudential Multifamily Asset Holding Company I, LLC	DE	NIA	Prudential Multifamily Mortgage, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2540245		0000946754		Prudential Investment Management, Inc.	NJ	NIA	Prudential Asset Management Holding Company LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					AREF GP Ltd.	CYM	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-3060201				Commerce Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-3060201		0001460092		Columbus Drive Partners, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	26.750	Prudential Financial, Inc.	
		00000	27-1181598		0001460136		Prudential Capital Partners Management Fund III, L.P.	DE	NIA	Commerce Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	Prudential Investment Management, Inc.	Ownership	0.800	Prudential Financial, Inc.	
		00000					Everbright Pramerica Fund Management Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	45.000	Prudential Financial, Inc.	
		00000	52-2069785		0000053417		Jennison Associates LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	45-4282123				Market Street Holdings IV, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	61-1672492				Lake Street Partners IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	28.550	Prudential Financial, Inc.	
		00000	46-0975452				Prudential Capital Partners Management Fund IV, L.P.	DE	NIA	Market Street Holdings IV, LLC	Ownership	75.000	Prudential Financial, Inc.	
		00000					Mubadala Pramerica Real Estate Investors - MENA) Limited	CYM	NIA	Prudential Investment Management, Inc.	Ownership	50.000	Prudential Financial, Inc.	
		00000					Mubadala Pramerica Real Estate Investors Limited	CYM	NIA	Mubadala Pramerica Real Estate Investors -MENA) Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2540245				Mulberry Street Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	36-4570114		0001324806		Prudential Capital Partners Management Fund II, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	75.000	Prudential Financial, Inc.	
		00000	51-0536180		0001324767		Stetson Street Partners, L.P.	DE	NIA	Mulberry Street Holdings, LLC	Ownership	32.600	Prudential Financial, Inc.	
		00000	22-3084100				PGR Advisors I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					GRA -Bermuda) Limited	BMU	NIA	PGR Advisors I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PIM KF Blocker Holdings LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PIM USPF V Manager LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	46-3190806				USPF V Carry LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	17.390	Prudential Financial, Inc.	
		00000	46-3199904				USPF V Co-Invest LLC	DE	NIA	PIM USPF V Manager LLC	Ownership	20.690	Prudential Financial, Inc.	
		00000	46-3211288				USPF V Investment LP	DE	NIA	USPF V Co-Invest LLC	Ownership	72.500	Prudential Financial, Inc.	
		00000	46-3211288				USPF V Investment LP	DE	NIA	PIM USPF V Manager LLC	Ownership	27.500	Prudential Financial, Inc.	
		00000	20-4328897				PIM/PREI Co-Invest Holdings, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PLA Administradora, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional II, S. de R.L. de C.V.	Ownership	0.030	Prudential Financial, Inc.	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
		00000					PLA Administradora Industrial SRL	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	50.000	Prudential Financial, Inc	
		00000					PLA Administradora, S. de R.L. de C.V.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	99.970	Prudential Financial, Inc.	
		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	80.000	Prudential Financial, Inc.	
		00000					PREI Administradora, S.C.	MEX	NIA	PLA Asesoria Profesional, S.de R.L. de C.V.	Ownership	20.000	Prudential Financial, Inc.	
		00000	20-0369929				PLA Mexico Industrial Manager I LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-2958294				PLA Mexico Industrial Manager II LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-0807837				PLA Residential Fund III Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-1748223				PLA Residential Fund III Aggregating Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-1870506				PLA Residential Fund III Limited Manager, LLC	DE	NIA	PLA Residential Fund III Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-1797297				PLA Residential Fund IV Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-3706638				PLA Residential Fund IV Aggregating Manager, LLC	DE	NIA	PLA Residential Fund IV Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-3935728				PLA Retail Fund I LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-3935670				PLA Retail Fund I Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-5408319				PLA Retail Fund I Blue, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000	20-5505067				PLA Retail Fund I Red, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	0.200	Prudential Financial, Inc.	
		00000	20-5604807				PLA Retail Fund Manager I Sub, LLC	DE	NIA	PLA Retail Fund I Manager, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	38-3869145				PLA Services Manager Mexico, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					PLA Asesoria Profesional II, S. de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	
		00000					PLA Asesoria Profesional, S.de R.L. de C.V.	MEX	NIA	PLA Services Manager Mexico, LLC	Ownership	1.000	Prudential Financial, Inc.	
		00000					Pramerica Financial Limited	GBR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					EuroPRISA Sub-fund A Feeder GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					PPPF General Partner LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica -GP) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica -GP) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica -GP2) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Property Partners Fund - Scotland) Limited Partnership	GBR	NIA	Pramerica -GP2) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Property Partners Fund - Scotland) Limited Partnership	GBR	NIA	Pramerica Property Partners Fund - Scotland) Limited Partnership	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investment Clubs - Scotland) Limited Partnership	GBR	NIA	Pramerica -GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investment Clubs Limited Partnership	GBR	NIA	Pramerica Real Estate Investment Clubs - Scotland) Limited Partnership	Ownership	25.000	Prudential Financial, Inc.	
		00000					Preco III -Scotland) Limited Partnership	GBR	NIA	Pramerica -GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Preco IV -Scotland) Limited Partnership	GBR	NIA	Pramerica -GP2) Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Fund Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica General Partner LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Investment Management Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Luxembourg Corporate Directorship Sarl	LUX	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital GP -Scots) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					PPPF General Partner LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Europrisa Feeder GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica General Partner LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP I GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP II GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP III GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica PRECAP IV GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Pramerica Real Estate Capital I GP -Scots Feeder) LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital III -Scots), Limited Partnership	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	52.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital III -Scots), Limited Partnership	GBR	NIA	Pramerica Real Estate Capital III - Scots), Limited Partnership	Ownership	48.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital IV -Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	56.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital IV -Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital IV -Scots) Limited Partnership	Ownership	44.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital IV GP -Scots Feeder) LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital V -Scots), Limited Partnership	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	1.000	Prudential Financial, Inc.	
		00000					PRECO III GP LLP	GBR	NIA	Pramerica Real Estate Capital GP -Scots) Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital I GP - Scotland) Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital I -Scotland) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital I GP - Scotland) Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital II -Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital I GP - Scotland) Limited	Ownership	58.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital II -Scots) Limited Partnership	GBR	NIA	Pramerica Real Estate Capital II -Scots) Limited Partnership	Ownership	42.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital I GP -Scots Feeder) LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital I GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital II GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital III GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital IV GP -Scots Feeder) LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital IV GP Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital V - Netherlands) GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors - Luxembourg) S.A.	LUX	NIA	Pramerica Financial Limited	Ownership	0.020	Prudential Financial, Inc.	
		00000					PREI Gayrimenkul Yatirim Ltd.	DEU	NIA	Pramerica Real Estate Investors - Luxembourg) S.A.	Ownership	0.500	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital V - Netherlands) GP LLP	GBR	NIA	Pramerica Real Estate Investors Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Capital V -Scots), Limited Partnership	GBR	NIA	Pramerica Real Estate Investors Limited	Ownership	99.000	Prudential Financial, Inc.	
		00000					PRECO III GP LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					PRICOA Capital Group Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					PRICOA Management Partner Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Sterling Private Placement Management LLP	GBR	NIA	PRICOA Management Partner Limited	Ownership	50.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Senior Housing UK General Partner Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Senior Housing UK II General Partner Limited	GBR	NIA	Pramerica Financial Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Sterling Private Placement Management LLP	GBR	NIA	Pramerica Financial Limited	Ownership	50.000	Prudential Financial, Inc.	
		00000					Pramerica Fixed Income -Asia) Limited	SGP	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Investment Management - Australia) Pty Ltd	AUS	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Property Partners Fund LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors -Asia) Pte. Ltd.	SGP	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					AREF Cayman Co Ltd.	CYM	NIA	Pramerica Real Estate Investors -Asia) Pte. Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors -Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Retail -Beijing) Co., Ltd.	CHN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	46-4151721				PREFG Hanwha Manager, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	76-0716270				PREI Acquisition I, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	87-0692760				PREI Acquisition II, Inc.	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate International AG	DEU	NIA	PREI Acquisition II, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					ASPF II - Feeder Fund GmbH	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					ASPF II Management GmbH	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					EuroPRISA Management Company S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.200	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors -France) S.A.S.	FRA	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors - Luxembourg) S.A.	LUX	NIA	Pramerica Real Estate International AG	Ownership	99.980	Prudential Financial, Inc.	
		00000					Pramerica Real Estate Investors -Portugal) LDA	PRT	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					PREI Gayrimenkul Yatirim Ltd.	DEU	NIA	Pramerica Real Estate International AG	Ownership	99.500	Prudential Financial, Inc.	
		00000					TMW ASPF I Verwaltungs GmbH & Co. KG	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					TMW ASPF Management GmbH	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					TMW Fonds Verwaltungsgesellschaft mbH	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					TMW USPF Verwaltungs GmbH	DEU	NIA	Pramerica Real Estate International AG	Ownership	100.000	Prudential Financial, Inc.	
		00000					PREI Acquisition LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	76-0716270				Prudential/TMW Real Estate Group LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					TMW USPF III - Verwaltungs - GmbH & Co. KG	DEU	NIA	Prudential/TMW Real Estate Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	58-1469519				TMW Real Estate Group, LLC	DE	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	58-2446544				TMW Management, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	58-1469519				TMW Realty Advisors, LLC	GA	NIA	TMW Real Estate Group, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	58-2644569				U.S. Property Management III, L.P.	GA	NIA	TMW Realty Advisors, LLC	Ownership	70.000	Prudential Financial, Inc.	
		00000					TMW USPF II - Verwaltungs - GmbH & Co. KG	DEU	NIA	PREI Acquisition I, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2540245				PREI HYDG, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	46-1234240				PRISA Fund Manager LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-0703167				PRISA III Fund PIM, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-0703262				PRISA III Fund GP, LLC	DE	NIA	PRISA III Fund PIM, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	33-1184402				Pru Alpha Partners I, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2540245				Pru Fixed Income Emerging Markets Partners I LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	36-4378881				Prudential Capital Group, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	54.500	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	22-3804254				Prudential Capital Partners Management Fund, L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	80.560	Prudential Financial, Inc.	
		00000					Prudential Financial Korea, Inc.	KOR	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Fixed Income Global Liquidity Relative Value Partners, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2540245				Prudential Fixed Income U.S. Relative Value Partners, LLC	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3166454				Prudential Home Building Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	Prudential Home Building Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
		00000					Prudential Latin American Investments, Ltd.	CYM	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Investment Management, Inc.	Ownership	99.000	Prudential Financial, Inc.	
		00000	22-3258762				Prudential Private Placement Investors, Inc.	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3217050				Prudential Private Placement Investors L.P.	DE	NIA	Prudential Private Placement Investors, Inc.	Ownership	1.000	Prudential Financial, Inc.	
		00000					Prudential Real Estate Investors (Japan) K. K.	JPN	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Real Estate Investors Investimentos Imobiliarios Ltda.	BRA	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Real Estate Investors, S. de R.L. de C.V.	MEX	NIA	Prudential Investment Management, Inc.	Ownership	99.970	Prudential Financial, Inc.	
		00000	23-2189568				Prudential Trust Company	PA	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	33-1077887				Quantitative Management Associates LLC	NJ	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4021147				Senior Housing Partners III, L.L.C.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4021236				Senior Housing Partners III, L.P.	DE	NIA	Senior Housing Partners III, L.L.C.	Ownership	0.200	Prudential Financial, Inc.	
		00000	45-2222533				Senior Housing Partners IV L.L.C.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	45-2228275				Senior Housing Partnership Fund IV L.L.C.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	46-2533632				SHP IV Carried Interest, LP	DE	NIA	Prudential Investment Management, Inc.	Ownership	50.000	Prudential Financial, Inc.	
		00000	22-3451934				SMP Holdings, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3195450				TRGOAG Company, Inc.	DE	NIA	Prudential Investment Management, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Prudential Financial, Inc. Nonqualified Retirement Plan Trust	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Prudential Holdings, LLC	NJ	UDP	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	68241	22-1211670				The Prudential Insurance Company of America	NJ	RE	Prudential Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0405043				ARL Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	86.000	Prudential Financial, Inc.	
		00000	22-1211670				Asset Disposition Trust, 1995-2	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Campus Drive, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	36-4774952				Chadwick Boulevard Investment Holdings Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	90-1033806				Adlerwerke CB Investment LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					CB German Retail LLC	DE	DS	Chadwick Boulevard Investment Holdings Co., LLC	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

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		00000	65-1188865				Colico II, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-0004065				COLICO, INC.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Don Cesar Investor LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0381284				Dryden Finance, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	The Prudential Insurance Company of America	Ownership	84.910	Prudential Financial, Inc.	
		00000					Finsbury Circus Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2354448				Flor-Ag Corporation	FL	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-8190723				Gateway CDE LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-8190821				Gateway Sub-CDE I, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-8190899				Gateway Sub-CDE II, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-8190948				Gateway Sub-CDE III, LLC	DE	DS	Gateway CDE LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					GIBRALTAR BSN HOLDINGS SDN BHD	MYS	NIA	The Prudential Insurance Company of America	Ownership	70.000	Prudential Financial, Inc.	
		00000					Gibraltar BSN Life Berhad	MYS	DS	GIBRALTAR BSN HOLDINGS SDN BHD	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	76.080	Prudential Financial, Inc.	
		00000	46-4516531				Orchard Street Acres Inc.	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0519860				PAR III Holdings, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	1.000	Prudential Financial, Inc.	
		00000	22-1856768				PIC Realty Corporation	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-5029185				PLA Retail Fund I, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	2.530	Prudential Financial, Inc.	
		00000	22-1211670				PPCP-I Holding Co., LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				PPCP-II Holding Co., LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Fosun Life Insurance Co., Ltd.	CHN	DS	The Prudential Insurance Company of America	Ownership	50.000	Prudential Financial, Inc.	
		00000	20-4053134				PRECO ACCOUNT PARTNERSHIP III, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	
		00000	26-2806036				PRECO Account Partnership IV LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	
		00000	26-3696118				PREI Mezzanine Fund I LP	DE	NIA	The Prudential Insurance Company of America	Ownership	94.800	Prudential Financial, Inc.	
		00000	22-1211670				Pru 101 Wood LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				PRU 3XSquare, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	79227	22-1944557				Pruco Life Insurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Pruco Life Insurance Company	Ownership	3.060	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	12.320	Prudential Financial, Inc.	
		00000	22-1944557				PLAZ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	97195	22-2426091		0000712622		Pruco Life Insurance Company of New Jersey	NJ	DS	Pruco Life Insurance Company	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	2.830	Prudential Financial, Inc.	
		00000	22-2426091				PLNJ Realty Investments, LLC	DE	DS	Pruco Life Insurance Company of New Jersey	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	Pruco Life Insurance Company of New Jersey	Ownership	4.500	Prudential Financial, Inc.	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	Pruco Life Insurance Company	Ownership	1.000	Prudential Financial, Inc.	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	Pruco Life Insurance Company	Ownership	53.800	Prudential Financial, Inc.	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Pruco Life Insurance Company	Ownership	10.900	Prudential Financial, Inc.	
		00000	90-1018590		0001455540		Pruco Securities, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Prudential Agricultural Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		14299	33-1095301				Prudential Arizona Reinsurance Captive Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		14300	27-1629186				Prudential Arizona Reinsurance Term Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		14298	45-2941561				Prudential Arizona Reinsurance Universal Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Prudential Commercial Property Holding Company, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	The Prudential Insurance Company of America	Ownership	91.200	Prudential Financial, Inc.	
		00000	22-2231168				Prudential Funding, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	33-1106788				Prudential Global Funding LLC	DE	DS	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
		00000	22-3172945				Prudential Home Building Investment Advisers, L.P.	NJ	NIA	The Prudential Insurance Company of America	Ownership	99.000	Prudential Financial, Inc.	
		00000	22-1211670				Prudential Impact Investments Holdings LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Prudential CSR Investments LLC	DE	NIA	Prudential Impact Investments Holdings LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Prudential Industrial Properties, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	36-4576911				Prudential Insurance Agency, LLC	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	13809	27-2457213				Prudential Legacy Insurance Company of New Jersey	NJ	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	32-0347598				Prudential New Jersey Captive Insurance Company	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	41-2049010				Prudential Real Estate Companies Account Partnership II, LP	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	
		00000	22-2429253				Prudential Realty Securities, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	63.740	Prudential Financial, Inc.	
		00000	22-2429253				Prudential 900 Aviation Boulevard, LLC	DE	DS	Prudential Realty Securities, Inc.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0304	The Prudential Group	93629	06-1050034		0001444597		Prudential Retirement Insurance and Annuity Company	CT	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	26-2159422				Edison Place Senior Note LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	12.030	Prudential Financial, Inc.	
		00000	06-1050034				PRIAC Property Acquisitions, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1050034				PRIAC Realty Investments, LLC	DE	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prince Albert Road Limited	CYM	DS	Prudential Retirement Insurance and Annuity Company	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0313436				Prudential Securities Group LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Cottage Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Cottage Street Orbit Acquisition, LLC	DE	DS	Cottage Street Investments LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3626219				Dryden Finance II, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Halsey Street Investments LLC	DE	NIA	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica -Hong Kong) Holdings Limited	HKG	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Holdings Ltd	GBR	NIA	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					PBI -UK) Limited	GBR	DS	Pramerica Holdings Ltd	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0313436				Prudential Retirement Holdings, LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	95-4846137				MC Insurance Agency Services, LLC	CA	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	MC Insurance Agency Services, LLC	Ownership	50.000	Prudential Financial, Inc.	
		00000	20-5754764				MullinTBG Advisory Services, LLC	DE	DS	Mullin TBG Insurance Agency Services, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-2004636				TBG Insurance Services Corporation	DE	DS	Prudential Retirement Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4106571				Mullin TBG Insurance Agency Services, LLC	DE	DS	TBG Insurance Services Corporation	Ownership	50.000	Prudential Financial, Inc.	
		00000	22-1211670				Washington Street Investments LLC	DE	DS	Prudential Securities Group LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Seguros, S.A.	ARG	DS	The Prudential Insurance Company of America	Ownership	0.000	Prudential Financial, Inc.	
		00000	22-3813545				Prudential Structured Settlement Company	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		15456	46-4641980				Prudential Term Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		15344	90-1009745				Prudential Universal Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Prudential Universal Reinsurance Company	Ownership	1.670	Prudential Financial, Inc.	
		00000	52-1618675				Residential Services Corporation of America LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	52-1822794		0000895035		Securitized Asset Sales, Inc.	DE	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2221081				The Prudential Home Mortgage Company, Inc.	NJ	DS	Residential Services Corporation of America LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2844334				The Prudential Home Mortgage Securities Company, Inc.	DE	DS	The Prudential Home Mortgage Company, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rock George V S.à. r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					49-51 avenue George V Holdings SAS	FRA	NIA	Rock George V S.à. r.l.	Ownership	100.000	Prudential Financial, Inc.	
		00000					49-51 avenue George V SCI	FRA	NIA	Rock George V S.à. r.l.	Ownership	1.000	Prudential Financial, Inc.	
		00000	90-0804297				Rock Global Real Estate LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Rock European Real Estate Holdings S.àr.l.	LUX	NIA	Rock Global Real Estate LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rock UK Real Estate Holdings S.àr.l.	LUX	NIA	Rock European Real Estate Holdings S.àr.l.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rock Harman House S.a.r.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Rock Meguro LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rock Rossmarkt S.ar.l.	LUX	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rock UK Real Estate II S.a.r.l.	LUX	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Rosado Grande LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Ross Avenue Investments LLC	DE	NIA	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-1211670				Ross Avenue Minerals 2012, LLC	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	20-4021236				Senior Housing Partners III, L.P.	DE	NIA	The Prudential Insurance Company of America	Ownership	99.800	Prudential Financial, Inc.	
		00000					Strand Investments Limited	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3451932				SVIIT Holdings, Inc.	DE	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3444614				The Prudential Assigned Settlement Services Corp.	NJ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000					The Prudential Brazilian Capital Fund LP	CYM	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2967252				The Prudential Variable Contract Real Property Partnership	NJ	NIA	The Prudential Insurance Company of America	Ownership	41.700	Prudential Financial, Inc.	
		14296	41-2214052				Universal Prudential Arizona Reinsurance Company	AZ	DS	The Prudential Insurance Company of America	Ownership	100.000	Prudential Financial, Inc.	
		00000	80-0588812				Ironbound Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	1.860	Prudential Financial, Inc.	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	Universal Prudential Arizona Reinsurance Company	Ownership	9.900	Prudential Financial, Inc.	
		00000	61-1719773				Vailsburg Fund LLC	DE	DS	The Prudential Insurance Company of America	Ownership	77.500	Prudential Financial, Inc.	
		00000	22-3804354				Prudential IBH Holdco, Inc.	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	58-1861313				Prudential Bank & Trust, FSB	US	NIA	Prudential IBH Holdco, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0389061				Prudential International Insurance Holdings, Ltd.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					DHFL PRAMERICA LIFE INSURANCE COMPANY LIMITED	IND	IA	Prudential International Insurance Holdings, Ltd.	Ownership	26.000	Prudential Financial, Inc.	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	0.050	Prudential Financial, Inc.	
		00000					Pramerica Business Consulting (Shanghai) Company Limited	CHN	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Financial Asia Headquarters Pte. Ltd.	SGP	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Pramerica Life S.p.A.	ITA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Marketing S.r.l.	ITA	NIA	Pramerica Life S.p.A.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Systems Ireland Limited	IRL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Zycie Towarzystwo Ubezpieczen i Reasekuracji Spólka Akcyjna	POL	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Holdings of Japan, Inc.	JPN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	Prudential Holdings of Japan, Inc.	Ownership	80.490	Prudential Financial, Inc.	
		00000					The Gibraltar Life Insurance Co., Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					CLIS Co., Ltd.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	10.000	Prudential Financial, Inc.	
		00000					Financial Assurance Japan, Inc.	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	5.210	Prudential Financial, Inc.	
		00000					Prudential Mortgage Asset Holdings 1 Japan Investment Business Limited Partnership	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	99.950	Prudential Financial, Inc.	
		00000					The Prudential Gibraltar Financial Life Insurance Co., Ltd.	JPN	IA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Toho Shinyo Hosho Company	JPN	NIA	The Gibraltar Life Insurance Co., Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					The Prudential Life Insurance Company, Ltd.	JPN	IA	Prudential Holdings of Japan, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	10.000	Prudential Financial, Inc.	
		00000					Prudential Mortgage Asset Holdings 2 Japan Investment Business Limited Partnership	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	99.950	Prudential Financial, Inc.	
		00000					Prudential Planning Co., Ltd.	JPN	NIA	The Prudential Life Insurance Company, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3773705				Prudential International Investments Corporation	DE	NIA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000	01-0722005				PGLH of Delaware, Inc.	DE	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Asset Managers Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Trustees Private Limited	IND	NIA	PGLH of Delaware, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Financial Asia Limited	VGB	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Asia Fund Management Limited	HKG	NIA	Pramerica Financial Asia Limited	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pramerica Asset Managers Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	
		00000					Pramerica Trustees Private Limited	IND	NIA	Pramerica Financial Asia Limited	Ownership	0.000	Prudential Financial, Inc.	
		00000					Prudential Financial Securities Investment Trust Enterprise	TWN	DS	Prudential International Investments Corporation	Ownership	0.000	Prudential Financial, Inc.	
		00000					Prudential International Investments Cayman	CYM	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000					GAP Advisors -Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	40.000	Prudential Financial, Inc.	
		00000					GAP-P Holdings -Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	48.310	Prudential Financial, Inc.	
		00000					GAP-P LT Holdings -Cayman), Ltd.	CYM	NIA	Prudential International Investments Cayman	Ownership	44.440	Prudential Financial, Inc.	
		00000					Prudential Investment Management Japan Co., Ltd.	JPN	NIA	Prudential International Investments Corporation	Ownership	100.000	Prudential Financial, Inc.	
		00000					UBI Pramerica SGR, S.p.A.	ITA	NIA	Prudential International Investments Corporation	Ownership	35.000	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000					Prudential Life Insurance Company of Taiwan Inc.	TWN	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Holdings, Ltd.	Ownership	96.630	Prudential Financial, Inc.	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Pruservicos Participacoes Ltda.	BRA	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000					The Prudential Life Insurance Company of Korea, Ltd.	KOR	IA	Prudential International Insurance Holdings, Ltd.	Ownership	100.000	Prudential Financial, Inc.	
		00000	51-0389060				Prudential International Insurance Service Company, L.L.C.	DE	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential General Services of Japan Y.K.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	90.000	Prudential Financial, Inc.	
		00000					Prudential Seguros Mexico, S.A.	MEX	IA	Prudential International Insurance Service Company, L.L.C.	Ownership	0.000	Prudential Financial, Inc.	
		00000					Prudential Seguros, S.A.	ARG	DS	Prudential International Insurance Service Company, L.L.C.	Ownership	3.370	Prudential Financial, Inc.	
		00000					Prudential Systems Japan, Limited	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Rockstone Co., Ltd.	JPN	NIA	Prudential International Insurance Service Company, L.L.C.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-2615976				Prudential International Investments, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	61-1462577				Prudential International Investments Advisers, LLC	DE	NIA	Prudential International Investments, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Servicios, S. de R.L. de C.V.	MEX	IA	Prudential International Investments, LLC	Ownership	0.000	Prudential Financial, Inc.	
		00000	22-3795856				Prudential Japan Holdings, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000					Kyoei Annuity Home Co. Ltd. -Kabushiki Kaisha Kyouei Nenkin Home)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Sanei Collection Service Co., Ltd. -Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Kyoei Annuity Home Co. Ltd. -Kabushiki Kaisha Kyouei Nenkin Home)	Ownership	34.480	Prudential Financial, Inc.	
		00000					CLIS Co., Ltd.	JPN	NIA	Sanei Collection Service Co., Ltd. -Kabushi Kaisha San-ei Shuuno Service)	Ownership	10.000	Prudential Financial, Inc.	
		00000					PG Business Service Co., Ltd	JPN	NIA	Sanei Collection Service Co., Ltd. -Kabushi Kaisha San-ei Shuuno Service)	Ownership	100.000	Prudential Financial, Inc.	
		00000					CLIS Co., Ltd.	JPN	NIA	PG Business Service Co., Ltd	Ownership	45.000	Prudential Financial, Inc.	
		00000					PG Insurance Service Co., Ltd. -PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. -Kabushi Kaisha San-ei Shuuno Service)	Ownership	80.000	Prudential Financial, Inc.	
		00000					Prudential Gibraltar Agency Co., Ltd. -Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Sanei Collection Service Co., Ltd. -Kabushi Kaisha San-ei Shuuno Service)	Ownership	17.500	Prudential Financial, Inc.	
		00000					PG Collection Service Co., Ltd.	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					PG Insurance Service Co., Ltd. -PG Insurance Service Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	20.000	Prudential Financial, Inc.	
		00000					Prudential Gibraltar Agency Co., Ltd. -Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	8.700	Prudential Financial, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
		00000					Prudential Real Estate Management Co., Ltd. -Prudential Real Estate Management Yugen Kaisha)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000					Prudential Gibraltar Agency Co., Ltd. - Prudential Gibraltar Agency Kabushiki Kaisha)	JPN	NIA	Prudential Real Estate Management Co., Ltd. -Prudential Real Estate Management Yugen Kaisha)	Ownership	73.800	Prudential Financial, Inc.	
		00000					Sanei Collection Service Co., Ltd. - Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Real Estate Management Co., Ltd. -Prudential Real Estate Management Yugen Kaisha)	Ownership	13.790	Prudential Financial, Inc.	
		00000					Sanei Collection Service Co., Ltd. - Kabushi Kaisha San-ei Shuuno Service)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	51.720	Prudential Financial, Inc.	
		00000					Satsuki Properties Co., Ltd. -Yugen Kaisha Satsuki Properties)	JPN	NIA	Prudential Japan Holdings, LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	90-0974836				Prudential Newark Realty, LLC	NJ	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Prudential Retirement Financial Services Holding LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	06-1055669				Global Portfolio Strategies, Inc.	CT	NIA	Prudential Retirement Financial Services Holding LLC	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Quartzsite, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	46-1449916				Rock City MC, LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	33-0454677				The Prudential Real Estate Financial Services of America, Inc.	CA	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
0304	The Prudential Group	11821	06-1709211				Vantage Casualty Insurance Company	IN	IA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	
		00000	22-3703799				Yavapai LLC	DE	NIA	Prudential Financial, Inc.	Ownership	100.000	Prudential Financial, Inc.	

Asterisk	Explanation

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	06-1332633	AST Investment Services, Inc.	(68,000,000)	0	0	0	(638,480,274)	0	0	0	(706,480,274)	0
		Broome Street, Holdings	0	0	0	0	0	0	0	0	0	0
		Pru Equity Group LLC	(7,500,000)	0	0	0	(690,802)	0	0	0	(8,190,802)	0
		PSCC	(3,000,000)	0	0	0	0	0	0	0	(3,000,000)	0
		Prudential Properties	0	0	0	0	0	0	0	0	0	0
		Pru Sec Secured Financing Corp	0	0	0	0	0	0	0	0	0	0
		Pru Sec Structured Assets Inc	0	0	0	0	0	0	0	0	0	0
	26-0004065	COLICO, Inc.	(8,869,395)	0	0	0	0	0	0	0	(8,869,395)	0
	65-1188865	COLICO II, Inc.	(3,110,044)	0	0	0	0	0	0	0	(3,110,044)	0
	22-3703799	Commerce Street Investments, LLC	0	0	0	0	(16,802)	0	0	0	(16,802)	0
		Cottage Street Investments, LLC	0	54,721,365	0	0	0	0	0	0	54,721,365	0
		Dryden Finance Inc.	0	0	0	0	0	0	0	0	0	0
	22-3626219	Dryden Finance II, LLC	0	0	0	0	0	0	0	0	0	0
	22-3451933	Dryden Holdings Corporation	0	0	0	0	0	0	0	0	0	0
	26-2159422	Edison Place Senior Note, LLC	(1,878,149)	(60,493,426)	0	0	0	0	0	0	(62,371,575)	0
	32-0295275	Ferry Street I, LLC	0	0	0	0	0	0	0	0	0	0
	22-2354448	Flor-Ag Corporation	(500,000)	(500,000)	0	0	0	0	0	0	(1,000,000)	0
	22-3592849	Gibraltar Properties, Inc.	0	0	0	0	0	0	0	0	0	0
	22-1211670	Halsey Street Investments, LLC	0	0	0	0	0	0	0	0	0	0
	80-0588812	Ironbound Fund, LLC	0	80,195,950	0	0	0	0	0	0	80,195,950	0
	52-2069785	Jennison Associates LLC	0	0	0	0	9,484,462	0	0	0	9,484,462	0
	20-8411785	Lehman Brothers Emerging Manager Fund Feeder A, L.P.	(3,037,804)	(1,950,131)	0	0	0	0	0	0	(4,987,935)	0
	26-3858027	Park Place Commerce Investments, LLC	0	0	0	0	0	0	0	0	0	0
	22-1856768	PIC Realty Corporation	(6,000,000)	0	0	0	0	0	0	0	(6,000,000)	0
	22-1211670	PPCP-I Holding Company, LLC	0	0	0	0	0	0	0	0	0	0
	22-1211670	PPCP-II Holding Company, LLC	0	0	0	0	0	0	0	0	0	0
		Pramerica China Opportunity Company	0	0	0	0	0	0	0	0	0	0
		Pramerica of Bermuda Life Assurance Company	0	0	0	0	(89,831)	0	0	0	(89,831)	739,512
	AA-1360003	Pramerica Life S.p.A.	0	0	0	0	0	4,031,476	0	0	4,031,476	(1,133,058)
	AA-9640003	Pramerica Towarzystow Ubezpieczen Spolka Akctjna	0	0	0	0	0	2,076,169	0	0	2,076,169	(833,920)
	22-1211670	Pru 101 Wood, LLC	0	0	0	0	0	0	0	0	0	0
	22-1211670	Pru 3x Square, LLC	(4,200,000)	0	0	0	0	0	0	0	(4,200,000)	0
	22-1211670	Pru Assets, LLC	0	0	0	0	0	0	0	0	0	0
79227	22-1944557	Pruco Life Insurance Company	(153,000,000)	(515,000,000)	(112,176,452)	0	889,518,569	537,528,204	0	0	646,870,321	6,408,878,761
97195	22-2426091	Pruco Life Insurance Company of New Jersey	(80,000,000)	0	0	0	108,991,215	56,940,727	0	0	85,931,942	121,449,717
	98-0405513	Pruco Reinsurance Ltd.	0	962,000,000	(40,899,989)	0	(19,849,458)	(2,027,182,200)	0	0	(1,125,931,647)	(3,372,766,361)
	22-1211670	Pruco Securities, LLC	0	0	0	0	(10,971,827)	0	0	0	(10,971,827)	0
	06-1212909	Prudential Annuities Distributors, Inc.	(34,000,000)	0	0	0	(1,053,222,547)	0	0	0	(1,087,222,547)	0
	06-1198540	Prudential Annuities, Inc.	0	0	0	0	(2,351)	0	0	0	(2,351)	0
		Pru Annuities Holding Co Inc.	0	0	0	0	0	0	0	0	0	0

SCHEDULE Y

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

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Prudential Annuities Info Svcs and Tech Corp	0	0	0	0	0	0	0	0	0	0
86630	06-1241288	Prudential Annuities Life Assurance Corporation	(257,742,276)	(84,257,724)	2,611,032	0	334,625,291	1,432,000,676	0	0	1,427,236,999	2,033,649,652
	33-1095301	Prudential Arizona Reinsurance Captive Company	0	0	0	0	(1,961,617)	0	0	0	(1,961,617)	(3,676,256,307)
	33-1095301	Prudential Arizona Reinsurance Captive III Company	0	0	0	0	(21,929)	0	0	0	(21,929)	0
	27-1629186	Prudential Arizona Reinsurance Term Company	0	20,000,000	15,140,620	0	(1,294,090)	0	0	0	33,846,530	(1,363,584,661)
	45-2941561	Prudential Arizona Reinsurance Universal Company	0	235,000,000	110,958,718	0	(2,261,104)	0	0	0	343,697,614	(10,120,201,929)
	22-3703799	Prudential Financial, Inc.	1,691,110,065	(714,356,407)	0	0	190,853,660	0	0	0	1,167,607,318	0
	22-2231168	Prudential Funding, LLC	(15,000,000)	0	0	0	(1,993,280)	0	0	0	(16,993,280)	0
	22-2429252	Prudential Global Funding, LLC	(248,272,597)	(73,227,403)	0	0	(8,556,824)	0	0	0	(330,056,824)	0
	22-3703799	Prudential Holdings, LLC	0	0	0	0	0	0	0	0	0	0
	27-2457213	Prudential Legacy Insurance Company	0	0	113,257	0	0	0	0	0	113,257	(15,000)
		Prudential International Insurance Holdings, Ltd	0	0	0	0	0	0	0	0	0	0
	22-2540245	Prudential Investment Management, Inc.	0	0	0	0	(200,045,749)	0	0	0	(200,045,749)	0
	AA-5284100	Prudential Life Insurance Company of Taiwan Inc.	0	0	0	0	0	9,420,891	0	0	9,420,891	(3,608,786)
		Prudential of New Jersey Captive Company	0	0	0	0	(35,299)	0	0	0	(35,299)	(4,451,092)
	22-3776860	PMCC Holding Company	(48,867,789)	(15,385,869)	(3,258,148)	0	91,276,166	0	0	0	23,764,360	0
	22-2474608	Prudential Realty Securities, II	0	(600,000)	3,258,148	0	0	0	0	0	2,658,148	0
	22-2474608	Prudential Realty Securities, Inc.	(102,505,978)	0	0	0	(862,786)	0	0	0	(103,368,764)	0
		PREFSA	(5,000,000)	0	0	0	0	0	0	0	(5,000,000)	0
93629	06-1050034	Prudential Retirement Insurance and Annuity Company	(378,863,349)	178,863,349	(19,880,840)	0	(176,509,661)	0	0	0	(396,390,501)	0
	22-3773705	Prudential International Investments Corporation	0	0	0	0	(6,908,812)	0	0	0	(6,908,812)	0
		Prudential Financial Securities Investment Trust Enterprise	0	(5,000,000)	0	0	0	0	0	0	(5,000,000)	0
60186	36-2554642	Allstate Life Insurance Company	0	0	0	0	0	0	0	0	0	0
		American Skandia Life Assurance Corp.	0	0	0	0	0	0	0	0	0	3,750,374
	90-1009745	Prudential Universal Reinsurance Company	0	70,000,000	286,769,788	0	(1,529,831)	0	0	0	355,239,957	(2,684,244,940)
	10-2500000	Prudential Securities Group, LLC	0	102,500,000	0	0	(2,534,595)	0	0	0	99,965,405	0
		Prudential Seguros Mexico, S.A.	0	0	0	0	0	10,243,292	0	0	10,243,292	(2,632,702)
	AA-2130036	Prudential Seguros, S.A.	0	0	0	0	0	541,738	0	0	541,738	89,924
		Prudential Structured Settlements Company	0	0	0	0	0	0	0	0	0	0
	23-2189568	Prudential Trust Company	0	0	0	0	1,643,237	0	0	0	1,643,237	0
	33-1077887	Quantitative Management Associates LLC	0	0	0	0	29,984,629	0	0	0	29,984,629	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	52-1618675	Residential Services Corporation of America LLC	0	0	0	0	0	0	0	0	0	0
		Asset Disposition Trust -entity 21310)	0	0	0	0	0	0	0	0	0	0
		The Pru Home Mortgage Company Inc -entity 21420)	0	0	0	0	(3,756)	0	0	0	(3,756)	0
		Ross Avenue Investments, LLC	(1,744,185)	(48,277,273)	0	0	0	0	0	0	(50,021,458)	0
	98-0563661	Strand Investments, Inc.	(2,269,051)	20,893,013	0	0	0	0	0	0	18,623,962	0
		SVIIT Holdings, Inc.	0	0	0	0	0	0	0	0	0	0
		The Prudential Gibraltar Financial Life Insurance Co, Ltd.	0	0	1,337,989,101	(2,726,796)	(6,076,381)	0	0	0	1,329,185,924	374,719
68241	22-1211670	The Prudential Insurance Company of America	(242,749,448)	(206,894,508)	(1,688,429,171)	2,726,796	795,434,406	(243,434,951)	0	0	(1,583,346,876)	5,777,934,345
		The Prudential Life Insurance Company of Korea, Ltd.	0	0	0	0	0	(2,547,177)	0	0	(2,547,177)	1,026,672
		The Prudential Life Insurance Company, Ltd.	0	0	0	0	0	220,381,155	0	0	220,381,155	8,449,772,941
	41-2214052	Universal Prudential Arizona Reinsurance Company	0	(140,000,000)	0	0	(1,511,147)	0	0	0	(141,511,147)	(1,387,000,386)
		Vailsburg Fund LLC	0	887,594	0	0	0	0	0	0	887,594	0
11821	06-1709211	Vantage Casualty Insurance Company	(10,000,000)	0	0	0	(573,942)	0	0	0	(10,573,942)	0
	22-1211670	Washington Street Investments, LLC	0	0	0	0	0	0	0	0	0	0
	22-1211670	North Bound Emerging Manager Fund II, LP	0	4,159,485	0	0	0	0	0	0	4,159,485	0
	46-4516531	Orchard Street Acres	0	86,721,985	0	0	0	0	0	0	86,721,985	0
	75-2927192	Prudential Asset Resources, Inc.	0	0	0	0	(228,447)	0	0	0	(228,447)	0
		Prudential Investment LLC - Wealth Managent Services	(5,000,000)	0	0	0	0	0	0	0	(5,000,000)	0
		Pramerica Business Consulting -Shanghai) Company Limited	0	0	0	0	0	0	0	0	0	0
		Pramerica Asia Fund Management Limited	0	0	0	0	0	0	0	0	0	0
		Pramerica Systems Ireland Limited	0	0	0	0	79,743,765	0	0	0	79,743,765	0
	36-4576911	Prudential Insurance Agency, LLC	0	0	0	0	(181,690)	0	0	0	(181,690)	0
	51-0389060	Prudential International Insurance Service Company, L.L.C.	0	0	0	0	(315,322,463)	0	0	0	(315,322,463)	0
		PIM Investments, Inc.	0	0	0	0	(1,564,396)	0	0	0	(1,564,396)	0
	37-1610226	Prudential Investment Management Services LLC	0	0	0	0	(907,064)	0	0	0	(907,064)	0
	22-3468527	Prudential Investments LLC	0	0	0	0	(35,403,304)	0	0	0	(35,403,304)	0
	46-1234240	PRISA Fund Manager LLC	0	0	0	0	0	0	0	0	0	0
	06-1055669	Global Portfolio Strategies, Inc.	0	0	0	0	(921,228)	0	0	0	(921,228)	0
	90-0974836	Prudential Newark Realty, LLC	0	0	0	0	(1,454)	0	0	0	(1,454)	0
	33-0454677	The Prudential Real Estate Financial Services of America, Inc.	0	0	0	0	(21,485)	0	0	0	(21,485)	0
	22-3489487	Prudential Mutual Fund Services LLC	0	0	0	0	(1,426,215)	0	0	0	(1,426,215)	0

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	22-3217050	Prudential Private Placement Investors L.P.	0	0	0	0	(224,615)	0	0	0	(224,615)	0
	20-4106571	Mullin TBG Insurance Agency Services, LLC	0	0	0	0	(189,512)	0	0	0	(189,512)	0
	61-1462577	Prudential International Investments Advisers, LLC	0	0	0	0	(111,200)	0	0	0	(111,200)	0
	58-1861313	Prudential Bank & Trust, FSB	0	0	0	0	(198,932)	0	0	0	(198,932)	0
	22-2661428	Capital Agricultural Property Services, Inc.	0	0	0	0	(102,673)	0	0	0	(102,673)	0
	22-3529425	Prudential Asset Resources, Inc.	0	0	0	0	(1,307,415)	0	0	0	(1,307,415)	0
	54-1561741	Prudential Multifamily Mortgage, LLC	0	0	0	0	(477,384)	0	0	0	(477,384)	0
	22-3776860	Prudential Huntoon Paige Associates, LLC	0	0	0	0	(204,830)	0	0	0	(204,830)	0
	22-3529425	Prudential Mortgage Capital Company, LLC	0	0	0	0	(19,114,643)	0	0	0	(19,114,643)	0
	54-1647759	Prudential Mortgage Capital Holdings, LLC	0	0	0	0	(36,605)	0	0	0	(36,605)	0
	22-3529427	Prudential Mortgage Capital Funding, LLC	0	0	0	0	(100,993)	0	0	0	(100,993)	0
		Prudential Financial Korea, Inc.	0	0	0	0	29,040	0	0	0	29,040	0
	22-3468527	Prudential Investments LLC	0	0	0	0	(17,533,197)	0	0	0	(17,533,197)	0
	46-4641980	Prudential Term Reinsurance Company	0	50,000,000	0	0	0	0	0	0	50,000,000	(180,937,475)
		Prudential Of Japan	0	0	107,803,936	0	0	0	0	0	107,803,936	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

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47. Waived
48. Waived

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



14. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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



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



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Prepaid pension expense	2,721,656,808	2,721,656,808	0	0
2505.	Receivable for sales on investments over 15 days	2,113,713	2,113,713	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,723,770,521	2,723,770,521	0	0

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Provision for contingencies	22,396,551	24,952,466
2505.	Interest on policy or contract funds and group and other conversions	12,877,861	65,511,246
2506.	Interest payable to brokers on loaned securities	1,168,907	978,206
2507.	Special reserves	0	1,882,353
2597.	Summary of remaining write-ins for Line 25 from overflow page	36,443,319	93,324,271

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	IMR transfer via reinsurance	0	165,696,769
2705.	Reserves transfer to other insurers	0	(214,118)
2706.	Change in special reserves	0	(377,945)
2707.	Miscellaneous deductions	(159,830)	5,366,029
2708.	Reserve adjustment on reinsurance assumed	(1,189,873,181)	(1,357,521,034)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(1,190,033,011)	(1,187,050,299)

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58004. ATG Antigua and Barbuda	XXX	1,854	0	0	0	1,854	0
58005. ARG Argentina	XXX	46,601	294,174	0	0	340,775	0
58006. ABW Aruba	XXX	174	0	0	0	174	0
58007. AUS Australia	XXX	61,437	1,498,971	95	0	1,560,503	0
58008. AUT Austria	XXX	17,750	0	0	0	17,750	0
58009. BHS Bahamas	XXX	10,412	0	0	0	10,412	0
58010. BGD Bangladesh	XXX	0	212,986	0	0	212,986	0
58011. BRB Barbados	XXX	4,439	0	0	0	4,439	0
58012. BEL Belgium	XXX	3,226,999	496,296	0	0	3,723,295	(83)
58013. BLZ Belize	XXX	2,052	0	0	0	2,052	0
58014. BMU Bermuda	XXX	13,372	0	0	0	13,372	0
58015. BOL Bolivia	XXX	390	0	0	0	390	0
58016. BRA Brazil	XXX	12,745	9,247	0	0	21,992	0
58017. CYM Cayman Islands	XXX	1,226	0	0	0	1,226	0
58018. CAF Central African Republic	XXX	2,784	0	0	0	2,784	0
58019. CHL Chile	XXX	2,629	218,685	0	0	221,314	0
58020. CHN China	XXX	58,951	846,458	0	0	905,409	0
58021. COL Colombia	XXX	9,540	961,823	0	0	971,363	0
58022. COK Cook Islands	XXX	282	0	0	0	282	0
58023. CRI Costa Rica	XXX	76,340	17,225	0	0	93,565	1
58024. HRV Croatia	XXX	2,713	7,320	0	0	10,033	0
58025. CYP Cyprus	XXX	772	0	0	0	772	0
58026. CZE Czech Republic	XXX	6,537	0	0	0	6,537	0
58027. DNK Denmark	XXX	9,059	0	0	0	9,059	0
58028. DMA Dominica	XXX	1,038	0	0	0	1,038	0
58029. DOM Dominican Republic	XXX	17,848	0	0	0	17,848	0
58030. ECU Ecuador	XXX	22,840	145,409	0	0	168,249	0
58031. EGY Egypt	XXX	15,426	133,451	0	0	148,877	34,913
58032. FIN Finland	XXX	3,733	0	0	0	3,733	0
58033. FRA France	XXX	239,411	1,364,592	0	0	1,604,003	(10)
58034. DEU Germany	XXX	165,814	59,114	0	0	224,928	56,330
58035. GHA Ghana	XXX	2,615	0	0	0	2,615	0
58036. GRC Greece	XXX	226,802	625,468	0	0	852,270	3
58037. GTM Guatemala	XXX	257	0	0	0	257	0
58038. GUY Guyana	XXX	83	0	0	0	83	0
58039. HTI Haiti	XXX	341	0	0	0	341	0
58040. HND Honduras	XXX	5,843	0	0	0	5,843	0
58041. HKG Hong Kong, Special Administrative Region of China	XXX	170,745	2,740,249	0	0	2,910,994	43
58042. HUN Hungary	XXX	3,656	0	0	0	3,656	0
58043. IND India	XXX	44,206	636,905	0	0	681,111	0
58044. IDN Indonesia	XXX	17,770	238,070	0	0	255,840	0
58045. IRL Ireland	XXX	48,361	5,959	1,241	0	55,561	0
58046. ISR Israel	XXX	641,239	922,163	0	0	1,563,402	(46)
58047. ITA Italy	XXX	93,597	1,981,899	0	0	2,075,496	2
58048. JAM Jamaica	XXX	18,414	201,959	0	0	220,373	0
58049. JPN Japan	XXX	104,955	536,625	0	0	641,580	3
58050. JOR Jordan	XXX	651	0	0	0	651	0
58051. KEN Kenya	XXX	533	0	0	0	533	0
58052. KOR Korea, Republic of	XXX	22,723	516,876	0	0	539,599	15
58053. KWT Kuwait	XXX	4,238	0	0	0	4,238	0
58054. LVA Latvia	XXX	2,280	0	0	0	2,280	0
58055. LUX Luxembourg	XXX	86,880	0	0	0	86,880	3
58056. MYS Malaysia	XXX	6,859	130,550	0	0	137,409	0
58057. MLT Malta	XXX	7,297	0	0	0	7,297	0
58058. MTQ Martinique	XXX	0	629,253	0	0	629,253	0
58059. MEX Mexico	XXX	513,750	58,168	0	0	571,918	7
58060. MCO Monaco	XXX	45,120	0	0	0	45,120	3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Schedule T Line 58

States, Etc.	1 Active Status	Direct Business Only Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
58061. NLD Netherlands	XXX	65,183	850,184	0	0	915,367	0
58062. ANT Netherlands Antilles	XXX	6,600	0	0	0	6,600	0
58063. NZL New Zealand	XXX	6,595	0	0	0	6,595	0
58064. NIC Nicaragua	XXX	80	0	0	0	80	0
58065. NOR Norway	XXX	4,942	123,657	0	0	128,599	0
58066. PAK Pakistan	XXX	7,542	0	0	0	7,542	2
58067. PAN Panama	XXX	2,422	1,820,725	0	7,227,655	9,050,802	946,257
58068. PER Peru	XXX	861	0	0	0	861	0
58069. PHL Phillipines	XXX	248,560	1,141,779	0	0	1,390,339	1
58070. POL Poland	XXX	993	65,576	0	0	66,569	0
58071. PRT Portugal	XXX	32,353	0	0	0	32,353	0
58072. QAT Qatar	XXX	1,648	0	0	0	1,648	0
58073. ROM Romania	XXX	3,130	0	0	0	3,130	0
58074. KNA Sint Kitts and Nevis	XXX	1,708	0	0	0	1,708	0
58075. LCA Saint Lucia	XXX	1,468	0	0	0	1,468	0
58076. SAU Saudi Arabia	XXX	3,600	0	0	0	3,600	0
58077. SGP Singapore	XXX	56,090	11,521	0	0	67,611	1
58078. ZAF South Africa	XXX	10,727	0	0	0	10,727	0
58079. ESP Spain	XXX	291,738	216,531	0	0	508,269	(16)
58080. SWE Sweden	XXX	9,891	0	0	0	9,891	0
58081. CHE Switzerland	XXX	466,630	1,308,395	0	0	1,775,025	(11)
58082. TWN Taiwan, Republic of China	XXX	167,975	0	0	0	167,975	2
58083. THA Thailand	XXX	21,653	1,287,797	169	0	1,309,619	0
58084. TTO Trinidad and Tobago	XXX	12,814	0	0	0	12,814	0
58085. TUR Turkey	XXX	3,027	183,995	0	0	187,022	0
58086. ARE United Arab Emirates	XXX	637,452	150,697	0	0	788,149	4
58087. GBR United Kingdom	XXX	511,778	7,634,020	0	0	8,145,798	(21)
58088. URY Uruguay	XXX	1,356	0	0	0	1,356	0
58089. VUT Vanuatu	XXX	515	0	0	0	515	0
58090. VEN Venezuela	XXX	7,008	0	0	0	7,008	0
58091. VGB British Virgin Islands	XXX	1,072	0	0	0	1,072	0
58092. ZZZ Other Alien	XXX	3,199,770	205,350	1,105,530	0	4,510,650	(48)
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	11,891,564	30,490,122	1,107,035	7,227,655	50,716,376	1,037,355

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations Line 27

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	
2704. Miscellaneous Deductions	(159,831)	(53)	(391,717)	112	0	0	69,298	(828)	(6,374)	0	(15,304)	185,035
2705. Reserve Adjustment on Reinsurance Assumed	(1,189,873,181)	0	(112,439,791)	(1,077,433,390)	0	0	0	0	0	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(1,190,033,012)	(53)	(112,831,508)	(1,077,433,278)	0	0	69,298	(828)	(6,374)	0	(15,304)	185,035

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,658,890,952	4.605	7,658,890,952	0	7,658,890,952	4.605
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	51,461,637	0.031	51,461,637	0	51,461,637	0.031
1.22 Issued by U.S. government sponsored agencies	580,386,576	0.349	580,386,576	0	580,386,576	0.349
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	1,638,035,335	0.985	1,638,035,335	0	1,638,035,335	0.985
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	218,472,581	0.131	218,472,581	0	218,472,581	0.131
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	515,242,463	0.310	515,242,463	0	515,242,463	0.310
1.43 Revenue and assessment obligations	2,443,663,904	1.469	2,443,663,904	0	2,443,663,904	1.469
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	184,321,823	0.111	184,321,823	0	184,321,823	0.111
1.512 Issued or guaranteed by FNMA and FHLMC	2,169,550,406	1.304	2,169,550,406	0	2,169,550,406	1.304
1.513 All other	4,697,080	0.003	4,697,080	0	4,697,080	0.003
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	546,121,601	0.328	546,121,601	0	546,121,601	0.328
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	9,314,850,355	5.601	9,314,850,355	0	9,314,850,355	5.601
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	50,469,936,440	30.345	50,469,936,440	0	50,469,936,440	30.345
2.2 Unaffiliated non-U.S. securities (including Canada)	26,661,042,880	16.030	26,661,042,880	0	26,661,042,880	16.030
2.3 Affiliated securities	2,649,194,115	1.593	2,649,194,115	0	2,649,194,115	1.593
3. Equity interests:						
3.1 Investments in mutual funds	55,006	0.000	55,006	0	55,006	0.000
3.2 Preferred stocks:						
3.21 Affiliated	171,259	0.000	171,259	0	171,259	0.000
3.22 Unaffiliated	36,350,598	0.022	36,350,598	0	36,350,598	0.022
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	3,777,024,615	2.271	3,777,024,615	0	3,777,024,615	2.271
3.4 Other equity securities:						
3.41 Affiliated	6,621,521,473	3.981	6,621,521,473	0	6,621,521,473	3.981
3.42 Unaffiliated	155,045,027	0.093	155,045,027	0	155,045,027	0.093
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	383,769,015	0.231	383,769,015	0	383,769,015	0.231
4.2 Agricultural	1,904,045,909	1.145	1,904,045,909	0	1,904,045,909	1.145
4.3 Single family residential properties	3,813,719	0.002	3,813,719	0	3,813,719	0.002
4.4 Multifamily residential properties	4,912,111,480	2.953	4,912,111,480	0	4,912,111,480	2.953
4.5 Commercial loans	18,282,378,622	10.992	18,282,378,622	0	18,282,378,622	10.992
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	260,399,790	0.157	260,399,790	0	260,399,790	0.157
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	297,348,927	0.179	297,348,927	0	297,348,927	0.179
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	28,076,286	0.017	28,076,286	0	28,076,286	0.017
6. Contract loans	7,621,827,090	4.583	7,621,827,090	0	7,621,827,090	4.583
7. Derivatives	2,693,359,912	1.619	2,693,359,912	0	2,693,359,912	1.619
8. Receivables for securities	52,162,231	0.031	52,162,231	0	52,162,231	0.031
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	5,750,975,307	3.458	5,750,975,307	0	5,750,975,307	3.458
11. Other invested assets	8,432,686,749	5.070	8,432,686,749	0	8,432,686,749	5.070
12. Total invested assets	166,318,991,163	100.000	166,318,991,164	0	166,318,991,164	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		643,314,771
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	73,150,000	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	39,982,262	113,132,262
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(132,275,000)	
	3.2 Totals, Part 3, Column 11	0	(132,275,000)
4.	Total gain (loss) on disposals, Part 3, Column 18		104,638
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	38,451,667	
	8.2 Totals, Part 3, Column 9	0	38,451,667
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		585,825,004
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		585,825,004

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		23,792,313,796
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	4,794,051,875	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	246,100,602	5,040,152,476
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		1,044,884
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		57,980,652
7.	Deduct amounts received on disposals, Part 3, Column 15		3,340,080,224
8.	Deduct amortization of premium and mortgage interest points and commitment fees		7,012,778
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(53,505,691)	
	9.2 Totals, Part 3, Column 13	0	(53,505,691)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		25,490,893,116
12.	Total valuation allowance		(4,774,366)
13.	Subtotal (Line 11 plus 12)		25,486,118,750
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		25,486,118,750

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,404,013,344
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	558,233,773	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	828,726,553	1,386,960,326
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(79,531,997)	
	5.2 Totals, Part 3, Column 9	32,843,397	(46,688,600)
6.	Total gain (loss) on disposals, Part 3, Column 19		252,591
7.	Deduct amounts received on disposals, Part 3, Column 16		1,187,144,911
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(129,015,215)	
	9.2 Totals, Part 3, Column 14	0	(129,015,215)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		8,428,377,535
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		8,428,377,535

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		112,951,753,413
2.	Cost of bonds and stocks acquired, Part 3, Column 7		39,865,523,094
3.	Accrual of discount		462,698,386
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,282,961	
	4.2. Part 2, Section 1, Column 15	(1,776,995)	
	4.3. Part 2, Section 2, Column 13	1,052,634,218	
	4.4. Part 4, Column 11	(461,268,812)	590,871,371
5.	Total gain (loss) on disposals, Part 4, Column 19		958,343,927
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		37,760,800,015
7.	Deduct amortization of premium		280,031,138
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(786,832,428)	
	8.2. Part 2, Section 1, Column 19	(408,422)	
	8.3. Part 2, Section 2, Column 16	(18,387,660)	
	8.4. Part 4, Column 15	(11,882,420)	(817,510,930)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	222,651,468	
	9.2. Part 2, Section 1, Column 17	93,591	
	9.3. Part 2, Section 2, Column 14	33,010,197	
	9.4. Part 4, Column 13	19,056,728	274,811,984
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		115,696,036,125
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		115,696,036,125

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	7,903,578,915	9,808,560,633	6,629,198,956	13,834,975,303
Governments	2.	Canada	402,940,976	522,888,925	424,634,969	380,304,751
(Including all obligations guaranteed by governments)	3.	Other Countries	1,260,813,021	1,448,980,491	1,277,441,711	1,213,494,913
	4.	Totals	9,567,332,912	11,780,430,049	8,331,275,636	15,428,774,967
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	218,472,582	252,588,028	219,402,454	201,925,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	523,365,871	496,360,340	521,506,680	526,594,117
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	5,720,197,395	6,471,590,772	5,479,638,316	6,147,752,212
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8.	United States	59,766,191,751	65,264,711,131	60,011,293,616	60,173,076,859
	9.	Canada	4,758,730,126	5,056,054,545	4,816,883,610	4,703,286,387
	10.	Other Countries	21,902,383,420	23,601,825,482	22,459,206,085	21,843,352,699
	11.	Totals	86,427,305,298	93,922,591,158	87,287,383,311	86,719,715,945
Parent, Subsidiaries and Affiliates	12.	Totals	2,649,194,114	2,777,598,707	2,643,194,916	2,669,484,772
	13.	Total Bonds	105,105,868,172	115,701,159,054	104,482,401,313	111,694,247,013
PREFERRED STOCKS	14.	United States	28,689,900	31,569,269	29,679,923	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	7,660,698	8,478,385	8,482,585	
	17.	Totals	36,350,598	40,047,654	38,162,508	
Parent, Subsidiaries and Affiliates	18.	Totals	171,259	0	171,259	
	19.	Total Preferred Stocks	36,521,857	40,047,654	38,333,767	
COMMON STOCKS	20.	United States	3,047,427,576	3,047,427,576	1,813,958,331	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	337,382	337,382	301,226	
	22.	Other Countries	884,359,690	884,359,690	664,855,115	
	23.	Totals	3,932,124,648	3,932,124,648	2,479,114,672	
Parent, Subsidiaries and Affiliates	24.	Totals	6,621,521,473	6,621,521,473	7,279,576,840	
	25.	Total Common Stocks	10,553,646,121	10,553,646,121	9,758,691,512	
	26.	Total Stocks	10,590,167,978	10,593,693,775	9,797,025,279	
	27.	Total Bonds and Stocks	115,696,036,150	126,294,852,829	114,279,426,592	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 NAIC 1	116,146,486	1,312,729,544	1,684,368,851	2,184,725,994	2,605,608,101	7,903,578,976	7.1	7,106,424,298	6.5	7,903,578,977	(1)
1.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	116,146,486	1,312,729,544	1,684,368,851	2,184,725,994	2,605,608,101	7,903,578,976	7.1	7,106,424,298	6.5	7,903,578,977	(1)
2. All Other Governments											
2.1 NAIC 1	9,132,390	183,667,480	425,904,183	110,768,222	324,106,610	1,053,578,885	0.9	649,442,240	0.6	1,016,363,053	37,215,832
2.2 NAIC 2	20,745,806	108,136,571	114,836,226	135,421,494	157,980,430	537,120,527	0.5	409,447,218	0.4	537,120,527	0
2.3 NAIC 3	1,617,385	1,437,004	13,322,577	26,629,700	19,565,889	62,572,555	0.1	52,972,708	0.0	62,572,556	(1)
2.4 NAIC 4	558,820	2,078,900	274,036	0	0	2,911,756	0.0	14,644,858	0.0	2,911,756	0
2.5 NAIC 5	0	2,722,910	0	3,333,300	4,775,547	10,831,757	0.0	3,581,906	0.0	10,831,757	0
2.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	32,054,401	298,042,865	554,337,022	276,152,716	506,428,476	1,667,015,480	1.5	1,130,088,930	1.0	1,629,799,649	37,215,831
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 NAIC 1	0	19,755,805	40,947,206	56,425,085	101,344,485	218,472,581	0.2	232,481,744	0.2	218,472,581	0
3.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	19,755,805	40,947,206	56,425,085	101,344,485	218,472,581	0.2	232,481,744	0.2	218,472,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 NAIC 1	0	0	21,867,130	169,154,496	324,220,837	515,242,463	0.5	396,159,788	0.4	365,644,740	149,597,723
4.2 NAIC 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 NAIC 5	268,705	1,208,857	1,867,712	4,778,134	0	8,123,408	0.0	7,289,673	0.0	0	8,123,408
4.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	268,705	1,208,857	23,734,842	173,932,630	324,220,837	523,365,871	0.5	403,449,461	0.4	365,644,740	157,721,131
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 NAIC 1	547,388,679	1,367,646,507	946,367,020	1,082,509,093	1,771,042,329	5,714,953,628	5.1	6,586,292,604	6.0	5,668,001,944	46,951,684
5.2 NAIC 2	355,837	1,587,524	2,636,697	663,677	0	5,243,735	0.0	42,625,403	0.0	5,243,734	1
5.3 NAIC 3	0	0	0	0	0	0	0.0	603,142	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	547,744,516	1,369,234,031	949,003,717	1,083,172,770	1,771,042,329	5,720,197,363	5.1	6,629,521,149	6.1	5,673,245,678	46,951,685

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 NAIC 1	11,913,396,865	13,814,942,529	12,769,386,902	5,051,029,580	11,502,150,204	55,050,906,080	49.4	51,661,308,263	47.4	47,437,662,642	7,613,243,438
6.2 NAIC 2	2,060,278,963	8,709,549,462	9,718,051,271	5,346,398,925	4,036,028,573	29,870,307,194	26.8	32,320,420,838	29.7	10,096,180,077	19,774,127,117
6.3 NAIC 3	390,914,873	1,920,468,483	2,060,091,181	601,193,373	119,808,418	5,092,476,328	4.6	4,477,632,005	4.1	1,694,734,733	3,397,741,595
6.4 NAIC 4	203,190,266	782,670,080	647,148,148	115,593,553	18,043,056	1,766,645,103	1.6	1,684,136,849	1.5	958,617,745	808,027,358
6.5 NAIC 5	35,239,299	208,736,569	39,622,381	32,829,343	44,717,770	361,145,362	0.3	349,391,360	0.3	57,258,891	303,886,471
6.6 NAIC 6	19,745,190	10,883,043	38,000,460	2,137,698	51,927,850	122,694,241	0.1	225,360,606	0.2	41,430,629	81,263,612
6.7 Totals	14,622,765,456	25,447,250,166	25,272,300,343	11,149,182,472	15,772,675,871	92,264,174,308	82.8	90,718,249,921	83.3	60,285,884,717	31,978,289,591
7. Hybrid Securities											
7.1 NAIC 1	0	1,704,828	185,707,434	8,749,548	72,103,324	268,265,134	0.2	205,292,063	0.2	268,265,133	1
7.2 NAIC 2	0	2,925,680	964,392	45,948,915	45,121,496	94,960,483	0.1	119,741,788	0.1	94,960,483	0
7.3 NAIC 3	0	0	1,307,999	0	26,611,222	27,919,221	0.0	39,142,683	0.0	27,919,221	0
7.4 NAIC 4	0	3,636,995	0	0	7,878,046	11,515,041	0.0	2,414,688	0.0	11,515,041	0
7.5 NAIC 5	0	0	0	0	41,091,147	41,091,147	0.0	43,851,147	0.0	41,091,147	0
7.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	0	8,267,503	187,979,825	54,698,463	192,805,235	443,751,026	0.4	410,442,369	0.4	443,751,025	1
8. Parent, Subsidiaries and Affiliates											
8.1 NAIC 1	204,000,000	220,000,000	670,000,000	0	0	1,094,000,000	1.0	1,097,248,585	1.0	0	1,094,000,000
8.2 NAIC 2	179,104,569	847,653,974	54,684,697	127,266,195	304,484,679	1,513,194,114	1.4	1,131,402,138	1.0	0	1,513,194,114
8.3 NAIC 3	42,000,000	0	0	0	0	42,000,000	0.0	42,000,000	0.0	0	42,000,000
8.4 NAIC 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	425,104,569	1,067,653,974	724,684,697	127,266,195	304,484,679	2,649,194,114	2.4	2,270,650,723	2.1	0	2,649,194,114

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 NAIC 1	(d) 12,790,064,420	16,920,446,693	16,744,548,726	8,663,362,018	16,700,575,890	71,818,997,747	64.5	XXX	XXX	62,877,989,070	8,941,008,677
9.2 NAIC 2	(d) 2,260,485,175	9,669,853,211	9,891,173,283	5,655,699,206	4,543,615,178	32,020,826,053	28.7	XXX	XXX	10,733,504,821	21,287,321,232
9.3 NAIC 3	(d) 434,532,258	1,921,905,487	2,074,721,757	627,823,073	165,985,529	5,224,968,104	4.7	XXX	XXX	1,785,226,510	3,439,741,594
9.4 NAIC 4	(d) 203,749,086	788,385,975	647,422,184	115,593,553	25,921,102	1,781,071,900	1.6	XXX	XXX	973,044,542	808,027,358
9.5 NAIC 5	(d) 35,508,004	212,668,336	41,490,093	40,940,777	90,584,464	(c) 421,191,674	0.4	XXX	XXX	109,181,795	312,009,879
9.6 NAIC 6	(d) 19,745,190	10,883,043	38,000,460	2,137,698	51,927,850	(c) 122,694,241	0.1	XXX	XXX	41,430,629	81,263,612
9.7 Totals	15,744,084,133	29,524,142,745	29,437,356,503	15,105,556,325	21,578,610,013	(b) 111,389,749,719	100.0	XXX	XXX	76,520,377,367	34,869,372,352
9.8 Line 9.7 as a % of Col. 6	14.1	26.5	26.4	13.6	19.4	100.0	XXX	XXX	XXX	68.7	31.3
10. Total Bonds Prior Year											
10.1 NAIC 1	11,610,540,295	17,716,851,317	14,844,204,864	8,028,900,658	15,734,152,451	XXX	XXX	67,934,649,585	62.4	59,708,951,721	8,225,697,864
10.2 NAIC 2	2,100,057,319	10,152,579,906	11,547,480,890	5,988,554,661	4,234,964,609	XXX	XXX	34,023,637,385	31.2	11,773,198,329	22,250,439,056
10.3 NAIC 3	550,474,444	1,824,755,352	1,451,542,688	567,217,419	218,360,635	XXX	XXX	4,612,350,538	4.2	1,916,477,011	2,695,873,527
10.4 NAIC 4	191,827,265	757,697,590	546,435,192	168,465,873	36,770,475	XXX	XXX	1,701,196,395	1.6	814,709,627	886,486,768
10.5 NAIC 5	46,592,047	202,246,725	26,060,621	33,588,434	95,626,259	XXX	XXX	(c) 404,114,086	0.4	129,292,788	274,821,298
10.6 NAIC 6	27,961,570	40,028,735	49,914,477	28,644,306	78,811,518	XXX	XXX	(c) 225,360,606	0.2	65,208,346	160,152,260
10.7 Totals	14,527,452,940	30,694,159,625	28,465,638,732	14,815,371,351	20,398,685,947	XXX	XXX	(b) 108,901,308,595	100.0	74,407,837,822	34,493,470,773
10.8 Line 10.7 as a % of Col. 8	13.3	28.2	26.1	13.6	18.7	XXX	XXX	100.0	XXX	68.3	31.7
11. Total Publicly Traded Bonds											
11.1 NAIC 1	12,225,755,280	14,263,983,761	13,330,996,745	6,985,099,001	16,072,154,282	62,877,989,069	56.4	59,708,951,721	54.8	62,877,989,069	XXX
11.2 NAIC 2	431,817,189	1,848,611,445	1,459,349,008	3,050,506,757	3,943,220,423	10,733,504,822	9.6	11,773,198,329	10.8	10,733,504,822	XXX
11.3 NAIC 3	92,682,989	623,767,205	715,259,519	229,643,517	123,873,279	1,785,226,509	1.6	1,916,477,011	1.8	1,785,226,509	XXX
11.4 NAIC 4	98,932,032	337,370,696	433,351,302	82,710,207	20,680,306	973,044,543	0.9	814,709,627	0.7	973,044,543	XXX
11.5 NAIC 5	5,416,622	9,601,134	6,928,883	35,300,974	51,934,182	109,181,795	0.1	129,292,788	0.1	109,181,795	XXX
11.6 NAIC 6	151,269	7,361,917	32,944,894	2	972,548	41,430,630	0.0	65,208,346	0.1	41,430,630	XXX
11.7 Totals	12,854,755,381	17,090,696,158	15,978,830,351	10,383,260,458	20,212,835,020	76,520,377,368	68.7	74,407,837,822	68.3	76,520,377,368	XXX
11.8 Line 11.7 as a % of Col. 6	16.8	22.3	20.9	13.6	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	11.5	15.3	14.3	9.3	18.1	68.7	XXX	XXX	XXX	68.7	XXX
12. Total Privately Placed Bonds											
12.1 NAIC 1	564,309,140	2,656,462,932	3,413,551,981	1,678,263,017	628,421,608	8,941,008,678	8.0	8,225,697,864	7.6	XXX	8,941,008,678
12.2 NAIC 2	1,828,667,986	7,821,241,766	8,431,824,275	2,605,192,449	600,394,755	21,287,321,231	19.1	22,250,439,056	20.4	XXX	21,287,321,231
12.3 NAIC 3	341,849,269	1,298,138,282	1,359,462,238	398,179,556	42,112,250	3,439,741,595	3.1	2,695,873,527	2.5	XXX	3,439,741,595
12.4 NAIC 4	104,817,054	451,015,279	214,070,882	32,883,346	5,240,796	808,027,357	0.7	886,486,768	0.8	XXX	808,027,357
12.5 NAIC 5	30,091,382	203,067,202	34,561,210	5,639,803	38,650,282	312,009,879	0.3	274,821,298	0.3	XXX	312,009,879
12.6 NAIC 6	19,593,921	3,521,126	5,055,566	2,137,696	50,955,302	81,263,611	0.1	160,152,260	0.1	XXX	81,263,611
12.7 Totals	2,889,328,752	12,433,446,587	13,458,526,152	4,722,295,867	1,365,774,993	34,869,372,351	31.3	34,493,470,773	31.7	XXX	34,869,372,351
12.8 Line 12.7 as a % of Col. 6	8.3	35.7	38.6	13.5	3.9	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	2.6	11.2	12.1	4.2	1.2	31.3	XXX	XXX	XXX	XXX	31.3

(a) Includes $ 1,000,300,834 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 7,415,225,741 current year, $ 2,138,836,977 prior year of bonds with Z designations and $ 0 , current year $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 43,445,590 current year, $ 67,446,493 prior year of bonds with 5* designations and $ 4,713,873 , current year $ 36,935,288 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,998,083,766 ; NAIC 2 $ 38,683,624 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 422,768

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations	73,949,433	1,179,657,780	1,640,579,169	2,163,145,886	2,601,558,684	7,658,890,952	6.9	6,788,950,319	6.2	7,658,890,952	0
1.2 Residential Mortgage-Backed Securities	34,593,950	85,005,746	43,789,682	21,580,109	4,049,416	189,018,903	0.2	263,606,843	0.2	189,018,903	0
1.3 Commercial Mortgage-Backed Securities	7,593,590	22,332,559	0	0	0	29,926,149	0.0	29,867,295	0.0	29,926,149	0
1.4 Other Loan-Backed and Structured Securities	9,513	25,733,460	0	0	0	25,742,973	0.0	23,999,842	0.0	25,742,973	0
1.5 Totals	116,146,486	1,312,729,545	1,684,368,851	2,184,725,995	2,605,608,100	7,903,578,977	7.1	7,106,424,299	6.5	7,903,578,977	0
2. All Other Governments											
2.1 Issuer Obligations	32,054,402	297,996,186	554,211,301	276,147,583	503,618,130	1,664,027,602	1.5	1,130,088,931	1.0	1,626,811,768	37,215,834
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	46,679	125,721	5,134	2,810,347	2,987,881	0.0	0	0.0	2,987,881	0
2.5 Totals	32,054,402	298,042,865	554,337,022	276,152,717	506,428,477	1,667,015,483	1.5	1,130,088,931	1.0	1,629,799,649	37,215,834
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations	0	19,755,805	40,947,206	56,425,085	101,344,485	218,472,581	0.2	232,481,744	0.2	218,472,581	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Totals	0	19,755,805	40,947,206	56,425,085	101,344,485	218,472,581	0.2	232,481,744	0.2	218,472,581	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	0	0	21,867,130	168,250,462	175,527,148	365,644,740	0.3	256,580,933	0.2	365,644,740	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	268,705	1,208,857	1,867,712	5,682,168	148,693,689	157,721,131	0.1	146,868,530	0.1	0	157,721,131
4.5 Totals	268,705	1,208,857	23,734,842	173,932,630	324,220,837	523,365,871	0.5	403,449,463	0.4	365,644,740	157,721,131
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	38,755,511	118,779,802	14,814,058	383,218,075	82,666,073	638,233,519	0.6	2,024,143,013	1.9	628,723,519	9,510,000
5.2 Residential Mortgage-Backed Securities	452,700,607	1,068,547,513	421,081,958	232,551,783	60,035,116	2,234,916,977	2.0	2,732,624,006	2.5	2,234,916,977	0
5.3 Commercial Mortgage-Backed Securities	69,390	165,370,862	295,789,654	0	0	461,229,906	0.4	311,916,585	0.3	461,229,906	0
5.4 Other Loan-Backed and Structured Securities	56,219,009	16,535,853	217,318,047	467,402,912	1,628,341,140	2,385,816,961	2.1	1,560,837,542	1.4	2,348,375,277	37,441,684
5.5 Totals	547,744,517	1,369,234,030	949,003,717	1,083,172,770	1,771,042,329	5,720,197,363	5.1	6,629,521,146	6.1	5,673,245,679	46,951,684
6. Industrial and Miscellaneous											
6.1 Issuer Obligations	10,800,271,612	16,965,033,337	16,973,726,047	9,050,095,565	14,650,516,283	68,439,642,844	61.4	68,871,649,403	63.2	40,309,406,343	28,130,236,501
6.2 Residential Mortgage-Backed Securities	318,098,729	965,313,154	668,090,380	345,176,108	344,074,062	2,640,752,433	2.4	3,294,279,996	3.0	2,639,717,389	1,035,044
6.3 Commercial Mortgage-Backed Securities	2,106,596,499	2,212,651,476	5,244,397,310	309,285,139	60,619,778	9,933,550,202	8.9	9,614,966,092	8.8	9,187,190,862	746,359,340
6.4 Other Loan-Backed and Structured Securities	1,397,798,614	5,304,252,199	2,386,086,604	1,444,625,660	717,465,748	11,250,228,825	10.1	8,937,354,433	8.2	8,149,570,123	3,100,658,702
6.5 Totals	14,622,765,454	25,447,250,166	25,272,300,341	11,149,182,472	15,772,675,871	92,264,174,304	82.8	90,718,249,924	83.3	60,285,884,717	31,978,289,587
7. Hybrid Securities											
7.1 Issuer Obligations	0	4,189,098	1,391,825	45,948,915	87,827,551	139,357,389	0.1	181,333,539	0.2	139,357,389	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	4,078,404	186,587,999	8,749,548	104,977,685	304,393,636	0.3	229,108,829	0.2	304,393,636	0
7.5 Totals	0	8,267,502	187,979,824	54,698,463	192,805,236	443,751,025	0.4	410,442,368	0.4	443,751,025	0
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations	421,449,110	1,045,595,344	689,918,723	24,273,141	0	2,181,236,318	2.0	1,817,843,319	1.7	0	2,181,236,318
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	3,655,459	22,058,631	34,765,974	102,993,054	304,484,679	467,957,797	0.4	93,558,821	0.1	0	467,957,797
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	0	0.0	359,248,585	0.3	0	0
8.5 Totals	425,104,569	1,067,653,975	724,684,697	127,266,195	304,484,679	2,649,194,115	2.4	2,270,650,725	2.1	0	2,649,194,115

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations	11,366,480,068	19,631,007,352	19,937,455,459	12,167,504,712	18,203,058,354	81,305,505,945	73.0	XXX	XXX	50,947,307,292	30,358,198,653
9.2 Residential Mortgage-Backed Securities	805,393,286	2,118,866,413	1,132,962,020	599,308,000	408,158,594	5,064,688,313	4.5	XXX	XXX	5,063,653,269	1,035,044
9.3 Commercial Mortgage-Backed Securities	2,117,914,938	2,422,413,528	5,574,952,938	412,278,193	365,104,457	10,892,664,054	9.8	XXX	XXX	9,678,346,917	1,214,317,137
9.4 Other Loan-Backed and Structured Securities	1,454,295,841	5,351,855,452	2,791,986,083	1,926,465,422	2,602,288,609	14,126,891,407	12.7	XXX	XXX	10,831,069,890	3,295,821,517
9.5 Totals	15,744,084,133	29,524,142,745	29,437,356,500	15,105,556,327	21,578,610,014	111,389,749,719	100.0	XXX	XXX	76,520,377,368	34,869,372,351
9.6 Line 9.5 as a % of Col. 6	14.1	26.5	26.4	13.6	19.4	100.0	XXX	XXX	XXX	68.7	31.3
10. Total Bonds Prior Year											
10.1 Issuer Obligations	10,597,137,398	19,487,931,966	21,102,900,472	12,309,799,097	17,805,302,268	XXX	XXX	81,303,071,201	74.7	50,366,889,541	30,936,181,660
10.2 Residential Mortgage-Backed Securities	975,477,848	2,551,626,891	1,443,855,287	778,104,321	541,446,498	XXX	XXX	6,290,510,845	5.8	6,289,229,920	1,280,925
10.3 Commercial Mortgage-Backed Securities	1,225,440,842	4,904,840,411	3,438,314,040	352,947,170	128,766,330	XXX	XXX	10,050,308,793	9.2	9,189,184,273	861,124,520
10.4 Other Loan-Backed and Structured Securities	1,729,396,854	3,749,760,356	2,480,568,934	1,374,520,767	1,923,170,850	XXX	XXX	11,257,417,761	10.3	8,562,534,085	2,694,883,676
10.5 Totals	14,527,452,942	30,694,159,624	28,465,638,733	14,815,371,355	20,398,685,946	XXX	XXX	108,901,308,600	100.0	74,407,837,819	34,493,470,781
10.6 Line 10.5 as a % of Col. 8	13.3	28.2	26.1	13.6	18.7	XXX	XXX	100.0	XXX	68.3	31.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations	8,699,391,605	8,263,844,643	7,685,925,914	8,656,026,347	17,642,118,783	50,947,307,292	45.7	50,366,889,541	46.3	50,947,307,292	XXX
11.2 Residential Mortgage-Backed Securities	804,650,856	2,118,778,313	1,132,851,278	599,214,228	408,158,594	5,063,653,269	4.5	6,289,229,920	5.8	5,063,653,269	XXX
11.3 Commercial Mortgage-Backed Securities	2,088,385,553	2,258,180,502	5,331,780,862	0	0	9,678,346,917	8.7	9,189,184,273	8.4	9,678,346,917	XXX
11.4 Other Loan-Backed and Structured Securities	1,262,327,367	4,449,892,700	1,828,272,297	1,128,019,882	2,162,557,643	10,831,069,889	9.7	8,562,534,085	7.9	10,831,069,889	XXX
11.5 Totals	12,854,755,381	17,090,696,158	15,978,830,351	10,383,260,457	20,212,835,020	76,520,377,367	68.7	74,407,837,819	68.3	76,520,377,367	XXX
11.6 Line 11.5 as a % of Col. 6	16.8	22.3	20.9	13.6	26.4	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9	11.5	15.3	14.3	9.3	18.1	68.7	XXX	XXX	XXX	68.7	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations	2,667,088,463	11,367,162,709	12,251,529,545	3,511,478,365	560,939,571	30,358,198,653	27.3	30,936,181,660	28.4	XXX	30,358,198,653
12.2 Residential Mortgage-Backed Securities	742,430	88,100	110,742	93,772	0	1,035,044	0.0	1,280,925	0.0	XXX	1,035,044
12.3 Commercial Mortgage-Backed Securities	29,529,385	164,233,026	243,172,076	412,278,193	365,104,457	1,214,317,137	1.1	861,124,520	0.8	XXX	1,214,317,137
12.4 Other Loan-Backed and Structured Securities	191,968,474	901,962,752	963,713,786	798,445,540	439,730,966	3,295,821,518	3.0	2,694,883,676	2.5	XXX	3,295,821,518
12.5 Totals	2,889,328,752	12,433,446,587	13,458,526,149	4,722,295,870	1,365,774,994	34,869,372,352	31.3	34,493,470,781	31.7	XXX	34,869,372,352
12.6 Line 12.5 as a % of Col. 6	8.3	35.7	38.6	13.5	3.9	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9	2.6	11.2	12.1	4.2	1.2	31.3	XXX	XXX	XXX	XXX	31.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	5,107,356,515	5,107,356,515	0	0	0
2. Cost of short-term investments acquired	44,455,766,680	44,455,766,680	0	0	0
3. Accrual of discount	488,543	488,543	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(6,023)	(6,023)	0	0	0
6. Deduct consideration received on disposals	45,070,997,875	45,070,997,875	0	0	0
7. Deduct amortization of premium	2,856,060	2,856,060	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	(122,224)	(122,224)	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,489,629,556	4,489,629,556	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	4,489,629,556	4,489,629,556	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			(385,633,976)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		(3,462,549)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		7,547,969	4,085,420
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		1,199,038,407	
	3.2 Section 2, Column 19		86,977,383	1,286,015,789
4.	Total gain (loss) on termination recognized, Section 2, Column 22			38,388,286
5.	Considerations received/(paid) on terminations, Section 2, Column 15			76,357,552
6.	Amortization:			
	6.1 Section 1, Column 19		(2,867,439)	
	6.2 Section 2, Column 21		(1,034,546)	(3,901,985)
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20		0	
	7.2 Section 2, Column 23		0	0
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18		881,245,156	
	8.2 Section 2, Column 20		18,031,440	899,276,596
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			1,761,872,579
10.	Deduct nonadmitted assets			0
11.	Statement value at end of current period (Line 9 minus Line 10)			1,761,872,579

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			0
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus	0		
	3.12 Section 1, Column 15, prior year	0	0	
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	36,872		
	3.14 Section 1, Column 18, prior year	(18,881,899)	18,918,771	18,918,771
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus	0		
	3.22 Section 1, Column 17, prior year	0	0	
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	36,872		
	3.24 Section 1, Column 19, prior year	(18,881,899)	18,918,771	18,918,771
3.3	Subtotal (Line 3.1 minus Line 3.2)			0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		(55,497,079)	
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0		
	4.22 Amount recognized (Section 2, Column 16)	(55,497,079)	(55,497,079)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			0
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			0
7.	Deduct total nonadmitted amounts			0
8.	Statement value at end of current period (Line 6 minus Line 7)			0

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
000000000	Corporate Bond First to Default	1	251,925,000	4,354,844	4,038,907	08/18/2014	06/20/2024	Credit Default Swap - 105658CM	657,060	(783,081)	017475-AC-8	ALLEGIANCE CORP DEBENTURES	2FE	3,697,784	4,821,988
000000000	Corporate Bond First to Default	1	0	4,936,740	6,381,000			Credit Default Swap - 105658CM	0	0	037411-AM-7	APACHE CORP DEBENTURES	2FE	4,936,740	6,381,000
000000000	Corporate Bond First to Default	1	0	50,915,385	68,768,234			Credit Default Swap - 105658CM	0	0	111021-AE-1	BRITISH TELECOM PLC BONDS	2FE	50,915,385	68,768,234
000000000	Corporate Bond First to Default	1	0	14,111,743	17,856,510			Credit Default Swap - 105658CM	0	0	126408-BP-7	CSX CORP DEBENTURES	2FE	14,111,743	17,856,510
000000000	Corporate Bond First to Default	1	0	2,058,873	2,798,804			Credit Default Swap - 105658CM	0	0	29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS	2FE	2,058,873	2,798,804
000000000	Corporate Bond First to Default	1	0	5,818,311	7,902,540			Credit Default Swap - 105658CM	0	0	438506-AS-6	HONEYWELL INC DEBENTURES	1FE	5,818,311	7,902,540
000000000	Corporate Bond First to Default	1	0	24,485,885	32,233,528			Credit Default Swap - 105658CM	0	0	448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN	1FE	24,485,885	32,233,528
000000000	Corporate Bond First to Default	1	0	21,761,604	28,093,700			Credit Default Swap - 105658CM	0	0	448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN	1FE	21,761,604	28,093,700
000000000	Corporate Bond First to Default	1	0	313,601	395,643			Credit Default Swap - 105658CM	0	0	459200-AM-3	IBM CORP DEBENTURES	1FE	313,601	395,643
000000000	Corporate Bond First to Default	1	0	16,801,159	16,521,963			Credit Default Swap - 105658CM	0	0	50076Q-AR-7	KRAFT FOODS INC CORP	2FE	16,801,159	16,521,963
000000000	Corporate Bond First to Default	1	0	10,779,301	14,000,832			Credit Default Swap - 105658CM	0	0	501044-BT-7	KROGER COMPANY COMPANY GUARNT	2FE	10,779,301	14,000,832
000000000	Corporate Bond First to Default	1	0	10,552,058	13,504,870			Credit Default Swap - 105658CM	0	0	501044-BZ-3	KROGER COMPANY COMPANY GUARNT	2FE	10,552,058	13,504,870
000000000	Corporate Bond First to Default	1	0	18,945,890	24,318,152			Credit Default Swap - 105658CM	0	0	51808B-AE-2	LASMO -USA) INC COMPANY GUARN	2FE	18,945,890	24,318,152
000000000	Corporate Bond First to Default	1	0	1,546,545	2,160,472			Credit Default Swap - 105658CM	0	0	524671-AA-2	LEGRAND DEBENTURES	1FE	1,546,545	2,160,472
000000000	Corporate Bond First to Default	1	0	5,182,314	7,328,571			Credit Default Swap - 105658CM	0	0	61166W-AC-5	MONSANTO CO CORPORATE	1FE	5,182,314	7,328,571
000000000	Corporate Bond First to Default	1	0	10,338,295	12,620,524			Credit Default Swap - 105658CM	0	0	628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES	1FE	10,338,295	12,620,524
000000000	Corporate Bond First to Default	1	0	5,242,178	8,812,411			Credit Default Swap - 105658CM	0	0	652478-BA-5	NEWS AMERICA HLDGS COMPANY GUARNT	2FE	5,242,178	8,812,411
000000000	Corporate Bond First to Default	1	0	2,346,408	3,348,476			Credit Default Swap - 105658CM	0	0	656531-AM-2	STATOILHYDRO ASA DEBENTURES	1FE	2,346,408	3,348,476
000000000	Corporate Bond First to Default	1	0	1,928,134	2,934,747			Credit Default Swap - 105658CM	0	0	744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST RE	1FE	1,928,134	2,934,747
000000000	Corporate Bond First to Default	1	0	19,209,083	27,895,212			Credit Default Swap - 105658CM	0	0	748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	1FE	19,209,083	27,895,212
000000000	Corporate Bond First to Default	1	0	4,983,463	6,260,290			Credit Default Swap - 105658CM	0	0	867229-AC-0	SUNCOR ENERGY INC NT NOTES	1FE	4,983,463	6,260,290
000000000	Corporate Bond First to Default	1	0	5,686,193	7,794,968			Credit Default Swap - 105658CM	0	0	872649-BH-0	TRW INC DEBENTURES	2FE	5,686,193	7,794,968
000000000	Corporate Bond First to Default	1	0	178,078	263,136			Credit Default Swap - 105658CM	0	0	907818-CF-3	UNION PACIFIC CORP DEBENTURES	1FE	178,078	263,136
000000000	Corporate Bond First to Default	1	0	3,774,483	5,784,625			Credit Default Swap - 105658CM	0	0	91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	2FE	3,774,483	5,784,625
000000000	Corporate Bond First to Default	1	0	11,551,164	16,057,416			Credit Default Swap - 105658CM	0	0	925524-AH-3	VIACOM INC COMPANY GUARNT	2FE	11,551,164	16,057,416
000000000	Corporate Bond First to Default	1	0	8,209,647	11,886,024			Credit Default Swap - 105658CM	0	0	94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT	2FE	8,209,647	11,886,024
000000000	Corporate Bond First to Default	1	0	2,500,000	3,316,600			Credit Default Swap - 105658CM	0	0	96647K-AF-9	PEPSIAMERICAS INC NOTES	1FE	2,500,000	3,316,600
000000000	Corporate Bond First to Default	1	0	299,373	397,938			Credit Default Swap - 105658CM	0	0	Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES	1FE	299,373	397,938
020039E#9	Corporate Bond First to Default	1	2,000,000	2,023,390	2,953,077	09/23/2005	12/20/2015	Credit Default Swap - 69156CM	0	12,967	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	2,023,390	2,940,110
020039E#9	Corporate Bond First to Default	1	3,000,000	3,751,062	4,429,615	09/23/2005	12/20/2015	Credit Default Swap - 69155CM	0	19,450	25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMP	2FE	3,751,062	4,410,165
9999999 - Totals				274,585,205	361,058,782	XXX	XXX	XXX	657,060	(750,664)	XXX	XXX	XXX	273,928,145	361,809,446

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	2	5,803,723	2	5,795,938	2	5,789,332	3	274,767,741	2	5,803,723
2. Add: Opened or Acquired Transactions	0	0	0	0	2	393,199,475	0	0	2	393,199,475
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	1	124,158,151	0	0	1	124,158,151
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	7,785	XXX	6,606	XXX	62,915	XXX	182,537	XXX	259,843
7. Ending Inventory	2	5,795,938	2	5,789,332	3	274,767,741	3	274,585,204	3	274,585,204

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,761,872,579	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		1,761,872,579
4.	Part D, Section 1, Column 5	2,694,850,698	
5.	Part D, Section 1, Column 6	(932,978,117)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,322,557,509	
8.	Part B, Section 1, Column 13	(553,000)	
9.	Total (Line 7 plus Line 8)		1,322,004,509
10.	Part D, Section 1, Column 8	2,491,255,326	
11.	Part D, Section 1, Column 9	(1,169,250,816)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	898,926,015	
14.	Part B, Section 1, Column 20	3,897,440	
15.	Part D, Section 1, Column 11	902,823,455	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,251,429,197	1,235,203,103	16,226,094
2. Cost of cash equivalents acquired	29,530,976,190	29,530,976,190	0
3. Accrual of discount	5,332,628	5,332,628	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	18,786	18,786	0
6. Deduct consideration received on disposals	28,991,759,159	28,975,533,065	16,226,094
7. Deduct amortization of premium	287,742	287,742	0
8. Total foreign exchange change in book/adjusted carrying value	189	189	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,795,710,089	1,795,710,089	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	1,795,710,089	1,795,710,089	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
NC1, Office		Plymouth	MN	12/01/1976	12/31/2014	48,532,619	0	14,466,627	31,600,000	1,560,900	0	0	(1,560,900)	0	6,961,486	4,379,512
PL1, WS1, Block 52 Office		Newark	NJ	08/15/1935	12/31/2014	404,891,793	0	125,489,632	160,291,841	8,805,694	0	0	(8,805,694)	0	42,570,539	29,922,842
318001, Parking Facility		Newark	NJ	12/31/2006	12/31/2014	22,780,518	0	18,354,715	48,200,000	554,492	0	0	(554,492)	0	0	1,896,377
RL1, RL3, Office		Roseland	NJ	07/30/1971	12/31/2014	169,911,399	0	53,860,669	74,300,000	5,461,341	0	0	(5,461,341)	0	19,603,931	13,630,977
Office Building		Scranton	PA	02/01/2006	12/31/2014	12,805,975	0	5,492,529	13,350,000	349,644	0	0	(349,644)	0	3,681,087	3,247,384
EH1, Office, Land		Upper Dublin	PA	12/19/1969	12/31/2014	144,803,082	0	42,735,618	88,700,000	4,011,253	0	0	(4,011,253)	0	19,439,446	13,664,948
0299999. Property occupied by the reporting entity - Administrative						803,725,386	0	260,399,790	416,441,841	20,743,324	0	0	(20,743,324)	0	92,256,489	66,742,039
0399999. Total Property occupied by the reporting entity						803,725,386	0	260,399,790	416,441,841	20,743,324	0	0	(20,743,324)	0	92,256,489	66,742,039
PH3, Office		Scottsdale	AZ	08/01/2001	12/31/2014	1,263,412	0	661,777	0	126,341	0	0	(126,341)	0	0	0
293500, Office		San Francisco	CA	02/27/2013	12/31/2014	103,773,738	(50,000,000)	48,056,160	64,000,000	2,923,104	0	0	(2,923,104)	0	9,500,811	6,424,236
293600, Retail		Coral Gables	FL	11/13/2013	12/31/2014	38,846,816	(22,000,000)	15,893,050	19,600,000	948,330	0	(22,000,000)	(22,948,330)	0	3,448,189	946,181
JK2, Office		Jacksonville	FL	07/30/1953	12/31/2014	125,671,904	0	39,679,900	60,700,000	4,134,748	0	0	(4,134,748)	0	11,789,433	8,002,848
293900, Residential		Atlanta	GA	04/30/2014	12/31/2014	73,153,750	(36,575,000)	35,405,651	36,575,000	1,339,746	0	(36,575,000)	(37,914,746)	0	3,646,187	2,010,780
293400, Office		Chicago	IL	12/30/2012	12/31/2014	140,943,602	(72,598,113)	59,962,486	105,401,887	3,610,482	0	0	(3,610,482)	0	14,597,337	4,998,069
293800, Residential		Chicago	IL	12/10/2013	12/31/2014	87,335,690	(49,000,000)	35,164,640	39,200,000	3,100,441	0	(49,000,000)	(52,100,441)	0	7,327,403	3,722,284
297000, Retail		New York	NY	10/01/2013	12/31/2014	75,147,533	(34,500,000)	39,408,634	40,400,000	1,099,889	0	0	(1,099,889)	0	4,145,242	846,636
293700, Retail		New York	NY	12/18/2013	12/31/2014	47,750,000	(24,700,000)	23,116,629	24,500,000	(20,265)	0	(24,700,000)	(24,679,735)	0	3,220,544	378,047
0499999. Properties held for the production of income						693,886,445	(289,373,113)	297,348,927	390,376,887	17,262,816	0	(132,275,000)	(149,537,816)	0	57,675,146	27,329,081
PH3, Office2		Scottsdale	AZ	08/01/2001	12/31/2014	39,316,216	0	28,076,286	49,150,000	445,527	0	0	(445,527)	0	5,279,743	2,896,973
0599999. Properties held for sale						39,316,216	0	28,076,286	49,150,000	445,527	0	0	(445,527)	0	5,279,743	2,896,973
0699999 - Totals						1,536,928,047	(289,373,113)	585,825,003	855,968,728	38,451,667	0	(132,275,000)	(170,726,667)	0	155,211,378	96,968,094

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
PH3, Office	Scottsdale	AZ	08/01/2001		0	0	0	2,297,895
293500, Office	San Francisco	CA	02/27/2013		0	0	0	1,222,469
293600, Retail	Coral Gables	FL	11/13/2013		0	22,000,000	0	141,381
JK2, Office	Jacksonville	FL	07/30/1953		0	0	0	1,718,143
293900, Residential	Atlanta	GA	04/30/2014	92 West Paces LLC	73,150,000	36,575,000	36,575,000	170,397
293800, Residential	Chicago	IL	12/10/2013		0	49,000,000	0	587,373
293400, Office	Chicago	IL	12/30/2012		0	0	0	307,590
NC1, Office	Plymouth	MN	12/01/1976		0	0	0	4,685,043
PL1, WS1, Block 52 Office	Newark	NJ	08/15/1935		0	0	0	24,675,324
RL1, RL3, Office	Roseland	NJ	07/30/1971		0	0	0	1,345,437
293700, Retail	New York	NY	12/18/2013		0	24,700,000	0	86,156
Office Building	Scranton	PA	02/01/2006		0	0	0	572,907
EH1, Office, Land	Upper Dublin	PA	12/19/1969		0	0	0	1,788,089
0199999. Acquired by Purchase					73,150,000	132,275,000	36,575,000	39,598,204
297000, Retail	New York	NY	10/01/2013		0	0	0	384,058
0299999. Acquired by Internal Transfer					0	0	0	384,058
0399999 - Totals					73,150,000	132,275,000	36,575,000	39,982,262

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Deeded in prior year					0	0	0	0	0	0	0	0	0	0	0	0	0	2,636,238	423,421
293600, Retail	Coral Gables	FL			0	0	0	0	0	0	0	0	(104,638)	0	0	104,638	104,638	0	0
0199999. Property Disposed					0	0	0	0	0	0	0	0	(104,638)	0	0	104,638	104,638	2,636,238	423,421
0399999 - Totals					0	0	0	0	0	0	0	0	(104,638)	0	0	104,638	104,638	2,636,238	423,421

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609512		FOLEY	AL		12/07/2005	6.370	640,000	0	0	0	0	0	1,222,147	10/21/2013
717610497		FOLEY	AL		09/17/2012	5.000	2,184,000	0	0	0	0	0	4,170,602	10/21/2013
717610568		FOLEY	AL		09/17/2012	5.200	3,228,680	0	0	0	0	0	6,165,528	10/21/2013
717610759		FOLEY	AL		12/04/2013	4.900	2,803,200	0	0	0	0	0	5,353,024	10/21/2013
717610473		ALTHEIMER	AR		05/11/2012	4.150	359,099	0	0	0	0	0	1,640,232	04/19/2012
717609778		CHERRY VALLEY	AR		04/05/2007	6.900	473,892	0	0	0	0	0	1,254,880	09/16/2013
717610178		CHERRY VALLEY	AR		06/08/2010	7.000	794,981	0	0	0	0	0	2,105,130	09/16/2013
717609824		DES ARC	AR		07/13/2007	6.100	186,252	0	0	0	0	0	1,591,974	09/27/2011
717610639		DES ARC	AR		03/15/2013	3.500	12,566,667	0	0	0	0	0	23,000,000	03/07/2013
717610640		DUMAS	AR		05/14/2013	3.800	500,000	0	0	0	0	0	2,539,940	04/16/2013
717610676		DUMAS	AR		10/10/2013	4.150	10,791,494	0	0	0	0	0	27,053,217	09/13/2013
717609588		HARRISBURG	AR		03/16/2006	6.200	567,780	0	0	0	0	0	1,945,873	09/16/2013
717609821		HARRISBURG	AR		06/06/2007	6.800	495,573	0	0	0	0	0	1,439,642	09/16/2013
717700315		JEFFERSON	AR		02/29/1996	7.630	123,126	0	0	0	0	0	4,504,905	09/21/2010
717610860		KNOBEL	AR		09/25/2014	5.150	625,000	0	0	0	0	0	1,600,033	07/15/2014
717610407		MARIANNA	AR		12/13/2011	4.270	3,693,486	0	0	0	0	0	7,552,520	09/18/2014
717610300		MARION	AR		01/14/2011	4.500	596,353	0	0	0	0	0	2,322,561	09/18/2014
717609787		MARVELL	AR		05/03/2007	6.800	594,687	0	0	0	0	0	1,428,484	09/18/2014
717610329		MARVELL	AR		04/07/2011	6.250	377,827	0	0	0	0	0	907,568	09/18/2014
717610716		MONTROSE	AR		05/02/2014	4.350	2,200,000	0	0	0	0	0	4,600,045	04/09/2014
717609802		PINE BLUFF	AR		06/15/2007	7.100	1,523,823	0	0	0	0	0	4,776,429	09/16/2013
717610555		PINE BLUFF	AR		08/31/2012	3.650	1,076,400	0	0	0	0	0	5,199,998	08/21/2012
717609506		PORTLAND	AR		10/28/2005	5.750	1,874,092	0	0	0	0	0	5,326,587	09/16/2013
717609704		PORTLAND	AR		11/14/2006	6.450	262,153	0	0	0	0	0	1,077,500	12/01/2010
717610474		PORTLAND	AR		08/14/2012	4.500	4,426,238	0	0	0	0	0	9,224,531	03/26/2014
717700441		PRAIRIE	AR		07/25/1996	8.750	30,728	0	0	0	0	0	415,261	09/16/2013
717610219		SEARCY	AR		09/01/2010	5.600	1,276,658	0	0	0	0	0	4,000,001	09/16/2013
717610931		STUTTGART	AR		12/05/2014	3.950	3,500,000	0	0	0	0	0	8,190,001	11/18/2014
717610464		WEST MEMPHIS	AR		02/10/2012	4.700	802,297	0	0	0	0	0	1,500,001	02/03/2012
717610607		WILMOT	AR		12/07/2012	3.950	2,264,393	0	0	0	0	0	7,750,001	11/28/2012
717609697		WYNNE	AR		09/14/2006	7.450	1,021,899	0	0	0	0	0	2,369,556	09/19/2012
717610217		WYNNE	AR		07/29/2010	5.700	2,034,353	0	0	0	0	0	6,552,453	09/16/2013
717610500		WYNNE	AR		04/27/2012	4.500	572,650	0	0	0	0	0	1,565,084	04/19/2012
717610881		YUMA	AZ		09/10/2014	3.300	1,762,650	0	0	0	0	0	3,515,513	08/29/2014
717610173		ACAMPO	CA		07/01/2010	6.400	1,260,000	0	0	0	0	0	5,512,543	09/27/2013
717610177		ARVIN	CA		04/27/2010	6.050	765,000	0	0	0	0	0	2,768,220	09/27/2013
717610358		AVENAL	CA		06/02/2011	5.250	6,800,000	0	0	0	0	0	38,341,824	11/19/2013
717610788		AVENAL	CA		12/12/2013	4.200	4,525,000	0	0	0	0	0	25,514,176	11/19/2013
717610252		BAKERSFIELD	CA		01/19/2011	3.900	1,048,094	0	0	0	0	0	5,976,452	09/27/2013
717610368		BAKERSFIELD	CA		12/28/2011	5.050	835,000	0	0	0	0	0	4,117,133	09/17/2014
717610878		BAKERSFIELD	CA		10/09/2014	3.400	1,835,000	0	0	0	0	0	19,470,200	07/16/2014
717610845		BAKERSFILED	CA		07/31/2014	4.180	44,445,000	0	0	0	0	0	72,337,511	07/26/2014
717610317		BRAWLEY	CA		04/27/2011	4.850	1,684,173	0	0	0	0	0	4,477,937	12/29/2014
717610516		BRAWLEY	CA		06/25/2012	3.600	4,743,168	0	0	0	0	0	12,611,273	12/29/2014
717610703		BRAWLEY	CA		06/06/2013	3.930	1,449,566	0	0	0	0	0	4,417,080	05/21/2013
717609653		CHICO	CA		08/21/2006	6.340	17,000,000	0	0	0	0	0	109,519,686	12/24/2014
717610469		CHICO	CA		04/26/2012	4.400	2,816,000	0	0	0	0	0	5,724,000	02/01/2012
717610615		CHICO	CA		02/07/2013	3.980	11,600,000	0	0	0	0	0	24,541,706	12/30/2014
717610616		CHICO	CA		02/07/2013	3.980	2,600,000	0	0	0	0	0	5,500,732	12/30/2014
717610727		CHICO	CA		07/12/2013	4.300	1,000,000	0	0	0	0	0	2,115,680	12/30/2014
717610765		CHICO	CA		10/11/2013	4.660	1,000,000	0	0	0	0	0	2,115,680	12/30/2014
717610942		CHICO	CA		12/23/2014	4.150	1,000,000	0	0	0	0	0	2,115,680	12/30/2014
717610216		CHOWCHILLA	CA		09/17/2010	6.400	701,698	0	0	0	0	0	2,259,439	09/27/2013
717609808		COLUSA	CA		07/12/2007	6.500	1,190,000	0	0	0	0	0	6,279,000	09/27/2013
717610311		CUTLER	CA		02/28/2011	6.100	812,039	0	0	0	0	0	2,826,890	09/17/2014
717609930		DAVIS	CA		12/28/2007	6.550	2,500,000	0	0	0	0	0	7,390,620	12/17/2012
717610158		DAVIS	CA		07/01/2010	6.690	2,300,000	0	0	0	0	0	6,799,380	12/17/2012
717610250		DELANO	CA		04/06/2011	6.260	12,800,000	0	0	0	0	0	43,082,473	04/10/2014
717610798		DELANO	CA		03/20/2014	5.250	1,872,584	0	0	0	0	0	10,690,000	02/11/2014
717610890		EDNA VALLEY	CA		09/30/2014	4.100	2,500,000	0	0	0	0	0	4,999,950	09/18/2014
717609763		EL CENTRO	CA		03/05/2007	6.800	623,315	0	0	0	0	0	1,353,190	04/23/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610507		EL CENTRO	CA		06/06/2012	5.150	676,394	0	0	0	0	0	1,468,418	04/23/2012
717610443		ELK GROVE	CA		12/15/2011	5.100	807,331	0	0	0	0	0	1,699,491	09/17/2014
717610598		ELK GROVE	CA		11/02/2012	3.990	960,000	0	0	0	0	0	2,020,888	09/17/2014
717610692		ELK GROVE	CA		07/29/2013	3.650	1,855,436	0	0	0	0	0	3,905,838	09/17/2014
717610908		ELK GROVE	CA		12/17/2014	3.950	17,020,000	0	0	0	0	0	35,828,533	09/17/2014
717610356		EXETER	CA		07/14/2011	5.150	9,209,567	0	0	0	0	0	51,996,445	12/19/2013
717610512		EXETER	CA		10/11/2012	3.810	30,333,334	0	0	0	0	0	114,590,488	12/30/2014
717610722		EXETER	CA		09/12/2013	3.480	1,646,666	0	0	0	0	0	6,220,586	12/30/2014
717610780		EXETER	CA		12/26/2013	4.100	8,400,000	0	0	0	0	0	39,632,344	12/30/2014
717609607		FOWLER	CA		07/12/2006	6.430	5,100,000	0	0	0	0	0	14,001,518	12/01/2014
717610189		FOWLER	CA		09/30/2010	5.730	10,750,000	0	0	0	0	0	29,512,943	12/01/2014
717610602		FOWLER	CA		02/22/2013	3.150	4,530,000	0	0	0	0	0	14,649,000	01/10/2013
717610544		FRESNO	CA		02/06/2013	4.000	644,000	0	0	0	0	0	2,286,000	01/02/2013
717609397		GALT	CA		07/01/2005	6.450	7,040,000	0	0	0	0	0	15,457,093	04/01/2014
717610834		GALT	CA		08/01/2014	3.700	4,000,000	0	0	0	0	0	8,782,446	04/01/2014
717609541		GONZALES	CA		11/28/2005	6.680	1,885,000	0	0	0	0	0	5,631,712	09/17/2014
717609885		GONZALES	CA		06/09/2008	6.830	1,121,898	0	0	0	0	0	3,351,832	09/17/2014
717610254		GONZALES	CA		12/28/2011	4.450	2,920,173	0	0	0	0	0	10,314,720	09/17/2014
717610297		GREENFIELD	CA		12/22/2010	4.380	3,200,000	0	0	0	0	0	12,930,186	12/10/2013
717610611		GRIDLEY	CA		12/28/2012	4.070	5,280,000	0	0	0	0	0	4,965,440	12/30/2014
717610261		HEALDSBURG	CA		03/14/2011	5.670	1,060,000	0	0	0	0	0	2,409,103	12/20/2013
717610262		HEALDSBURG	CA		03/14/2011	5.670	540,000	0	0	0	0	0	1,088,867	12/20/2013
717610795		HEALDSBURG	CA		12/27/2013	4.900	270,000	0	0	0	0	0	544,433	12/20/2013
717610796		HEALDSBURG	CA		12/27/2013	4.900	730,000	0	0	0	0	0	1,659,097	12/20/2013
717610789		HEBER	CA		01/16/2014	3.250	789,507	0	0	0	0	0	2,803,610	11/25/2013
717610564		HOLLISTER	CA		12/28/2012	3.750	1,728,000	0	0	0	0	0	8,791,000	12/07/2012
717610612		HOLLISTER	CA		06/07/2013	3.580	2,940,000	0	0	0	0	0	33,018,750	05/16/2013
717610670		HOLLISTER	CA		06/07/2013	3.580	980,000	0	0	0	0	0	11,006,250	05/16/2013
717609334		HOLT	CA		11/22/2004	6.300	1,230,000	0	0	0	0	0	5,357,164	12/15/2014
717609596		HOLT	CA		04/06/2006	6.030	1,400,000	0	0	0	0	0	6,097,571	12/15/2014
717610315		HOLT	CA		03/16/2011	4.930	1,350,000	0	0	0	0	0	5,879,793	12/15/2014
717610599		HOLT	CA		01/02/2013	3.670	1,400,000	0	0	0	0	0	6,097,571	12/15/2014
717609764		HOLTVILLE	CA		05/31/2007	6.250	580,272	0	0	0	0	0	2,031,789	09/27/2013
717700252		IMPERIAL	CA		09/14/1995	8.750	182,129	0	0	0	0	0	2,499,033	09/27/2013
717609485		KING CITY	CA		11/02/2005	5.450	28,800,001	0	0	0	0	0	127,249,530	12/17/2013
717610408		KING CITY	CA		12/20/2011	4.000	1,760,000	0	0	0	0	0	4,306,400	09/17/2014
717609810		KNIGHTS LANDING	CA		07/09/2007	6.300	1,260,000	0	0	0	0	0	5,235,622	12/10/2013
717610661		LATHROP	CA		05/16/2013	4.650	3,600,000	0	0	0	0	0	7,750,900	04/02/2013
717609752		LODI	CA		06/18/2007	6.980	12,200,000	0	0	0	0	0	27,621,340	11/03/2014
717609753		LODI	CA		06/18/2007	7.030	20,160,000	0	0	0	0	0	45,643,063	11/03/2014
717609845		LODI	CA		12/31/2007	6.880	524,472	0	0	0	0	0	1,392,381	09/27/2013
717610935		LODI	CA		12/01/2014	5.620	11,500,000	0	0	0	0	0	26,036,498	11/03/2014
717609567		LOST HILLS	CA		03/16/2006	5.980	6,460,000	0	0	0	0	0	15,766,442	12/30/2013
717609682		LOST HILLS	CA		01/22/2007	6.430	5,800,000	0	0	0	0	0	10,722,017	12/30/2013
717609880		LOST HILLS	CA		10/11/2007	7.100	3,257,143	0	0	0	0	0	7,949,450	12/30/2013
717610863		LOST HILLS	CA		09/25/2014	4.150	132,275,000	0	0	0	0	0	239,144,895	09/05/2014
717610290		MADERA	CA		03/23/2011	5.820	134,550,200	0	0	0	0	0	266,808,094	12/29/2014
717610372		MADERA	CA		09/15/2011	5.950	426,026	0	0	0	0	0	1,057,019	09/17/2014
717610567		MADERA	CA		10/12/2012	4.620	1,248,000	0	0	0	0	0	3,353,811	06/23/2014
717610694		MADERA	CA		07/15/2013	3.050	1,610,000	0	0	0	0	0	3,725,000	05/23/2013
717610805		MADERA	CA		08/01/2014	4.650	1,230,000	0	0	0	0	0	3,305,439	06/23/2014
717700264		MADERA	CA		11/08/1995	8.630	17,382	0	0	0	0	0	1,209,512	09/27/2013
717610847		MARICOPA	CA		07/31/2014	4.180	29,060,000	0	0	0	0	0	47,515,899	07/26/2014
717610719		MECCA	CA		07/29/2013	2.750	2,186,392	0	0	0	0	0	4,785,900	07/09/2013
717610681		MONTEREY	CA		06/28/2013	3.650	4,341,000	0	0	0	0	0	10,055,100	06/26/2014
717610236		NAPA	CA		11/01/2010	5.500	5,460,000	0	0	0	0	0	13,961,548	12/08/2014
717610237		NAPA	CA		01/19/2011	5.000	2,640,000	0	0	0	0	0	6,750,647	12/08/2014
717610238		NAPA	CA		01/19/2011	5.650	4,840,000	0	0	0	0	0	12,376,133	12/08/2014
717610453		NAPA	CA		02/02/2012	4.450	6,336,000	0	0	0	0	0	16,201,473	12/08/2014
717610610		NAPA	CA		02/19/2013	3.850	6,000,000	0	0	0	0	0	12,830,851	01/25/2013
717610945		NAPA	CA		12/18/2014	4.600	12,000,000	0	0	0	0	0	30,684,695	12/08/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717609745		OAKVILLE	CA		12/20/2007	6.250	6,200,000	0	0	0	0	0	50,192,837	11/22/2013
717610427		OAKVILLE	CA		11/30/2011	4.800	1,500,000	0	0	0	0	0	12,143,413	11/22/2013
717610576		ORANGE COVE	CA		10/01/2012	4.450	550,000	0	0	0	0	0	1,095,540	08/23/2012
717609899		OROVILLE	CA		09/27/2007	1.740	2,499,896	0	0	0	0	0	6,969,460	09/29/2014
717609900		OROVILLE	CA		09/27/2007	6.550	14,000,000	0	0	0	0	0	39,030,540	09/29/2014
717610215		OXNARD	CA		09/30/2010	5.450	1,586,898	0	0	0	0	0	10,050,638	09/27/2013
717608894		PASO ROBLES	CA		04/03/2002	7.250	120,000	0	0	0	0	0	1,830,200	12/10/2013
717610255		RIVERDALE	CA		12/27/2010	4.950	368,831	0	0	0	0	0	1,427,590	11/29/2010
717610269		RIVERDALE	CA		12/27/2010	4.950	599,351	0	0	0	0	0	1,344,334	09/27/2013
717610270		RIVERDALE	CA		12/27/2010	4.950	977,403	0	0	0	0	0	2,970,247	09/27/2013
717610271		RIVERDALE	CA		12/27/2010	4.950	1,106,493	0	0	0	0	0	2,600,909	09/27/2013
717610272		RIVERDALE	CA		12/27/2010	4.950	3,819,200	0	0	0	0	0	8,385,391	09/27/2013
717609546		RUTHERFORD	CA		04/17/2006	5.850	2,896,585	0	0	0	0	0	8,558,440	12/14/2012
717609599		RUTHERFORD	CA		04/18/2006	6.400	8,125,000	0	0	0	0	0	20,982,339	11/22/2013
717609624		RUTHERFORD	CA		06/30/2006	6.140	2,896,585	0	0	0	0	0	8,558,440	12/14/2012
717609801		RUTHERFORD	CA		04/25/2007	6.200	9,138,037	0	0	0	0	0	26,999,883	12/14/2012
717609820		RUTHERFORD	CA		08/27/2007	6.550	8,250,000	0	0	0	0	0	21,305,162	11/22/2013
717609843		RUTHERFORD	CA		12/31/2007	6.380	2,589,037	0	0	0	0	0	14,251,750	09/27/2013
717610388		RUTHERFORD	CA		11/02/2011	4.440	2,910,000	0	0	0	0	0	7,436,370	12/31/2014
717610535		RUTHERFORD	CA		07/13/2012	4.050	3,000,000	0	0	0	0	0	7,666,359	12/31/2014
717610632		RUTHERFORD	CA		12/21/2012	3.550	2,910,000	0	0	0	0	0	7,436,370	12/31/2014
717609889		SAINT HELENA	CA		12/27/2007	6.300	2,520,000	0	0	0	0	0	15,887,434	11/22/2013
717610314		SAINT HELENA	CA		03/24/2011	3.880	4,320,000	0	0	0	0	0	27,235,607	11/22/2013
717608782		SALINAS	CA		07/20/2001	7.550	963,915	0	0	0	0	0	3,424,903	09/17/2014
717610256		SALINAS	CA		07/14/2011	5.300	422,136	0	0	0	0	0	1,499,897	09/17/2014
717610349		SALINAS	CA		07/01/2011	5.550	1,806,698	0	0	0	0	0	9,028,800	09/17/2014
717609699		SAN ARDO	CA		12/28/2006	6.060	7,300,000	0	0	0	0	0	18,263,000	07/01/2013
717610113		SOLEDAD	CA		05/23/2011	5.100	3,000,000	0	0	0	0	0	19,545,984	09/17/2014
717610156		SOLEDAD	CA		06/14/2010	5.550	5,194,802	0	0	0	0	0	12,067,215	11/12/2013
717610678		SOLEDAD	CA		07/31/2013	3.650	4,225,000	0	0	0	0	0	7,969,290	06/26/2014
717610679		SOLEDAD	CA		09/10/2013	4.650	1,410,000	0	0	0	0	0	2,798,705	09/03/2013
717610682		SOLEDAD	CA		12/26/2013	3.910	4,017,351	0	0	0	0	0	9,332,085	11/12/2013
717610515		SONOMA	CA		06/25/2012	3.950	2,024,000	0	0	0	0	0	8,309,518	12/09/2014
717610714		SONOMA	CA		08/01/2013	3.350	96,624,000	0	0	0	0	0	177,590,518	09/11/2014
717610946		SONOMA	CA		12/31/2014	4.050	625,000	0	0	0	0	0	2,565,932	12/09/2014
717609875		TURLOCK	CA		12/18/2007	6.400	2,280,000	0	0	0	0	0	9,433,585	09/17/2014
717610652		UKIAH	CA		03/07/2013	3.950	1,935,000	0	0	0	0	0	5,950,000	02/15/2013
717610734		UKIAH	CA		10/01/2013	4.240	40,165,000	0	0	0	0	0	153,699,145	09/27/2014
717609724		WASCO	CA		12/28/2006	6.800	1,800,000	0	0	0	0	0	5,036,514	09/17/2014
717610195		WASCO	CA		07/01/2011	6.500	1,520,000	0	0	0	0	0	4,253,051	09/17/2014
717610828		WESTMORLAND	CA		05/19/2014	4.070	4,640,300	0	0	0	0	0	7,953,616	04/28/2014
717610320		WHEATLAND	CA		11/03/2011	5.750	3,750,000	0	0	0	0	0	8,242,809	09/29/2014
717610542		WHEATLAND	CA		07/12/2012	4.750	750,000	0	0	0	0	0	1,648,566	09/29/2014
717610757		WILLIAMS	CA		11/25/2013	5.390	4,580,000	0	0	0	0	0	11,470,618	12/22/2014
717610802		WOODLAND	CA		03/27/2014	4.450	3,600,000	0	0	0	0	0	15,745,000	03/04/2014
717609286		BYERS	CO		10/21/2004	6.100	427,500	0	0	0	0	0	4,451,496	09/26/2013
717609594		DUBEQUE	CO		03/20/2006	6.100	4,835,368	0	0	0	0	0	16,810,097	12/30/2014
717609935		DUBEQUE	CO		01/18/2008	6.750	1,680,000	0	0	0	0	0	5,840,503	12/30/2014
717610799		KEENESBURG	CO		02/14/2014	4.550	267,046	0	0	0	0	0	1,301,565	02/06/2014
717609902		KIM	CO		12/12/2007	6.650	435,872	0	0	0	0	0	5,203,023	09/26/2013
717609641		KIT CARSON	CO		09/29/2006	6.950	563,270	0	0	0	0	0	1,588,997	09/19/2012
717610882		LITTLETON	CO		08/28/2014	4.850	998,283	0	0	0	0	0	3,145,821	08/21/2014
717610248		MATHESON	CO		11/01/2010	5.100	554,143	0	0	0	0	0	1,956,941	09/26/2013
717610675		RIFLE	CO		04/05/2013	4.400	1,466,104	0	0	0	0	0	2,730,772	03/26/2013
717609598		ROGGEN	CO		07/07/2006	6.700	373,139	0	0	0	0	0	1,225,354	09/19/2012
717610347		SHERIDAN LAKE	CO		05/16/2011	6.050	3,605,746	0	0	0	0	0	16,843,802	09/17/2014
717608264		STEAMBOAT SPRINGS	CO		04/29/1998	7.630	356,268	0	0	0	0	0	2,554,178	09/19/2012
717609636		STEAMBOAT SPRINGS	CO		08/17/2006	6.450	1,244,790	0	0	0	0	0	8,924,242	09/19/2012
717610613		FROSTPROOF	FL		12/31/2012	5.350	13,485,000	0	0	0	0	0	20,125,527	08/25/2014
717610897		FROSTPROOF	FL		09/04/2014	3.850	5,500,000	0	0	0	0	0	8,208,416	08/25/2014
717609434		GROVELAND	FL		08/25/2005	5.830	7,821,400	0	0	0	0	0	12,164,144	04/04/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610338		GROVELAND	FL		04/25/2011	6.150	6,388,388	0	0	0	0	0	9,935,463	04/04/2014
717610817		GROVELAND	FL		04/29/2014	4.200	4,722,427	0	0	0	0	0	11,295,678	04/04/2014
717610902		INDIANTOWN	FL		11/24/2014	4.600	27,485,000	0	0	0	0	0	42,284,059	10/16/2014
717610033		KENANSVILLE	FL		10/01/2008	6.950	71,505	0	0	0	0	0	5,762,663	09/27/2011
717610723		LOXAHATCHEE	FL		09/19/2013	5.000	12,750,000	0	0	0	0	0	35,713,389	09/29/2014
717610346		PAHOKEE	FL		05/03/2011	6.600	2,975,000	0	0	0	0	0	8,787,589	09/17/2014
717610449		PALM BEACH	FL		03/30/2012	4.750	57,538,500	0	0	0	0	0	118,762,262	10/01/2014
717610468		PALM BEACH	FL		03/30/2012	4.350	57,538,500	0	0	0	0	0	118,762,262	10/01/2014
717610874		PALM BEACH	FL		09/15/2014	3.950	59,400,000	0	0	0	0	0	122,604,811	10/01/2014
717609159		VERO BEACH	FL		11/25/2003	6.740	2,940,000	0	0	0	0	0	11,857,802	12/31/2013
717609304		VERO BEACH	FL		08/23/2004	6.780	667,500	0	0	0	0	0	1,972,294	09/17/2014
717609548		WAUCHULA	FL		01/10/2006	6.800	780,000	0	0	0	0	0	1,815,595	09/27/2013
717609868		WAUCHULA	FL		08/16/2007	7.500	105,000	0	0	0	0	0	244,407	09/27/2013
717609747		ALGONA	IA		05/15/2007	6.350	692,122	0	0	0	0	0	7,168,490	09/19/2013
717610324		ANTHON	IA		03/04/2011	6.150	683,898	0	0	0	0	0	2,443,925	09/17/2014
717610849		FARMINGTON	IA		08/06/2014	4.000	1,100,000	0	0	0	0	0	2,313,001	07/08/2014
717610299		LAKE VIEW	IA		12/21/2010	4.500	1,351,132	0	0	0	0	0	5,479,999	09/19/2013
717610389		LUCAS	IA		09/29/2011	4.950	2,871,335	0	0	0	0	0	14,729,737	09/17/2014
717609703		MONONA	IA		03/09/2007	6.650	440,290	0	0	0	0	0	4,720,298	09/19/2013
717609573		ROCK VALLEY	IA		01/10/2006	5.850	270,000	0	0	0	0	0	2,478,960	09/17/2014
717700189		SAC	IA		05/19/1995	10.880	6,497	0	0	0	0	0	1,182,142	09/19/2013
717610288		SHELDON	IA		12/07/2010	4.200	679,775	0	0	0	0	0	3,550,001	09/19/2013
717610906		WESTFIELD	IA		11/10/2014	4.400	500,000	0	0	0	0	0	1,111,954	10/31/2014
717608647		AUBURN	IL		07/12/1999	7.750	301,750	0	0	0	0	0	4,608,493	09/21/2010
717609551		BEARDSTOWN	IL		04/10/2006	6.100	456,445	0	0	0	0	0	1,718,855	09/19/2013
717610204		BEARDSTOWN	IL		09/17/2010	5.850	698,908	0	0	0	0	0	2,631,905	09/19/2013
717608368		CARLINVILLE	IL		06/26/1998	7.300	363,315	0	0	0	0	0	4,596,767	09/19/2013
717610301		CARROLLTON	IL		07/22/2011	5.700	413,119	0	0	0	0	0	9,220,934	09/17/2014
717609124		DECATUR	IL		09/04/2003	5.000	2,175,000	0	0	0	0	0	8,929,560	09/17/2014
717609767		DECATUR	IL		06/07/2007	6.280	597,307	0	0	0	0	0	2,452,267	09/17/2014
717610418		DECATUR	IL		12/16/2011	4.000	683,763	0	0	0	0	0	2,807,221	09/17/2014
717608437		DELAND	IL		08/25/1998	7.000	601,688	0	0	0	0	0	3,190,000	05/01/2013
717608443		ENFIELD	IL		09/22/1998	7.500	228,404	0	0	0	0	0	3,162,552	09/21/2010
717608563		ESSEX	IL		02/24/1999	6.650	262,089	0	0	0	0	0	3,553,221	09/21/2010
717610917		GLADSTONE	IL		12/23/2014	4.250	2,610,000	0	0	0	0	0	5,754,618	12/12/2014
717610918		GLADSTONE	IL		12/23/2014	4.150	1,600,000	0	0	0	0	0	3,527,742	12/12/2014
717610517		JOY	IL		06/22/2012	4.900	904,731	0	0	0	0	0	10,727,250	06/13/2012
717609701		LAWRENCE	IL		12/21/2006	6.850	1,262,483	0	0	0	0	0	4,453,467	09/19/2012
717609793		LAWRENCEVILLE	IL		07/31/2007	6.750	109,667	0	0	0	0	0	3,029,656	09/21/2010
717608445		LEROY	IL		06/26/1998	6.950	224,683	0	0	0	0	0	4,200,553	09/19/2013
717609111		LEROY	IL		07/29/2003	5.050	293,076	0	0	0	0	0	5,479,189	09/19/2013
717610509		MEDORA	IL		05/21/2012	4.400	1,303,735	0	0	0	0	0	3,153,988	05/16/2012
717610424		NEW BOSTON	IL		01/13/2012	3.800	3,058,096	0	0	0	0	0	21,082,123	01/11/2012
717610867		RALEIGH	IL		07/31/2014	4.400	1,460,000	0	0	0	0	0	3,220,013	07/28/2014
717610172		RANSOM	IL		04/19/2010	6.450	533,917	0	0	0	0	0	2,783,866	09/19/2013
717610527		ROCKPORT	IL		09/13/2012	4.750	4,780,490	0	0	0	0	0	11,032,006	09/04/2012
717610037		SAINT ANNE	IL		11/25/2008	7.000	562,299	0	0	0	0	0	2,000,003	09/17/2014
717610771		ST. ANNE	IL		11/04/2013	4.450	1,808,485	0	0	0	0	0	4,015,583	10/28/2013
717610772		ST. ANNE	IL		11/04/2013	3.350	4,236,495	0	0	0	0	0	10,455,876	10/29/2013
717610773		ST. ANNE	IL		11/04/2013	4.450	806,487	0	0	0	0	0	5,662,433	10/28/2013
717608658		TAYLORVILLE	IL		08/23/1999	7.650	201,341	0	0	0	0	0	3,887,309	09/19/2013
717610596		WEST SALEM	IL		11/28/2012	5.850	1,676,709	0	0	0	0	0	6,099,612	11/20/2012
717610751		YORKVILLE	IL		11/12/2013	4.840	4,608,000	0	0	0	0	0	11,078,914	11/08/2013
717610355		AVON	IN		06/08/2011	5.700	1,062,528	0	0	0	0	0	2,500,001	09/17/2014
717610027		BEDFORD	IN		10/17/2008	7.100	765,792	0	0	0	0	0	2,708,001	09/17/2014
717610375		BROWNSTOWN	IN		07/29/2011	5.650	1,268,850	0	0	0	0	0	3,500,001	09/17/2014
717609613		BURNETTSVILLE	IN		04/17/2006	6.650	429,287	0	0	0	0	0	1,665,544	07/25/2013
717610017		CLAYTON	IN		10/30/2008	7.250	1,109,542	0	0	0	0	0	5,485,201	09/17/2014
717610466		CLAYTON	IN		04/03/2012	5.200	17,226,315	0	0	0	0	0	57,569,264	09/29/2014
717610467		CLAYTON	IN		04/03/2012	5.200	776,397	0	0	0	0	0	2,594,691	09/29/2014
717608221		GRIFFIN	IN		09/10/1997	8.380	640,643	0	0	0	0	0	5,100,874	09/19/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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717608389		HOWE	IN		08/21/1998	7.500	178,860	0	0	0	0	0	4,243,084	09/19/2013
717700283		JENNINGS	IN		02/02/1996	8.500	83,102	0	0	0	0	0	1,360,814	09/19/2013
717610858		KIRKLIN	IN		06/27/2014	4.120	1,305,226	0	0	0	0	0	4,671,198	06/06/2014
717610866		KOUTS	IN		08/29/2014	4.900	2,487,127	0	0	0	0	0	5,934,400	08/22/2014
717609186		MONTICELLO	IN		01/14/2004	6.950	329,183	0	0	0	0	0	1,092,356	04/29/2014
717610484		MONTICELLO	IN		06/01/2012	5.600	829,071	0	0	0	0	0	2,751,179	04/29/2014
717608482		NORTH JUDSON	IN		10/20/1998	6.850	247,334	0	0	0	0	0	3,240,300	12/08/2010
717608429		PRINCETON	IN		08/21/1998	7.300	1,255,116	0	0	0	0	0	5,655,919	09/19/2013
717609813		PUTNAMVILLE	IN		06/26/2007	6.750	916,926	0	0	0	0	0	3,466,412	09/19/2013
717610774		RENSSELAER	IN		11/04/2013	4.450	527,882	0	0	0	0	0	4,721,098	10/29/2013
717700385		WABASH	IN		07/11/1996	7.750	132,958	0	0	0	0	0	2,686,825	09/19/2013
717610498		DOUGLASS	KS		06/12/2012	4.050	1,308,238	0	0	0	0	0	5,591,681	06/05/2012
717609639		SENECA	KS		05/09/2006	6.800	220,913	0	0	0	0	0	847,855	11/20/2013
717610711		SENECA	KS		11/25/2013	4.550	1,561,425	0	0	0	0	0	5,992,665	11/20/2013
717610862		TRIBUNE	KS		08/20/2014	4.400	4,575,000	0	0	0	0	0	18,075,945	08/07/2014
717609464		CLINTON	KY		10/12/2005	5.750	254,728	0	0	0	0	0	5,729,948	09/17/2014
717610726		CLINTON	KY		07/12/2013	4.350	2,247,664	0	0	0	0	0	4,820,000	07/03/2013
717609128		MCQUADY	KY		09/26/2003	4.950	392,585	0	0	0	0	0	2,650,000	05/30/2013
717610813		SLAUGHTERS	KY		02/12/2014	3.700	1,700,000	0	0	0	0	0	3,644,975	02/10/2014
717610857		STURGIS	KY		06/27/2014	3.950	400,000	0	0	0	0	0	1,445,605	06/24/2014
717610899		MER ROUGE	LA		11/21/2014	4.000	985,000	0	0	0	0	0	2,324,600	10/28/2014
717609290		MONROE	LA		06/11/2004	5.750	124,884	0	0	0	0	0	2,101,122	09/16/2013
717610541		RACELAND	LA		09/11/2012	4.000	3,000,000	0	0	0	0	0	19,411,630	10/01/2014
717609883		CASS CITY	MI		12/20/2007	7.100	634,254	0	0	0	0	0	4,509,377	09/19/2013
717609473		CHARLOTTE	MI		08/31/2005	5.750	463,034	0	0	0	0	0	2,441,258	09/17/2014
717610691		GREENVILLE	MI		07/15/2013	4.200	1,180,219	0	0	0	0	0	3,195,483	07/08/2013
717610851		LITCHFIELD	MI		09/19/2014	4.200	1,375,000	0	0	0	0	0	2,798,004	09/11/2014
717609648		THREE RIVERS	MI		10/06/2006	6.650	448,757	0	0	0	0	0	1,370,629	09/19/2012
717609325		ALBERT LEA	MN		09/30/2004	6.650	413,333	0	0	0	0	0	2,961,936	09/26/2013
717609477		ALBERT LEA	MN		11/10/2005	6.000	633,552	0	0	0	0	0	3,816,369	09/17/2014
717609679		ALEXANDRIA	MN		09/08/2006	6.850	648,840	0	0	0	0	0	1,901,235	09/19/2012
717609836		ALPHA	MN		08/15/2007	6.600	635,060	0	0	0	0	0	2,795,034	09/26/2013
717610856		BROWNTOWN	MN		07/22/2014	4.250	665,000	0	0	0	0	0	2,079,000	07/10/2014
717609847		GENEVA	MN		09/26/2007	6.550	348,085	0	0	0	0	0	1,534,714	09/17/2014
717610268		GENEVA	MN		10/26/2010	4.950	461,039	0	0	0	0	0	2,032,729	09/17/2014
717610713		LAMBERTON	MN		06/27/2013	3.650	1,121,188	0	0	0	0	0	2,709,000	06/20/2013
717610260		LISMORE	MN		11/04/2010	4.950	550,502	0	0	0	0	0	3,681,581	09/26/2013
717609799		MANTORVILLE	MN		06/04/2007	6.500	522,475	0	0	0	0	0	2,621,819	09/26/2013
717609415		MOUNTAIN LAKE	MN		06/30/2005	5.850	1,108,834	0	0	0	0	0	8,089,900	09/17/2014
717609609		OLIVIA	MN		05/24/2006	5.800	723,397	0	0	0	0	0	5,455,041	09/26/2013
717609932		OWATONNA	MN		02/11/2008	5.650	651,631	0	0	0	0	0	3,390,964	09/17/2014
717610203		PIPESTONE	MN		08/25/2010	5.650	457,600	0	0	0	0	0	1,501,543	08/30/2012
717610547		PIPESTONE	MN		09/05/2012	4.500	439,250	0	0	0	0	0	1,441,331	08/30/2012
717610838		WINTHROP	MN		04/23/2014	3.550	1,005,950	0	0	0	0	0	2,002,243	04/08/2014
717610841		WINTHROP	MN		04/23/2014	4.050	1,005,950	0	0	0	0	0	2,002,243	04/08/2014
717610655		WORTHINGTON	MN		02/27/2013	4.150	781,285	0	0	0	0	0	1,996,800	02/21/2013
717610712		WORTHINGTON	MN		07/02/2013	3.650	974,946	0	0	0	0	0	2,654,500	06/20/2013
717609615		BELL CITY	MO		04/18/2006	6.580	4,015,736	0	0	0	0	0	16,032,265	05/13/2014
717609681		BELL CITY	MO		08/11/2006	7.100	768,943	0	0	0	0	0	3,184,766	09/19/2012
717610831		BELL CITY	MO		05/05/2014	3.800	1,747,131	0	0	0	0	0	4,400,001	04/30/2014
717610687		BERNIE	MO		06/06/2013	3.500	1,169,316	0	0	0	0	0	4,642,003	05/03/2013
717610688		BERNIE	MO		06/06/2013	3.500	1,071,873	0	0	0	0	0	3,891,002	05/03/2013
717610573		BROSELEY	MO		09/26/2012	4.300	1,351,363	0	0	0	0	0	2,648,833	12/10/2013
717608424		CARUTHERSVILLE	MO		09/16/1998	7.200	663,419	0	0	0	0	0	6,914,502	09/16/2013
717610546		CHILLICOTHE	MO		07/13/2012	4.400	965,730	0	0	0	0	0	3,306,416	07/06/2012
717608532		DUDLEY	MO		02/19/1999	7.000	584,166	0	0	0	0	0	2,472,320	12/03/2013
717609500		DUDLEY	MO		11/22/2005	5.500	1,050,000	0	0	0	0	0	4,443,831	12/03/2013
717609755		DUDLEY	MO		03/28/2007	6.500	312,500	0	0	0	0	0	1,322,565	12/03/2013
717609848		DUDLEY	MO		01/31/2008	6.300	175,000	0	0	0	0	0	740,648	12/03/2013
717610425		DUDLEY	MO		12/12/2011	4.150	331,200	0	0	0	0	0	1,401,706	12/03/2013
717610786		DUDLEY	MO		12/10/2013	4.250	677,271	0	0	0	0	0	2,866,362	12/03/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610303		EAST PRAIRIE	MO		12/29/2010	4.550	721,539	0	0	0	0	0	4,114,275	09/16/2013
717609571		HARRISONVILLE	MO		04/27/2006	6.750	1,563,160	0	0	0	0	0	9,384,658	09/17/2014
717609784		HOPKINS	MO		05/01/2007	6.150	530,572	0	0	0	0	0	3,794,071	03/12/2014
717609554		KENNETT	MO		12/22/2005	6.500	1,046,798	0	0	0	0	0	3,695,106	12/17/2012
717610606		KENNETT	MO		12/20/2012	3.850	553,770	0	0	0	0	0	1,954,757	12/17/2012
717610636		NEW MADRID	MO		01/30/2013	3.050	1,429,110	0	0	0	0	0	5,515,001	01/23/2013
717610658		POPLAR BLUFF	MO		04/18/2013	3.700	658,203	0	0	0	0	0	1,719,030	04/16/2013
717610767		POPLAR BLUFF	MO		12/17/2013	4.680	677,643	0	0	0	0	0	2,487,713	12/10/2013
717610901		ROGERSVILLE	MO		10/08/2014	4.450	890,000	0	0	0	0	0	3,000,001	10/01/2014
717608259		SIKESTON	MO		01/20/1998	8.000	59,260	0	0	0	0	0	834,375	03/12/2012
717610370		TARKIO	MO		07/13/2011	5.750	9,417,237	0	0	0	0	0	33,064,783	12/30/2013
717610402		BATESVILLE	MS		10/20/2011	4.850	566,993	0	0	0	0	0	1,489,043	09/17/2014
717610218		CHARLESTON	MS		11/23/2010	5.100	461,785	0	0	0	0	0	1,621,356	09/16/2013
717610428		CLARKSDALE	MS		12/09/2011	4.600	5,114,051	0	0	0	0	0	12,944,770	01/22/2014
717610263		CLEVELAND	MS		10/27/2010	4.900	802,447	0	0	0	0	0	2,553,209	08/25/2014
717610742		DODDSVILLE	MS		08/27/2013	4.750	890,431	0	0	0	0	0	2,600,060	08/19/2013
717610587		GLEN ALLAN	MS		10/02/2012	3.500	826,753	0	0	0	0	0	2,800,389	09/17/2012
717609221		HERNANDO	MS		01/27/2004	6.100	267,753	0	0	0	0	0	1,505,941	09/18/2014
717610875		INDIANOLA	MS		08/14/2014	3.100	1,053,255	0	0	0	0	0	3,041,430	07/29/2014
717608431		INVERNESS	MS		07/09/1998	7.400	74,068	0	0	0	0	0	389,482	11/19/2013
717700307		LEFLORE/SUNFLOWER	MS		01/08/1996	7.880	233,197	0	0	0	0	0	2,667,137	11/19/2013
717610665		MARKS	MS		10/15/2013	3.650	1,447,795	0	0	0	0	0	3,024,004	09/25/2013
717610662		MAYERSVILLE	MS		06/17/2013	3.300	6,230,000	0	0	0	0	0	25,272,019	06/10/2013
717610322		MINTER CITY	MS		03/25/2011	5.500	730,429	0	0	0	0	0	7,977,015	09/18/2014
717609592		ROBINSONVILLE	MS		02/24/2006	7.000	1,595,835	0	0	0	0	0	6,673,259	10/18/2012
717610423		SHAW	MS		12/06/2011	4.850	5,126,560	0	0	0	0	0	21,521,233	12/13/2013
717610865		SHAW	MS		07/10/2014	3.850	3,700,000	0	0	0	0	0	7,700,000	06/25/2014
717609560		SUNFLOWER	MS		03/08/2006	6.600	1,665,293	0	0	0	0	0	4,300,315	09/18/2014
717609593		SUNFLOWER	MS		03/08/2006	6.600	216,488	0	0	0	0	0	559,040	09/18/2014
717610501		SUNFLOWER	MS		04/04/2013	4.900	1,517,344	0	0	0	0	0	2,875,001	03/12/2013
717610281		TUNICA	MS		01/11/2011	5.000	1,003,993	0	0	0	0	0	3,555,100	12/17/2013
717610282		TUNICA	MS		01/11/2011	5.000	1,041,351	0	0	0	0	0	3,011,050	12/30/2013
717610373		TUNICA	MS		06/28/2011	5.550	942,238	0	0	0	0	0	1,861,301	09/18/2014
717610475		TUNICA	MS		04/24/2012	5.500	768,186	0	0	0	0	0	2,245,045	04/13/2012
717610595		TUNICA	MS		12/11/2012	3.950	664,911	0	0	0	0	0	1,600,625	11/26/2012
717610791		TUNICA	MS		01/30/2014	4.400	1,000,000	0	0	0	0	0	2,600,005	01/23/2014
717610859		TUNICA	MS		08/29/2014	4.500	825,000	0	0	0	0	0	1,800,002	08/25/2014
717609529		WALLS	MS		11/16/2005	6.500	1,839,920	0	0	0	0	0	8,586,523	08/11/2014
717609715		AVON	MT		12/28/2006	6.650	762,041	0	0	0	0	0	17,026,185	09/19/2012
717609584		BILLINGS	MT		05/25/2006	7.500	1,269,490	0	0	0	0	0	7,523,339	09/17/2014
717610887		CIRCLE	MT		09/24/2014	4.850	1,250,000	0	0	0	0	0	4,431,379	08/28/2014
717609445		DILLON	MT		09/30/2006	6.150	206,581	0	(798)	0	0	0	967,167	09/19/2013
717610162		DILLON	MT		03/02/2010	7.100	260,126	0	0	0	0	0	1,232,595	09/19/2013
717608414		EKALAKA	MT		07/23/1998	7.400	192,928	0	0	0	0	0	978,270	09/19/2013
717608523		HARLOWTON	MT		12/04/1998	7.150	1,118,331	0	0	0	0	0	17,607,419	09/19/2013
717700343		MEAGHER	MT		05/17/1996	7.500	118,153	0	0	0	0	0	6,705,951	09/19/2013
717700420		ROSEBUD	MT		10/07/1996	7.880	52,222	0	0	0	0	0	4,100,027	09/19/2013
717700314		TOOLE	MT		01/22/1996	8.130	692,924	0	0	0	0	0	13,597,486	09/17/2014
717609796		GALESBURG	ND		04/24/2007	6.550	257,338	0	0	0	0	0	1,697,800	09/26/2013
717609581		HORACE	ND		02/02/2006	6.200	412,571	0	0	0	0	0	1,756,971	09/19/2012
717609797		PAGE	ND		04/24/2007	6.400	388,557	0	0	0	0	0	3,214,799	09/26/2013
717700415		ANTELOPE	NE		08/06/1996	8.750	37,572	0	0	0	0	0	737,498	09/26/2013
717610510		BAYARD	NE		07/03/2012	4.800	2,389,624	0	0	0	0	0	4,715,000	06/06/2012
717609950		CARROLL	NE		05/02/2008	7.050	1,511,667	0	0	0	0	0	5,838,000	11/07/2014
717609651		GOTHENBURG	NE		07/19/2006	7.000	1,879,924	0	0	0	0	0	14,833,457	09/19/2012
717608410		HYANNIS	NE		07/02/1998	7.100	2,260,243	0	0	0	0	0	48,799,515	09/26/2013
717610913		JACKSON	NE		12/30/2014	4.600	3,250,000	0	0	0	0	0	10,284,680	12/23/2014
717609739		KEITH	NE		02/16/2007	6.050	527,995	0	0	0	0	0	5,555,617	09/26/2013
717700253		MORRILL	NE		11/21/1995	8.250	164,908	0	0	0	0	0	2,751,789	09/26/2013
717609136		NORTH PLATTE	NE		07/25/2003	6.000	356,588	0	0	0	0	0	2,692,605	09/19/2012
717610540		NORTH PLATTE	NE		07/11/2012	3.800	2,849,894	0	0	0	0	0	8,044,860	06/28/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717608825		OGALLALA	NE		07/03/2001	7.850	728,041	0	0	0	0	0	2,552,465	09/17/2014
717609891		ORD	NE		12/28/2007	7.150	545,252	0	0	0	0	0	2,978,882	09/26/2013
717609975		ORD	NE		06/23/2008	6.950	1,975,691	0	0	0	0	0	9,364,515	04/24/2014
717609068		OSHKOSH	NE		07/17/2003	6.600	455,907	0	0	0	0	0	9,745,235	09/19/2012
717610624		OSMOND	NE		02/20/2013	4.250	570,378	0	0	0	0	0	1,762,262	01/24/2013
717609733		SILVER CREEK	NE		03/15/2007	6.600	458,711	0	0	0	0	0	2,425,017	09/26/2013
717608388		SOUTH SIOUX CITY	NE		06/17/1998	7.000	579,509	0	0	0	0	0	10,386,777	09/26/2013
717609460		SOUTH SIOUX CITY	NE		11/21/2005	5.950	826,090	0	0	0	0	0	14,806,358	09/26/2013
717609515		WAUNETA	NE		10/25/2005	6.000	807,073	0	0	0	0	0	7,831,536	09/17/2014
717610922		TEXICO	NM		12/19/2014	4.000	5,908,279	0	0	0	0	0	9,888,335	12/02/2014
717610732		YERINGTON	NV		08/23/2013	4.790	1,363,279	0	0	0	0	0	4,499,365	07/24/2013
717610429		CLYDE	OH		12/05/2011	5.900	618,982	0	0	0	0	0	1,647,345	09/17/2014
717610521		MANSFIELD	OH		10/04/2012	3.680	1,470,868	0	0	0	0	0	5,507,775	03/12/2014
717610806		MANSFIELD	OH		03/21/2014	3.650	1,462,251	0	0	0	0	0	5,475,506	03/12/2014
717610928		MANSFIELD	OH		11/14/2014	3.850	725,000	0	0	0	0	0	1,319,960	11/11/2014
717609640		NEWCOMERSTOWN	OH		07/13/2006	6.750	1,088,356	0	0	0	0	0	2,682,755	09/03/2014
717610725		NEWCOMERSTOWN	OH		10/29/2013	3.700	725,059	0	0	0	0	0	1,787,245	09/03/2014
717609759		RADNOR	OH		06/13/2007	6.650	423,356	0	0	0	0	0	1,394,401	09/19/2013
717610556		WEST MANSFIELD	OH		11/01/2012	4.850	1,211,122	0	0	0	0	0	3,236,100	09/28/2012
717700342		WOODS	OK		05/10/1996	8.500	10,404	0	0	0	0	0	363,338	09/26/2013
717610572		BAKER CITY	OR		10/10/2012	3.880	3,360,000	0	0	0	0	0	13,185,525	08/23/2012
717610565		BOARDMAN	OR		02/11/2013	3.950	10,110,000	0	0	0	0	0	29,208,001	01/10/2013
717609826		COOS BAY	OR		05/31/2007	6.250	20,000,000	0	0	0	0	0	66,237,376	08/11/2014
717610421		CORVALLIS	OR		11/03/2011	5.270	303,400	0	0	0	0	0	848,278	09/17/2014
717610809		CORVALLIS	OR		04/25/2014	3.080	2,910,000	0	0	0	0	0	7,470,922	04/11/2014
717610810		CORVALLIS	OR		04/25/2014	4.180	2,910,000	0	0	0	0	0	7,470,922	04/11/2014
717610226		EUGENE	OR		12/30/2010	5.410	18,200,000	0	0	0	0	0	118,124,270	12/23/2014
717610444		EUGENE	OR		12/28/2011	4.070	8,742,000	0	0	0	0	0	56,738,556	12/23/2014
717610563		HOOD RIVER	OR		09/18/2012	4.700	2,116,000	0	0	0	0	0	3,925,001	08/17/2012
717609173		JORDAN VALLEY	OR		02/20/2004	6.650	837,093	0	0	0	0	0	6,359,681	09/26/2013
717610465		JUNCTION CITY	OR		04/11/2012	5.860	1,400,000	0	0	0	0	0	3,060,274	03/12/2012
717610377		KLAMATH FALLS	OR		07/28/2011	5.350	2,880,000	0	0	0	0	0	7,212,953	12/22/2014
717610461		KLAMATH FALLS	OR		04/05/2012	5.250	1,920,000	0	0	0	0	0	4,808,654	12/22/2014
717610287		LAKEVIEW	OR		01/03/2011	4.770	1,045,000	0	0	0	0	0	5,033,468	12/10/2013
717609897		PORTLAND	OR		10/30/2007	5.930	15,000,000	0	0	0	0	0	33,923,844	06/24/2013
717610710		SALEM	OR		08/12/2013	4.750	912,000	0	0	0	0	0	1,911,671	08/06/2013
717610830		SALEM	OR		05/23/2014	5.520	4,050,000	0	0	0	0	0	7,283,021	05/13/2014
717609570		THE DALLES	OR		03/23/2006	6.350	3,900,000	0	0	0	0	0	7,079,748	06/25/2014
717610486		THE DALLES	OR		07/30/2012	4.350	3,800,000	0	0	0	0	0	6,898,202	06/25/2014
717608950		BENEZETT	PA		09/11/2002	7.100	11,000,000	0	0	0	0	0	68,668,317	09/26/2014
717610504		BENEZETT	PA		08/31/2012	4.400	5,520,000	0	0	0	0	0	34,459,086	09/26/2014
717610505		BENEZETT	PA		08/31/2012	4.800	7,120,800	0	0	0	0	0	44,452,223	09/26/2014
717609652		GEORGETOWN	SC		11/03/2006	6.070	113,791,690	0	0	0	0	0	354,853,207	09/27/2014
717609694		AMHERST	SD		12/05/2006	6.650	558,990	0	0	0	0	0	4,767,523	09/19/2012
717609818		CHAMBERLAIN	SD		05/31/2007	6.450	451,707	0	0	0	0	0	8,872,022	09/26/2013
717609877		DUPREE	SD		11/19/2007	7.050	394,981	0	0	0	0	0	1,968,560	09/26/2013
717610284		HARROLD	SD		01/05/2011	4.650	307,364	0	0	0	0	0	2,777,925	09/17/2014
717610689		HAYES	SD		06/20/2013	3.800	2,389,860	0	0	0	0	0	7,905,285	06/10/2013
717610518		HAZEL	SD		06/29/2012	4.750	3,871,516	0	0	0	0	0	8,146,000	06/25/2012
717610275		HOSMER	SD		10/13/2010	4.950	352,010	0	0	0	0	0	1,759,944	09/26/2013
717610410		MARVIN	SD		11/01/2011	5.300	2,426,375	0	0	0	0	0	9,636,546	09/17/2014
717609429		MILESVILLE	SD		07/14/2005	6.150	688,593	0	0	0	0	0	8,410,896	09/17/2014
717609467		MILESVILLE	SD		07/14/2005	5.900	201,257	0	0	0	0	0	2,458,282	09/17/2014
717609782		MUD BUTTE	SD		05/04/2007	6.600	429,308	0	0	0	0	0	2,999,918	09/26/2013
717610581		PLANKINTON	SD		08/27/2012	4.550	954,722	0	0	0	0	0	5,814,000	08/14/2012
717609617		ROSCOE	SD		04/19/2006	6.400	663,139	0	0	0	0	0	3,515,754	09/19/2012
717609794		ROSCOE	SD		04/04/2007	6.000	740,945	0	0	0	0	0	6,115,315	09/26/2013
717610196		SUMMIT	SD		06/16/2010	5.250	385,101	0	0	0	0	0	2,016,573	09/26/2013
717609854		TRIPP	SD		11/29/2007	7.050	649,386	0	0	0	0	0	3,133,247	09/26/2013
717609770		VALE	SD		06/06/2007	6.400	205,050	0	0	0	0	0	2,174,302	09/26/2013
717610360		WASTA	SD		07/14/2011	5.250	1,404,900	0	0	0	0	0	5,681,595	09/17/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
717610907		PORTLAND	TN		11/07/2014	5.700	1,165,000	0	0	0	0	0	2,700,000	10/30/2014
717610609		DALHART	TX		01/14/2013	3.250	3,221,144	0	0	0	0	0	11,001,445	01/10/2013
717700371		DEAF SMITH	TX		04/08/1996	7.500	49,749	0	0	0	0	0	2,379,778	09/26/2013
717608821		ELKHART	TX		05/18/2001	7.210	2,434,204	0	0	0	0	0	11,570,896	09/17/2014
717609924		KIRBYVILLE	TX		12/14/2007	6.580	40,000,000	0	0	0	0	0	103,432,561	12/23/2014
717609583		SEYMOUR	TX		04/26/2006	6.300	440,200	0	0	0	0	0	5,015,966	09/19/2012
717609582		TOM	TX		07/13/2006	6.500	146,129	0	0	0	0	0	2,203,180	09/17/2014
717610524		TULIA	TX		05/31/2012	4.250	1,260,266	0	0	0	0	0	3,282,715	05/07/2012
717608439		WINDTHORST	TX		07/22/1998	7.300	343,748	0	0	0	0	0	3,120,847	09/20/2010
717610724		PHENIX	VA		08/22/2013	5.470	22,080,000	0	0	0	0	0	49,842,439	05/15/2014
717609737		ELTOPIA	WA		01/19/2007	6.500	701,468	0	0	0	0	0	2,152,422	09/27/2013
717609728		MATTAWA	WA		06/28/2007	6.050	1,080,000	0	0	0	0	0	2,733,400	09/27/2013
717609126		PASCO	WA		09/02/2003	5.650	340,000	0	0	0	0	0	1,010,100	12/31/2012
717609449		PASCO	WA		09/30/2006	6.500	577,983	0	689	0	0	0	2,687,169	09/22/2014
717610600		PASCO	WA		12/31/2012	4.400	1,536,000	0	0	0	0	0	2,423,050	12/11/2012
717610481		PATEROS	WA		08/28/2012	4.630	2,392,000	0	0	0	0	0	6,479,841	10/24/2013
717609618		RITZVILLE	WA		05/31/2006	6.650	483,309	0	0	0	0	0	1,347,862	09/14/2012
717610594		ROYAL CITY	WA		12/28/2012	4.350	1,351,693	0	0	0	0	0	5,955,000	09/26/2012
717609622		WENATCHEE	WA		07/14/2006	6.650	440,000	0	0	0	0	0	2,084,750	09/20/2012
717610738		WENATCHEE	WA		09/26/2013	4.700	3,600,000	0	0	0	0	0	7,031,999	07/11/2013
717700238		WHITMAN	WA		12/22/1995	8.130	41,587	0	0	0	0	0	1,559,302	09/27/2013
717609687		YAKIMA	WA		10/31/2006	7.050	805,000	0	0	0	0	0	2,419,837	09/20/2012
717609691		YAKIMA	WA		10/31/2006	6.950	170,000	0	0	0	0	0	511,021	09/20/2012
717610912		YAKIMA	WA		12/30/2014	4.350	7,500,000	0	0	0	0	0	12,778,842	12/22/2014
0199999. Mortgages in good standing - Farm Mortgages							1,903,801,917	0	(108)	0	0	0	5,670,455,079	XXX
733487377		BAKERSFIELD	CA		04/11/1994	6.250	83,044	0	0	0	0	0	178,000	01/01/1994
732174866		LA HABRA	CA		07/01/1978	5.810	3,656	0	0	0	0	0	30,802	01/01/1978
733509512		THOUSAND OAKS	CA		05/02/1994	6.880	66,639	0	0	0	0	0	154,000	01/01/1994
732174813		VISTA	CA		07/01/1978	5.810	4,055	0	0	0	0	0	29,693	01/01/1978
732172754		WHITTIER	CA		07/01/1978	5.810	6,876	0	0	0	0	0	50,172	01/01/1978
733099026		JACKSONVILLE	FL		07/01/1992	7.750	34,687	0	0	0	0	0	83,000	01/01/1992
733116534		JACKSONVILLE	FL		10/30/1992	7.630	45,016	0	0	0	0	0	200,000	01/01/1992
734589588		JACKSONVILLE	FL		05/30/1997	7.130	44,153	0	0	0	0	0	116,000	01/01/1997
734655135		JACKSONVILLE	FL		10/24/1997	7.630	86,755	0	0	0	0	0	154,000	01/01/1997
734536303		MIDDLEBURG	FL		09/13/1996	7.380	44,056	0	0	0	0	0	81,000	01/01/1996
739010889		WINTER HAVEN	FL		08/16/1986	10.630	5,111	0	0	0	0	0	52,000	01/01/1986
739004896		ACWORTH	GA		02/03/1986	10.750	9,126	0	0	0	0	0	83,000	01/01/1986
739035902		ALPHARETTA	GA		03/04/1988	8.750	29,504	0	0	0	0	0	216,900	01/01/1988
733339915		ROSWELL	GA		08/02/1993	6.500	37,563	0	0	0	0	0	173,000	01/01/1993
734612985		BOISE	ID		07/25/1997	6.380	129,563	0	0	0	0	0	265,000	01/01/1997
733333591		BATAVIA	IL		09/03/1993	6.380	79,624	0	0	0	0	0	174,500	01/01/1993
733384581		BOSTON	MA		10/07/1993	6.130	85,595	0	0	0	0	0	295,000	01/01/1993
739056861		SILVER SPRING	MD		12/14/1988	8.630	14,453	0	0	0	0	0	141,990	01/01/1988
733158655		SPRINGFIELD	MO		09/23/1992	7.380	64,464	0	0	0	0	0	170,000	01/01/1992
733310091		BLAIRSTOWN	NJ		07/30/1993	6.500	59,382	0	0	0	0	0	130,000	01/01/1993
734559609		DOVER	NJ		12/30/1996	6.250	60,195	0	0	0	0	0	123,000	01/01/1996
739013535		EAST ORANGE	NJ		10/10/1986	10.380	2,776	0	0	0	0	0	75,000	01/01/1986
734643900		HOBOKEN	NJ		10/10/1997	6.000	23,798	0	0	0	0	0	150,000	01/01/1997
734477544		LONG VALLEY	NJ		11/17/1995	6.750	105,526	0	0	0	0	0	197,000	01/01/1995
734748854		MONTCLAIR	NJ		05/07/1998	7.630	163,904	0	0	0	0	0	318,000	01/01/1998
734795834		MORRISTOWN	NJ		07/13/1998	7.380	197,505	0	0	0	0	0	352,000	01/01/1998
739004038		NEW PROVIDENCE	NJ		12/02/1985	12.250	13,212	0	0	0	0	0	183,000	01/01/1985
739002783		NEWARK	NJ		10/16/1985	12.130	4,387	0	0	0	0	0	62,000	01/01/1985
739009458		PLAINFIELD	NJ		06/24/1986	9.880	13,783	0	0	0	0	0	91,000	01/01/1986
734606952		RANDOLPH	NJ		08/05/1997	6.750	98,524	0	0	0	0	0	175,000	01/01/1997
734775259		ROCKAWAY	NJ		08/10/1998	6.250	217,245	0	0	0	0	0	380,000	01/01/1998
733052914		SOUTH ORANGE	NJ		02/27/1992	7.630	57,111	0	0	0	0	0	205,000	01/01/1992
733313621		CARMEL	NY		06/15/1993	0.100	138,838	0	0	0	0	0	215,000	01/01/1993
737500947		FAIRPORT	NY		03/13/1987	8.500	7,514	0	0	0	0	0	149,750	03/12/1985
739000633		SPRING VALLEY	NY		08/01/1985	11.630	6,687	0	0	0	0	0	105,000	01/01/1985
739006584		WOODSIDE	NY		04/21/1986	10.250	7,120	0	0	0	0	0	220,000	01/01/1986

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
734778436		TWINSBURG	OH		07/21/1998	6.000	139,002	0	0	0	0	0	264,000	01/01/1998
734454109		AMBLER	PA		07/26/1995	7.130	132,919	0	0	0	0	0	244,000	01/01/1995
739077901		CLIFTON	PA		10/24/1989	8.380	33,444	0	0	0	0	0	182,000	01/01/1989
739077358		EAST BENTON	PA		10/18/1989	8.380	20,724	0	0	0	0	0	89,900	01/01/1989
733367203		GILBERTSVILLE	PA		09/30/1993	6.130	39,754	0	0	0	0	0	139,000	01/01/1993
739005156		LANGHORNE	PA		02/21/1986	10.630	9,703	0	0	0	0	0	127,500	01/01/1986
733506752		SOUTH ABINGTON TOWNSHIP	PA		12/20/1994	6.380	103,429	0	0	0	0	0	232,000	01/01/1994
734622195		GREENVILLE	SC		08/11/1997	7.630	197,851	0	0	0	0	0	400,000	01/01/1997
734174793		DE SOTO	TX		01/18/1985	10.000	2,959	0	0	0	0	0	191,000	01/18/1983
733402114		EL PASO	TX		11/01/1993	6.880	61,628	0	0	0	0	0	217,500	01/01/1993
734596959		PLANO	TX		05/21/1997	8.000	75,941	0	0	0	0	0	166,000	01/01/1997
734574938		CHESTERFIELD	VA		03/27/1997	6.380	111,718	0	0	0	0	0	218,500	01/01/1997
733290920		FAIRMONT	WV		05/21/1993	6.380	38,771	0	0	0	0	0	119,000	01/01/1993
0399999. Mortgages in good standing - Residential mortgages-all other							3,019,289	0	0	0	0	0	8,369,207	XXX
706109010		FAYETTEVILLE	AR		12/07/2012	4.350	6,897,593	0	0	0	0	0	9,206,035	12/18/2014
706108618		JONESBORO	AR		09/29/2011	4.530	3,566,476	0	0	0	0	0	5,682,433	12/18/2014
706108617		SPRINGDALE	AR		09/29/2011	4.530	3,603,627	0	0	0	0	0	5,905,783	12/18/2014
706109260		AVONDALE	AZ		08/29/2013	2.110	24,894,063	0	0	0	0	0	7,493,939	09/12/2014
706109669		CAVE CREEK	AZ		12/12/2014	5.000	20,376	0	0	0	0	0	31,001	12/15/2014
706106910		CHANDLER	AZ		01/16/2007	5.560	9,824,505	0	0	0	0	0	16,001,600	11/03/2014
706109100		CHANDLER	AZ		05/01/2013	3.550	10,431,777	0	0	0	0	0	14,422,750	09/12/2014
706109549		CHANDLER	AZ		07/31/2014	3.550	4,642,641	0	0	0	0	0	6,609,493	07/31/2014
706108866		GILBERT	AZ		06/29/2012	5.250	15,921,204	0	0	0	0	0	27,945,965	08/01/2014
706109662		GILBERT	AZ		12/12/2014	5.000	1,253,135	0	0	0	0	0	1,790,488	12/15/2014
706108623		GLENDALE	AZ		09/29/2011	4.250	193,174,681	0	0	0	0	0	357,586,146	12/18/2014
706109657		GLENDALE	AZ		12/12/2014	5.000	815,047	0	0	0	0	0	1,075,869	12/15/2014
706109670		GLENDALE	AZ		12/12/2014	5.000	957,680	0	0	0	0	0	1,330,927	12/15/2014
706109667		MESA	AZ		12/12/2014	5.000	1,161,442	0	0	0	0	0	1,597,305	12/15/2014
706103790		PHOENIX	AZ		01/26/2000	8.720	63,162	0	0	0	0	0	5,161,549	08/27/2014
706106988		PHOENIX	AZ		01/09/2007	5.700	6,128,334	0	0	0	0	0	9,193,444	12/18/2014
706106989		PHOENIX	AZ		01/09/2007	5.700	5,804,408	0	0	0	0	0	5,583,303	12/12/2014
706108732		PHOENIX	AZ		03/30/2012	4.260	20,559,390	0	0	0	0	0	38,838,307	12/18/2014
706109203		PHOENIX	AZ		08/16/2013	2.810	642,690	0	0	0	0	0	847,689	12/18/2014
706109205		PHOENIX	AZ		08/16/2013	2.810	473,631	0	0	0	0	0	728,974	12/18/2014
706109455		PHOENIX	AZ		03/20/2014	4.120	11,165,429	0	0	0	0	0	15,946,277	03/20/2014
706109647		PHOENIX	AZ		12/12/2014	5.000	652,037	0	0	0	0	0	843,580	12/15/2014
706109666		PHOENIX	AZ		12/12/2014	5.000	1,579,154	0	0	0	0	0	2,174,092	12/15/2014
706109698		PHOENIX	AZ		11/21/2014	3.150	5,570,668	0	0	0	0	0	8,251,328	11/21/2014
706107301		SCOTTSDALE	AZ		07/31/2007	6.210	28,004,837	0	0	0	0	0	60,424,926	03/28/2014
706108689		SCOTTSDALE	AZ		02/10/2012	4.200	8,162,302	0	0	0	0	0	14,211,083	08/01/2014
706109655		SCOTTSDALE	AZ		12/12/2014	5.000	1,304,075	0	0	0	0	0	1,692,660	12/15/2014
706109658		SCOTTSDALE	AZ		12/12/2014	5.000	713,166	0	0	0	0	0	1,133,875	12/15/2014
706107358		TEMPE	AZ		07/16/2007	5.650	34,343,795	0	0	0	0	0	49,230,970	05/12/2014
706108487		TEMPE	AZ		03/30/2011	5.570	3,711,572	0	0	0	0	0	6,911,128	11/03/2014
706109550		TEMPE	AZ		07/31/2014	3.550	2,116,497	0	0	0	0	0	3,028,821	07/31/2014
706109594		TEMPE	AZ		08/21/2014	3.480	9,850,000	0	0	0	0	0	13,373,460	08/21/2014
706109629		TUCSON	AZ		10/14/2014	3.490	16,075,000	0	0	0	0	0	29,291,493	10/14/2014
706108262		AGOURA HILLS	CA		03/09/2010	6.250	9,000,000	0	0	0	0	0	23,915,390	11/03/2014
706108469		ALAMEDA	CA		02/28/2011	5.310	60,575,136	0	0	0	0	0	96,458,210	11/03/2014
706106565		ALISO VIEJO	CA		06/13/2006	5.640	9,240,085	0	0	0	0	0	16,727,665	03/28/2014
706107469		ALISO VIEJO	CA		08/21/2007	6.220	16,096,011	0	0	0	0	0	17,975,677	12/12/2014
706104490		ANAHEIM	CA		12/26/2001	6.730	668,276	0	0	0	0	0	6,349,135	11/03/2014
706104636		ANAHEIM	CA		07/12/2002	7.160	4,553,530	0	0	0	0	0	20,045,534	09/12/2014
706105097		ANAHEIM	CA		09/09/2003	4.740	752,162	0	0	0	0	0	5,304,874	08/01/2014
706105843		ANAHEIM	CA		04/14/2005	5.130	16,694,038	0	0	0	0	0	39,789,493	11/03/2014
706109369		ANAHEIM	CA		11/06/2013	4.430	5,034,609	0	0	0	0	0	7,143,049	11/03/2014
706106798		BAKERSFIELD	CA		11/07/2006	6.200	4,328,008	0	0	0	0	0	13,132,958	03/28/2014
706108348		BAKERSFIELD	CA		08/26/2010	5.900	3,786,813	0	0	0	0	0	3,557,820	08/01/2014
706108349		BAKERSFIELD	CA		08/26/2010	5.900	8,850,841	0	0	0	0	0	13,842,506	08/01/2014
706109267		BALDWIN PARK	CA		11/15/2013	4.230	39,686,788	0	0	0	0	0	61,747,872	09/12/2014
706102660		BELMONT	CA		07/16/1998	6.890	5,152,960	0	0	0	0	0	16,321,076	03/28/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109625		BELMONT	CA		09/16/2014	3.160	12,500,000	0	0	0	0	0	17,049,383	09/16/2014
706108604		BENICIA	CA		11/04/2011	4.610	7,714,049	0	0	0	0	0	15,886,245	06/27/2014
706108208		BERKELEY	CA		09/14/2009	7.750	27,505,066	0	0	0	0	0	73,716,774	06/27/2014
706108368		BERKELEY	CA		08/12/2010	6.000	1,913,933	0	0	0	0	0	5,129,586	06/27/2014
706109617		BERKELEY	CA		10/01/2014	3.890	6,362,700	0	0	0	0	0	11,125,901	10/01/2014
706109588		BEVERLY HILLS	CA		07/31/2014	3.890	8,780,000	0	0	0	0	0	15,850,158	07/31/2014
706108630		BREA	CA		11/14/2011	4.490	44,377,966	0	0	0	0	0	77,543,523	12/18/2014
706108735		BREA	CA		05/02/2012	3.670	952,297	0	0	0	0	0	2,732,065	03/28/2014
706108296		BRISBANE	CA		07/16/2010	5.750	43,300,000	0	0	0	0	0	98,185,303	03/28/2014
706106653		BUENA PARK	CA		07/21/2006	6.040	5,165,300	0	0	0	0	0	10,524,281	12/23/2014
706106658		BUENA PARK	CA		07/21/2006	6.040	4,084,700	0	0	0	0	0	9,967,674	12/23/2014
703000285		BURBANK	CA		01/01/2013	5.360	7,335,232	0	(114,122)	0	0	0	11,933,530	05/12/2014
706108751		CALABASAS	CA		07/11/2012	3.600	6,024,895	0	0	0	0	0	12,205,601	11/03/2014
706109210		CALABASAS	CA		09/03/2013	3.880	18,000,000	0	0	0	0	0	30,848,409	11/03/2014
706107334		CAMARILLO	CA		06/21/2007	5.610	14,134,086	0	0	0	0	0	30,145,801	03/28/2014
706108828		CANOGA PARK	CA		06/22/2012	3.400	1,942,744	0	0	0	0	0	4,064,910	05/12/2014
706101194		CARSON	CA		03/20/1997	7.990	2,160,573	0	0	0	0	0	35,546,726	11/03/2014
706102047		CARSON	CA		07/02/1998	7.690	1,566,454	0	0	0	0	0	8,452,886	08/01/2014
706105035		CARSON	CA		02/20/2004	5.820	10,606,737	0	0	0	0	0	47,301,163	06/27/2014
706105360		CARSON	CA		05/20/2004	5.420	14,517,049	0	0	0	0	0	54,769,753	05/12/2014
706105544		CARSON	CA		09/28/2004	6.160	11,776,789	0	0	0	0	0	27,640,669	06/27/2014
706105733		CARSON	CA		02/07/2005	5.330	3,713,469	0	0	0	0	0	9,462,184	12/18/2014
706106049		CARSON	CA		07/14/2005	5.000	13,232,726	0	0	0	0	0	37,749,519	05/12/2014
706106310		CARSON	CA		12/27/2007	5.800	37,171,397	0	0	0	0	0	71,325,987	05/12/2014
706108425		CARSON	CA		12/28/2010	5.030	37,715,073	0	0	0	0	0	76,528,751	05/12/2014
706108510		CARSON	CA		08/01/2011	5.730	8,966,928	0	0	0	0	0	18,834,824	06/27/2014
706108838		CARSON	CA		07/19/2012	3.790	40,061,289	0	0	0	0	0	68,759,239	05/12/2014
706108749		CASTRO VALLEY	CA		10/16/2012	4.530	11,940,015	0	0	0	0	0	31,323,472	11/03/2014
706108545		CERRITOS	CA		07/01/2011	4.460	60,204,760	0	0	0	0	0	259,477,679	12/18/2014
706106763		CHINO	CA		08/15/2006	6.250	4,031,591	0	0	0	0	0	5,599,190	08/27/2014
706106805		CHINO	CA		08/06/2007	5.910	13,513,120	0	0	0	0	0	19,678,265	08/27/2014
706106806		CHINO	CA		08/06/2007	5.910	14,814,073	0	0	0	0	0	25,161,616	06/09/2014
706107286		CHINO	CA		06/13/2007	5.750	1,497,198	0	0	0	0	0	2,577,198	11/03/2014
706107401		CHINO	CA		08/08/2007	5.570	54,258,603	0	0	0	0	0	86,547,037	05/12/2014
706108087		CHINO	CA		12/02/2008	5.980	12,791,854	0	0	0	0	0	20,685,960	08/27/2014
706108232		CHINO	CA		12/22/2009	6.850	20,701,392	0	0	0	0	0	48,537,405	06/27/2014
706108288		CHINO	CA		05/26/2010	6.110	29,724,532	0	0	0	0	0	68,610,015	09/12/2014
706108441		CHINO	CA		01/03/2011	3.530	9,235,501	0	0	0	0	0	24,894,996	12/18/2014
706108442		CHINO	CA		01/03/2011	3.530	4,600,058	0	0	0	0	0	13,112,956	12/18/2014
706108443		CHINO	CA		01/03/2011	3.530	1,804,638	0	0	0	0	0	4,943,124	12/18/2014
706108447		CHINO	CA		01/03/2011	3.530	7,873,176	0	0	0	0	0	22,245,448	12/18/2014
706108583		CHINO	CA		10/03/2011	4.680	10,427,021	0	0	0	0	0	17,071,720	06/27/2014
706108584		CHINO	CA		08/15/2011	4.630	15,773,005	0	0	0	0	0	27,924,928	06/27/2014
706108585		CHINO	CA		08/15/2011	4.630	11,333,896	0	0	0	0	0	20,146,378	06/27/2014
706109225		CHINO	CA		10/15/2013	5.190	10,816,261	0	0	0	0	0	16,022,855	06/27/2014
706109268		CHINO	CA		10/15/2013	4.220	11,578,463	0	0	0	0	0	19,538,140	09/12/2014
706109496		CHINO	CA		12/03/2014	4.750	6,788,149	0	0	0	0	0	9,266,285	12/03/2014
706109529		CHINO	CA		11/18/2014	4.010	23,833,333	0	0	0	0	0	34,308,937	11/18/2014
706109615		CHINO	CA		10/30/2014	3.760	9,420,993	0	0	0	0	0	13,705,966	10/30/2014
706107842		CHULA VISTA	CA		03/19/2008	5.500	29,877,980	0	0	0	0	0	56,315,256	05/12/2014
706105099		CITRUS HEIGHTS	CA		09/02/2003	4.930	3,285,913	0	0	0	0	0	6,302,235	09/12/2014
706106635		CITY OF INDUSTRY	CA		07/26/2006	6.140	5,713,494	0	0	0	0	0	7,450,916	06/09/2014
706106790		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,567,591	0	0	0	0	0	6,624,021	09/12/2014
706106791		CITY OF INDUSTRY	CA		10/05/2006	6.590	3,650,558	0	0	0	0	0	8,155,052	06/09/2014
706106792		CITY OF INDUSTRY	CA		10/05/2006	6.590	1,866,763	0	0	0	0	0	3,301,391	11/03/2014
706106793		CITY OF INDUSTRY	CA		10/05/2006	6.590	16,178,611	0	0	0	0	0	29,172,747	06/09/2014
706107461		CITY OF INDUSTRY	CA		10/04/2007	6.030	30,410,366	0	0	0	0	0	80,078,088	05/12/2014
706107519		CITY OF INDUSTRY	CA		11/14/2007	6.400	9,828,079	0	0	0	0	0	14,053,987	06/09/2014
706107521		CITY OF INDUSTRY	CA		10/01/2007	6.400	2,770,572	0	0	0	0	0	3,790,848	08/27/2014
706108445		CITY OF INDUSTRY	CA		01/06/2011	3.530	16,673,976	0	0	0	0	0	40,148,405	05/12/2014
706108451		CITY OF INDUSTRY	CA		01/06/2011	3.530	4,338,366	0	0	0	0	0	11,632,599	06/27/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108914		CITY OF INDUSTRY	CA		10/10/2012	4.150	5,859,910	0	0	0	0	0	10,126,809	06/27/2014
706103223		COMPTON	CA		10/22/1998	7.750	203,782	0	0	0	0	0	1,103,593	11/03/2014
706103639		COMPTON	CA		09/28/1999	7.820	1,470,721	0	0	0	0	0	4,273,611	11/03/2014
706108253		COMPTON	CA		02/10/2010	6.300	4,500,000	0	0	0	0	0	12,172,742	09/12/2014
706108509		COMPTON	CA		05/05/2011	5.560	2,466,449	0	0	0	0	0	6,089,496	09/12/2014
706109274		CONCORD	CA		10/16/2013	4.540	10,249,939	0	0	0	0	0	15,591,591	08/01/2014
706109290		CORONA	CA		11/06/2013	4.430	10,301,585	0	0	0	0	0	16,296,770	11/03/2014
706109477		CORONA	CA		06/02/2014	4.540	14,881,223	0	0	0	0	0	22,838,767	08/18/2014
706109557		CORONA	CA		08/18/2014	4.780	12,256,151	0	0	0	0	0	67,274,350	08/18/2014
706108643		CORTE MADERA	CA		11/22/2011	4.600	29,999,860	0	0	0	0	0	42,314,780	12/12/2014
706108507		COSTA MESA	CA		05/02/2011	4.910	22,953,357	0	0	0	0	0	94,437,387	05/12/2014
706108523		COSTA MESA	CA		05/12/2011	4.680	170,120,003	0	0	0	0	0	1,252,334,221	12/18/2014
706108714		COSTA MESA	CA		06/21/2012	4.090	4,246,545	0	0	0	0	0	12,019,093	08/01/2014
706109135		CUPERTINO	CA		09/23/2013	4.140	23,272,006	0	0	0	0	0	32,651,133	03/11/2014
706109136		CUPERTINO	CA		09/23/2013	4.610	10,462,435	0	0	0	0	0	17,626,268	03/11/2014
706109586		CUPERTINO	CA		07/31/2014	3.490	9,837,296	0	0	0	0	0	13,636,740	07/31/2014
706103694		CYPRESS	CA		02/24/2000	8.050	1,172,597	0	0	0	0	0	9,153,508	09/12/2014
706103695		CYPRESS	CA		02/24/2000	8.050	6,700,553	0	0	0	0	0	28,427,640	06/27/2014
706103725		CYPRESS	CA		12/10/1999	7.990	1,780,445	0	0	0	0	0	9,503,151	09/12/2014
706104527		CYPRESS	CA		04/01/2002	7.240	4,196,482	0	0	0	0	0	10,310,982	12/12/2014
706106004		CYPRESS	CA		07/14/2005	5.480	3,088,918	0	0	0	0	0	7,741,899	06/09/2014
706106019		CYPRESS	CA		08/01/2005	5.390	3,465,639	0	0	0	0	0	12,614,503	09/12/2014
706108057		CYPRESS	CA		09/16/2008	6.400	5,693,583	0	0	0	0	0	11,351,949	08/27/2014
706109445		CYPRESS	CA		03/27/2014	4.700	20,738,240	0	0	0	0	0	32,002,624	03/27/2014
706109676		CYPRESS	CA		11/25/2014	4.080	4,759,500	0	0	0	0	0	6,614,202	11/25/2014
706108027		DALY CITY	CA		09/25/2008	5.300	48,330,000	0	0	0	0	0	54,271,294	08/18/2014
706105108		DANVILLE	CA		10/14/2003	5.450	2,407,910	0	0	0	0	0	4,919,730	03/11/2014
706107231		DANVILLE	CA		05/10/2007	5.660	12,117,489	0	0	0	0	0	24,000,000	06/27/2014
706109370		DIAMOND BAR	CA		12/12/2013	2.160	30,600,000	0	0	0	0	0	40,417,950	12/08/2014
706107244		DUBLIN	CA		05/30/2007	5.420	43,847,615	0	0	0	0	0	118,851,017	06/27/2014
706106513		ESCONDIDO	CA		06/05/2006	5.790	4,846,322	0	0	0	0	0	6,579,603	08/27/2014
706109206		ESCONDIDO	CA		08/16/2013	2.810	1,344,416	0	0	0	0	0	1,851,958	12/18/2014
706106753		FAIR OAKS	CA		09/13/2006	6.050	9,507,862	0	0	0	0	0	16,862,124	08/01/2014
706106400		FOLSOM	CA		02/27/2006	5.400	6,202,297	0	0	0	0	0	17,319,164	05/12/2014
706109466		FOLSOM	CA		06/13/2014	1.810	28,000,000	0	0	0	0	0	43,126,147	06/13/2014
706108563		FONTANA	CA		08/01/2011	4.130	1,683,735	0	0	0	0	0	3,034,229	06/27/2014
706109392		FONTANA	CA		02/07/2014	4.600	9,799,356	0	0	0	0	0	14,334,374	02/07/2014
706109293		FREMONT	CA		12/11/2013	3.320	22,950,000	0	0	0	0	0	36,857,046	06/27/2014
706108656		FULLERTON	CA		12/14/2011	4.980	4,837,542	0	0	0	0	0	8,581,174	08/01/2014
706108832		FULLERTON	CA		06/22/2012	3.400	2,066,349	0	0	0	0	0	5,277,525	05/12/2014
706109090		GARDEN GROVE	CA		03/20/2013	2.910	2,516,154	0	0	0	0	0	4,459,262	09/12/2014
706109525		GLENDALE	CA		09/05/2014	4.060	109,925,000	0	0	0	0	0	316,914,433	09/05/2014
706109526		GLENDALE	CA		09/29/2014	2.010	19,161,710	0	0	0	0	0	26,563,692	09/29/2014
706102237		GOLETA	CA		07/02/1998	7.000	3,318,998	0	0	0	0	0	9,614,868	12/12/2014
706104376		GOLETA	CA		10/24/2001	7.220	11,146,276	0	0	0	0	0	38,747,680	06/27/2014
706104378		GOLETA	CA		11/09/2001	6.800	630,023	0	0	0	0	0	19,831,772	09/12/2014
706105015		GOLETA	CA		10/10/2003	5.660	22,938,410	0	0	0	0	0	55,333,794	12/12/2014
706109517		GOLETA	CA		07/24/2014	4.400	21,639,101	0	0	0	0	0	28,919,447	12/12/2014
706107331		GREENBRAE	CA		06/28/2007	5.830	3,388,363	0	0	0	0	0	6,103,116	06/27/2014
706108608		HACIENDA HEIGHTS	CA		09/01/2011	3.950	14,944,172	0	0	0	0	0	31,385,810	09/12/2014
706106502		HAYWARD	CA		08/08/2006	5.680	15,773,935	0	0	0	0	0	36,780,612	03/28/2014
706108997		IRVINE	CA		01/10/2013	3.900	62,572,573	0	0	0	0	0	107,341,732	12/18/2014
706109276		IRVINE	CA		12/06/2013	3.210	29,515,817	0	0	0	0	0	43,566,417	10/02/2014
706109339		IRVINE	CA		01/07/2014	3.000	48,866,247	0	0	0	0	0	79,013,128	12/12/2014
706109624		IRVINE	CA		09/23/2014	2.860	6,748,255	0	0	0	0	0	9,960,701	10/02/2014
706109285		IRWINDALE	CA		10/30/2013	4.550	3,338,947	0	0	0	0	0	5,979,692	09/12/2014
706108417		LA MESA	CA		12/16/2010	4.600	5,764,633	0	0	0	0	0	11,522,388	11/03/2014
706109359		LA MIRADA	CA		12/23/2013	4.560	22,439,808	0	0	0	0	0	30,863,374	12/12/2014
706109360		LA PUENTE	CA		12/23/2013	4.560	8,644,667	0	0	0	0	0	12,701,197	12/12/2014
706109709		LA PUENTE	CA		12/10/2014	4.110	14,948,820	0	0	0	0	0	22,562,935	12/10/2014
706109710		LA PUENTE	CA		12/10/2014	4.110	4,188,180	0	0	0	0	0	4,757,924	12/10/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106607		LAGUNA HILLS	CA		08/09/2006	5.930	6,885,000	0	0	0	0	0	8,997,102	12/12/2014
706106512		LAGUNA NIGUEL	CA		05/19/2006	5.740	31,122,407	0	0	0	0	0	60,585,561	11/03/2014
706108842		LAKE FOREST	CA		07/03/2012	4.040	2,849,821	0	0	0	0	0	6,052,472	09/12/2014
706106594		LIVERMORE	CA		08/17/2006	6.000	3,249,728	0	0	0	0	0	13,422,641	11/03/2014
706105616		LOMPOC	CA		10/27/2004	5.970	2,586,545	0	0	0	0	0	8,128,247	12/18/2014
706108118		LONG BEACH	CA		12/03/2008	6.450	8,688,263	0	0	0	0	0	13,734,873	06/09/2014
706109500		LONG BEACH	CA		06/18/2014	3.990	28,386,932	0	0	0	0	0	39,942,501	06/18/2014
706106333		LOS ANGELES	CA		03/03/2006	5.800	47,825,376	0	0	0	0	0	245,451,087	11/03/2014
706106583		LOS ANGELES	CA		07/27/2006	6.040	4,360,010	0	0	0	0	0	10,638,095	09/12/2014
706106916		LOS ANGELES	CA		01/26/2007	5.620	5,002,103	0	0	0	0	0	9,153,145	06/27/2014
706107209		LOS ANGELES	CA		06/19/2007	5.460	12,310,648	0	0	0	0	0	34,826,978	06/27/2014
706108386		LOS ANGELES	CA		09/29/2010	5.350	10,266,738	0	0	0	0	0	23,383,060	05/12/2014
706108619		LOS ANGELES	CA		09/29/2011	4.340	23,583,318	0	0	0	0	0	40,696,133	08/01/2014
706108764		LOS ANGELES	CA		07/09/2012	3.950	16,012,524	0	0	0	0	0	47,207,960	03/28/2014
706109053		LOS ANGELES	CA		03/07/2013	3.350	9,005,640	0	0	0	0	0	15,767,055	11/03/2014
706109342		LOS ANGELES	CA		12/05/2013	3.590	10,600,000	0	0	0	0	0	16,525,901	09/12/2014
706109451		LOS ANGELES	CA		03/14/2014	2.500	81,520,645	0	0	0	0	0	149,502,276	03/14/2014
706109534		LOS ANGELES	CA		07/01/2014	3.420	71,850,000	0	0	0	0	0	97,092,191	07/01/2014
706106924		MARINA	CA		09/10/2007	6.630	28,509,073	0	0	0	0	0	33,181,095	12/12/2014
706108289		MIRA LOMA	CA		05/25/2010	6.000	2,914,552	0	0	0	0	0	5,183,274	05/12/2014
706108415		MIRA LOMA	CA		10/20/2010	4.500	61,454,773	0	0	0	0	0	106,036,045	12/18/2014
706108554		MIRA LOMA	CA		05/18/2011	4.540	41,763,484	0	0	0	0	0	75,644,215	12/18/2014
706108925		MIRA LOMA	CA		12/11/2012	3.850	8,872,291	0	0	0	0	0	33,366,488	06/27/2014
706109727		MONTEREY	CA		12/19/2014	1.910	8,550,000	0	0	0	0	0	11,111,400	12/19/2014
706108362		MOUNTAIN VIEW	CA		09/30/2010	5.410	15,498,405	0	0	0	0	0	25,521,948	06/27/2014
706109350		MOUNTAIN VIEW	CA		11/07/2013	3.430	15,188,874	0	0	0	0	0	27,245,247	06/27/2014
706107681		NATIONAL CITY	CA		01/15/2008	5.900	57,511,675	0	0	0	0	0	75,534,870	12/15/2014
706105402		NEWARK	CA		09/03/2004	5.650	6,941,457	0	0	0	0	0	38,062,165	09/12/2014
706107149		NEWARK	CA		05/03/2007	5.880	1,023,667	0	0	0	0	0	5,613,102	09/12/2014
706107065		NEWPORT BEACH	CA		03/08/2007	5.460	10,135,275	0	0	0	0	0	23,339,307	08/01/2014
706107066		NEWPORT BEACH	CA		03/08/2007	5.460	14,412,548	0	0	0	0	0	37,537,469	09/12/2014
706107196		NEWPORT BEACH	CA		05/31/2007	5.390	503,145	0	0	0	0	0	1,258,627	12/12/2014
706109112		NORTH HOLLYWOOD	CA		06/24/2013	3.300	14,586,905	0	0	0	0	0	19,231,416	12/18/2014
706103991		NORWALK	CA		12/28/2000	8.020	3,137,256	0	0	0	0	0	15,348,812	11/03/2014
706108569		NOVATO	CA		08/11/2011	4.910	24,858,183	0	0	0	0	0	45,433,541	11/03/2014
706105560		OAKLAND	CA		09/30/2004	6.450	11,853,358	0	0	0	0	0	17,146,533	08/01/2014
706109729		OAKLAND	CA		12/22/2014	2.110	15,185,000	0	0	0	0	0	20,764,854	12/22/2014
706105820		ONTARIO	CA		03/18/2005	5.300	46,962,130	0	0	0	0	0	102,046,341	06/27/2014
706106307		ONTARIO	CA		12/19/2005	5.930	18,602,328	0	0	0	0	0	34,315,302	06/27/2014
706106606		ONTARIO	CA		08/09/2006	5.930	4,003,500	0	0	0	0	0	10,681,878	03/28/2014
706108088		ONTARIO	CA		12/02/2008	6.240	2,636,828	0	0	0	0	0	4,187,432	08/01/2014
706108331		ONTARIO	CA		07/08/2010	4.990	102,556,730	0	0	0	0	0	154,938,549	12/18/2014
706108448		ONTARIO	CA		02/01/2014	3.530	2,980,637	0	(30,027)	0	0	0	8,957,233	06/09/2014
706108449		ONTARIO	CA		02/01/2014	3.530	2,840,920	0	(28,619)	0	0	0	8,825,527	06/09/2014
706108482		ONTARIO	CA		02/14/2011	4.880	5,411,364	0	0	0	0	0	8,256,444	12/18/2014
706108536		ONTARIO	CA		06/03/2011	4.780	158,057,371	0	0	0	0	0	335,211,754	11/03/2014
706108711		ONTARIO	CA		03/23/2012	4.150	2,624,427	0	0	0	0	0	5,160,796	12/18/2014
706108726		ONTARIO	CA		03/01/2012	4.250	158,151,810	0	0	0	0	0	656,753,648	06/27/2014
706108983		ONTARIO	CA		11/19/2012	3.900	934,729	0	0	0	0	0	1,662,330	05/12/2014
706109103		ONTARIO	CA		05/15/2013	2.900	3,151,103	0	0	0	0	0	6,687,851	12/18/2014
706109172		ONTARIO	CA		06/21/2013	4.600	19,953,876	0	0	0	0	0	30,145,489	12/18/2014
706109289		ONTARIO	CA		11/13/2013	4.550	2,016,001	0	0	0	0	0	2,989,690	11/03/2014
706109573		ONTARIO	CA		12/17/2014	4.010	7,171,000	0	0	0	0	0	10,365,129	12/17/2014
706106754		PACIFIC PALISADES	CA		09/13/2006	6.050	6,684,563	0	0	0	0	0	10,073,411	08/01/2014
706106919		PACIFICA	CA		12/28/2006	5.610	2,977,749	0	0	0	0	0	10,011,874	09/12/2014
706108954		PALMDALE	CA		12/20/2012	4.450	4,543,699	0	0	0	0	0	6,023,306	09/12/2014
703000358		PALO ALTO	CA		01/01/2013	3.450	55,103,233	0	(436,810)	0	0	0	100,812,858	03/28/2014
706106238		PALO ALTO	CA		12/05/2005	5.120	8,825,000	0	0	0	0	0	43,256,988	06/27/2014
706106998		PALO ALTO	CA		02/01/2007	5.640	1,000,000	0	0	0	0	0	4,901,633	06/27/2014
706108048		PALO ALTO	CA		12/01/2008	6.500	10,593,479	0	0	0	0	0	30,028,192	06/27/2014
706108516		PALO ALTO	CA		10/12/2011	4.800	8,621,617	0	0	0	0	0	16,802,999	08/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108830		PARAMOUNT	CA		06/22/2012	3.400	2,410,293	0	0	0	0	0	4,728,576	05/12/2014
706108572		PICO RIVERA	CA		07/13/2011	4.800	13,244,556	0	0	0	0	0	24,495,933	03/28/2014
706109264		PICO RIVERA	CA		08/28/2013	4.450	5,379,752	0	0	0	0	0	8,816,650	06/27/2014
706109563		PINOLE	CA		08/07/2014	4.190	21,000,000	0	0	0	0	0	33,689,039	08/07/2014
706106814		RANCHO CORDOVA	CA		11/29/2006	5.980	4,831,159	0	0	0	0	0	8,322,877	12/12/2014
706108629		RANCHO CUCAMONGA	CA		11/17/2011	4.300	34,224,514	0	0	0	0	0	58,748,654	08/01/2014
706108685		RANCHO CUCAMONGA	CA		03/07/2012	4.660	6,565,611	0	0	0	0	0	11,280,678	06/27/2014
706108847		RANCHO CUCAMONGA	CA		12/06/2012	4.410	29,959,168	0	0	0	0	0	44,128,946	08/01/2014
706109063		RANCHO CUCAMONGA	CA		06/28/2013	3.670	41,379,684	0	0	0	0	0	62,153,225	09/12/2014
706109240		RANCHO MIRAGE	CA		09/27/2013	4.110	13,974,439	0	0	0	0	0	15,509,328	12/18/2014
706108188		REDLANDS	CA		06/05/2009	7.550	41,499,977	0	0	0	0	0	99,882,596	05/12/2014
706109512		REDLANDS	CA		06/05/2014	2.110	21,475,553	0	0	0	0	0	31,697,156	06/05/2014
706106889		REDONDO BEACH	CA		11/06/2006	6.390	26,780,638	0	0	0	0	0	37,286,483	08/27/2014
706109280		REDONDO BEACH	CA		11/27/2013	3.830	7,085,000	0	0	0	0	0	11,884,934	06/27/2014
706106804		RIVERSIDE	CA		10/05/2006	6.340	4,124,134	0	0	0	0	0	6,102,876	06/09/2014
706107619		ROSEVILLE	CA		10/24/2007	6.400	5,241,452	0	0	0	0	0	7,658,361	08/27/2014
706108171		ROWLAND HEIGHTS	CA		05/05/2009	7.500	56,970,170	0	0	0	0	0	111,964,603	03/28/2014
706108229		ROWLAND HEIGHTS	CA		11/12/2009	6.750	2,992,641	0	0	0	0	0	7,825,047	09/12/2014
706108607		ROWLAND HEIGHTS	CA		09/01/2011	3.950	39,163,099	0	0	0	0	0	71,671,318	05/12/2014
706109269		ROWLAND HEIGHTS	CA		09/20/2013	4.220	8,912,804	0	0	0	0	0	16,051,307	05/12/2014
706109286		ROWLAND HEIGHTS	CA		10/30/2013	4.550	2,553,311	0	0	0	0	0	4,208,801	09/12/2014
706104533		SACRAMENTO	CA		07/02/2002	7.020	4,127,504	0	0	0	0	0	34,712,862	11/03/2014
706107200		SACRAMENTO	CA		05/04/2007	5.730	15,856,226	0	0	0	0	0	32,769,611	03/28/2014
706108600		SACRAMENTO	CA		08/11/2011	4.990	11,147,449	0	0	0	0	0	25,289,824	12/18/2014
706109344		SACRAMENTO	CA		11/05/2013	3.810	20,000,000	0	0	0	0	0	27,401,450	09/12/2014
706108558		SAN BRUNO	CA		08/04/2011	3.860	19,250,000	0	0	0	0	0	36,076,106	03/28/2014
706107753		SAN DIEGO	CA		03/28/2008	6.580	27,986,833	0	111,460	0	0	0	38,132,790	08/01/2014
706108708		SAN DIEGO	CA		06/21/2012	4.000	47,000,000	0	0	0	0	0	85,691,679	11/03/2014
706108762		SAN DIEGO	CA		07/10/2012	3.650	17,560,375	0	0	0	0	0	22,796,201	09/12/2014
706108924		SAN DIEGO	CA		10/26/2012	3.900	39,099,880	0	0	0	0	0	70,321,989	11/03/2014
706108930		SAN DIEGO	CA		12/20/2012	3.940	41,941,109	0	0	0	0	0	67,017,742	11/03/2014
706108931		SAN DIEGO	CA		11/28/2012	3.910	93,852,690	0	0	0	0	0	148,876,383	12/18/2014
706108984		SAN DIEGO	CA		02/07/2013	4.020	25,088,899	0	0	0	0	0	34,687,210	06/27/2014
706109480		SAN DIEGO	CA		03/31/2014	1.760	50,000,000	0	0	0	0	0	429,412,346	12/08/2014
706106495		SAN FRANCISCO	CA		08/09/2006	6.360	26,384,621	0	0	0	0	0	46,192,595	08/01/2014
706106850		SAN FRANCISCO	CA		11/09/2006	6.070	20,603,359	0	0	0	0	0	32,645,926	09/12/2014
706108466		SAN FRANCISCO	CA		04/01/2011	5.780	13,719,350	0	0	0	0	0	28,421,075	08/01/2014
706108522		SAN FRANCISCO	CA		06/07/2011	4.550	31,093,684	0	0	0	0	0	81,364,147	03/28/2014
706108543		SAN FRANCISCO	CA		06/16/2011	4.470	28,244,009	0	0	0	0	0	59,435,491	05/12/2014
706108752		SAN FRANCISCO	CA		07/19/2012	4.540	19,373,476	0	0	0	0	0	31,182,666	11/03/2014
706108836		SAN FRANCISCO	CA		08/02/2012	3.340	47,647,192	0	0	0	0	0	79,252,641	05/13/2014
706108848		SAN FRANCISCO	CA		08/02/2012	3.650	19,650,000	0	0	0	0	0	60,340,554	05/12/2014
706108849		SAN FRANCISCO	CA		08/03/2012	3.340	18,058,286	0	0	0	0	0	32,898,817	05/12/2014
706109011		SAN FRANCISCO	CA		02/22/2013	4.980	88,518,600	0	0	0	0	0	146,601,951	10/14/2014
706109073		SAN FRANCISCO	CA		05/01/2013	2.970	5,643,317	0	0	0	0	0	8,676,016	05/12/2014
706109075		SAN FRANCISCO	CA		05/01/2013	2.970	9,084,977	0	0	0	0	0	13,790,451	06/27/2014
706109077		SAN FRANCISCO	CA		05/01/2013	2.970	8,746,707	0	0	0	0	0	13,012,821	06/27/2014
706109099		SAN FRANCISCO	CA		04/08/2013	3.250	38,802,122	0	0	0	0	0	65,867,961	05/12/2014
706109115		SAN FRANCISCO	CA		06/17/2013	3.250	5,828,657	0	0	0	0	0	22,254,803	11/03/2014
706109118		SAN FRANCISCO	CA		08/05/2013	3.100	20,033,118	0	0	0	0	0	28,737,776	06/09/2014
706109128		SAN FRANCISCO	CA		06/18/2013	3.000	1,479,611	0	0	0	0	0	2,137,301	06/27/2014
706109257		SAN FRANCISCO	CA		10/03/2013	3.840	5,481,333	0	0	0	0	0	7,957,724	11/03/2014
706109300		SAN FRANCISCO	CA		12/03/2013	3.900	19,204,609	0	0	0	0	0	28,454,303	11/03/2014
706109441		SAN FRANCISCO	CA		05/13/2014	3.740	54,151,471	0	0	0	0	0	81,456,351	05/13/2014
706109568		SAN FRANCISCO	CA		10/14/2014	4.980	603	0	0	0	0	0	1,054	10/14/2014
703000212		SAN JOSE	CA		01/01/2013	6.210	66,774,171	0	(2,246,467)	0	0	0	141,976,640	12/12/2014
706104491		SAN JOSE	CA		12/26/2001	6.730	776,227	0	0	0	0	0	7,315,437	11/03/2014
706106343		SAN JOSE	CA		06/01/2006	5.640	4,304,476	0	0	0	0	0	6,024,336	11/03/2014
706107073		SAN JOSE	CA		03/13/2007	5.730	11,870,343	0	0	0	0	0	17,891,246	06/27/2014
706108299		SAN JOSE	CA		09/13/2010	6.000	16,984,970	0	0	0	0	0	36,867,223	06/25/2014
706108824		SAN JOSE	CA		10/02/2012	3.930	5,553,297	0	0	0	0	0	18,978,092	06/27/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109558		SAN MATEO	CA		08/26/2014	4.030	6,026,762	0	0	0	0	0	8,892,590	08/26/2014
706108811		SAN PEDRO	CA		06/27/2012	3.570	18,030,000	0	0	0	0	0	36,689,936	08/01/2014
706107354		SAN RAFAEL	CA		09/17/2007	5.540	7,594,522	0	0	0	0	0	29,514,218	06/27/2014
706108547		SANTA ANA	CA		11/02/2011	4.450	32,056,559	0	0	0	0	0	54,716,461	09/12/2014
706108978		SANTA ANA	CA		05/20/2013	3.760	17,781,989	0	0	0	0	0	30,351,606	09/12/2014
706102086		SANTA BARBARA	CA		07/30/1997	8.050	891,901	0	0	0	0	0	9,602,588	11/03/2014
706106994		SANTA BARBARA	CA		04/03/2007	5.530	3,724,232	0	0	0	0	0	21,256,684	09/12/2014
706106630		SANTA CLARA	CA		06/29/2006	5.930	4,924,137	0	0	0	0	0	16,295,140	12/18/2014
706108032		SANTA CLARA	CA		09/15/2008	6.300	4,439,141	0	0	0	0	0	12,187,810	09/12/2014
706109652		SANTA CLARITA	CA		12/12/2014	5.000	2,139,499	0	0	0	0	0	2,844,115	12/15/2014
706107932		SANTA FE SPRINGS	CA		04/01/2008	5.930	3,524,717	0	0	0	0	0	6,352,504	03/28/2014
706108254		SANTA FE SPRINGS	CA		03/03/2010	6.300	9,400,000	0	0	0	0	0	23,025,428	06/27/2014
706108829		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,472,095	0	0	0	0	0	6,164,755	05/12/2014
706108831		SANTA FE SPRINGS	CA		06/22/2012	3.400	2,528,523	0	0	0	0	0	5,554,311	05/12/2014
706109036		SANTA FE SPRINGS	CA		02/26/2013	3.110	10,770,830	0	0	0	0	0	19,713,465	03/28/2014
706109051		SANTA FE SPRINGS	CA		02/26/2013	3.110	7,945,412	0	0	0	0	0	13,437,547	03/28/2014
706109281		SANTA FE SPRINGS	CA		09/25/2013	4.550	686,465	0	0	0	0	0	1,138,259	09/12/2014
706109282		SANTA FE SPRINGS	CA		09/26/2013	4.550	2,108,432	0	0	0	0	0	3,435,761	06/27/2014
706109283		SANTA FE SPRINGS	CA		09/24/2013	4.550	2,446,762	0	0	0	0	0	3,702,803	09/12/2014
706109284		SANTA FE SPRINGS	CA		10/30/2013	4.550	3,967,452	0	0	0	0	0	6,802,961	09/12/2014
706109287		SANTA FE SPRINGS	CA		10/30/2013	4.550	1,669,472	0	0	0	0	0	2,635,075	09/12/2014
706105710		SANTA MONICA	CA		12/21/2004	5.770	5,705,315	0	0	0	0	0	22,597,745	12/18/2014
706106548		SANTA MONICA	CA		06/29/2006	6.160	8,119,070	0	0	0	0	0	33,122,458	12/18/2014
706108353		SANTA MONICA	CA		08/26/2010	5.900	4,087,415	0	0	0	0	0	9,031,757	08/01/2014
706108521		SANTA MONICA	CA		05/12/2011	4.930	9,492,568	0	0	0	0	0	19,785,786	08/01/2014
706108551		SANTA MONICA	CA		07/07/2011	4.140	254,625,000	0	0	0	0	0	433,727,275	09/12/2014
706108717		SANTA MONICA	CA		02/28/2012	4.660	19,914,902	0	0	0	0	0	22,782,687	08/01/2014
706108416		SIMI VALLEY	CA		11/12/2010	4.060	20,368,562	0	0	0	0	0	41,798,766	05/12/2014
706100874		SUNNYVALE	CA		09/14/1995	7.980	2,554,947	0	0	0	0	0	110,999,197	11/03/2014
706104860		SYLMAR	CA		12/27/2002	5.760	1,686,476	0	0	0	0	0	11,145,167	11/03/2014
706108946		TEMECULA	CA		12/20/2012	4.450	4,298,094	0	0	0	0	0	8,657,704	09/12/2014
706108728		THOUSAND OAKS	CA		05/17/2012	4.110	183,564,421	0	0	0	0	0	353,907,169	12/18/2014
706109372		THOUSAND OAKS	CA		01/21/2014	4.120	14,425,000	0	0	0	0	0	31,145,765	01/21/2014
706106559		TORRANCE	CA		05/31/2006	6.040	3,000,000	0	0	0	0	0	5,630,250	03/28/2014
706107617		TORRANCE	CA		09/27/2007	6.340	14,776,366	0	0	0	0	0	33,217,382	05/12/2014
706109674		TORRANCE	CA		11/21/2014	3.170	42,810,266	0	0	0	0	0	64,306,142	11/21/2014
706107171		TRUCKEE	CA		03/30/2007	6.110	33,845,985	0	0	0	0	0	76,119,972	10/15/2014
706107211		TRUCKEE	CA		03/30/2007	6.110	14,536,418	0	0	0	0	0	32,692,637	10/15/2014
706109108		TRUCKEE	CA		02/18/2014	5.000	27,850,760	0	0	0	0	0	70,652,404	10/15/2014
706105107		TUSTIN	CA		10/21/2003	5.040	3,720,331	0	0	0	0	0	23,935,592	06/27/2014
706109018		TUSTIN	CA		05/21/2013	4.070	23,400,000	0	0	0	0	0	35,607,571	06/27/2014
706108825		UNION CITY	CA		08/15/2012	4.010	6,264,719	0	0	0	0	0	8,547,441	08/01/2014
706107014		UPLAND	CA		10/31/2007	5.650	11,357,829	0	0	0	0	0	31,465,126	11/03/2014
706106755		VALENCIA	CA		09/13/2006	6.050	15,005,433	0	0	0	0	0	24,752,706	08/01/2014
706104814		VENTURA	CA		01/29/2003	5.460	6,709,974	0	0	0	0	0	31,276,674	08/01/2014
706109236		VERNON	CA		08/29/2013	3.450	53,813,811	0	0	0	0	0	116,366,702	09/12/2014
706107731		VISALIA	CA		02/28/2008	6.850	5,008,563	0	8,341	0	0	0	10,448,206	09/12/2014
706105534		VISTA	CA		08/05/2004	5.760	3,322,625	0	0	0	0	0	16,012,152	09/12/2014
706109008		VISTA	CA		12/20/2012	2.410	46,909,380	0	0	0	0	0	72,663,921	06/27/2014
706104873		WALNUT	CA		04/01/2003	5.920	6,309,092	0	0	0	0	0	23,129,511	05/12/2014
706104963		WALNUT	CA		06/12/2003	5.950	10,020,520	0	0	0	0	0	39,328,388	08/01/2014
706105151		WALNUT	CA		02/02/2004	6.180	5,422,230	0	0	0	0	0	18,752,441	09/12/2014
706105528		WALNUT	CA		12/02/2004	6.160	6,781,520	0	0	0	0	0	24,087,916	06/27/2014
706105855		WALNUT	CA		10/06/2005	5.630	15,536,140	0	0	0	0	0	43,634,035	06/27/2014
706105856		WALNUT	CA		01/11/2006	5.760	3,447,813	0	0	0	0	0	9,178,366	06/27/2014
706105909		WALNUT	CA		05/03/2006	6.350	8,169,995	0	0	0	0	0	20,879,321	06/27/2014
706106322		WALNUT	CA		07/12/2007	6.400	7,693,850	0	0	0	0	0	22,732,093	06/27/2014
706106598		WALNUT	CA		11/30/2006	6.120	13,626,672	0	0	0	0	0	29,588,988	09/12/2014
706107956		WALNUT	CA		04/01/2009	6.910	5,453,648	0	0	0	0	0	10,770,221	06/27/2014
706108228		WALNUT	CA		11/12/2009	6.750	3,446,072	0	0	0	0	0	10,071,856	09/12/2014
706108450		WALNUT	CA		01/06/2011	3.530	2,763,643	0	0	0	0	0	7,086,928	05/12/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108602		WALNUT	CA		12/06/2011	5.240	11,803,658	0	0	0	0	0	21,111,457	05/12/2014
706108611		WALNUT	CA		09/01/2011	3.950	3,590,500	0	0	0	0	0	6,071,350	09/12/2014
706108568		WALNUT CREEK	CA		06/22/2011	4.610	10,606,525	0	0	0	0	0	22,754,370	03/28/2014
706108061		WESTMINSTER	CA		11/12/2008	6.450	9,501,644	0	0	0	0	0	21,625,203	06/27/2014
706108167		WESTMINSTER	CA		05/07/2009	7.490	43,006,551	0	0	0	0	0	110,955,323	12/18/2014
706106794		WHITTIER	CA		10/05/2006	6.590	3,609,075	0	0	0	0	0	7,396,898	09/12/2014
706106795		WHITTIER	CA		10/05/2006	6.590	2,157,147	0	0	0	0	0	4,100,171	09/12/2014
706108816		WOODLAND HILLS	CA		07/17/2012	3.850	88,020,000	0	0	0	0	0	145,838,507	12/18/2014
706108950		YUCAIPA	CA		12/20/2012	4.450	4,359,495	0	0	0	0	0	7,292,348	09/12/2014
706109314		ARVADA	CO		11/27/2013	4.040	3,214,140	0	0	0	0	0	5,825,268	12/18/2014
706108921		AURORA	CO		08/31/2012	4.200	2,284,722	0	0	0	0	0	10,910,530	11/03/2014
706108197		BOULDER	CO		07/29/2009	7.750	14,164,242	0	0	0	0	0	46,780,489	08/01/2014
706108283		BOULDER	CO		06/02/2010	5.830	18,892,204	0	0	0	0	0	46,050,481	06/27/2014
706109237		CENTENNIAL	CO		08/20/2013	3.600	22,455,123	0	0	0	0	0	31,959,886	12/18/2014
706108356		COLORADO SPRINGS	CO		08/26/2010	5.900	16,687,666	0	0	0	0	0	30,814,018	08/01/2014
706107230		COMMERCE CITY	CO		05/09/2007	5.610	4,642,943	0	0	0	0	0	5,889,226	08/27/2014
706108565		DENVER	CO		06/30/2011	4.120	2,228,790	0	0	0	0	0	4,548,916	12/18/2014
706108664		DENVER	CO		11/22/2011	4.450	12,605,609	0	0	0	0	0	21,908,186	05/12/2014
706108977		DENVER	CO		05/01/2013	4.920	25,077,800	0	0	0	0	0	39,080,228	11/20/2014
706109231		DENVER	CO		07/31/2013	3.660	12,275,000	0	0	0	0	0	20,246,027	09/12/2014
706109254		DENVER	CO		08/30/2013	4.070	6,357,784	0	0	0	0	0	8,761,323	11/03/2014
706109313		DENVER	CO		11/27/2013	4.040	3,972,533	0	0	0	0	0	6,680,325	12/18/2014
706109574		DENVER	CO		06/30/2014	1.510	17,980,000	0	0	0	0	0	27,354,412	06/30/2014
706105899		ENGLEWOOD	CO		06/16/2005	5.710	4,195,007	0	0	0	0	0	8,287,746	08/01/2014
706107548		ENGLEWOOD	CO		08/24/2007	6.020	3,169,842	0	0	0	0	0	9,309,067	06/27/2014
706108660		HIGHLANDS RANCH	CO		12/14/2011	4.350	15,193,640	0	0	0	0	0	27,135,654	11/03/2014
706106633		LITTLETON	CO		06/30/2006	6.160	6,269,865	0	0	0	0	0	10,281,921	06/27/2014
706106634		LITTLETON	CO		06/30/2006	6.210	12,229,256	0	0	0	0	0	20,066,301	11/04/2014
706106758		LITTLETON	CO		09/13/2006	6.050	9,444,526	0	0	0	0	0	26,578,953	08/01/2014
706109656		LITTLETON	CO		12/12/2014	5.000	1,670,846	0	0	0	0	0	2,276,541	12/15/2014
706109604		LONE TREE	CO		11/21/2014	1.510	35,100,000	0	0	0	0	0	66,163,130	11/21/2014
706109253		PARKER	CO		08/30/2013	4.070	12,451,882	0	0	0	0	0	17,633,198	11/03/2014
706106759		WESTMINSTER	CO		09/13/2006	6.050	6,761,312	0	0	0	0	0	17,018,527	08/01/2014
706109378		WESTMINSTER	CO		12/23/2013	3.280	16,480,000	0	0	0	0	0	24,544,327	11/03/2014
706108384		DANBURY	CT		09/10/2010	5.500	53,879,903	0	0	0	0	0	220,362,606	12/23/2014
706108396		DANBURY	CT		02/23/2011	5.500	4,936,982	0	0	0	0	0	20,191,744	12/23/2014
706108397		DANBURY	CT		11/29/2011	5.500	2,505,378	0	0	0	0	0	10,246,729	12/23/2014
706107187		NORWALK	CT		06/08/2007	5.590	13,777,872	0	0	0	0	0	20,007,663	09/12/2014
706109690		STAMFORD	CT		10/23/2014	3.590	39,338,963	0	0	0	0	0	57,234,449	10/23/2014
706108713		WEST HARTFORD	CT		06/11/2012	4.500	120,159,073	0	0	0	0	0	391,824,034	12/18/2014
703000060		WASHINGTON	DC		01/01/2013	6.000	43,127,765	0	(910,759)	0	0	0	64,657,649	11/03/2014
703000338		WASHINGTON	DC		01/01/2013	3.500	42,481,118	0	(339,689)	0	0	0	119,830,692	03/28/2014
706101070		WASHINGTON	DC		07/02/1996	7.640	2,414,612	0	0	0	0	0	169,257,216	09/12/2014
706101092		WASHINGTON	DC		07/31/1996	8.130	6,261,860	0	0	0	0	0	59,471,867	08/01/2014
706106113		WASHINGTON	DC		09/22/2005	5.130	3,154,225	0	0	0	0	0	12,612,241	08/01/2014
706106115		WASHINGTON	DC		09/30/2005	5.140	6,269,494	0	0	0	0	0	46,407,799	09/12/2014
706106194		WASHINGTON	DC		09/22/2005	5.130	5,692,991	0	0	0	0	0	18,717,690	08/01/2014
706106331		WASHINGTON	DC		02/01/2006	5.370	14,700,000	0	0	0	0	0	52,321,741	11/03/2014
706106450		WASHINGTON	DC		03/27/2006	5.610	3,277,095	0	0	0	0	0	31,207,178	08/01/2014
706106968		WASHINGTON	DC		12/19/2006	6.270	26,880,668	0	0	0	0	0	56,994,833	03/28/2014
706107743		WASHINGTON	DC		11/14/2007	6.230	163,960,698	0	0	0	0	0	212,996,010	03/28/2014
706108073		WASHINGTON	DC		09/15/2008	6.790	2,946,683	0	0	0	0	0	28,060,696	08/01/2014
706108279		WASHINGTON	DC		04/16/2010	5.750	130,185,971	0	0	0	0	0	278,693,668	09/12/2014
706108312		WASHINGTON	DC		08/12/2010	5.550	9,930,302	0	0	0	0	0	26,995,094	06/27/2014
706108366		WASHINGTON	DC		09/14/2010	5.100	45,829,254	0	0	0	0	0	106,653,816	05/12/2014
706108422		WASHINGTON	DC		12/03/2010	4.350	3,966,958	0	0	0	0	0	12,907,382	06/27/2014
706108423		WASHINGTON	DC		12/16/2010	4.690	13,096,397	0	0	0	0	0	38,032,548	03/28/2014
706108437		WASHINGTON	DC		05/02/2011	4.880	12,722,457	0	0	0	0	0	27,844,582	12/18/2014
706108454		WASHINGTON	DC		01/28/2011	4.500	11,264,390	0	0	0	0	0	42,844,207	09/12/2014
706108468		WASHINGTON	DC		04/01/2011	4.660	72,287,067	0	0	0	0	0	166,262,372	03/28/2014
706108539		WASHINGTON	DC		04/20/2011	4.530	44,800,000	0	0	0	0	0	80,123,329	06/27/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108573		WASHINGTON	DC		07/01/2011	4.400	26,200,000	0	0	0	0	0	183,939,674	03/28/2014
706108650		WASHINGTON	DC		05/24/2012	5.030	45,200,000	0	0	0	0	0	69,064,884	11/19/2014
706108666		WASHINGTON	DC		12/09/2011	4.500	42,450,000	0	0	0	0	0	87,755,625	06/27/2014
706108675		WASHINGTON	DC		12/15/2011	4.370	18,000,000	0	0	0	0	0	57,388,964	08/01/2014
706108716		WASHINGTON	DC		02/28/2012	4.660	32,074,827	0	0	0	0	0	62,130,237	08/01/2014
706108839		WASHINGTON	DC		07/26/2012	3.540	3,588,745	0	0	0	0	0	7,092,045	08/01/2014
706108857		WASHINGTON	DC		06/26/2012	3.890	59,000,000	0	0	0	0	0	90,021,075	06/27/2014
706108903		WASHINGTON	DC		11/02/2012	3.500	29,736,662	0	0	0	0	0	96,754,896	06/27/2014
706108981		WASHINGTON	DC		11/16/2012	3.830	12,399,566	0	0	0	0	0	77,274,752	11/03/2014
706109111		WASHINGTON	DC		11/03/2014	4.700	118,995,702	0	0	0	0	0	213,557,552	11/03/2014
706109171		WASHINGTON	DC		06/28/2013	3.400	12,164,243	0	593	0	0	0	36,935,820	09/12/2014
706109215		WASHINGTON	DC		07/12/2013	2.970	51,942,017	0	0	0	0	0	81,417,298	12/18/2014
706109446		WASHINGTON	DC		04/23/2014	4.250	69,936,604	0	0	0	0	0	174,814,731	04/23/2014
706109501		WASHINGTON	DC		05/28/2014	1.910	45,686,820	0	0	0	0	0	61,105,523	12/08/2014
706109609		WASHINGTON	DC		10/07/2014	3.650	64,293,100	0	0	0	0	0	112,466,513	10/07/2014
706109704		WASHINGTON	DC		12/17/2014	3.610	61,800,000	0	0	0	0	0	96,818,195	12/17/2014
706106480		NEWARK	DE		04/11/2006	5.620	17,404,766	0	0	0	0	0	32,306,621	08/01/2014
706107395		NEWARK	DE		07/31/2007	5.740	4,552,271	0	0	0	0	0	3,876,379	03/11/2014
706105579		REHOBOTH BEACH	DE		12/22/2005	5.990	9,196,827	0	0	0	0	0	19,426,639	08/01/2014
706108959		BOYNTON BEACH	FL		12/20/2012	4.450	3,615,004	0	0	0	0	0	7,378,969	09/12/2014
706106922		CLEARWATER	FL		12/15/2006	5.520	4,132,465	0	0	0	0	0	10,545,818	12/12/2014
706109173		CLEARWATER	FL		08/26/2013	3.630	6,590,903	0	0	0	0	0	8,739,293	08/27/2014
706108957		DELTONA	FL		12/20/2012	4.450	3,014,806	0	0	0	0	0	3,564,621	09/12/2014
706108464		FORT LAUDERDALE	FL		12/30/2010	4.090	31,885,000	0	0	0	0	0	53,325,936	05/12/2014
706109059		FORT LAUDERDALE	FL		02/28/2013	3.440	18,522,695	0	0	0	0	0	38,090,486	12/18/2014
706109105		FORT LAUDERDALE	FL		05/02/2013	2.410	3,343,342	0	0	0	0	0	10,752,676	08/27/2014
706109653		FORT LAUDERDALE	FL		12/12/2014	5.000	1,752,351	0	0	0	0	0	2,665,333	12/15/2014
706108761		GAINESVILLE	FL		05/16/2012	3.610	9,183,033	0	0	0	0	0	12,579,223	03/28/2014
706108936		GAINESVILLE	FL		11/16/2012	3.900	7,450,344	0	0	0	0	0	14,966,349	11/03/2014
706106393		HIALEAH	FL		12/30/2005	5.510	4,135,182	0	5,054	0	0	0	13,015,596	11/03/2014
706106511		INDIAN HARBOUR BEACH	FL		08/25/2006	5.940	2,177,782	0	0	0	0	0	3,779,378	05/12/2014
706106210		JACKSONVILLE	FL		11/30/2005	4.980	26,045,653	0	31,808	0	0	0	50,251,709	05/12/2014
706107400		JACKSONVILLE	FL		08/10/2007	5.990	11,349,116	0	0	0	0	0	9,685,110	06/09/2014
706107477		JACKSONVILLE	FL		03/14/2008	6.270	25,242,152	0	0	0	0	0	48,841,529	03/28/2014
706109614		JACKSONVILLE	FL		11/04/2014	4.010	15,158,604	0	0	0	0	0	19,517,494	11/04/2014
706105669		KISSIMMEE	FL		10/15/2004	5.330	39,617,377	0	0	0	0	0	74,701,357	08/01/2014
706108803		LAKELAND	FL		05/24/2012	3.760	9,813,414	0	0	0	0	0	9,218,288	05/12/2014
706108493		LANTANA	FL		03/30/2011	4.950	22,128,157	0	0	0	0	0	39,397,980	06/27/2014
706106595		MIAMI	FL		07/17/2006	4.750	24,618,834	0	0	0	0	0	74,804,756	05/12/2014
706106601		MIAMI	FL		08/09/2006	5.980	5,584,500	0	0	0	0	0	13,242,437	03/28/2014
706108642		MIAMI	FL		11/10/2011	4.500	169,225,250	0	0	0	0	0	539,414,311	03/28/2014
706108724		MIAMI	FL		04/11/2012	3.600	9,593,371	0	0	0	0	0	19,950,878	09/12/2014
706109312		MIAMI	FL		11/27/2013	4.040	7,123,475	0	0	0	0	0	11,510,528	12/18/2014
706107664		MIAMI LAKES	FL		12/19/2007	5.980	32,439,005	0	0	0	0	0	59,564,616	08/01/2014
700226087		NAPLES	FL		09/01/2011	7.200	1,257,954	0	(39,727)	0	0	0	3,370,228	09/12/2014
706109592		NEPTUNE BEACH	FL		09/30/2014	3.410	3,724,147	0	0	0	0	0	7,369,342	09/30/2014
706108373		NORTH MIAMI BEACH	FL		10/14/2010	4.000	3,873,057	0	(11,183)	0	0	0	14,179,507	06/27/2014
706108313		ORLANDO	FL		08/10/2010	5.250	150,082,846	0	0	0	0	0	756,009,379	12/18/2014
706109318		ORLANDO	FL		02/11/2014	3.830	8,759,800	0	0	0	0	0	13,778,796	02/11/2014
706109211		OVIEDO	FL		07/24/2013	4.510	20,707,500	0	0	0	0	0	28,320,661	12/18/2014
706108586		OXFORD	FL		07/29/2011	5.430	12,582,738	0	0	0	0	0	20,270,029	12/18/2014
703000309		PALM BEACH GARDENS	FL		01/01/2013	4.180	18,938,714	0	0	0	0	0	30,964,270	06/27/2014
706109213		PALM HARBOR	FL		09/04/2013	3.990	9,700,923	0	0	0	0	0	16,588,622	06/27/2014
706106879		PANAMA CITY	FL		05/30/2008	5.640	4,334,881	0	0	0	0	0	9,050,913	06/27/2014
706106391		SARASOTA	FL		12/30/2005	5.620	4,404,872	0	(6,213)	0	0	0	4,923,122	08/20/2014
706108413		SEMINOLE	FL		12/29/2010	6.160	15,175,477	0	0	0	0	0	21,297,142	06/27/2014
706108804		TAMPA	FL		05/24/2012	3.760	7,632,515	0	0	0	0	0	10,171,819	05/12/2014
706108805		TAMPA	FL		05/24/2012	3.760	3,112,424	0	0	0	0	0	5,450,547	05/12/2014
706108806		TAMPA	FL		05/24/2012	3.760	2,141,520	0	0	0	0	0	4,072,243	05/12/2014
706109310		TAMPA	FL		11/27/2013	4.040	2,401,577	0	0	0	0	0	3,919,497	12/18/2014
706109683		TAMPA	FL		12/15/2014	1.950	4,885,942	0	0	0	0	0	7,070,484	12/15/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105846		VENICE	FL		03/09/2005	5.520	3,068,925	0	(55,385)	0	0	0	4,486,583	08/27/2014
706107631		VENICE	FL		09/05/2007	7.390	10,690,158	0	44,197	0	0	0	11,147,156	12/04/2013
706107640		VENICE	FL		09/05/2007	7.390	988,583	0	3,929	0	0	0	1,030,418	12/04/2013
706108958		VENICE	FL		12/20/2012	4.450	3,254,271	0	0	0	0	0	5,370,864	09/12/2014
706108387		WEST PALM BEACH	FL		12/20/2010	4.950	7,148,821	0	0	0	0	0	14,041,007	06/27/2014
706109067		WINTER PARK	FL		03/12/2013	3.990	5,048,483	0	0	0	0	0	7,304,183	11/03/2014
706106751		ALPHARETTA	GA		09/13/2006	6.050	4,607,140	0	0	0	0	0	15,352,523	08/01/2014
706109579		ALPHARETTA	GA		06/30/2014	5.000	12,000,000	0	0	0	0	0	10,821,181	06/30/2014
706106651		ATLANTA	GA		06/22/2006	5.930	296,162	0	0	0	0	0	649,600	12/24/2014
706106670		ATLANTA	GA		06/22/2006	5.930	833,721	0	0	0	0	0	1,112,398	12/24/2014
706106678		ATLANTA	GA		07/14/2006	6.100	127,611,276	0	0	0	0	0	190,757,566	06/27/2014
706106750		ATLANTA	GA		09/13/2006	6.050	31,894,556	0	0	0	0	0	84,768,513	08/01/2014
706107256		ATLANTA	GA		05/31/2007	5.530	70,666,753	0	0	0	0	0	106,595,795	12/24/2014
706108135		ATLANTA	GA		12/29/2008	6.330	9,837,388	0	0	0	0	0	16,405,280	06/27/2014
706108679		ATLANTA	GA		12/20/2011	4.500	30,141,850	0	0	0	0	0	60,609,338	06/27/2014
706108807		ATLANTA	GA		05/24/2012	3.760	3,976,333	0	0	0	0	0	5,488,193	05/12/2014
706108810		ATLANTA	GA		05/24/2012	3.760	2,050,840	0	0	0	0	0	2,832,121	05/12/2014
706108884		ATLANTA	GA		05/14/2013	4.230	8,213,041	0	0	0	0	0	19,199,921	09/12/2014
706108979		ATLANTA	GA		11/19/2012	3.920	10,902,751	0	0	0	0	0	14,555,244	06/27/2014
706109214		ATLANTA	GA		08/29/2013	2.060	57,694,794	0	0	0	0	0	86,431,896	09/12/2014
706109291		ATLANTA	GA		09/26/2013	3.840	8,760,000	0	0	0	0	0	12,770,042	12/18/2014
706109299		ATLANTA	GA		01/02/2014	4.490	9,762,000	0	0	0	0	0	13,723,729	01/02/2014
706109404		ATLANTA	GA		02/18/2014	1.910	12,438,000	0	0	0	0	0	15,589,611	12/08/2014
706108729		DECATUR	GA		04/02/2012	4.650	7,603,660	0	0	0	0	0	11,948,510	11/03/2014
706109315		DECATUR	GA		11/27/2013	4.040	3,259,283	0	0	0	0	0	5,317,429	12/18/2014
706108808		ELLENWOOD	GA		05/24/2012	3.760	2,376,789	0	0	0	0	0	2,113,219	05/12/2014
706106650		FAIRBURN	GA		06/22/2006	5.930	22,671,465	0	0	0	0	0	42,189,928	12/24/2014
706106671		FAIRBURN	GA		06/22/2006	5.930	7,843,599	0	0	0	0	0	14,144,493	12/24/2014
706107269		FAIRBURN	GA		05/31/2007	5.530	6,520,414	0	0	0	0	0	17,038,309	12/24/2014
706101851		KENNESAW	GA		03/12/1997	7.720	5,653,067	0	0	0	0	0	15,694,758	09/12/2014
706106652		KENNESAW	GA		06/22/2006	5.930	3,388,464	0	0	0	0	0	4,631,318	12/24/2014
706106742		KENNESAW	GA		09/06/2006	6.100	36,847,133	0	0	0	0	0	59,938,779	12/23/2014
706107454		KENNESAW	GA		10/10/2007	6.100	3,193,225	0	0	0	0	0	11,616,448	09/12/2014
706108809		KENNESAW	GA		05/24/2012	3.760	3,021,043	0	0	0	0	0	3,226,721	05/12/2014
706108658		LAWRENCEVILLE	GA		12/14/2011	4.980	6,020,053	0	0	0	0	0	7,573,102	08/01/2014
706105113		MARIETTA	GA		10/09/2003	5.010	1,076,468	0	0	0	0	0	7,761,422	11/03/2014
706106749		MARIETTA	GA		09/13/2006	6.050	8,487,779	0	0	0	0	0	20,205,355	08/01/2014
706108534		MARIETTA	GA		06/02/2011	5.310	7,759,815	0	0	0	0	0	16,691,992	11/03/2014
706109513		MARIETTA	GA		05/09/2014	1.960	27,426,500	0	0	0	0	0	38,925,330	12/15/2014
706109694		MARIETTA	GA		11/21/2014	3.710	4,935,708	0	0	0	0	0	6,639,673	11/21/2014
706109013		MCDONOUGH	GA		12/21/2012	3.200	2,889,071	0	0	0	0	0	4,587,513	11/03/2014
706109443		MCDONOUGH	GA		03/10/2014	3.080	55,094,000	0	0	0	0	0	74,310,915	03/10/2014
706109444		MCDONOUGH	GA		03/10/2014	1.810	29,666,000	0	0	0	0	0	40,013,569	03/10/2014
706109553		NORCROSS	GA		07/31/2014	3.010	36,557,583	0	0	0	0	0	53,865,620	07/31/2014
706109682		NORCROSS	GA		11/21/2014	3.710	12,816,045	0	0	0	0	0	17,240,557	11/21/2014
750000066		FORCHHEIM	DEU		05/30/2014	1.900	19,635,355	0	0	0	0	(2,473,790)	54,917,229	02/28/2014
706108546		HONOLULU	HI		07/12/2011	5.870	82,517,331	0	(22,711)	0	0	0	162,390,502	11/03/2014
706109113		HONOLULU	HI		05/29/2013	5.410	30,415,108	0	(7,200)	0	0	0	59,865,079	11/03/2014
707502883		DUBUQUE	IA		01/03/1990	9.800	1,242,923	0	0	0	0	0	13,258,182	06/27/2014
706106976		BOISE	ID		01/25/2007	5.860	13,744,205	0	0	0	0	0	31,175,186	03/28/2014
706107015		BOISE	ID		07/01/2008	5.860	4,312,923	0	0	0	0	0	9,782,777	03/28/2014
706108302		BOISE	ID		06/15/2010	6.190	6,752,880	0	0	0	0	0	18,736,996	03/28/2014
706109335		BOISE	ID		12/02/2013	4.300	11,955,098	0	0	0	0	0	16,529,624	12/12/2014
706109334		IDAHO FALLS	ID		12/02/2013	4.300	10,227,816	0	0	0	0	0	13,114,828	12/12/2014
706106042		BOLINGBROOK	IL		09/30/2006	5.350	2,025,746	0	5,220	0	0	0	4,105,852	06/27/2014
706109190		BOLINGBROOK	IL		11/13/2013	3.210	2,087,192	0	0	0	0	0	2,992,631	03/28/2014
706103046		CHICAGO	IL		01/20/1999	7.000	4,614,355	0	0	0	0	0	29,011,937	12/18/2014
706106540		CHICAGO	IL		04/03/2006	5.660	81,870,000	0	0	0	0	0	103,548,681	08/01/2014
706107000		CHICAGO	IL		01/19/2007	6.580	2,299,332	0	0	0	0	0	2,105,395	08/27/2014
706107001		CHICAGO	IL		01/19/2007	6.580	16,995,472	0	0	0	0	0	15,561,866	08/27/2014
706107344		CHICAGO	IL		06/29/2007	5.520	5,282,439	0	0	0	0	0	15,186,716	11/03/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108099		CHICAGO	IL		10/17/2008	6.120	7,700,000	0	0	0	0	0	13,304,054	03/28/2014
706108548		CHICAGO	IL		08/18/2011	5.070	126,980	0	0	0	0	0	225,489	06/27/2014
706108574		CHICAGO	IL		08/18/2011	5.070	196,911	0	0	0	0	0	331,634	06/27/2014
706108575		CHICAGO	IL		08/18/2011	5.070	246,599	0	0	0	0	0	410,405	06/27/2014
706108576		CHICAGO	IL		08/18/2011	5.070	128,821	0	0	0	0	0	240,636	06/27/2014
706108577		CHICAGO	IL		08/18/2011	5.070	772,923	0	0	0	0	0	1,426,502	06/27/2014
706108819		CHICAGO	IL		05/30/2012	3.890	3,689,578	0	0	0	0	0	5,196,832	04/30/2014
706108820		CHICAGO	IL		05/30/2012	3.890	1,643,441	0	0	0	0	0	2,336,275	04/30/2014
706108821		CHICAGO	IL		05/30/2012	3.890	1,741,395	0	0	0	0	0	2,365,746	04/30/2014
706108911		CHICAGO	IL		08/31/2012	3.770	43,528,677	0	0	0	0	0	64,076,768	06/27/2014
706108918		CHICAGO	IL		08/10/2012	3.900	3,857,033	0	0	0	0	0	6,231,399	03/28/2014
706108929		CHICAGO	IL		09/12/2012	3.940	14,457,698	0	0	0	0	0	16,239,900	11/03/2014
706109009		CHICAGO	IL		12/19/2012	3.380	28,616,020	0	0	0	0	0	49,711,197	09/12/2014
706109044		CHICAGO	IL		02/22/2013	4.500	40,609,241	0	0	0	0	0	60,405,402	12/18/2014
706109055		CHICAGO	IL		02/14/2013	3.650	188,516,875	0	0	0	0	0	290,664,019	12/18/2014
706109472		CHICAGO	IL		04/30/2014	4.230	1,062,176	0	0	0	0	0	1,496,097	04/30/2014
706109473		CHICAGO	IL		04/30/2014	4.230	1,408,002	0	0	0	0	0	2,001,583	04/30/2014
706109474		CHICAGO	IL		04/30/2014	4.230	864,563	0	0	0	0	0	1,174,539	04/30/2014
706109475		CHICAGO	IL		04/30/2014	4.230	617,545	0	0	0	0	0	723,759	04/30/2014
706109541		CHICAGO	IL		07/09/2014	2.410	0	0	0	0	0	0	61,844,714	07/09/2014
706106569		DEERFIELD	IL		05/24/2006	5.700	21,900,000	0	0	0	0	0	25,370,331	06/09/2014
706108908		DES PLAINES	IL		08/10/2012	3.900	15,861,514	0	0	0	0	0	22,583,897	03/28/2014
706108909		DES PLAINES	IL		08/10/2012	4.100	7,119,190	0	0	0	0	0	12,757,045	08/01/2014
706109188		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,776,459	0	0	0	0	0	2,592,040	03/28/2014
706109189		ELK GROVE VILLAGE	IL		08/26/2013	3.210	1,690,565	0	0	0	0	0	2,127,068	03/28/2014
706107134		ELMHURST	IL		07/16/2007	5.970	3,261,623	0	0	0	0	0	4,527,381	06/27/2014
706108669		GENEVA	IL		12/22/2011	4.000	16,500,000	0	0	0	0	0	38,776,500	08/01/2014
706109660		GENEVA	IL		12/12/2014	5.000	916,928	0	0	0	0	0	1,370,872	12/15/2014
706108557		GURNEE	IL		09/28/2011	3.750	25,000,000	0	0	0	0	0	52,440,543	08/01/2014
706109019		JOLIET	IL		12/21/2012	3.200	9,718,011	0	0	0	0	0	14,264,490	11/03/2014
706108919		LA GRANGE	IL		08/10/2012	4.100	10,941,538	0	0	0	0	0	17,773,688	03/28/2014
706109665		LEMONT	IL		12/12/2014	5.000	1,141,066	0	0	0	0	0	2,274,754	12/15/2014
706108869		LOMBARD	IL		06/29/2012	5.250	16,477,387	0	0	0	0	0	28,631,492	08/01/2014
706101883		NAPERVILLE	IL		07/15/1997	7.750	489,431	0	0	0	0	0	3,003,448	09/12/2014
706109668		NAPERVILLE	IL		12/12/2014	5.000	509,404	0	0	0	0	0	868,326	12/15/2014
706108694		NORMAL	IL		03/09/2012	4.580	4,301,622	0	0	0	0	0	11,689,521	12/18/2014
706109456		NORTHBROOK	IL		05/27/2014	4.140	105,033,622	0	0	0	0	0	177,470,877	05/27/2014
706109457		NORTHBROOK	IL		05/27/2014	1.590	18,806,378	0	0	0	0	0	31,776,272	05/27/2014
706106923		O FALLON	IL		02/01/2007	5.580	12,225,516	0	0	0	0	0	47,223,605	08/01/2014
706108856		OAK BROOK	IL		06/29/2012	3.660	82,785,000	0	0	0	0	0	303,057,462	12/18/2014
706108920		PALATINE	IL		08/10/2012	4.100	1,693,709	0	0	0	0	0	2,445,923	03/28/2014
706106760		PALOS PARK	IL		09/13/2006	6.050	16,966,616	0	0	0	0	0	25,164,931	08/01/2014
706108719		PEKIN	IL		02/28/2012	4.350	4,243,637	0	0	0	0	0	7,782,103	12/18/2014
706108700		PEORIA	IL		03/09/2012	4.580	2,915,544	0	0	0	0	0	5,308,187	12/18/2014
706109218		PEORIA	IL		10/02/2013	3.850	7,306,228	0	0	0	0	0	10,715,626	12/18/2014
706109012		RIVER GROVE	IL		03/01/2013	3.950	3,150,000	0	0	0	0	0	5,925,999	12/18/2014
706108985		ROCKFORD	IL		02/28/2013	3.480	1,549,644	0	0	0	0	0	3,071,960	12/18/2014
706108989		ROCKFORD	IL		02/28/2013	3.480	821,497	0	0	0	0	0	1,118,942	12/18/2014
706108691		SCHAUMBURG	IL		02/17/2012	4.500	174,500,000	0	0	0	0	0	631,634,979	12/18/2014
706108917		SCHILLER PARK	IL		08/10/2012	3.900	3,179,441	0	0	0	0	0	8,337,175	03/28/2014
706108177		SKOKIE	IL		02/23/2010	6.880	129,739,220	0	0	0	0	0	583,329,025	12/18/2014
706108720		STERLING	IL		02/28/2012	4.350	4,102,632	0	0	0	0	0	7,264,276	12/18/2014
706107025		URBANA	IL		01/12/2007	5.660	6,975,989	0	0	0	0	0	12,817,368	08/01/2014
706107361		WARRENVILLE	IL		07/16/2007	5.650	4,327,503	0	0	0	0	0	6,056,497	05/12/2014
706108701		WARRENVILLE	IL		03/09/2012	4.580	2,485,382	0	0	0	0	0	3,642,448	12/18/2014
706108718		WASHINGTON	IL		02/28/2012	4.350	4,779,154	0	0	0	0	0	8,328,786	12/18/2014
706109599		WHEATON	IL		08/27/2014	1.610	53,000,000	0	0	0	0	0	75,769,317	08/27/2014
706108916		WOOD DALE	IL		08/10/2012	3.900	1,986,073	0	0	0	0	0	3,068,755	03/28/2014
706108693		BLOOMINGTON	IN		03/09/2012	4.580	2,676,565	0	0	0	0	0	5,520,460	12/18/2014
706108702		CHURUBUSCO	IN		03/09/2012	4.580	2,772,157	0	0	0	0	0	4,880,820	12/18/2014
706108995		ELKHART	IN		02/28/2013	3.480	1,624,326	0	0	0	0	0	2,945,053	12/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109221		ELKHART	IN		10/02/2013	3.850	1,759,290	0	0	0	0	0	2,694,391	12/18/2014
706108179		GREENWOOD	IN		07/30/2009	8.000	5,679,957	0	0	0	0	0	37,039,701	12/18/2014
706109244		INDIANAPOLIS	IN		09/27/2013	4.110	11,645,366	0	0	0	0	0	18,954,110	12/18/2014
706108695		KOKOMO	IN		03/09/2012	4.580	1,147,099	0	0	0	0	0	4,298,585	12/18/2014
706108990		MISHAWAKA	IN		02/28/2013	3.480	6,217,245	0	0	0	0	0	12,004,352	12/18/2014
706108696		SOUTH BEND	IN		03/09/2012	4.580	3,058,931	0	0	0	0	0	7,918,738	12/18/2014
706109126		LAWRENCE	KS		06/24/2013	3.350	2,544,000	0	0	0	0	0	3,788,917	12/12/2014
706109202		LEAWOOD	KS		08/16/2013	2.810	605,121	0	0	0	0	0	885,744	12/18/2014
706109659		LEAWOOD	KS		12/12/2014	5.000	427,900	0	0	0	0	0	594,081	12/15/2014
706101066		LENEXA	KS		09/04/1996	8.350	1,420,891	0	0	0	0	0	32,173,843	11/03/2014
706108517		LENEXA	KS		10/12/2011	4.800	4,995,395	0	0	0	0	0	8,136,259	08/01/2014
706104481		OLATHE	KS		02/04/2002	6.250	8,966,551	0	0	0	0	0	34,814,718	06/27/2014
706104733		OLATHE	KS		10/28/2002	6.180	2,341,230	0	0	0	0	0	9,090,374	06/27/2014
706104982		OLATHE	KS		07/24/2003	5.280	2,072,597	0	0	0	0	0	8,047,326	06/27/2014
706108620		OVERLAND PARK	KS		10/24/2011	4.000	17,450,579	0	0	0	0	0	35,850,938	09/12/2014
706108354		SHAWNEE	KS		08/26/2010	5.900	4,602,261	0	0	0	0	0	7,644,560	08/01/2014
706107159		ALEXANDRIA	KY		04/26/2007	5.690	2,489,879	0	0	0	0	0	5,677,890	09/12/2014
706106940		COVINGTON	KY		12/28/2006	6.130	3,856,890	0	0	0	0	0	7,327,247	08/01/2014
706104397		FLORENCE	KY		11/21/2001	7.100	1,249,448	0	0	0	0	0	4,573,125	11/03/2014
706107045		LOUISVILLE	KY		02/09/2007	6.060	3,224,963	0	0	0	0	0	6,518,185	03/28/2014
706108016		LOUISVILLE	KY		07/31/2008	7.620	653,150	0	0	0	0	0	1,320,129	03/28/2014
706108870		LOUISVILLE	KY		06/29/2012	5.250	10,894,094	0	0	0	0	0	17,460,993	08/01/2014
706109448		WALTON	KY		04/25/2014	4.290	7,179,492	0	0	0	0	0	10,696,365	04/25/2014
706106761		BATON ROUGE	LA		09/13/2006	6.050	7,252,353	0	0	0	0	0	14,327,266	08/01/2014
706108868		BATON ROUGE	LA		06/29/2012	5.250	9,116,361	0	0	0	0	0	22,185,849	08/01/2014
706109542		MANDEVILLE	LA		07/31/2014	3.550	4,437,818	0	0	0	0	0	6,346,080	07/31/2014
706108867		METAIRIE	LA		06/29/2012	5.250	12,914,457	0	0	0	0	0	19,655,825	08/01/2014
706100754		WESTWEGO	LA		04/25/1995	9.280	90,035	0	0	0	0	0	4,163,587	11/03/2014
706103499		ARLINGTON	MA		10/15/1999	8.320	12,191,538	0	0	0	0	0	39,787,505	08/01/2014
706106748		ARLINGTON	MA		09/13/2006	6.050	15,535,221	0	0	0	0	0	42,154,418	08/01/2014
706106413		BOSTON	MA		06/01/2007	5.510	24,600,395	0	0	0	0	0	65,626,086	11/03/2014
706106812		BOSTON	MA		11/30/2006	5.630	8,500,000	0	0	0	0	0	63,140,054	11/03/2014
706107434		BOSTON	MA		08/16/2007	6.090	4,982,412	0	0	0	0	0	27,531,509	09/12/2014
706108311		BOSTON	MA		07/30/2010	5.570	10,288,513	0	0	0	0	0	24,498,142	06/27/2014
706109134		BOSTON	MA		09/25/2013	5.200	19,273,867	0	0	0	0	0	119,708,848	08/27/2014
706109607		BOSTON	MA		09/25/2014	3.990	246,363,400	0	0	0	0	0	359,441,876	09/24/2014
706109608		BOSTON	MA		09/25/2014	3.770	235,705,000	0	0	0	0	0	387,916,815	09/24/2014
706109673		BOSTON	MA		11/18/2014	3.720	70,634,000	0	0	0	0	0	135,149,976	11/18/2014
706108655		BRAINTREE	MA		12/14/2011	4.980	7,955,069	0	0	0	0	0	14,320,437	08/01/2014
706108581		BROOKLINE	MA		10/26/2011	4.480	14,850,926	0	0	0	0	0	31,498,375	06/27/2014
706107433		BURLINGTON	MA		06/29/2007	5.680	8,611,565	0	0	0	0	0	35,693,371	11/03/2014
706101892		CAMBRIDGE	MA		05/16/1997	7.950	1,356,217	0	0	0	0	0	33,723,778	09/12/2014
706108195		CAMBRIDGE	MA		10/22/2009	8.380	32,326,020	0	0	0	0	0	159,453,926	06/27/2014
706108944		EAST LONGMEADOW	MA		12/20/2012	4.450	4,681,852	0	0	0	0	0	9,481,155	09/12/2014
706107112		EAST WEYMOUTH	MA		03/27/2007	5.700	7,029,952	0	0	0	0	0	11,920,252	08/01/2014
706107212		LEOMINSTER	MA		06/28/2007	5.420	2,580,803	0	0	0	0	0	7,143,197	09/12/2014
703000270		MANOMET	MA		01/01/2013	5.710	5,488,721	0	(130,103)	0	0	0	7,738,378	06/27/2014
706108535		MARLBOROUGH	MA		06/16/2011	4.240	22,870,063	0	0	0	0	0	44,083,606	03/28/2014
706109080		NORTHBOROUGH	MA		02/28/2013	2.160	18,069,022	0	0	0	0	0	41,699,276	05/12/2014
706109262		NORWOOD	MA		12/12/2013	4.670	35,617,715	0	0	0	0	0	53,276,615	12/18/2014
706108481		PEABODY	MA		04/28/2011	5.050	6,934,720	0	0	0	0	0	13,934,207	09/12/2014
706109116		PEABODY	MA		06/18/2013	3.300	125,774,123	0	0	0	0	0	262,349,783	09/12/2014
706109566		WALTHAM	MA		09/04/2014	2.360	11,367,146	0	0	0	0	0	66,043,870	09/04/2014
700002150		WELLESLEY HILLS	MA		09/01/2011	7.270	2,892,150	0	(105,887)	0	0	0	9,965,769	11/03/2014
706109263		WEST ROXBURY	MA		12/16/2013	4.650	35,616,068	0	0	0	0	0	51,097,996	11/03/2014
706109383		WOBURN	MA		12/19/2013	3.710	6,610,000	0	0	0	0	0	10,243,583	12/18/2014
706108710		ABERDEEN	MD		01/13/2012	4.200	23,469,104	0	0	0	0	0	46,913,959	05/12/2014
706109627		ABERDEEN	MD		09/11/2014	4.060	4,960,000	0	0	0	0	0	6,938,209	09/11/2014
706104897		BALTIMORE	MD		04/24/2003	6.160	16,097,673	0	0	0	0	0	50,775,613	03/28/2014
706106305		BALTIMORE	MD		06/12/2006	5.730	3,540,620	0	0	0	0	0	32,592,593	03/28/2014
706107427		BALTIMORE	MD		08/10/2007	6.070	23,177,984	0	0	0	0	0	73,108,500	03/28/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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706109033		BALTIMORE	MD		12/21/2012	4.250	8,865,372	0	(79)	0	0	0	14,069,107	06/09/2014
706109498		BALTIMORE	MD		06/12/2014	4.190	35,587,102	0	0	0	0	0	84,865,676	06/12/2014
703000284		BEL AIR	MD		01/01/2013	4.530	6,847,633	0	(135,660)	0	0	0	19,066,593	05/12/2014
706109020		BELCAMP	MD		12/21/2012	3.200	6,520,472	0	0	0	0	0	11,086,437	11/03/2014
706109038		BELCAMP	MD		12/21/2012	3.200	6,617,442	0	0	0	0	0	10,491,498	11/03/2014
706108320		BETHESDA	MD		09/02/2010	5.800	4,570,831	0	0	0	0	0	16,700,302	06/27/2014
706108461		BETHESDA	MD		01/31/2011	4.820	115,056,772	0	0	0	0	0	212,849,172	03/28/2014
706109402		BETHESDA	MD		04/03/2014	4.910	37,608,396	0	0	0	0	0	74,499,934	04/03/2014
703000053		COLUMBIA	MD		01/01/2013	5.930	4,892,557	0	(172,718)	0	0	0	7,937,280	11/03/2014
706103747		EDGEWOOD	MD		11/23/1999	7.720	2,005,369	0	0	0	0	0	13,402,152	11/03/2014
706109034		FREDERICK	MD		12/21/2012	4.250	4,704,806	0	(42)	0	0	0	13,939,523	06/09/2014
706108633		GAITHERSBURG	MD		10/06/2011	4.530	39,932,128	0	0	0	0	0	55,677,387	06/27/2014
706109644		GAITHERSBURG	MD		12/12/2014	5.000	733,543	0	0	0	0	0	966,311	12/15/2014
706105957		GERMANTOWN	MD		06/29/2005	5.040	34,700,000	0	0	0	0	0	69,392,735	06/27/2014
706107473		GERMANTOWN	MD		07/20/2007	6.240	15,300,000	0	0	0	0	0	30,596,797	06/27/2014
706108677		GERMANTOWN	MD		04/26/2012	4.250	8,354,033	0	0	0	0	0	17,220,062	11/03/2014
706105452		GREENBELT	MD		07/22/2004	5.930	44,707,910	0	0	0	0	0	90,530,274	11/03/2014
706104769		HANOVER	MD		10/01/2003	5.690	2,843,218	0	0	0	0	0	20,457,564	09/12/2014
706107393		HANOVER	MD		07/31/2007	5.740	1,746,955	0	0	0	0	0	3,074,122	03/11/2014
706107394		HANOVER	MD		07/31/2007	5.740	1,886,561	0	0	0	0	0	3,614,594	03/11/2014
706105413		HARWOOD	MD		06/15/2004	5.400	6,491,650	0	(656)	0	0	0	9,786,136	11/03/2014
706108814		HYATTSVILLE	MD		06/26/2012	3.200	6,318,026	0	0	0	0	0	13,023,467	03/28/2014
703000287		LAUREL	MD		01/01/2013	3.500	37,127,617	0	(557,320)	0	0	0	72,385,724	11/03/2014
706103872		LAUREL	MD		05/24/2000	8.590	1,255,443	0	0	0	0	0	4,117,222	09/12/2014
706108281		OWINGS MILLS	MD		06/02/2010	5.830	24,179,967	0	0	0	0	0	59,975,951	06/27/2014
706109661		PHOENIX	MD		12/12/2014	5.000	1,650,470	0	0	0	0	0	2,220,119	12/15/2014
706109035		PIKESVILLE	MD		12/21/2012	4.250	5,468,896	0	(49)	0	0	0	8,280,316	06/09/2014
706107396		ROSEDALE	MD		07/31/2007	5.740	1,829,964	0	0	0	0	0	3,010,051	03/11/2014
706108686		SILVER SPRING	MD		01/31/2012	4.300	31,550,591	0	0	0	0	0	46,943,162	08/14/2014
706108748		SILVER SPRING	MD		06/06/2012	3.990	10,968,488	0	0	0	0	0	43,218,587	06/27/2014
706108980		SILVER SPRING	MD		12/12/2012	3.650	13,294,799	0	1,104	0	0	0	22,702,763	09/12/2014
706109157		SILVER SPRING	MD		07/19/2013	3.470	8,438,743	0	18,064	0	0	0	13,105,406	08/13/2014
706109528		SILVER SPRING	MD		08/13/2014	4.410	12,904,191	0	0	0	0	0	19,199,739	08/14/2014
706109532		SILVER SPRING	MD		08/13/2014	4.470	3,481,378	0	0	0	0	0	5,261,359	08/13/2014
706107397		SPARKS GLENCOE	MD		07/31/2007	5.740	945,167	0	0	0	0	0	2,018,737	03/11/2014
706106492		TEMPLE HILLS	MD		05/08/2006	5.470	11,147,049	0	0	0	0	0	36,211,820	09/12/2014
706109159		TOWSON	MD		07/12/2013	3.820	69,626,963	0	0	0	0	0	210,724,172	11/03/2014
706108314		GUADALAJARA	MEX		11/17/2011	4.500	89,410,711	0	0	0	0	0	131,767,086	06/27/2014
706108634		GUADALAJARA	MEX		11/17/2011	4.650	7,588,321	0	0	0	0	0	21,775,242	06/27/2014
706108662		GUADALAJARA	MEX		12/16/2011	4.580	35,814,632	0	0	0	0	0	53,437,849	06/27/2014
706108649		MEXICO CITY	MEX		12/16/2011	5.040	25,840,946	0	0	0	0	0	43,715,302	06/27/2014
706108846		MEXICO CITY	MEX		06/20/2012	4.780	3,520,718	0	0	0	0	0	5,841,029	06/27/2014
706108844		MONTERREY	MEX		06/20/2012	4.500	4,566,858	0	0	0	0	0	6,922,113	06/27/2014
706108697		ANN ARBOR	MI		03/09/2012	4.580	6,022,271	0	0	0	0	0	11,706,132	12/18/2014
706108992		BATTLE CREEK	MI		02/28/2013	3.480	1,997,732	0	0	0	0	0	4,179,016	12/18/2014
706109220		BATTLE CREEK	MI		10/02/2013	3.850	2,018,009	0	0	0	0	0	2,816,626	12/18/2014
706109032		CADILLAC	MI		12/21/2012	4.250	4,560,751	0	(41)	0	0	0	3,260,508	06/09/2014
706107982		CLINTON TOWNSHIP	MI		07/30/2008	6.470	6,120,678	0	0	0	0	0	23,737,222	12/18/2014
706108993		DAVISON	MI		02/28/2013	3.480	1,381,610	0	0	0	0	0	2,856,845	12/18/2014
706108988		FARMINGTON	MI		02/28/2013	3.480	616,123	0	0	0	0	0	1,299,745	12/18/2014
706106384		GRAND BLANC	MI		12/30/2005	4.340	1,521,610	0	17,501	0	0	0	27,282,626	09/12/2014
706108991		GRAND RAPIDS	MI		02/28/2013	3.480	3,640,728	0	0	0	0	0	5,760,832	12/18/2014
706109223		GRAND RAPIDS	MI		10/02/2013	3.850	1,241,852	0	0	0	0	0	1,723,084	12/18/2014
706108703		GRANDVILLE	MI		03/09/2012	4.580	2,294,267	0	0	0	0	0	6,262,337	12/18/2014
706108994		HOLLAND	MI		02/28/2013	3.480	1,400,281	0	0	0	0	0	3,201,360	12/18/2014
706104541		KALAMAZOO	MI		05/30/2002	6.570	4,527,316	0	0	0	0	0	39,669,781	11/03/2014
706109222		KALAMAZOO	MI		10/02/2013	3.850	1,266,689	0	0	0	0	0	2,031,023	12/18/2014
706104793		LANSING	MI		02/06/2003	5.100	4,181,658	0	0	0	0	0	25,094,283	09/12/2014
706109031		MARQUETTE	MI		12/21/2012	4.250	4,808,781	0	(43)	0	0	0	8,021,645	06/09/2014
706108310		NORTHVILLE	MI		08/12/2010	6.000	5,498,451	0	0	0	0	0	21,648,875	12/18/2014
706108587		NOVI	MI		09/22/2011	4.750	16,251,964	0	0	0	0	0	34,947,796	12/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108646		REDFORD	MI		02/02/2012	5.000	4,419,969	0	0	0	0	0	6,767,046	06/27/2014
706109039		TROY	MI		08/12/2013	4.200	75,100,000	0	0	0	0	0	294,016,577	12/18/2014
706108515		UTICA	MI		10/12/2011	4.800	8,450,219	0	0	0	0	0	10,960,052	08/01/2014
706105441		WIXOM	MI		08/04/2004	5.000	1,622,405	0	0	0	0	0	14,787,017	09/12/2014
706108986		WIXOM	MI		02/28/2013	3.480	896,179	0	0	0	0	0	1,778,839	12/18/2014
706109663		ANDOVER	MN		12/12/2014	5.000	876,175	0	0	0	0	0	1,716,451	12/15/2014
706106191		CIRCLE PINES	MN		10/05/2005	5.800	10,000,000	0	0	0	0	0	15,519,137	03/28/2014
706108491		HOPKINS	MN		03/30/2011	5.570	2,141,292	0	0	0	0	0	3,735,527	11/03/2014
706108698		LAKE ELMO	MN		03/09/2012	4.580	3,393,502	0	0	0	0	0	7,648,102	12/18/2014
706104349		MINNEAPOLIS	MN		01/25/2002	6.850	1,100,493	0	0	0	0	0	4,745,686	09/12/2014
706106752		MINNEAPOLIS	MN		09/13/2006	6.050	8,013,877	0	0	0	0	0	19,087,591	08/01/2014
706108514		MINNEAPOLIS	MN		10/12/2011	4.800	10,113,338	0	0	0	0	0	11,722,448	08/01/2014
706108932		MINNEAPOLIS	MN		10/05/2012	3.060	14,049,342	0	0	0	0	0	26,281,846	12/12/2014
706108933		MINNEAPOLIS	MN		10/05/2012	3.060	11,603,515	0	0	0	0	0	24,897,657	12/12/2014
706109247		MINNEAPOLIS	MN		08/30/2013	4.200	15,600,000	0	0	0	0	0	21,061,057	12/12/2014
706109606		MINNEAPOLIS	MN		11/21/2014	1.510	23,550,000	0	0	0	0	0	36,481,136	11/21/2014
706108513		MINNETONKA	MN		10/12/2011	4.800	8,321,191	0	0	0	0	0	10,212,032	08/01/2014
706105458		WACONIA	MN		08/31/2004	5.790	2,798,035	0	0	0	0	0	11,815,621	11/03/2014
706108616		BRANSON	MO		09/29/2011	4.530	3,826,531	0	0	0	0	0	5,643,784	12/18/2014
706106722		COLUMBIA	MO		09/07/2006	5.780	3,898,457	0	0	0	0	0	12,954,576	11/03/2014
706107850		COLUMBIA	MO		03/04/2008	5.450	6,802,685	0	0	0	0	0	18,014,710	09/12/2014
706109079		SAINT LOUIS	MO		03/20/2013	2.910	9,094,749	0	0	0	0	0	13,862,165	09/12/2014
706109097		SAINT LOUIS	MO		06/07/2013	4.670	14,861,785	0	0	0	0	0	25,216,143	11/03/2014
706108614		SPRINGFIELD	MO		09/29/2011	4.530	3,120,667	0	0	0	0	0	6,033,303	12/18/2014
706108615		SPRINGFIELD	MO		09/29/2011	4.530	5,424,016	0	0	0	0	0	9,260,425	12/18/2014
706108133		SOUTHAVEN	MS		11/07/2008	6.000	58,494,689	0	0	0	0	0	102,747,119	05/12/2014
706109333		BILLINGS	MT		12/02/2013	4.300	11,199,560	0	0	0	0	0	16,487,650	12/12/2014
706108478		CHAPEL HILL	NC		03/01/2011	5.160	9,356,295	0	0	0	0	0	18,501,150	11/03/2014
706108567		CHAPEL HILL	NC		07/29/2011	4.520	17,244,356	0	0	0	0	0	31,738,774	08/01/2014
706108181		CHARLOTTE	NC		07/30/2009	8.000	14,057,897	0	0	0	0	0	88,655,023	12/18/2014
706108663		CHARLOTTE	NC		01/04/2012	4.090	34,995,192	0	0	0	0	0	64,011,319	03/28/2014
706108956		CHARLOTTE	NC		12/20/2012	4.450	3,561,278	0	0	0	0	0	6,586,486	09/12/2014
706109258		CHARLOTTE	NC		01/23/2014	4.310	17,630,000	0	0	0	0	0	25,832,073	01/23/2014
706109449		CHARLOTTE	NC		03/06/2014	3.640	1,526,250	0	0	0	0	0	2,321,445	03/06/2014
706109611		CHARLOTTE	NC		09/18/2014	3.600	10,450,000	0	0	0	0	0	14,729,783	09/18/2014
706108948		CONCORD	NC		12/20/2012	4.450	3,561,278	0	0	0	0	0	7,360,265	09/12/2014
706107988		DURHAM	NC		01/08/2009	6.450	5,536,015	0	0	0	0	0	11,251,057	08/01/2014
706108652		FAYETTEVILLE	NC		12/22/2011	4.540	59,702,998	0	0	0	0	0	217,889,972	05/12/2014
706106949		GREENSBORO	NC		12/15/2006	5.620	6,627,605	0	0	0	0	0	18,508,701	08/01/2014
706106842		HUNTERSVILLE	NC		11/28/2006	5.870	8,000,000	0	0	0	0	0	8,725,217	12/12/2014
706109442		RALEIGH	NC		02/28/2014	1.760	9,558,000	0	0	0	0	0	12,285,834	12/08/2014
706109462		RALEIGH	NC		03/10/2014	3.700	14,660,300	0	0	0	0	0	26,821,900	12/12/2014
706109463		RALEIGH	NC		04/09/2014	1.810	10,152,400	0	0	0	0	0	13,819,985	04/09/2014
706109464		RALEIGH	NC		04/09/2014	1.810	8,986,300	0	0	0	0	0	12,203,792	04/09/2014
706109465		RALEIGH	NC		04/09/2014	1.810	3,370,410	0	0	0	0	0	4,502,614	04/09/2014
706107698		WALKERTOWN	NC		02/28/2008	6.470	8,640,359	0	28,931	0	0	0	11,396,094	03/28/2014
706108490		LINCOLN	NE		03/30/2011	5.570	7,898,987	0	0	0	0	0	12,227,158	11/03/2014
706108955		OMAHA	NE		12/20/2012	4.450	2,732,360	0	0	0	0	0	4,710,185	09/12/2014
706108951		DOVER	NH		12/20/2012	4.450	3,991,087	0	0	0	0	0	8,188,591	09/12/2014
706108100		MANCHESTER	NH		10/01/2008	6.230	102,108,714	0	0	0	0	0	166,081,013	08/01/2014
706106597		ATLANTIC CITY	NJ		12/11/2006	6.440	17,927,025	0	0	0	0	0	45,149,780	05/12/2014
706106030		BELLE MEAD	NJ		08/29/2005	4.890	11,784,427	0	0	0	0	0	47,227,119	06/27/2014
706105887		CARLSTADT	NJ		06/06/2005	5.290	18,364,262	0	0	0	0	0	78,485,467	03/28/2014
706106539		CARLSTADT	NJ		07/05/2006	5.880	11,365,269	0	0	0	0	0	31,255,045	06/27/2014
706106772		CARLSTADT	NJ		05/04/2007	5.480	3,440,048	0	0	0	0	0	9,460,289	06/27/2014
706108403		CARTERET	NJ		12/30/2010	3.670	2,116,714	0	0	0	0	0	8,145,422	09/12/2014
706108392		CLIFTON	NJ		10/12/2010	4.000	12,358,466	0	(26,672)	0	0	0	33,165,965	08/01/2014
706109167		CLIFTON	NJ		06/14/2013	3.200	13,257,223	0	12,718	0	0	0	36,034,317	08/01/2014
706108552		COLTS NECK	NJ		02/01/2012	4.600	15,668,316	0	0	0	0	0	39,470,912	08/01/2014
706109250		EATONTOWN	NJ		09/27/2013	4.530	5,163,085	0	0	0	0	0	8,083,863	06/27/2014
706109003		ENGLEWOOD	NJ		01/14/2013	3.650	5,811,701	0	47	0	0	0	10,830,881	08/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105978		FRANKLIN PARK	NJ		07/29/2005	4.990	12,124,552	0	0	0	0	0	52,131,004	05/12/2014
706106846		FRANKLIN TOWNSHIP	NJ		11/09/2006	5.750	1,334,573	0	0	0	0	0	7,211,842	09/12/2014
706105824		HILLSBOROUGH	NJ		06/09/2005	5.310	2,568,721	0	0	0	0	0	17,616,363	09/12/2014
706105975		HILLSBOROUGH	NJ		07/07/2005	4.990	3,270,903	0	0	0	0	0	28,701,740	09/12/2014
706106946		HILLSBOROUGH	NJ		01/08/2007	5.750	1,072,533	0	0	0	0	0	2,669,411	11/03/2014
706106460		ISELIN	NJ		05/04/2006	5.400	4,254,319	0	(30,413)	0	0	0	15,396,592	09/12/2014
706104578		JERSEY CITY	NJ		01/17/2003	7.170	47,970,770	0	0	0	0	0	467,949,304	03/28/2014
706105462		JERSEY CITY	NJ		06/29/2004	5.700	5,698,149	0	0	0	0	0	55,584,647	03/28/2014
706106120		JERSEY CITY	NJ		10/12/2006	6.150	33,396,252	0	0	0	0	0	88,276,067	09/12/2014
706108855		JERSEY CITY	NJ		08/20/2012	3.500	64,000,000	0	0	0	0	0	109,131,711	11/03/2014
706109379		JERSEY CITY	NJ		02/18/2014	3.710	12,721,703	0	0	0	0	0	17,472,557	02/18/2014
706106947		LAKEWOOD	NJ		01/08/2007	5.750	1,638,591	0	0	0	0	0	5,417,661	05/12/2014
706109691		LAKEWOOD	NJ		12/09/2014	3.030	4,700,000	0	0	0	0	0	9,439,269	12/09/2014
706103118		LONG BRANCH	NJ		12/23/1998	6.600	1,932,032	0	0	0	0	0	18,593,744	09/12/2014
706109393		LYNDHURST	NJ		06/04/2014	3.590	20,249,287	0	0	0	0	0	27,521,665	12/12/2014
706105531		MANAHAWKIN	NJ		09/24/2004	5.590	3,751,831	0	0	0	0	0	24,336,183	09/12/2014
706104635		MAPLE SHADE	NJ		07/26/2002	6.910	1,594,802	0	0	0	0	0	7,758,831	09/12/2014
706104639		MAPLE SHADE	NJ		07/26/2002	6.910	2,693,446	0	0	0	0	0	12,929,144	09/12/2014
706104637		MARLTON	NJ		08/27/2002	6.840	5,785,808	0	0	0	0	0	24,464,322	09/12/2014
706104638		MARLTON	NJ		07/26/2002	6.910	6,379,212	0	0	0	0	0	38,152,683	09/12/2014
706104640		MARLTON	NJ		07/26/2002	6.910	3,756,646	0	0	0	0	0	19,575,773	09/12/2014
706104779		MARLTON	NJ		01/17/2003	5.960	12,908,901	0	0	0	0	0	35,962,274	08/01/2014
706108542		MARLTON	NJ		05/04/2011	4.520	5,000,000	0	0	0	0	0	7,645,324	08/01/2014
706108667		MONROE TOWNSHIP	NJ		11/22/2011	4.410	170,215,344	0	0	0	0	0	238,376,703	08/01/2014
706109345		MONROE TOWNSHIP	NJ		11/22/2013	4.410	21,785,771	0	0	0	0	0	30,509,639	08/01/2014
706107487		MT. LAUREL	NJ		09/18/2007	6.630	10,404,910	0	0	0	0	0	14,159,084	08/27/2014
706108393		NEW MILFORD	NJ		08/01/2013	4.000	1,228,439	0	(13,870)	0	0	0	6,492,107	06/27/2014
706108818		NORTH BERGEN	NJ		06/26/2012	3.300	7,607,022	0	0	0	0	0	12,974,034	03/28/2014
706105766		NORTH BRUNSWICK	NJ		04/14/2005	4.990	11,232,420	0	0	0	0	0	61,990,596	08/01/2014
706106531		NORTH BRUNSWICK	NJ		05/16/2006	5.570	10,185,990	0	0	0	0	0	43,024,179	09/12/2014
706105976		OCEAN	NJ		07/25/2005	4.990	4,920,147	0	0	0	0	0	28,400,397	11/03/2014
706105987		OCEAN	NJ		07/25/2005	4.990	2,555,861	0	0	0	0	0	23,594,223	11/03/2014
706108237		PARAMUS	NJ		01/15/2010	6.250	2,493,230	0	0	0	0	0	5,775,428	12/12/2014
706108238		PARAMUS	NJ		01/15/2010	6.250	1,299,662	0	0	0	0	0	3,503,665	12/12/2014
706108239		PARAMUS	NJ		01/15/2010	6.250	2,440,182	0	0	0	0	0	4,318,672	12/12/2014
706108240		PARAMUS	NJ		01/15/2010	6.250	1,379,233	0	0	0	0	0	3,491,983	12/12/2014
706105571		PARSIPPANY	NJ		10/05/2004	5.640	3,778,840	0	0	0	0	0	20,527,716	09/12/2014
706109251		PARSIPPANY	NJ		09/27/2013	4.490	1,461,030	0	0	0	0	0	2,214,599	06/27/2014
706106215		PERTH AMBOY	NJ		12/12/2005	4.970	5,678,504	0	0	0	0	0	20,672,331	11/03/2014
706106604		PERTH AMBOY	NJ		06/07/2006	5.730	16,130,838	0	(46,551)	0	0	0	41,826,127	09/12/2014
706107194		PERTH AMBOY	NJ		05/29/2007	5.380	3,029,521	0	0	0	0	0	12,147,071	11/03/2014
706106100		RAHWAY	NJ		09/30/2006	4.750	4,117,389	0	19,969	0	0	0	13,259,416	11/03/2014
706109109		RARITAN	NJ		01/15/2014	3.890	24,020,649	0	0	0	0	0	36,549,479	09/17/2014
706108236		ROCHELLE PARK	NJ		01/15/2010	6.250	1,299,662	0	0	0	0	0	2,446,620	12/12/2014
706107483		ROCKAWAY	NJ		02/28/2008	6.410	7,532,780	0	(9,340)	0	0	0	23,499,999	12/18/2014
706106823		SADDLE BROOK	NJ		11/10/2006	5.900	2,299,270	0	0	0	0	0	3,941,800	08/27/2014
706109554		SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	0	0	0	0	46,768,748	12/12/2014
706108235		SADDLE RIVER	NJ		01/15/2010	6.250	4,455,985	0	0	0	0	0	10,251,454	12/12/2014
706109196		SOMERSET	NJ		07/25/2013	3.760	4,346,876	0	0	0	0	0	8,919,783	06/27/2014
706104984		TRENTON	NJ		07/17/2003	5.150	864,619	0	0	0	0	0	4,390,687	11/03/2014
706109249		VERONA	NJ		09/27/2013	4.520	16,755,042	0	0	0	0	0	24,423,549	06/27/2014
706106756		WALL TOWNSHIP	NJ		09/13/2006	6.050	8,590,607	0	0	0	0	0	21,172,912	08/01/2014
706108282		WAYNE	NJ		06/02/2010	5.830	20,791,693	0	0	0	0	0	45,635,645	08/01/2014
706106161		WOODBRIDGE	NJ		11/14/2005	5.040	3,196,399	0	0	0	0	0	13,439,653	11/03/2014
706108941		WOODBRIDGE	NJ		11/20/2012	3.370	13,409,580	0	0	0	0	0	25,254,342	09/12/2014
706108241		WOODCLIFF LAKE	NJ		01/15/2010	6.250	2,546,277	0	0	0	0	0	4,902,853	12/12/2014
750000057		AMSTERDAM	NLD		10/16/2013	3.290	95,263,805	0	0	0	0	(13,247,051)	145,679,482	12/23/2014
750000058		AMSTERDAM	NLD		10/16/2013	2.580	41,286,156	0	0	0	0	(5,726,938)	63,135,602	12/23/2014
750009681		AMSTERDAM	NLD		11/26/2014	1.460	147,054,028	0	0	0	0	(3,785,573)	341,669,884	11/26/2014
750000039		BREDA	NLD		03/15/2013	3.750	40,871,240	0	0	0	0	(5,705,761)	86,553,207	12/23/2014
706108172		ALBUQUERQUE	NM		05/07/2009	7.490	4,978,874	0	0	0	0	0	14,657,466	12/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706105756		SANTA TERESA	NM		02/23/2005	5.770	5,835,065	0	0	0	0	0	19,851,011	11/03/2014
706108657		HENDERSON	NV		12/14/2011	4.980	2,150,018	0	0	0	0	0	1,923,314	08/01/2014
706107960		LAS VEGAS	NV		09/05/2008	6.730	26,918,139	0	0	0	0	0	43,202,296	06/27/2014
706109702		LAS VEGAS	NV		12/12/2014	5.000	1,202,194	0	0	0	0	0	1,760,042	12/15/2014
706109336		SPARKS	NV		12/02/2013	4.300	13,555,349	0	0	0	0	0	21,179,712	12/12/2014
706107294		ALBANY	NY		05/11/2007	5.670	3,320,996	0	0	0	0	0	7,125,072	09/12/2014
706108562		BAYSIDE	NY		08/05/2011	4.360	12,245,518	0	0	0	0	0	55,472,031	08/04/2014
706108390		BRONX	NY		11/15/2010	5.500	2,315,000	0	0	0	0	0	10,678,555	12/18/2014
706108475		BROOKLYN	NY		03/01/2011	4.710	22,974,969	0	0	0	0	0	191,673,784	11/03/2014
706106813		CLIFTON PARK	NY		10/30/2006	6.060	2,195,656	0	0	0	0	0	5,380,958	09/12/2014
706105946		EAST MEADOW	NY		07/27/2005	5.290	27,433,955	0	0	0	0	0	50,371,649	09/12/2014
706106757		HAUPPAUGE	NY		09/13/2006	6.050	11,577,834	0	0	0	0	0	29,848,221	08/01/2014
706108180		HUNTINGTON STATION	NY		07/30/2009	8.000	8,661,930	0	0	0	0	0	53,024,245	12/18/2014
706106997		LONG ISLAND CITY	NY		12/21/2006	5.540	10,871,769	0	0	0	0	0	24,172,302	09/12/2014
706107067		LONG ISLAND CITY	NY		12/21/2006	5.490	2,714,080	0	0	0	0	0	6,034,504	09/12/2014
706109384		LONG ISLAND CITY	NY		03/10/2014	4.820	91,515,813	0	0	0	0	0	194,615,628	03/10/2014
703000401		NEW YORK	NY		01/01/2013	5.360	31,167,552	0	139,719	0	0	0	1,462,181,644	11/03/2014
706101106		NEW YORK	NY		09/25/1996	8.010	1,896,250	0	0	0	0	0	99,271,095	09/12/2014
706101192		NEW YORK	NY		02/10/1997	7.930	39,492,079	0	0	0	0	0	245,124,131	08/01/2014
706102564		NEW YORK	NY		04/15/1998	8.190	2,483,745	0	0	0	0	0	11,906,557	11/03/2014
706102850		NEW YORK	NY		08/03/1998	6.960	3,350,000	0	0	0	0	0	49,249,006	09/12/2014
706103444		NEW YORK	NY		06/07/1999	7.530	716,484	0	0	0	0	0	16,964,669	11/03/2014
706103665		NEW YORK	NY		10/27/1999	8.280	2,458,535	0	0	0	0	0	11,785,684	11/03/2014
706104643		NEW YORK	NY		07/15/2002	7.210	1,569,820	0	0	0	0	0	82,182,187	09/12/2014
706104867		NEW YORK	NY		03/20/2003	5.760	4,915,000	0	0	0	0	0	121,925,411	11/03/2014
706105012		NEW YORK	NY		08/05/2003	5.100	10,726,964	0	0	0	0	0	33,185,620	08/01/2014
706105014		NEW YORK	NY		08/05/2003	5.100	41,385,614	0	0	0	0	0	108,654,086	08/01/2014
706105062		NEW YORK	NY		08/21/2003	4.850	49,063,682	0	0	0	0	0	122,361,363	06/27/2014
706105795		NEW YORK	NY		03/09/2005	6.070	21,498,672	0	0	0	0	0	132,745,882	06/27/2014
706106326		NEW YORK	NY		11/03/2006	5.450	12,543,454	0	0	0	0	0	73,149,674	11/03/2014
706106358		NEW YORK	NY		03/02/2006	5.830	52,383,462	0	0	0	0	0	208,463,981	11/03/2014
706106516		NEW YORK	NY		11/01/2006	5.850	3,620,393	0	0	0	0	0	18,058,329	09/12/2014
706106525		NEW YORK	NY		05/25/2006	5.580	21,492,287	0	0	0	0	0	158,860,449	08/01/2014
706106526		NEW YORK	NY		05/25/2006	5.500	5,148,449	0	0	0	0	0	51,400,845	09/12/2014
706106529		NEW YORK	NY		05/09/2006	6.210	23,972,501	0	0	0	0	0	58,486,847	09/12/2014
706106643		NEW YORK	NY		06/23/2006	6.240	18,874,779	0	0	0	0	0	25,384,615	12/18/2014
706106776		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	01/23/2014
706106777		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	01/23/2014
706106778		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,380	01/23/2014
706106779		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	01/23/2014
706106780		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	01/23/2014
706106781		NEW YORK	NY		09/14/2006	5.980	10,833,334	0	0	0	0	0	17,848,376	01/23/2014
706106956		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	01/23/2014
706106957		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	01/23/2014
706106958		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,828	01/23/2014
706106959		NEW YORK	NY		12/15/2006	5.660	1,155,556	0	0	0	0	0	1,903,827	01/23/2014
706106960		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	1,903,827	01/23/2014
706106961		NEW YORK	NY		12/15/2006	5.660	1,155,557	0	0	0	0	0	1,903,827	01/23/2014
706107004		NEW YORK	NY		04/30/2007	5.670	60,000,000	0	0	0	0	0	188,473,760	11/03/2014
706107298		NEW YORK	NY		06/19/2007	5.690	18,396,539	0	0	0	0	0	35,825,583	06/27/2014
706107669		NEW YORK	NY		11/19/2007	5.890	4,207,617	0	0	0	0	0	9,502,031	12/18/2014
706107670		NEW YORK	NY		11/19/2007	5.890	10,845,590	0	0	0	0	0	25,390,672	12/18/2014
706107671		NEW YORK	NY		11/19/2007	5.890	2,719,427	0	0	0	0	0	5,614,585	12/18/2014
706107723		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	01/23/2014
706107724		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	01/23/2014
706107725		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,140	01/23/2014
706107726		NEW YORK	NY		01/23/2008	5.990	1,166,667	0	0	0	0	0	1,922,139	01/23/2014
706107727		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	1,922,139	01/23/2014
706107728		NEW YORK	NY		01/23/2008	5.990	1,166,666	0	0	0	0	0	1,922,139	01/23/2014
706107782		NEW YORK	NY		12/20/2007	6.320	69,574,864	0	0	0	0	0	185,013,850	06/27/2014
706107795		NEW YORK	NY		01/30/2008	6.120	55,028,225	0	0	0	0	0	168,725,996	12/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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706107796		NEW YORK	NY		03/28/2008	5.870	38,899,858	0	0	0	0	0	190,977,531	08/01/2014
706107852		NEW YORK	NY		03/19/2008	5.610	32,260,091	0	0	0	0	0	127,849,741	11/03/2014
706107912		NEW YORK	NY		03/10/2008	6.010	77,484,484	0	0	0	0	0	194,251,025	12/18/2014
706107941		NEW YORK	NY		05/14/2008	6.060	33,392,954	0	0	0	0	0	92,575,181	06/27/2014
706107992		NEW YORK	NY		07/10/2008	6.560	9,762,644	0	0	0	0	0	24,474,513	12/18/2014
706108001		NEW YORK	NY		08/27/2008	6.600	24,407,686	0	0	0	0	0	50,023,432	11/03/2014
706108260		NEW YORK	NY		02/11/2010	6.250	53,808,416	0	0	0	0	0	207,188,218	05/12/2014
706108326		NEW YORK	NY		06/15/2010	5.440	19,366,898	0	0	0	0	0	93,381,688	11/03/2014
706108327		NEW YORK	NY		06/15/2010	5.490	25,279,696	0	0	0	0	0	101,284,034	11/03/2014
706108328		NEW YORK	NY		06/15/2010	6.750	33,930,952	0	0	0	0	0	121,931,442	11/03/2014
706108329		NEW YORK	NY		06/15/2010	5.290	19,422,359	0	0	0	0	0	69,794,610	11/03/2014
706108343		NEW YORK	NY		09/01/2010	5.150	249,440,536	0	0	0	0	0	718,551,369	01/07/2014
706108389		NEW YORK	NY		11/15/2010	5.500	4,180,000	0	0	0	0	0	14,614,309	12/18/2014
706108420		NEW YORK	NY		01/05/2011	4.080	36,923,096	0	0	0	0	0	182,174,961	08/01/2014
706108421		NEW YORK	NY		02/01/2011	4.030	8,800,196	0	0	0	0	0	76,503,948	08/01/2014
706108483		NEW YORK	NY		04/04/2011	5.380	47,704,923	0	0	0	0	0	125,329,970	03/28/2014
706108555		NEW YORK	NY		08/19/2011	4.750	182,145,690	0	0	0	0	0	1,382,571,909	12/18/2014
706108606		NEW YORK	NY		11/10/2011	4.750	4,478,890	0	0	0	0	0	27,655,432	06/27/2014
706108690		NEW YORK	NY		03/08/2012	3.880	59,186,633	0	0	0	0	0	98,701,774	06/27/2014
706108731		NEW YORK	NY		05/31/2012	4.190	9,942,754	0	0	0	0	0	16,484,455	06/27/2014
706108850		NEW YORK	NY		06/28/2012	3.860	4,950,000	0	0	0	0	0	22,987,855	11/03/2014
706108865		NEW YORK	NY		09/20/2012	3.900	54,830,000	0	0	0	0	0	135,390,631	08/01/2014
706108871		NEW YORK	NY		08/02/2012	3.780	7,282,348	0	0	0	0	0	75,666,825	08/01/2014
706108886		NEW YORK	NY		08/16/2012	3.900	9,682,671	0	0	0	0	0	24,311,430	08/01/2014
706108891		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,879	01/23/2014
706108892		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,879	01/23/2014
706108893		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,880	01/23/2014
706108894		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,879	01/23/2014
706108895		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,879	01/23/2014
706108896		NEW YORK	NY		01/23/2014	4.000	2,631,111	0	0	0	0	0	4,334,879	01/23/2014
706108897		NEW YORK	NY		10/24/2012	4.250	5,973,541	0	0	0	0	0	45,048,263	11/03/2014
706108901		NEW YORK	NY		09/26/2012	4.400	48,501,174	0	0	0	0	0	80,173,769	11/03/2014
706108902		NEW YORK	NY		09/26/2012	4.400	13,679,818	0	0	0	0	0	22,613,114	11/03/2014
706108906		NEW YORK	NY		10/01/2012	3.250	18,000,000	0	0	0	0	0	53,294,913	09/12/2014
706108907		NEW YORK	NY		10/01/2012	3.250	10,000,000	0	0	0	0	0	63,897,417	09/12/2014
706109056		NEW YORK	NY		03/20/2013	3.500	4,838,184	0	0	0	0	0	28,214,802	11/03/2014
706109068		NEW YORK	NY		04/09/2013	3.060	16,114,713	0	0	0	0	0	30,817,767	12/18/2014
706109069		NEW YORK	NY		04/09/2013	3.060	19,785,287	0	0	0	0	0	31,916,725	12/18/2014
706109137		NEW YORK	NY		06/27/2013	3.740	51,150,000	0	0	0	0	0	90,506,932	12/18/2014
706109192		NEW YORK	NY		08/01/2013	3.350	7,740,768	0	0	0	0	0	23,734,629	12/18/2014
706109228		NEW YORK	NY		08/01/2013	4.270	14,150,000	0	0	0	0	0	108,897,442	11/03/2014
706109354		NEW YORK	NY		01/07/2014	3.700	143,499,876	0	0	0	0	0	413,373,190	01/07/2014
706109356		NEW YORK	NY		12/26/2013	5.100	1,500,000	0	0	0	0	0	5,244,383	12/18/2014
706109362		NEW YORK	NY		11/06/2013	3.410	14,708,838	0	0	0	0	0	110,558,488	11/03/2014
706109520		NEW YORK	NY		06/27/2014	3.630	35,661,885	0	0	0	0	0	59,471,104	06/27/2014
706109613		NEW YORK	NY		10/08/2014	3.910	12,525,000	0	0	0	0	0	28,878,799	10/08/2014
706109693		NEW YORK	NY		10/31/2014	1.510	77,500,000	0	0	0	0	0	286,300,027	10/31/2014
706109696		NEW YORK	NY		10/08/2014	2.910	6,250,000	0	0	0	0	0	33,563,542	10/08/2014
706109706		NEW YORK	NY		12/30/2014	3.800	115,385,000	0	0	0	0	0	189,473,434	12/30/2014
706108291		PLAINVIEW	NY		06/03/2010	5.700	37,411,684	0	0	0	0	0	92,865,115	08/01/2014
706108388		REGO PARK	NY		11/15/2010	5.500	7,250,000	0	0	0	0	0	28,506,558	11/03/2014
706109355		REGO PARK	NY		12/26/2013	5.100	5,000,000	0	0	0	0	0	19,659,673	11/03/2014
706101089		ROCHESTER	NY		01/31/1997	8.080	62,714	0	0	0	0	0	5,615,567	11/03/2014
706104781		ROCHESTER	NY		12/02/2002	5.860	29,106,948	0	0	0	0	0	92,531,503	11/03/2014
706108674		ROCHESTER	NY		04/06/2012	4.250	5,630,613	0	0	0	0	0	8,387,322	08/01/2014
706108561		STATEN ISLAND	NY		10/03/2011	4.730	18,018,549	0	0	0	0	0	34,607,083	09/12/2014
706108215		WHITE PLAINS	NY		05/03/2010	6.000	162,091,777	0	0	0	0	0	690,496,921	06/27/2014
706108391		WOODSIDE	NY		11/15/2010	5.500	10,650,000	0	0	0	0	0	34,433,944	11/03/2014
706109357		WOODSIDE	NY		12/26/2013	5.100	3,500,000	0	0	0	0	0	11,316,330	11/03/2014
706109381		YONKERS	NY		07/10/2014	4.930	31,418,915	0	0	0	0	0	164,486,465	07/10/2014
706108947		AKRON	OH		12/20/2012	4.450	3,684,081	0	0	0	0	0	6,335,641	09/12/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108671		AVON	OH		01/23/2012	5.220	10,462,363	0	0	0	0	0	20,508,120	06/27/2014
706109217		BATAVIA	OH		10/02/2013	3.850	5,029,500	0	0	0	0	0	7,640,736	12/18/2014
706106711		BEDFORD	OH		06/30/2006	6.730	2,634,338	0	0	0	0	0	6,110,965	11/03/2014
706106382		CINCINNATI	OH		12/30/2005	5.490	2,549,316	0	(320)	0	0	0	8,830,481	08/27/2014
706106383		CINCINNATI	OH		12/30/2005	5.290	2,529,931	0	5,418	0	0	0	8,766,358	08/27/2014
706107147		CINCINNATI	OH		04/26/2007	5.590	6,574,275	0	0	0	0	0	20,637,975	05/12/2014
706109028		CINCINNATI	OH		08/15/2014	4.220	10,625,504	0	0	0	0	0	14,232,058	08/15/2014
706106375		CLEVELAND	OH		12/30/2005	5.470	1,786,962	0	(22)	0	0	0	4,342,162	09/12/2014
706108355		CLEVELAND	OH		08/26/2010	5.900	2,087,162	0	0	0	0	0	1,919,646	08/01/2014
706106575		COLUMBUS	OH		07/11/2006	6.260	2,210,295	0	0	0	0	0	4,497,745	08/01/2014
706107943		COLUMBUS	OH		03/11/2008	6.680	40,000,000	0	151,210	0	0	0	662,017,704	12/18/2014
706109245		COLUMBUS	OH		07/31/2014	3.840	10,956,331	0	0	0	0	0	18,156,470	07/31/2014
706109311		COLUMBUS	OH		11/27/2013	4.040	1,579,985	0	0	0	0	0	2,665,380	12/18/2014
706109316		COLUMBUS	OH		11/27/2013	4.040	2,239,064	0	0	0	0	0	3,479,779	12/18/2014
706109317		DUBLIN	OH		11/27/2013	4.040	2,699,517	0	0	0	0	0	4,196,179	12/18/2014
706109351		DUBLIN	OH		12/17/2013	4.800	12,873,337	0	0	0	0	0	17,142,279	11/03/2014
706109200		ELYRIA	OH		08/16/2013	2.810	1,725,468	0	0	0	0	0	2,324,526	12/18/2014
706109596		FAIRFIELD	OH		09/23/2014	3.890	3,914,636	0	0	0	0	0	5,264,244	09/23/2014
706109023		GROVE CITY	OH		12/21/2012	3.200	4,652,941	0	0	0	0	0	6,577,947	11/03/2014
706108045		GROVEPORT	OH		09/08/2008	6.260	10,358,642	0	0	0	0	0	16,544,618	06/27/2014
706109021		GROVEPORT	OH		12/21/2012	3.200	4,937,167	0	0	0	0	0	9,437,556	11/03/2014
706109022		GROVEPORT	OH		12/21/2012	3.200	5,062,560	0	0	0	0	0	8,475,557	11/03/2014
706109600		HAMILTON	OH		09/23/2014	3.890	5,756,364	0	0	0	0	0	7,744,609	09/23/2014
706108699		MAUMEE	OH		03/09/2012	4.580	3,919,256	0	0	0	0	0	9,491,678	12/18/2014
706109641		MEDINA	OH		12/12/2014	5.000	346,395	0	0	0	0	0	460,170	12/15/2014
706109654		MEDINA	OH		12/12/2014	5.000	641,849	0	0	0	0	0	1,432,514	12/15/2014
706105029		POWELL	OH		07/31/2003	4.110	350,000	0	0	0	0	0	6,282,019	11/03/2014
706109648		SOLON	OH		12/12/2014	5.000	122,257	0	0	0	0	0	143,113	12/15/2014
706108996		TOLEDO	OH		02/28/2013	3.480	1,232,247	0	0	0	0	0	2,233,476	12/18/2014
706106028		WESTERVILLE	OH		09/01/2005	5.030	15,051,120	0	0	0	0	0	25,708,419	08/01/2014
706107735		WESTERVILLE	OH		03/05/2008	6.980	1,429,411	0	0	0	0	0	2,441,529	08/01/2014
706108351		WICKLIFFE	OH		08/26/2010	5.900	2,540,402	0	0	0	0	0	7,174,614	08/01/2014
706104164		OKLAHOMA CITY	OK		04/18/2001	7.410	809,816	0	0	0	0	0	3,746,106	09/12/2014
706108007		OKLAHOMA CITY	OK		06/02/2008	6.740	38,709,934	0	0	0	0	0	100,980,789	08/01/2014
706108168		TULSA	OK		03/20/2009	7.790	49,370,485	0	0	0	0	0	186,980,171	12/18/2014
706109664		TULSA	OK		12/12/2014	5.000	611,285	0	0	0	0	0	800,557	12/15/2014
706106977		BEAVERTON	OR		12/20/2006	5.690	12,500,000	0	0	0	0	0	25,078,777	11/03/2014
706108813		BEAVERTON	OR		08/28/2012	3.890	8,324,659	0	0	0	0	0	11,382,041	06/30/2014
706109324		BEAVERTON	OR		12/02/2013	4.300	5,257,301	0	0	0	0	0	6,516,789	12/12/2014
706109495		BEAVERTON	OR		06/18/2014	4.680	8,325,000	0	0	0	0	0	12,067,353	12/12/2014
706109497		BEAVERTON	OR		06/30/2014	3.870	2,386,069	0	0	0	0	0	3,262,402	06/30/2014
706109328		BEND	OR		12/02/2013	4.300	4,547,728	0	0	0	0	0	6,204,633	12/12/2014
706100945		CLACKAMAS	OR		10/27/1995	7.630	568,718	0	0	0	0	0	12,605,131	09/12/2014
706104331		CLACKAMAS	OR		08/02/2001	7.520	438,699	0	0	0	0	0	9,723,370	09/12/2014
706109535		CLACKAMAS	OR		09/03/2014	4.030	6,173,254	0	0	0	0	0	10,285,590	09/03/2014
706109394		CORVALLIS	OR		03/03/2014	4.300	4,707,725	0	0	0	0	0	5,537,483	12/12/2014
706108485		GLADSTONE	OR		02/28/2011	5.320	5,938,081	0	0	0	0	0	15,585,724	12/18/2014
706109322		GRESHAM	OR		12/02/2013	4.300	5,823,153	0	0	0	0	0	8,112,341	12/12/2014
706108613		HAPPY VALLEY	OR		09/29/2011	4.530	19,838,522	0	0	0	0	0	42,457,628	12/18/2014
706108859		HAPPY VALLEY	OR		12/18/2012	3.840	9,849,918	0	0	0	0	0	13,576,128	06/30/2014
706109507		HAPPY VALLEY	OR		06/30/2014	3.900	2,038,353	0	0	0	0	0	2,809,465	06/30/2014
706107800		HILLSBORO	OR		01/23/2008	5.830	11,534,159	0	0	0	0	0	23,456,566	11/03/2014
706108875		HILLSBORO	OR		12/18/2012	3.840	4,481,713	0	0	0	0	0	7,013,150	10/13/2014
706109327		MEDFORD	OR		12/02/2013	4.300	4,681,556	0	0	0	0	0	7,505,582	12/12/2014
706100944		PORTLAND	OR		10/27/1995	7.630	1,292,601	0	0	0	0	0	32,580,482	09/12/2014
706101091		PORTLAND	OR		01/27/1997	8.650	3,080,878	0	0	0	0	0	40,565,362	11/03/2014
706101864		PORTLAND	OR		04/15/1997	7.770	10,212,442	0	0	0	0	0	51,516,247	11/03/2014
706102845		PORTLAND	OR		07/15/1998	7.060	1,033,054	0	0	0	0	0	6,286,263	11/03/2014
706103919		PORTLAND	OR		10/06/2000	8.890	387,146	0	0	0	0	0	1,952,963	11/03/2014
706106578		PORTLAND	OR		07/07/2006	5.890	7,026,728	0	0	0	0	0	13,033,697	06/27/2014
706106626		PORTLAND	OR		06/29/2006	5.970	2,203,806	0	0	0	0	0	7,714,483	12/18/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706107241		PORTLAND	OR		04/30/2008	5.930	2,406,484	0	0	0	0	0	5,031,316	09/12/2014
706108560		PORTLAND	OR		08/11/2011	5.170	27,046,609	0	0	0	0	0	43,233,463	12/12/2014
706109005		PORTLAND	OR		08/13/2013	5.950	2,780,743	0	0	0	0	0	3,184,874	12/12/2014
706109106		PORTLAND	OR		07/03/2013	3.250	11,567,489	0	347	0	0	0	20,859,749	08/01/2014
706109199		PORTLAND	OR		08/06/2013	2.540	8,310,484	0	0	0	0	0	27,228,973	08/27/2014
706109212		PORTLAND	OR		12/18/2013	4.330	27,450,000	0	0	0	0	0	36,996,431	08/27/2014
706109266		PORTLAND	OR		12/17/2013	4.890	14,892,129	0	0	0	0	0	20,363,495	09/12/2014
706109341		PORTLAND	OR		12/05/2013	4.410	1,573,775	0	0	0	0	0	2,139,163	12/12/2014
706109510		PORTLAND	OR		06/04/2014	4.120	8,967,900	0	0	0	0	0	15,065,555	06/04/2014
706109325		SALEM	OR		12/02/2013	4.300	7,031,450	0	0	0	0	0	10,825,391	12/12/2014
706109326		SALEM	OR		12/02/2013	4.300	4,273,249	0	0	0	0	0	5,947,459	12/12/2014
706109329		TILLAMOOK	OR		12/02/2013	4.300	4,404,988	0	0	0	0	0	9,706,333	12/12/2014
706106877		TUALATIN	OR		11/21/2006	5.740	1,127,583	0	0	0	0	0	3,212,139	08/01/2014
706108915		TUALATIN	OR		11/15/2012	3.850	9,005,400	0	0	0	0	0	15,120,457	06/27/2014
706109323		TUALATIN	OR		12/02/2013	4.300	2,555,290	0	0	0	0	0	3,982,021	12/12/2014
706106649		BALA CYNWYD	PA		07/25/2006	5.920	6,696,785	0	0	0	0	0	27,069,704	06/27/2014
706108456		BENSALEM	PA		08/01/2013	4.580	1,177,694	0	(8,220)	0	0	0	3,062,401	06/27/2014
706108826		BETHLEHEM	PA		12/07/2012	4.650	25,078,246	0	0	0	0	0	33,124,477	06/27/2014
706109296		BETHLEHEM	PA		10/27/2014	5.590	20,617,788	0	0	0	0	0	27,501,405	11/01/2014
706109711		BLUE BELL	PA		12/15/2014	1.760	7,600,000	0	0	0	0	0	13,411,765	12/31/2014
706105872		CARLISLE	PA		06/07/2005	5.330	6,543,592	0	0	0	0	0	22,962,180	08/27/2014
706108429		CARLISLE	PA		01/31/2011	4.130	11,089,052	0	0	0	0	0	30,055,667	08/27/2014
706108525		CARLISLE	PA		05/26/2011	4.560	5,970,541	0	0	0	0	0	20,951,294	08/27/2014
706108414		COATESVILLE	PA		12/22/2010	6.000	4,467,004	0	0	0	0	0	30,622,612	12/18/2014
706108518		DRESHER	PA		10/12/2011	4.800	3,703,452	0	0	0	0	0	5,960,956	08/01/2014
706108457		FEASTERVILLE TREVOSE	PA		07/21/2011	4.030	6,944,885	0	0	0	0	0	16,776,977	08/01/2014
706107299		HORSHAM	PA		06/07/2007	5.730	6,776,316	0	0	0	0	0	24,017,601	03/28/2014
706108342		HUNTINGDON VALLEY	PA		11/12/2010	4.800	5,724,525	0	0	0	0	0	9,465,465	11/03/2014
706108345		HUNTINGDON VALLEY	PA		11/12/2010	4.800	3,362,023	0	0	0	0	0	5,559,076	11/03/2014
706109248		HUNTINGDON VALLEY	PA		08/16/2013	5.050	8,732,928	0	0	0	0	0	14,439,850	11/03/2014
706109119		LANSDALE	PA		06/18/2013	4.000	9,150,000	0	0	0	0	0	13,933,414	12/08/2014
706106707		LATROBE	PA		06/30/2006	6.730	4,058,854	0	0	0	0	0	9,504,186	11/03/2014
706108982		LEVITTOWN	PA		11/29/2012	3.990	4,976,475	0	0	0	0	0	6,722,069	08/27/2014
706109117		MIDDLETOWN	PA		05/21/2013	3.030	7,058,829	0	0	0	0	0	12,021,355	11/03/2014
703000295		MORRISVILLE	PA		01/01/2013	3.830	15,026,238	0	(136,526)	0	0	0	25,901,594	09/12/2014
706108338		PHILADELPHIA	PA		11/01/2010	5.050	3,928,540	0	0	0	0	0	9,121,308	09/12/2014
706108570		PHILADELPHIA	PA		03/02/2012	4.750	5,026,686	0	0	0	0	0	16,485,064	12/18/2014
706109395		PHILADELPHIA	PA		01/31/2014	4.400	22,239,256	0	0	0	0	0	34,951,089	01/31/2014
706106389		PITTSBURGH	PA		12/30/2005	5.070	2,720,400	0	10,329	0	0	0	19,698,652	09/12/2014
706109256		PITTSBURGH	PA		09/27/2013	4.110	18,965,311	0	0	0	0	0	25,996,885	12/18/2014
706108734		WAYNE	PA		07/13/2012	3.890	14,355,119	0	0	0	0	0	38,305,793	09/12/2014
706108298		WHITEHALL	PA		06/08/2010	5.880	113,820,012	0	0	0	0	0	262,772,116	11/03/2014
706105945		WILLOW GROVE	PA		12/09/2005	5.650	59,546,493	0	0	0	0	0	194,632,633	12/18/2014
706105390		WYNNEWOOD	PA		08/02/2004	6.100	8,305,540	0	(3,042)	0	0	0	26,409,516	09/12/2014
706105134		MIDDLETOWN	RI		12/05/2003	6.020	4,180,466	0	0	0	0	0	8,563,862	11/03/2014
706108987		COLUMBIA	SC		02/28/2013	3.480	1,026,873	0	0	0	0	0	1,255,967	12/18/2014
706109645		HILTON HEAD ISLAND	SC		12/12/2014	5.000	876,175	0	0	0	0	0	1,187,594	12/15/2014
706109733		LA VERGNE	TN		12/15/2014	1.950	4,555,824	0	0	0	0	0	5,777,333	12/15/2014
706100638		MEMPHIS	TN		07/28/1994	8.520	746,578	0	0	0	0	0	25,397,202	09/12/2014
706109024		MEMPHIS	TN		12/21/2012	3.200	11,374,044	0	0	0	0	0	18,470,895	11/03/2014
706109025		MEMPHIS	TN		05/21/2013	3.030	5,690,365	0	0	0	0	0	10,552,503	11/03/2014
706109026		MEMPHIS	TN		12/21/2012	3.200	4,059,412	0	0	0	0	0	7,300,082	11/03/2014
706108723		SMYRNA	TN		03/28/2012	4.150	1,454,164	0	0	0	0	0	2,353,522	12/18/2014
706108460		ALLEN	TX		03/04/2011	4.350	12,849,392	0	0	0	0	0	27,986,066	03/28/2014
706108303		ARLINGTON	TX		07/15/2010	6.010	2,143,589	0	0	0	0	0	3,635,902	11/03/2014
706108307		ARLINGTON	TX		07/15/2010	6.010	1,517,001	0	0	0	0	0	2,856,949	11/03/2014
706108777		ARLINGTON	TX		05/24/2012	3.760	3,280,145	0	0	0	0	0	7,262,142	05/12/2014
706108789		ARLINGTON	TX		05/24/2012	3.760	1,033,671	0	0	0	0	0	1,553,695	05/12/2014
706109092		ARLINGTON	TX		03/20/2013	2.910	825,420	0	0	0	0	0	1,584,538	09/12/2014
706109551		ARLINGTON	TX		07/31/2014	3.550	2,082,362	0	0	0	0	0	3,136,948	07/31/2014
706108385		AUSTIN	TX		08/27/2010	5.750	9,255,819	0	0	0	0	0	18,403,697	06/27/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108508		AUSTIN	TX		04/18/2011	4.830	38,974,048	0	0	0	0	0	58,402,173	12/12/2014
706108612		AUSTIN	TX		08/16/2011	4.520	10,706,709	0	0	0	0	0	21,424,690	08/01/2014
706108709		AUSTIN	TX		03/15/2012	4.500	48,500,000	0	0	0	0	0	70,941,772	12/12/2014
706108765		AUSTIN	TX		05/24/2012	3.760	3,190,229	0	0	0	0	0	7,204,514	05/12/2014
706108766		AUSTIN	TX		05/24/2012	3.760	3,884,188	0	0	0	0	0	8,020,018	05/12/2014
706108767		AUSTIN	TX		05/24/2012	3.760	2,533,932	0	0	0	0	0	4,120,919	05/12/2014
706108768		AUSTIN	TX		05/24/2012	3.760	1,436,154	0	0	0	0	0	2,098,225	05/12/2014
706108769		AUSTIN	TX		05/24/2012	3.760	1,635,549	0	0	0	0	0	3,125,152	05/12/2014
706108770		AUSTIN	TX		05/24/2012	3.760	902,973	0	0	0	0	0	1,564,899	05/12/2014
706108815		AUSTIN	TX		05/09/2012	3.650	9,728,202	0	0	0	0	0	23,135,375	06/27/2014
706108872		AUSTIN	TX		06/28/2012	3.760	2,491,556	0	0	0	0	0	5,497,247	05/12/2014
706109015		AUSTIN	TX		12/14/2012	3.780	6,608,859	0	36	0	0	0	9,837,871	08/01/2014
706109238		AUSTIN	TX		09/27/2013	4.110	46,914,189	0	0	0	0	0	77,080,056	12/18/2014
706109243		AUSTIN	TX		09/27/2013	4.110	24,954,356	0	0	0	0	0	53,323,033	12/18/2014
706109365		AUSTIN	TX		12/18/2013	3.040	14,000,000	0	0	0	0	0	22,767,427	12/18/2014
706109488		AUSTIN	TX		05/08/2014	1.960	15,648,249	0	0	0	0	0	25,317,907	05/08/2014
706109494		AUSTIN	TX		05/12/2014	1.910	9,900,000	0	0	0	0	0	12,197,947	12/08/2014
706109707		AUSTIN	TX		10/30/2014	3.750	26,066,706	0	0	0	0	0	35,930,273	10/30/2014
706108781		CARROLLTON	TX		05/24/2012	3.760	3,863,604	0	0	0	0	0	5,541,029	05/12/2014
706108784		CARROLLTON	TX		05/24/2012	3.760	1,590,622	0	0	0	0	0	2,378,565	05/12/2014
706109184		CARROLLTON	TX		08/26/2013	4.030	1,575,357	0	0	0	0	0	2,384,966	09/12/2014
706109543		CARROLLTON	TX		07/31/2014	3.550	3,481,980	0	0	0	0	0	5,237,678	07/31/2014
706109546		CARROLLTON	TX		07/31/2014	3.550	3,652,665	0	0	0	0	0	5,274,919	07/31/2014
706109548		CARROLLTON	TX		07/31/2014	3.550	5,461,929	0	0	0	0	0	8,015,357	07/31/2014
706109029		CEDAR PARK	TX		12/28/2012	3.650	12,682,801	0	0	0	0	0	21,205,140	03/28/2014
706109305		CONROE	TX		10/01/2013	4.320	1,750,000	0	0	0	0	0	2,697,164	12/18/2014
706108304		COPPELL	TX		07/15/2010	6.010	1,830,295	0	0	0	0	0	3,406,283	11/03/2014
706108305		COPPELL	TX		07/15/2010	6.010	2,226,034	0	0	0	0	0	3,286,603	11/03/2014
706108306		COPPELL	TX		07/15/2010	6.010	2,506,350	0	0	0	0	0	5,598,729	11/03/2014
706108332		CYPRESS	TX		07/13/2010	5.250	6,782,132	0	0	0	0	0	12,507,176	06/27/2014
706108589		CYPRESS	TX		10/14/2011	4.600	4,399,491	0	0	0	0	0	6,867,567	12/18/2014
706108625		CYPRESS	TX		10/14/2011	4.600	15,933,101	0	0	0	0	0	23,872,260	12/18/2014
706108758		CYPRESS	TX		08/16/2012	5.570	1,453,661	0	0	0	0	0	2,680,744	06/27/2014
706108488		DALLAS	TX		03/30/2011	5.570	2,997,808	0	0	0	0	0	5,373,706	11/03/2014
706108526		DALLAS	TX		05/31/2011	4.750	43,835,503	0	0	0	0	0	79,780,372	05/12/2014
706108621		DALLAS	TX		10/14/2011	4.600	12,865,038	0	0	0	0	0	21,520,336	12/18/2014
706108776		DALLAS	TX		05/24/2012	3.760	2,141,964	0	0	0	0	0	3,310,360	05/12/2014
706108778		DALLAS	TX		05/24/2012	3.760	3,486,166	0	0	0	0	0	5,602,226	05/12/2014
706108779		DALLAS	TX		05/24/2012	3.760	2,466,767	0	0	0	0	0	4,055,344	05/12/2014
706108783		DALLAS	TX		05/24/2012	3.760	1,212,482	0	0	0	0	0	2,182,132	05/12/2014
706108785		DALLAS	TX		05/24/2012	3.760	1,795,750	0	0	0	0	0	2,831,395	05/12/2014
706108787		DALLAS	TX		05/24/2012	3.760	1,606,554	0	0	0	0	0	2,218,916	05/12/2014
706108879		DALLAS	TX		06/28/2012	3.760	1,978,385	0	0	0	0	0	2,783,990	05/12/2014
706108880		DALLAS	TX		06/28/2012	3.760	1,145,126	0	0	0	0	0	599,708	05/12/2014
706108883		DALLAS	TX		06/28/2012	3.760	531,206	0	0	0	0	0	877,627	05/12/2014
706108938		DALLAS	TX		11/19/2012	3.870	18,311,515	0	0	0	0	0	23,988,536	09/12/2014
706109091		DALLAS	TX		03/20/2013	2.910	495,252	0	0	0	0	0	1,015,883	09/12/2014
706109179		DALLAS	TX		08/26/2013	3.670	1,723,896	0	0	0	0	0	2,319,180	06/25/2014
706109185		DALLAS	TX		08/26/2013	4.030	2,393,588	0	0	0	0	0	3,450,428	09/12/2014
706109309		DALLAS	TX		11/27/2013	4.040	6,915,820	0	0	0	0	0	11,524,639	12/18/2014
706109386		DALLAS	TX		03/17/2014	3.610	23,007,846	0	0	0	0	0	38,944,873	11/03/2014
706109519		DALLAS	TX		05/29/2014	1.910	12,048,700	0	0	0	0	0	14,578,293	12/08/2014
706109544		DALLAS	TX		07/31/2014	3.550	8,022,209	0	0	0	0	0	11,135,116	07/31/2014
706109636		DALLAS	TX		12/12/2014	5.000	652,038	0	0	0	0	0	847,818	12/15/2014
706109689		DALLAS	TX		10/10/2014	1.660	27,540,000	0	0	0	0	0	39,281,612	10/10/2014
706108775		DESOTO	TX		05/24/2012	3.760	8,312,325	0	0	0	0	0	10,019,740	05/12/2014
706107636		EL PASO	TX		11/28/2007	6.740	49,925,063	0	0	0	0	0	75,584,999	11/03/2014
706107651		FORT WORTH	TX		07/10/2008	6.630	14,164,136	0	0	0	0	0	27,283,077	11/03/2014
706108999		FORT WORTH	TX		02/22/2013	4.500	53,882,492	0	0	0	0	0	147,274,402	12/18/2014
706109027		FORT WORTH	TX		12/21/2012	3.200	5,079,280	0	0	0	0	0	8,647,698	11/03/2014
706109180		FORT WORTH	TX		08/26/2013	3.670	4,758,889	0	0	0	0	0	6,671,651	05/12/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109181		FORT WORTH	TX		08/26/2013	3.670	3,951,185	0	0	0	0	0	5,476,378	05/12/2014
706109182		FORT WORTH	TX		08/26/2013	3.670	1,476,706	0	0	0	0	0	2,118,930	05/12/2014
706109186		FORT WORTH	TX		08/26/2013	4.030	3,410,010	0	0	0	0	0	4,725,087	09/12/2014
706109187		FORT WORTH	TX		08/26/2013	4.030	1,518,171	0	0	0	0	0	2,548,264	09/12/2014
706109304		FORT WORTH	TX		11/05/2013	3.950	15,727,104	0	0	0	0	0	22,167,029	12/18/2014
706109651		FORT WORTH	TX		12/12/2014	5.000	896,552	0	0	0	0	0	1,607,851	12/15/2014
706109646		FRISCO	TX		12/12/2014	5.000	560,344	0	0	0	0	0	880,112	12/15/2014
706108881		GARLAND	TX		06/28/2012	3.760	1,023,476	0	0	0	0	0	1,258,504	05/12/2014
706108882		GARLAND	TX		06/28/2012	3.760	2,388,897	0	0	0	0	0	3,474,733	05/12/2014
706109085		GARLAND	TX		03/29/2013	4.160	5,198,436	0	0	0	0	0	7,749,939	03/28/2014
706109086		GARLAND	TX		03/29/2013	4.160	7,048,727	0	0	0	0	0	10,532,840	03/28/2014
706109087		GARLAND	TX		03/29/2013	4.160	4,229,236	0	0	0	0	0	6,490,048	03/28/2014
706109406		GEORGETOWN	TX		05/01/2014	3.590	40,415,000	0	0	0	0	0	76,537,797	05/01/2014
706109084		GRAND PRAIRIE	TX		03/29/2013	4.160	5,638,981	0	0	0	0	0	8,169,616	03/28/2014
706109183		GRAND PRAIRIE	TX		08/26/2013	3.670	1,351,413	0	0	0	0	0	1,827,394	05/12/2014
706109459		GRAPEVINE	TX		05/01/2014	3.040	4,200,000	0	0	0	0	0	6,779,037	05/01/2014
706109593		GRAPEVINE	TX		08/28/2014	1.910	19,800,000	0	0	0	0	0	24,194,653	08/28/2014
706109640		GRAPEVINE	TX		12/12/2014	5.000	2,037,618	0	0	0	0	0	2,839,778	12/15/2014
706102519		HOUSTON	TX		05/28/1998	7.700	10,368,617	0	0	0	0	0	29,840,714	03/28/2014
706106611		HOUSTON	TX		06/29/2006	6.230	6,130,957	0	0	0	0	0	27,610,035	12/18/2014
706106852		HOUSTON	TX		09/22/2006	6.100	4,316,292	0	0	0	0	0	11,002,872	09/12/2014
706107117		HOUSTON	TX		05/17/2007	6.090	59,445,843	0	0	0	0	0	99,508,151	12/18/2014
706107180		HOUSTON	TX		12/17/2009	6.340	35,496,846	0	0	0	0	0	59,419,271	12/18/2014
706108411		HOUSTON	TX		05/12/2011	5.180	22,718,726	0	0	0	0	0	39,694,503	05/12/2014
706108424		HOUSTON	TX		12/28/2010	4.390	35,183,127	0	0	0	0	0	57,023,591	11/03/2014
706108489		HOUSTON	TX		03/30/2011	5.570	4,663,257	0	0	0	0	0	11,058,157	11/03/2014
706108593		HOUSTON	TX		10/14/2011	4.600	2,653,588	0	0	0	0	0	3,735,826	12/18/2014
706108595		HOUSTON	TX		10/14/2011	4.600	5,862,902	0	0	0	0	0	7,978,025	12/18/2014
706108638		HOUSTON	TX		03/21/2012	4.500	3,553,576	0	0	0	0	0	8,151,727	12/18/2014
706108640		HOUSTON	TX		03/21/2012	4.500	3,826,928	0	0	0	0	0	6,572,959	12/18/2014
706108659		HOUSTON	TX		10/14/2011	4.600	175,979	0	0	0	0	0	240,330	12/18/2014
706108753		HOUSTON	TX		06/07/2012	4.530	3,968,722	0	0	0	0	0	7,587,380	06/27/2014
706108755		HOUSTON	TX		06/27/2012	4.100	33,000,000	0	0	0	0	0	55,660,265	11/03/2014
706108791		HOUSTON	TX		05/24/2012	3.760	6,194,257	0	0	0	0	0	9,465,934	05/12/2014
706108792		HOUSTON	TX		05/24/2012	3.760	5,294,342	0	0	0	0	0	9,363,232	05/12/2014
706108794		HOUSTON	TX		05/24/2012	3.760	5,476,848	0	0	0	0	0	8,349,398	05/12/2014
706108795		HOUSTON	TX		05/24/2012	3.760	2,484,291	0	0	0	0	0	2,286,781	05/12/2014
706108796		HOUSTON	TX		05/24/2012	3.760	4,924,105	0	0	0	0	0	7,105,415	05/12/2014
706108797		HOUSTON	TX		05/24/2012	3.760	3,989,267	0	0	0	0	0	5,774,398	05/12/2014
706108798		HOUSTON	TX		05/24/2012	3.760	4,858,786	0	0	0	0	0	5,396,862	05/12/2014
706108799		HOUSTON	TX		05/24/2012	3.760	2,305,226	0	0	0	0	0	3,302,564	05/12/2014
706108800		HOUSTON	TX		05/24/2012	3.760	2,615,436	0	0	0	0	0	3,992,365	05/12/2014
706108801		HOUSTON	TX		05/24/2012	3.760	1,937,792	0	0	0	0	0	2,712,319	05/12/2014
706108802		HOUSTON	TX		05/24/2012	3.760	649,094	0	0	0	0	0	1,839,067	05/12/2014
706108852		HOUSTON	TX		06/15/2012	3.320	5,400,000	0	0	0	0	0	11,530,442	06/27/2014
706108949		HOUSTON	TX		12/20/2012	4.450	3,760,832	0	0	0	0	0	8,737,286	09/12/2014
706109045		HOUSTON	TX		02/22/2013	4.500	28,865,621	0	0	0	0	0	61,332,029	12/18/2014
706109065		HOUSTON	TX		03/01/2013	3.820	98,169,697	0	0	0	0	0	178,448,270	11/03/2014
706109209		HOUSTON	TX		10/15/2013	5.200	9,008,233	0	0	0	0	0	23,570,257	12/12/2014
706109242		HOUSTON	TX		09/27/2013	4.110	16,636,237	0	0	0	0	0	36,981,639	12/18/2014
706109400		HOUSTON	TX		04/03/2014	4.230	17,150,100	0	0	0	0	0	31,222,113	04/03/2014
706109538		HOUSTON	TX		07/31/2014	4.410	24,227,684	0	0	0	0	0	37,358,168	07/31/2014
706109576		HOUSTON	TX		08/15/2014	1.910	10,415,253	0	0	0	0	0	15,492,054	08/15/2014
706109577		HOUSTON	TX		08/15/2014	3.210	45,091,317	0	0	0	0	0	67,070,587	08/15/2014
706109602		HOUSTON	TX		09/10/2014	1.810	19,600,000	0	0	0	0	0	30,630,128	09/10/2014
706109639		HOUSTON	TX		12/12/2014	5.000	529,781	0	0	0	0	0	767,482	12/15/2014
706109686		HOUSTON	TX		10/21/2014	3.180	12,088,098	0	0	0	0	0	16,910,434	10/21/2014
706108412		HUMBLE	TX		12/03/2010	4.280	58,514,000	0	0	0	0	0	117,761,681	11/03/2014
706108467		IRVING	TX		12/30/2010	5.680	21,435,831	0	0	0	0	0	36,565,174	08/01/2014
706108790		IRVING	TX		05/24/2012	3.760	1,718,007	0	0	0	0	0	2,293,832	05/12/2014
706109545		IRVING	TX		07/31/2014	3.550	5,905,711	0	0	0	0	0	8,194,140	07/31/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706109552		IRVING	TX		07/31/2014	3.550	4,779,188	0	0	0	0	0	6,630,241	07/31/2014
706109650		KATY	TX		12/12/2014	5.000	1,039,185	0	0	0	0	0	1,394,420	12/15/2014
706105643		LAREDO	TX		12/22/2004	5.570	24,297,586	0	0	0	0	0	82,412,822	11/03/2014
706108935		LAREDO	TX		10/10/2012	3.950	5,300,643	0	0	0	0	0	12,478,697	11/03/2014
706108588		LEAGUE CITY	TX		10/14/2011	4.600	10,762,545	0	0	0	0	0	15,959,358	12/18/2014
706108594		LEAGUE CITY	TX		10/14/2011	4.600	14,907,327	0	0	0	0	0	21,060,864	12/18/2014
706108624		LEAGUE CITY	TX		10/14/2011	4.600	13,281,833	0	0	0	0	0	18,620,561	12/18/2014
706105326		LOST PINES	TX		06/05/2006	7.270	65,527,550	0	0	0	0	0	163,089,565	08/01/2014
706107777		LUBBOCK	TX		02/28/2008	6.670	6,003,293	0	11,127	0	0	0	8,269,293	06/27/2014
706109642		LUBBOCK	TX		12/12/2014	5.000	815,047	0	0	0	0	0	1,157,500	12/15/2014
706109643		MANSFIELD	TX		12/12/2014	5.000	387,148	0	0	0	0	0	705,532	12/15/2014
706106336		MCALLEN	TX		12/27/2005	5.730	3,637,060	0	0	0	0	0	14,665,416	11/03/2014
706109229		PFLUGERVILLE	TX		07/29/2013	3.420	7,021,991	0	0	0	0	0	9,438,657	06/17/2014
706108512		PLANO	TX		10/12/2011	4.800	14,711,438	0	0	0	0	0	29,216,072	08/01/2014
706108754		PLANO	TX		06/22/2012	4.260	10,740,000	0	0	0	0	0	23,174,808	03/28/2014
706108780		PLANO	TX		05/24/2012	3.760	4,486,254	0	0	0	0	0	4,825,100	05/12/2014
706108782		PLANO	TX		05/24/2012	3.760	2,249,149	0	0	0	0	0	4,803,128	05/12/2014
706108788		PLANO	TX		05/24/2012	3.760	2,162,420	0	0	0	0	0	2,998,404	05/12/2014
706108786		RICHARDSON	TX		05/24/2012	3.760	1,469,610	0	0	0	0	0	1,707,227	05/12/2014
706108878		RICHARDSON	TX		06/29/2012	3.920	11,340,513	0	0	0	0	0	16,150,634	11/03/2014
706109133		RICHARDSON	TX		06/28/2013	4.350	603,775	0	0	0	0	0	859,864	11/03/2014
706108636		ROSENBERG	TX		03/21/2012	4.500	31,845,511	0	0	0	0	0	48,302,719	12/18/2014
706108639		ROSENBERG	TX		03/21/2012	4.500	16,401,122	0	0	0	0	0	21,953,195	12/18/2014
706108504		ROUND ROCK	TX		04/29/2011	5.000	14,644,408	0	0	0	0	0	24,214,571	08/01/2014
706109303		ROUND ROCK	TX		12/20/2013	3.900	3,471,536	0	0	0	0	0	5,740,204	08/01/2014
706102418		SAN ANTONIO	TX		03/15/1999	7.540	18,407,494	0	0	0	0	0	108,098,965	06/27/2014
706104795		SAN ANTONIO	TX		05/30/2003	6.070	1,328,036	0	0	0	0	0	7,008,172	12/18/2014
706105027		SAN ANTONIO	TX		06/18/2004	4.870	2,006,088	0	0	0	0	0	8,154,482	12/18/2014
706106121		SAN ANTONIO	TX		02/07/2007	5.530	2,728,164	0	0	0	0	0	5,717,767	09/12/2014
706106416		SAN ANTONIO	TX		03/31/2006	5.780	391,268	0	0	0	0	0	3,655,216	12/18/2014
706106589		SAN ANTONIO	TX		06/08/2006	6.210	13,819,825	0	0	0	0	0	23,577,918	06/27/2014
706108035		SAN ANTONIO	TX		07/31/2008	6.600	14,786,456	0	0	0	0	0	33,737,654	03/28/2014
706108358		SAN ANTONIO	TX		11/29/2010	5.880	1,202,483	0	0	0	0	0	2,520,200	09/12/2014
706108359		SAN ANTONIO	TX		11/29/2010	5.220	6,892,411	0	0	0	0	0	12,091,191	09/12/2014
706108622		SAN ANTONIO	TX		10/14/2011	4.600	3,604,775	0	0	0	0	0	9,233,106	11/03/2014
706108771		SAN ANTONIO	TX		05/24/2012	3.760	3,644,075	0	0	0	0	0	5,989,651	05/12/2014
706108772		SAN ANTONIO	TX		05/24/2012	3.760	3,451,117	0	0	0	0	0	6,800,834	05/12/2014
706108773		SAN ANTONIO	TX		05/24/2012	3.760	2,640,799	0	0	0	0	0	5,648,756	05/12/2014
706108774		SAN ANTONIO	TX		05/24/2012	3.760	4,322,099	0	0	0	0	0	5,546,366	05/12/2014
706109156		SAN ANTONIO	TX		06/26/2013	3.480	8,462,200	0	0	0	0	0	13,389,743	12/18/2014
706109161		SAN ANTONIO	TX		05/30/2013	2.810	58,747,675	0	0	0	0	0	424,707,834	11/03/2014
706109570		SAN ANTONIO	TX		09/04/2014	3.790	10,020,000	0	0	0	0	0	14,737,349	09/04/2014
706109638		SAN ANTONIO	TX		12/12/2014	5.000	733,543	0	0	0	0	0	955,240	12/15/2014
706106221		SCHERTZ	TX		12/27/2005	5.570	9,538,821	0	0	0	0	0	27,341,977	11/03/2014
706105948		SOUTHLAKE	TX		12/07/2005	6.180	29,953,550	0	0	0	0	0	65,224,581	05/12/2014
706108591		SPRING	TX		10/14/2011	4.600	6,650,178	0	0	0	0	0	9,803,813	12/18/2014
706108637		SPRING	TX		03/21/2012	4.500	3,690,253	0	0	0	0	0	7,443,599	12/18/2014
706108648		SPRING	TX		12/05/2011	4.880	24,504,702	0	0	0	0	0	42,385,836	11/03/2014
706109110		SPRING	TX		08/02/2013	3.940	26,150,000	0	0	0	0	0	41,153,850	09/12/2014
706107793		STAFFORD	TX		02/28/2008	6.250	64,377,806	0	353,391	0	0	0	97,152,412	08/01/2014
706108793		STAFFORD	TX		05/24/2012	3.760	6,292,903	0	0	0	0	0	10,491,218	05/12/2014
706108927		STAFFORD	TX		12/03/2012	4.250	4,103,596	0	0	0	0	0	8,711,384	06/27/2014
706108409		SUGAR LAND	TX		11/22/2010	4.550	12,012,650	0	0	0	0	0	17,854,380	02/21/2014
706109302		SUGAR LAND	TX		02/21/2014	4.500	4,250,983	0	0	0	0	0	6,318,237	02/21/2014
706109489		THE COLONY	TX		04/29/2014	3.300	7,330,000	0	0	0	0	0	13,861,656	12/12/2014
749000048		E14	GBR		05/13/2013	3.300	29,022,169	0	0	0	0	(1,806,382)	49,470,139	12/23/2014
749000068		E14	GBR		03/28/2014	3.500	97,841,462	0	0	0	0	(6,102,346)	177,893,679	04/02/2014
749000040		EC3	GBR		07/25/2013	4.300	95,038,880	0	0	0	0	(6,165,975)	155,856,130	12/23/2014
749000024		LONDON	GBR		06/08/2012	4.220	109,147,500	0	0	0	0	(6,793,500)	180,215,693	12/23/2014
749000037		SW3	GBR		12/06/2012	4.240	27,286,875	0	0	0	0	(1,698,375)	35,329,272	12/23/2014
706106880		DRAPER	UT		03/05/2008	6.140	4,508,202	0	0	0	0	0	8,219,712	09/12/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108822		PROVO	UT		05/07/2012	4.530	24,163,848	0	0	0	0	0	43,299,987	12/12/2014
706100883		SALT LAKE CITY	UT		09/14/1995	7.860	7,607,128	0	0	0	0	0	33,356,222	08/01/2014
706108524		SALT LAKE CITY	UT		04/28/2011	5.720	8,633,220	0	0	0	0	0	15,959,607	11/03/2014
706108952		SALT LAKE CITY	UT		12/20/2012	4.450	3,783,858	0	0	0	0	0	5,074,239	09/12/2014
706109207		SALT LAKE CITY	UT		09/11/2013	3.170	2,154,158	0	0	0	0	0	3,541,880	11/03/2014
706109713		SALT LAKE CITY	UT		12/12/2014	3.260	1,127,460	0	0	0	0	0	1,634,631	12/12/2014
706106762		ALEXANDRIA	VA		09/13/2006	6.050	4,716,674	0	0	0	0	0	25,526,880	08/01/2014
706108284		ALEXANDRIA	VA		06/02/2010	5.830	12,577,690	0	0	0	0	0	30,907,971	11/03/2014
706108432		ALEXANDRIA	VA		01/18/2011	4.820	8,811,398	0	0	0	0	0	17,246,898	06/27/2014
706109071		ALEXANDRIA	VA		02/14/2013	2.990	8,050,000	0	0	0	0	0	13,824,742	03/28/2014
706109102		ALEXANDRIA	VA		05/28/2013	3.510	16,590,850	0	776	0	0	0	30,000,713	05/12/2014
706109208		ALEXANDRIA	VA		06/20/2013	3.620	19,695,000	0	0	0	0	0	34,990,030	09/12/2014
706106219		ARLINGTON	VA		12/05/2005	4.900	9,594,274	0	0	0	0	0	48,275,277	03/28/2014
706107103		ARLINGTON	VA		03/14/2007	5.660	34,110,168	0	0	0	0	0	66,278,111	03/28/2014
706108410		ARLINGTON	VA		02/13/2012	5.580	80,964,402	0	0	0	0	0	125,997,792	06/27/2014
706108428		ARLINGTON	VA		12/16/2010	5.870	25,596,967	0	0	0	0	0	29,956,772	08/27/2014
706108430		ARLINGTON	VA		12/16/2010	3.520	35,700,000	0	0	0	0	0	61,108,321	03/28/2014
706108495		ARLINGTON	VA		03/23/2011	5.310	87,418,061	0	0	0	0	0	147,616,169	03/28/2014
706108672		ARLINGTON	VA		12/29/2011	4.660	32,192,218	0	0	0	0	0	54,818,299	06/27/2014
706108833		ARLINGTON	VA		08/08/2012	4.740	34,207,163	0	0	0	0	0	50,743,720	08/27/2014
706109131		ARLINGTON	VA		06/18/2013	3.050	6,258,519	0	0	0	0	0	11,879,857	06/27/2014
706109261		ARLINGTON	VA		10/01/2013	4.170	38,550,000	0	0	0	0	0	64,024,564	11/03/2014
706109470		ARLINGTON	VA		05/21/2014	4.650	32,162,500	0	0	0	0	0	42,850,553	12/12/2014
706109095		CHAMBERLAYNE FARMS	VA		05/22/2013	3.400	8,989,345	0	0	0	0	0	15,211,702	08/01/2014
706105628		CHARLOTTESVILLE	VA		11/09/2004	5.640	5,642,015	0	0	0	0	0	16,246,474	11/03/2014
706105640		CHARLOTTESVILLE	VA		11/10/2004	5.520	12,359,802	0	0	0	0	0	23,900,766	08/01/2014
706108285		FAIRFAX	VA		06/02/2010	5.830	27,260,218	0	0	0	0	0	63,057,238	08/01/2014
706107263		FALLS CHURCH	VA		02/27/2008	5.570	2,546,662	0	0	0	0	0	8,420,538	09/12/2014
706107981		FALLS CHURCH	VA		08/01/2008	5.940	13,575,348	0	0	0	0	0	22,609,984	12/12/2014
706108550		FALLS CHURCH	VA		04/11/2012	5.840	64,358,630	0	0	0	0	0	105,357,649	08/01/2014
706109649		GLEN ALLEN	VA		12/12/2014	5.000	122,257	0	0	0	0	0	168,050	12/15/2014
706109484		HAMPTON	VA		03/31/2014	1.760	18,620,000	0	0	0	0	0	24,537,754	12/08/2014
706108334		HERNDON	VA		08/11/2010	5.810	29,577,134	0	0	0	0	0	64,435,101	08/01/2014
706109235		MCLEAN	VA		08/30/2013	4.100	126,520,967	0	0	0	0	0	631,961,138	06/30/2014
706108009		NEWPORT NEWS	VA		09/09/2008	6.340	17,528,419	0	0	0	0	0	26,844,572	11/03/2014
706107392		NORFOLK	VA		07/31/2007	5.740	2,622,319	0	0	0	0	0	4,570,074	03/11/2014
706109397		NORFOLK	VA		03/31/2014	1.810	12,820,000	0	0	0	0	0	17,210,584	03/31/2014
706107445		RICHMOND	VA		07/31/2007	4.380	19,246,407	0	0	0	0	0	25,099,802	08/01/2014
706107554		RICHMOND	VA		07/31/2007	4.380	5,674,996	0	0	0	0	0	6,734,163	08/01/2014
706107555		RICHMOND	VA		07/31/2007	4.380	337,488	0	0	0	0	0	616,650	08/01/2014
706107586		RICHMOND	VA		07/31/2007	4.380	12,115,301	0	0	0	0	0	18,208,930	08/01/2014
706108056		RICHMOND	VA		07/31/2008	4.380	7,070,721	0	0	0	0	0	10,627,078	08/01/2014
706108076		RICHMOND	VA		07/31/2008	4.380	196,906	0	0	0	0	0	359,782	08/01/2014
706108078		RICHMOND	VA		07/31/2008	4.380	11,234,208	0	0	0	0	0	14,650,862	08/01/2014
706108079		RICHMOND	VA		07/31/2008	4.380	3,312,643	0	0	0	0	0	3,930,912	08/01/2014
706109581		STERLING	VA		09/10/2014	2.660	11,250,000	0	0	0	0	0	28,367,482	09/10/2014
706107858		VIENNA	VA		03/13/2008	5.240	3,968,519	0	0	0	0	0	16,784,518	09/12/2014
706107458		VIRGINIA BEACH	VA		07/25/2007	6.790	14,255,327	0	0	0	0	0	16,443,458	06/09/2014
706109398		VIRGINIA BEACH	VA		03/17/2014	4.410	8,513,036	0	0	0	0	0	12,491,567	03/17/2014
706109637		VIRGINIA BEACH	VA		12/12/2014	5.000	652,038	0	0	0	0	0	924,920	12/15/2014
706109043		WILLIAMSBURG	VA		11/30/2012	6.250	5,355,000	0	0	0	0	0	11,083,087	12/18/2014
706109330		AUBURN	WA		02/03/2014	4.300	6,004,024	0	0	0	0	0	8,979,856	12/12/2014
706106552		BELLEVUE	WA		06/22/2006	5.920	8,464,572	0	0	0	0	0	23,124,801	06/27/2014
706109450		BELLEVUE	WA		06/11/2014	4.980	16,045,339	0	0	0	0	0	66,915,370	12/12/2014
706109631		BELLEVUE	WA		11/06/2014	3.600	43,980,735	0	0	0	0	0	72,903,005	11/06/2014
706109632		BELLEVUE	WA		11/06/2014	2.260	16,276,250	0	0	0	0	0	26,979,723	11/06/2014
706109478		BOTHELL	WA		03/14/2014	3.330	15,252,050	0	0	0	0	0	22,061,406	12/12/2014
706109504		BOTHELL	WA		08/18/2014	4.340	3,991,642	0	0	0	0	0	6,027,463	08/18/2014
706109603		BOTHELL	WA		10/06/2014	3.560	24,500,000	0	0	0	0	0	38,807,250	10/06/2014
706108161		EVERETT	WA		03/27/2009	7.500	36,556,837	0	0	0	0	0	100,387,814	08/01/2014
706108347		FEDERAL WAY	WA		08/26/2010	5.900	5,756,264	0	0	0	0	0	10,474,665	08/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706108953		GIG HARBOR	WA		12/20/2012	4.450	4,460,807	0	0	0	0	0	6,734,532	09/12/2014
706109168		ISSAQUAH	WA		11/13/2013	5.650	9,090,712	0	0	0	0	0	37,617,294	12/12/2014
706102002		KIRKLAND	WA		10/17/1997	7.560	1,520,859	0	0	0	0	0	3,233,209	11/03/2014
706102908		KIRKLAND	WA		07/29/1998	6.950	1,509,810	0	0	0	0	0	9,655,001	11/03/2014
706102910		KIRKLAND	WA		07/29/1998	6.950	312,375	0	0	0	0	0	664,075	11/03/2014
706104114		KIRKLAND	WA		03/12/2001	7.720	2,381,990	0	0	0	0	0	5,063,893	11/03/2014
706104158		KIRKLAND	WA		03/12/2001	7.190	2,228,599	0	0	0	0	0	4,737,797	11/03/2014
706104159		KIRKLAND	WA		03/12/2001	7.190	1,801,845	0	0	0	0	0	3,830,559	11/03/2014
706109391		KIRKLAND	WA		03/20/2014	4.750	7,543,606	0	0	0	0	0	10,568,254	05/28/2014
706109332		LONGVIEW	WA		02/03/2014	4.300	10,472,724	0	0	0	0	0	15,364,602	12/12/2014
706106771		OAK HARBOR	WA		10/26/2006	6.970	6,258,344	0	0	0	0	0	12,366,014	12/18/2014
706108812		REDMOND	WA		05/25/2012	3.900	10,600,000	0	0	0	0	0	23,401,958	11/03/2014
706108817		REDMOND	WA		02/15/2013	4.240	24,000,000	0	0	0	0	0	36,938,779	12/12/2014
706108934		REDMOND	WA		03/05/2013	3.390	27,994,900	0	0	0	0	0	45,187,192	06/27/2014
706109684		REDMOND	WA		10/15/2014	3.700	24,200,000	0	0	0	0	0	33,068,995	11/25/2014
706109685		REDMOND	WA		10/15/2014	1.910	6,050,000	0	0	0	0	0	8,267,249	11/25/2014
706104113		RENTON	WA		03/12/2001	7.720	3,208,397	0	0	0	0	0	10,058,623	11/03/2014
706104157		RENTON	WA		03/12/2001	7.190	3,082,106	0	0	0	0	0	9,662,697	11/03/2014
706108898		RENTON	WA		08/31/2012	3.730	23,026,699	0	0	0	0	0	37,708,009	11/03/2014
706108899		RENTON	WA		08/31/2012	3.730	21,723,301	0	0	0	0	0	34,591,383	11/03/2014
706100784		SEATTLE	WA		04/07/1995	9.620	265,377	0	0	0	0	0	18,399,909	12/12/2014
706103915		SEATTLE	WA		09/07/2000	8.170	5,351,942	0	0	0	0	0	19,152,158	05/12/2014
706106504		SEATTLE	WA		08/17/2007	7.010	43,944,342	0	0	0	0	0	134,980,461	12/23/2014
706107522		SEATTLE	WA		10/04/2007	6.380	16,911,549	0	0	0	0	0	31,927,208	08/01/2014
706108453		SEATTLE	WA		02/28/2011	5.700	42,859,641	0	0	0	0	0	84,898,883	06/27/2014
706108681		SEATTLE	WA		02/15/2012	3.950	11,302,355	0	0	0	0	0	22,919,366	11/03/2014
706108845		SEATTLE	WA		09/12/2012	5.050	100,202,197	0	0	0	0	0	116,361,878	12/23/2014
706108853		SEATTLE	WA		05/24/2012	4.630	24,731,314	0	0	0	0	0	36,673,905	12/12/2014
706108945		SEATTLE	WA		12/20/2012	4.450	4,098,540	0	0	0	0	0	5,840,444	09/12/2014
706109046		SEATTLE	WA		02/22/2013	3.570	27,540,000	0	0	0	0	0	51,367,368	05/12/2014
706109265		SEATTLE	WA		10/25/2013	5.230	13,107,279	0	0	0	0	0	24,838,378	12/12/2014
706109319		SEATTLE	WA		07/09/2014	4.880	53,315,000	0	0	0	0	0	72,298,851	07/09/2014
706109346		SEATTLE	WA		11/20/2013	5.470	19,582,751	0	0	0	0	0	22,740,856	12/23/2014
706109352		SEATTLE	WA		11/20/2013	4.370	3,377,507	0	0	0	0	0	10,374,478	12/23/2014
706109454		SEATTLE	WA		04/01/2014	4.660	3,290,772	0	0	0	0	0	5,197,681	04/01/2014
706109487		SEATTLE	WA		06/03/2014	3.440	17,450,658	0	0	0	0	0	27,040,985	06/03/2014
706108707		SKYKOMISH	WA		03/02/2012	6.000	8,744,927	0	0	0	0	0	2,516,869	10/15/2014
706108715		SPOKANE	WA		05/07/2012	4.650	54,729,140	0	0	0	0	0	100,526,626	12/12/2014
706108399		TACOMA	WA		12/03/2010	4.750	99,135,412	0	0	0	0	0	175,939,010	11/03/2014
706107048		TUKWILA	WA		04/09/2007	5.880	3,743,808	0	0	0	0	0	8,501,397	09/12/2014
706104316		VANCOUVER	WA		08/29/2001	7.410	4,324,368	0	0	0	0	0	10,564,462	11/03/2014
706106420		VANCOUVER	WA		03/23/2006	5.310	4,421,720	0	0	0	0	0	14,611,027	11/03/2014
706107797		VANCOUVER	WA		01/23/2008	5.810	10,636,002	0	0	0	0	0	19,585,338	11/03/2014
706107798		VANCOUVER	WA		01/23/2008	5.460	10,347,284	0	0	0	0	0	23,295,451	11/03/2014
706108683		VANCOUVER	WA		02/15/2012	4.200	4,519,655	0	0	0	0	0	11,041,566	11/03/2014
706109321		VANCOUVER	WA		02/03/2014	4.300	7,505,839	0	0	0	0	0	10,171,435	12/12/2014
706109331		YELM	WA		02/03/2014	4.300	5,408,193	0	0	0	0	0	7,141,796	12/12/2014
706108352		BROOKFIELD	WI		08/26/2010	5.900	1,380,623	0	0	0	0	0	2,762,766	08/01/2014
706108680		BROOKFIELD	WI		12/30/2011	3.850	8,255,000	0	0	0	0	0	14,471,897	03/28/2014
706109219		GRAND CHUTE	WI		10/02/2013	3.850	3,731,765	0	0	0	0	0	5,365,806	12/18/2014
706104792		MILWAUKEE	WI		03/07/2003	5.360	4,771,930	0	0	0	0	0	47,936,253	11/03/2014
706109140		MILWAUKEE	WI		04/26/2013	1.910	6,800,388	0	0	0	0	0	188,657,468	12/24/2014
706108094		PEWAUKEE	WI		12/01/2008	6.770	8,224,361	0	0	0	0	0	12,850,219	05/12/2014
703000289		RANSON	WV		01/01/2013	4.000	5,081,887	0	(96,466)	0	0	0	12,758,716	06/27/2014
0599999. Mortgages in good standing - Commercial mortgages-all other							23,550,225,998	0	(4,741,661)	0	0	(53,505,691)	58,183,446,286	XXX
0899999. Total Mortgages in good standing							25,457,047,203	0	(4,741,770)	0	0	(53,505,691)	63,862,270,572	XXX
717700110		TULARE	CA		01/25/1995	7.000	198,601	0	0	0	0	0	709,400	03/26/2014
717608423		EVANSVILLE	IN		08/21/1998	7.500	45,391	0	0	0	0	0	634,903	09/17/2014
0999999. Restructured mortgages - Farm Mortgages							243,992	0	0	0	0	0	1,344,303	XXX
706106192		SAINT PAUL	MN		10/31/2005	5.150	5,424,251	0	0	0	0	0	4,007,111	11/19/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
706106199		SAINT PAUL	MN		10/31/2005	5.150	3,145,627	0	0	0	0	0	1,503,783	11/19/2013
706106200		SAINT PAUL	MN		10/31/2005	5.150	3,278,309	0	0	0	0	0	996,142	11/19/2013
706106201		SAINT PAUL	MN		10/31/2005	5.150	1,524,931	0	0	0	0	0	583,028	11/19/2013
706106203		SAINT PAUL	MN		10/31/2005	5.150	5,486,755	0	0	0	0	0	4,390,304	11/19/2013
706106204		SAINT PAUL	MN		10/31/2005	5.150	1,969,032	0	0	0	0	0	996,234	11/19/2013
706106205		SAINT PAUL	MN		10/31/2005	5.150	1,666,751	0	0	0	0	0	646,971	11/19/2013
706107755		SAINT PAUL	MN		12/19/2007	5.150	6,510,676	0	0	0	0	0	3,391,081	11/19/2013
706107756		SAINT PAUL	MN		12/19/2007	5.150	1,065,860	0	0	0	0	0	327,389	11/19/2013
706108632		SAINT PAUL	MN		01/20/2012	5.150	2,735,293	0	0	0	0	0	12,104,412	11/19/2013
1399999. Restructured mortgages - Commercial mortgages-all other							32,807,486	0	0	0	0	0	28,946,455	XXX
1699999. Total - Restructured Mortgages							33,051,479	0	0	0	0	0	30,290,758	XXX
734580258		JACKSONVILLE	FL		04/30/1997	7.130	88,037	0	0	0	0	0	150,200	01/01/1997
734668784		JACKSONVILLE	FL		12/29/1997	7.500	95,299	0	0	0	0	0	165,000	01/01/1997
734606844		MARIETTA	GA		06/30/1997	8.250	111,021	0	0	0	0	0	245,000	01/01/1997
733305073		HAMMOND	IN		07/15/1993	6.380	35,217	0	0	0	0	0	64,500	01/01/1993
733331566		MINNEAPOLIS	MN		07/30/1993	6.250	162,227	0	0	0	0	0	316,000	01/01/1993
737500861		HILLSIDE	NJ		03/27/1987	9.000	23,716	0	0	0	0	0	76,000	01/01/1987
739009879		PORT MURRAY	NJ		07/07/1986	10.630	36,835	0	0	0	0	0	156,000	01/01/1986
739089461		DAYTON	OH		04/11/1990	6.880	147,640	0	0	0	0	0	164,000	01/01/1990
739088293		SUGAR LAND	TX		03/28/1990	9.500	94,438	0	0	0	0	0	235,000	01/01/1990
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							794,430	0	0	0	0	0	1,571,700	XXX
2499999. Total - Mortgages with overdue interest over 90 days							794,430	0	0	0	0	0	1,571,700	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							25,490,893,112	0	(4,741,770)	0	0	(53,505,691)	63,894,133,030	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
717610860	KNOBEL	AR		09/25/2014	5.150	625,000	0	1,600,033
717610716	MONTROSE	AR		05/02/2014	4.350	2,200,000	0	4,600,045
717610931	STUTTGART	AR		12/05/2014	3.950	3,500,000	0	8,190,001
717610881	YUMA	AZ		09/10/2014	3.300	1,762,650	0	3,515,513
717610878	BAKERSFIELD	CA		10/09/2014	3.400	1,835,000	0	19,470,200
717610845	BAKERSFILED	CA		07/31/2014	4.180	44,445,000	0	72,337,511
717610942	CHICO	CA		12/23/2014	4.150	1,000,000	0	2,115,680
717610798	DELANO	CA		03/20/2014	5.250	1,900,000	0	10,690,000
717610890	EDNA VALLEY	CA		09/30/2014	4.100	2,500,000	0	4,999,950
717610908	ELK GROVE	CA		12/17/2014	3.950	17,020,000	0	35,828,533
717610834	GALT	CA		08/01/2014	3.700	4,000,000	0	8,782,446
717610789	HEBER	CA		01/16/2014	3.250	800,000	0	2,803,610
717610935	LODI	CA		12/01/2014	5.620	11,500,000	0	26,036,498
717610863	LOST HILLS	CA		09/25/2014	4.150	132,275,000	0	239,144,895
717610805	MADERA	CA		08/01/2014	4.650	1,230,000	0	3,305,439
717610847	MARICOPA	CA		07/31/2014	4.180	29,060,000	0	47,515,899
717610681	MONTEREY	CA		06/28/2013	3.650	0	931,000	10,055,100
717610945	NAPA	CA		12/18/2014	4.600	12,000,000	0	30,684,695
717610678	SOLEDAD	CA		07/31/2013	3.650	0	825,000	7,969,290
717610946	SONOMA	CA		12/31/2014	4.050	625,000	0	2,565,932
717610828	WESTMORLAND	CA		05/19/2014	4.070	4,735,000	0	7,953,616
717610802	WOODLAND	CA		03/27/2014	4.450	3,700,000	0	15,745,000
717610799	KEENESBURG	CO		02/14/2014	4.550	270,000	0	1,301,565
717610882	LITTLETON	CO		08/28/2014	4.850	1,000,000	0	3,145,821
717610897	FROSTPROOF	FL		09/04/2014	3.850	5,500,000	0	8,208,416
717610817	GROVELAND	FL		04/29/2014	4.200	4,800,000	0	11,295,678
717610902	INDIANTOWN	FL		11/24/2014	4.600	27,485,000	0	42,284,059
717610874	PALM BEACH	FL		09/15/2014	3.950	60,000,000	0	122,604,811
717610849	FARMINGTON	IA		08/06/2014	4.000	1,100,000	0	2,313,001
717610906	WESTFIELD	IA		11/10/2014	4.400	500,000	0	1,111,954
717610917	GLADSTONE	IL		12/23/2014	4.250	2,610,000	0	5,754,618
717610918	GLADSTONE	IL		12/23/2014	4.150	1,600,000	0	3,527,742
717610867	RALEIGH	IL		07/31/2014	4.400	1,460,000	0	3,220,013
717610858	KIRKLIN	IN		06/27/2014	4.120	1,350,000	0	4,671,198
717610866	KOUTS	IN		08/29/2014	4.900	2,500,000	0	5,934,400
717610862	TRIBUNE	KS		08/20/2014	4.400	4,575,000	0	18,075,945
717610813	SLAUGHTERS	KY		02/12/2014	3.700	1,700,000	0	3,644,975
717610857	STURGIS	KY		06/27/2014	3.950	400,000	0	1,445,605
717610899	MER ROUGE	LA		11/21/2014	4.000	985,000	0	2,324,600
717610851	LITCHFIELD	MI		09/19/2014	4.200	1,375,000	0	2,798,004
717610856	BROWNTOWN	MN		07/22/2014	4.250	665,000	0	2,079,000
717610838	WINTHROP	MN		04/23/2014	3.550	1,005,950	0	2,002,243
717610841	WINTHROP	MN		04/23/2014	4.050	1,005,950	0	2,002,243
717610831	BELL CITY	MO		05/05/2014	3.800	1,792,000	0	4,400,001
717610901	ROGERSVILLE	MO		10/08/2014	4.450	890,000	0	3,000,001
717610875	INDIANOLA	MS		08/14/2014	3.100	1,053,255	0	3,041,430
717610865	SHAW	MS		07/10/2014	3.850	3,700,000	0	7,700,000
717610791	TUNICA	MS		01/30/2014	4.400	1,000,000	0	2,600,005
717610859	TUNICA	MS		08/29/2014	4.500	825,000	0	1,800,002
717610887	CIRCLE	MT		09/24/2014	4.850	1,250,000	0	4,431,379
717610913	JACKSON	NE		12/30/2014	4.600	3,250,000	0	10,284,680
717610922	TEXICO	NM		12/19/2014	4.000	5,933,000	0	9,888,335
717610806	MANSFIELD	OH		03/21/2014	3.650	1,500,000	0	5,475,506
717610928	MANSFIELD	OH		11/14/2014	3.850	725,000	0	1,319,960
717610809	CORVALLIS	OR		04/25/2014	3.080	3,000,000	0	7,470,922
717610810	CORVALLIS	OR		04/25/2014	4.180	3,000,000	0	7,470,922
717610830	SALEM	OR		05/23/2014	5.520	4,050,000	0	7,283,021
717610907	PORTLAND	TN		11/07/2014	5.700	1,165,000	0	2,700,000
717610912	YAKIMA	WA		12/30/2014	4.350	7,500,000	0	12,778,842
0199999. Mortgages in good standing - Farm Mortgages						439,232,805	1,756,000	907,300,782
706109669	CAVE CREEK	AZ		12/12/2014	5.000	20,376	0	31,001
706109549	CHANDLER	AZ		07/31/2014	3.550	4,642,641	0	6,609,493
706109662	GILBERT	AZ		12/12/2014	5.000	1,253,135	0	1,790,488
706109657	GLENDALE	AZ		12/12/2014	5.000	815,047	0	1,075,869

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109670	GLENDALE	AZ		12/12/2014	5.000	957,680	0	1,330,927
706109667	MESA	AZ		12/12/2014	5.000	1,161,442	0	1,597,305
706109455	PHOENIX	AZ		03/20/2014	4.120	11,320,000	0	15,946,277
706109647	PHOENIX	AZ		12/12/2014	5.000	652,037	0	843,580
706109666	PHOENIX	AZ		12/12/2014	5.000	1,579,154	0	2,174,092
706109698	PHOENIX	AZ		11/21/2014	3.150	5,580,000	0	8,251,328
706109655	SCOTTSDALE	AZ		12/12/2014	5.000	1,304,075	0	1,692,660
706109658	SCOTTSDALE	AZ		12/12/2014	5.000	713,166	0	1,133,875
706109550	TEMPE	AZ		07/31/2014	3.550	2,116,497	0	3,028,821
706109594	TEMPE	AZ		08/21/2014	3.480	9,850,000	0	13,373,460
706109629	TUCSON	AZ		10/14/2014	3.490	16,075,000	0	29,291,493
706109625	BELMONT	CA		09/16/2014	3.160	12,500,000	0	17,049,383
706109617	BERKELEY	CA		10/01/2014	3.890	6,362,700	0	11,125,901
706109588	BEVERLY HILLS	CA		07/31/2014	3.890	8,780,000	0	15,850,158
706109496	CHINO	CA		12/03/2014	4.750	6,800,000	0	9,266,285
706109529	CHINO	CA		11/18/2014	4.010	23,833,333	0	34,308,937
706109615	CHINO	CA		10/30/2014	3.760	9,440,000	0	13,705,966
706109477	CORONA	CA		06/02/2014	4.540	15,000,000	0	22,838,767
706109557	CORONA	CA		08/18/2014	4.780	1,000	12,255,151	67,274,350
706109136	CUPERTINO	CA		09/23/2013	4.610	0	7,263,191	17,626,268
706109586	CUPERTINO	CA		07/31/2014	3.490	9,900,000	0	13,636,740
706109445	CYPRESS	CA		03/27/2014	4.700	21,000,000	0	32,002,624
706109676	CYPRESS	CA		11/25/2014	4.080	4,759,500	0	6,614,202
706109466	FOLSOM	CA		06/13/2014	1.810	28,000,000	0	43,126,147
706109392	FONTANA	CA		02/07/2014	4.600	9,930,000	0	14,334,374
706109525	GLENDALE	CA		09/05/2014	4.060	109,925,000	0	316,914,433
706109526	GLENDALE	CA		09/29/2014	2.010	19,250,000	0	26,563,692
706109517	GOLETA	CA		07/24/2014	4.400	21,800,000	0	28,919,447
706109339	IRVINE	CA		01/07/2014	3.000	50,000,000	0	79,013,128
706109624	IRVINE	CA		09/23/2014	2.860	6,780,642	0	9,960,701
706109709	LA PUENTE	CA		12/10/2014	4.110	14,948,820	0	22,562,935
706109710	LA PUENTE	CA		12/10/2014	4.110	4,188,180	0	4,757,924
706109500	LONG BEACH	CA		06/18/2014	3.990	28,668,000	0	39,942,501
706109451	LOS ANGELES	CA		03/14/2014	2.500	143,788,516	0	149,502,276
706109534	LOS ANGELES	CA		07/01/2014	3.420	71,850,000	0	97,092,191
706109727	MONTEREY	CA		12/19/2014	1.910	8,550,000	0	11,111,400
706109729	OAKLAND	CA		12/22/2014	2.110	15,185,000	0	20,764,854
706108448	ONTARIO	CA		02/04/2014	3.530	3,072,826	0	8,957,233
706108449	ONTARIO	CA		02/04/2014	3.530	2,928,788	0	8,825,527
706109573	ONTARIO	CA		12/17/2014	4.010	7,171,000	0	10,365,129
706109563	PINOLE	CA		08/07/2014	4.190	21,000,000	0	33,689,039
706109512	REDLANDS	CA		06/05/2014	2.110	21,750,000	0	31,697,156
706109480	SAN DIEGO	CA		03/31/2014	1.760	46,093,750	3,906,250	429,412,346
706109011	SAN FRANCISCO	CA		02/22/2013	4.980	0	66,708,519	146,601,951
706109441	SAN FRANCISCO	CA		05/13/2014	3.740	54,151,471	0	81,456,351
706109568	SAN FRANCISCO	CA		10/14/2014	4.980	603	0	1,054
706109558	SAN MATEO	CA		08/26/2014	4.030	6,062,100	0	8,892,590
706109652	SANTA CLARITA	CA		12/12/2014	5.000	2,139,499	0	2,844,115
706109372	THOUSAND OAKS	CA		01/21/2014	4.120	14,425,000	0	31,145,765
706109674	TORRANCE	CA		11/21/2014	3.170	42,810,266	0	64,306,142
706109108	TRUCKEE	CA		02/18/2014	5.000	28,508,287	0	70,652,404
706108227	CITY OF INDUSTRY	CA		02/04/2014	6.630	5,706,362	0	14,514,790
706108977	DENVER	CO		05/01/2013	4.920	0	6,078,659	39,080,228
706109574	DENVER	CO		06/30/2014	1.510	17,980,000	0	27,354,412
706109656	LITTLETON	CO		12/12/2014	5.000	1,670,846	0	2,276,541
706109604	LONE TREE	CO		11/21/2014	1.510	35,100,000	0	66,163,130
706109690	STAMFORD	CT		10/23/2014	3.590	39,400,000	0	57,234,449
706108650	WASHINGTON	DC		05/24/2012	5.030	0	12,317,804	69,064,884
706109111	WASHINGTON	DC		11/03/2014	4.700	119,205,000	0	213,557,552
706109171	WASHINGTON	DC		06/28/2013	3.400	0	229,522	36,935,820
706109446	WASHINGTON	DC		04/23/2014	4.250	70,625,000	0	174,814,731
706109501	WASHINGTON	DC		05/28/2014	1.910	45,686,820	0	61,105,523
706109609	WASHINGTON	DC		10/07/2014	3.650	64,293,100	0	112,466,513
706109704	WASHINGTON	DC		12/17/2014	3.610	61,800,000	0	96,818,195
706109059	FORT LAUDERDALE	FL		02/28/2013	3.440	0	737,133	38,090,486

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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706109105	FORT LAUDERDALE	FL		05/02/2013	2.410	0	1,515,417	10,752,676
706109653	FORT LAUDERDALE	FL		12/12/2014	5.000	1,752,351	0	2,665,333
706109614	JACKSONVILLE	FL		11/04/2014	4.010	15,200,000	0	19,517,494
706109592	NEPTUNE BEACH	FL		09/30/2014	3.410	3,740,000	0	7,369,342
706109318	ORLANDO	FL		02/11/2014	3.830	8,759,800	0	13,778,796
706109683	TAMPA	FL		12/15/2014	1.950	4,885,942	0	7,070,484
706109579	ALPHARETTA	GA		06/30/2014	5.000	12,000,000	0	10,821,181
706109299	ATLANTA	GA		01/02/2014	4.490	9,762,000	0	13,723,729
706109404	ATLANTA	GA		02/18/2014	1.910	12,438,000	0	15,589,611
706109513	MARIETTA	GA		05/09/2014	1.960	27,426,500	0	38,925,330
706109694	MARIETTA	GA		11/21/2014	3.710	4,935,708	0	6,639,673
706109443	MCDONOUGH	GA		03/10/2014	3.080	55,094,000	0	74,310,915
706109444	MCDONOUGH	GA		03/10/2014	1.810	29,666,000	0	40,013,569
706109553	NORCROSS	GA		07/31/2014	3.010	36,557,583	0	53,865,620
706109682	NORCROSS	GA		11/21/2014	3.710	12,816,045	0	17,240,557
750000066	Forchheim	DEU		05/30/2014	1.900	22,276,217	0	29,894,116
706109055	CHICAGO	IL		02/14/2013	3.650	0	9,780,498	290,664,019
706109472	CHICAGO	IL		04/30/2014	4.230	1,076,503	0	1,496,097
706109473	CHICAGO	IL		04/30/2014	4.230	1,426,993	0	2,001,583
706109474	CHICAGO	IL		04/30/2014	4.230	876,224	0	1,174,539
706109475	CHICAGO	IL		04/30/2014	4.230	625,874	0	723,759
706109521	CHICAGO	IL		07/29/2014	1.610	8,100,000	0	0
706109522	CHICAGO	IL		06/26/2014	1.610	2,835,000	0	0
706109523	CHICAGO	IL		06/26/2014	1.610	4,680,000	0	0
706109660	GENEVA	IL		12/12/2014	5.000	916,928	0	1,370,872
706109665	LEMONT	IL		12/12/2014	5.000	1,141,066	0	2,274,754
706109668	NAPERVILLE	IL		12/12/2014	5.000	509,404	0	868,326
706109456	NORTHBROOK	IL		05/27/2014	4.140	105,033,622	0	177,470,877
706109457	NORTHBROOK	IL		05/27/2014	1.590	18,806,378	0	31,776,272
706109599	WHEATON	IL		08/27/2014	1.610	53,000,000	0	75,769,317
706109659	LEAWOOD	KS		12/12/2014	5.000	427,900	0	594,081
706109448	WALTON	KY		04/25/2014	4.290	7,333,000	0	10,696,365
706109542	MANDEVILLE	LA		07/31/2014	3.550	4,437,818	0	6,346,080
706109134	BOSTON	MA		09/25/2013	5.200	0	19,273,153	119,708,848
706109607	BOSTON	MA		09/25/2014	3.990	246,363,400	0	359,441,876
706109608	BOSTON	MA		09/25/2014	3.770	235,705,000	0	387,916,815
706109673	BOSTON	MA		11/18/2014	3.720	70,634,000	0	135,149,976
706109566	WALTHAM	MA		09/04/2014	2.360	7,534,225	3,832,921	66,043,870
706109627	ABERDEEN	MD		09/11/2014	4.060	4,960,000	0	6,938,209
706109033	BALTIMORE	MD		12/21/2012	4.250	0	3,032,825	14,069,107
706109498	BALTIMORE	MD		06/12/2014	4.190	35,950,000	0	84,865,676
706109402	BETHESDA	MD		04/03/2014	4.910	37,985,000	0	74,499,934
706109034	FREDERICK	MD		12/21/2012	4.250	0	1,637,557	13,939,523
706109644	GAITHERSBURG	MD		12/12/2014	5.000	733,543	0	966,311
706109661	PHOENIX	MD		12/12/2014	5.000	1,650,470	0	2,220,119
706109035	PIKESVILLE	MD		12/21/2012	4.250	0	1,885,388	8,280,316
706108980	SILVER SPRING	MD		12/12/2012	3.650	0	765,386	22,702,763
706109528	SILVER SPRING	MD		08/13/2014	4.410	13,000,000	0	19,199,739
706109532	SILVER SPRING	MD		08/13/2014	4.470	3,507,000	0	5,261,359
706109032	CADILLAC	MI		12/21/2012	4.250	0	1,567,983	3,260,508
706109031	MARQUETTE	MI		12/21/2012	4.250	0	1,648,438	8,021,645
706109663	ANDOVER	MN		12/12/2014	5.000	876,175	0	1,716,451
706109606	MINNEAPOLIS	MN		11/21/2014	1.510	23,550,000	0	36,481,136
706109258	CHARLOTTE	NC		01/23/2014	4.310	17,630,000	0	25,832,073
706109449	CHARLOTTE	NC		03/06/2014	3.640	1,526,250	0	2,321,445
706109611	CHARLOTTE	NC		09/18/2014	3.600	10,450,000	0	14,729,783
706109442	RALEIGH	NC		02/28/2014	1.760	9,558,000	0	12,285,834
706109462	RALEIGH	NC		03/10/2014	3.700	14,660,300	0	26,821,900
706109463	RALEIGH	NC		04/09/2014	1.810	10,168,900	0	13,819,985
706109464	RALEIGH	NC		04/09/2014	1.810	8,986,300	0	12,203,792
706109465	RALEIGH	NC		04/09/2014	1.810	3,370,410	0	4,502,614
706109003	ENGLEWOOD	NJ		01/14/2013	3.650	0	122,119	10,830,881
706105975	HILLSBOROUGH	NJ		07/07/2005	4.990	0	150	28,701,740
706109379	JERSEY CITY	NJ		02/18/2014	3.710	12,900,000	0	17,472,557
706109691	LAKEWOOD	NJ		12/09/2014	3.030	4,700,000	0	9,439,269

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
706109393	LYNDHURST	NJ		06/04/2014	3.590	20,505,000	0	27,521,665
706109109	RARITAN	NJ		01/15/2014	3.890	16,905,000	7,245,000	36,549,479
706109554	SADDLE BROOK	NJ		12/12/2014	4.000	25,000,000	0	46,768,748
750009681	AMSTERDAM	NLD		11/26/2014	1.460	150,839,601	0	233,345,843
706109702	LAS VEGAS	NV		12/12/2014	5.000	1,202,194	0	1,760,042
706109384	LONG ISLAND CITY	NY		03/10/2014	4.820	91,515,813	0	194,615,628
706108891	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,879
706108892	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,879
706108893	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,880
706108894	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,879
706108895	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,879
706108896	NEW YORK	NY		01/23/2014	4.000	2,631,111	0	4,334,879
706109354	NEW YORK	NY		01/07/2014	3.700	145,745,455	0	413,373,190
706109520	NEW YORK	NY		06/27/2014	3.630	35,940,000	0	59,471,104
706109613	NEW YORK	NY		10/08/2014	3.910	12,525,000	0	28,878,799
706109693	NEW YORK	NY		10/31/2014	1.510	77,500,000	0	286,300,027
706109696	NEW YORK	NY		10/08/2014	2.910	6,250,000	0	33,563,542
706109706	NEW YORK	NY		12/30/2014	3.800	115,385,000	0	189,473,434
706109381	YONKERS	NY		07/10/2014	4.930	31,690,000	0	164,486,465
706108190	YONKERS	NY		09/30/2009	8.000	0	9,639,325	141,008,229
706109028	CINCINNATI	OH		08/15/2014	4.220	10,670,000	0	14,232,058
706109245	COLUMBUS	OH		07/31/2014	3.840	11,022,000	0	18,156,470
706109596	FAIRFIELD	OH		09/23/2014	3.890	3,914,636	0	5,264,244
706109600	HAMILTON	OH		09/23/2014	3.890	5,756,364	0	7,744,609
706109641	MEDINA	OH		12/12/2014	5.000	346,395	0	460,170
706109654	MEDINA	OH		12/12/2014	5.000	641,849	0	1,432,514
706109648	SOLON	OH		12/12/2014	5.000	122,257	0	143,113
706109664	TULSA	OK		12/12/2014	5.000	611,285	0	800,557
706109495	BEAVERTON	OR		06/18/2014	4.680	8,325,000	0	12,067,353
706109497	BEAVERTON	OR		06/30/2014	3.870	2,403,907	0	3,262,402
706100945	CLACKAMAS	OR		10/27/1995	7.630	0	0	12,605,131
706109535	CLACKAMAS	OR		09/03/2014	4.030	6,200,000	0	10,285,590
706109394	CORVALLIS	OR		03/03/2014	4.300	4,789,145	0	5,537,483
706109507	HAPPY VALLEY	OR		06/30/2014	3.900	2,054,100	0	2,809,465
706109106	PORTLAND	OR		07/03/2013	3.250	0	132,118	20,859,749
706109199	PORTLAND	OR		08/06/2013	2.540	0	7,441,199	27,228,973
706109510	PORTLAND	OR		06/04/2014	4.120	8,967,900	0	15,065,555
706109296	BETHLEHEM	PA		10/27/2014	5.590	20,640,000	0	27,501,405
706109711	BLUE BELL	PA		12/15/2014	1.760	7,600,000	0	13,411,765
706109395	PHILADELPHIA	PA		01/31/2014	4.400	22,610,000	0	34,951,089
706109645	HILTON HEAD ISLAND	SC		12/12/2014	5.000	876,175	0	1,187,594
706109733	LA VERGNE	TN		12/15/2014	1.950	4,555,824	0	5,777,333
706109551	ARLINGTON	TX		07/31/2014	3.550	2,082,362	0	3,136,948
706109015	AUSTIN	TX		12/14/2012	3.780	0	98,198	9,837,871
706109488	AUSTIN	TX		05/08/2014	1.960	15,648,249	0	25,317,907
706109494	AUSTIN	TX		05/12/2014	1.910	9,900,000	0	12,197,947
706109707	AUSTIN	TX		10/30/2014	3.750	26,140,000	0	35,930,273
706109543	CARROLLTON	TX		07/31/2014	3.550	3,481,980	0	5,237,678
706109546	CARROLLTON	TX		07/31/2014	3.550	3,652,665	0	5,274,919
706109548	CARROLLTON	TX		07/31/2014	3.550	5,461,929	0	8,015,357
706109386	DALLAS	TX		03/17/2014	3.610	23,298,630	0	38,944,873
706109519	DALLAS	TX		05/29/2014	1.910	12,048,700	0	14,578,293
706109544	DALLAS	TX		07/31/2014	3.550	8,022,209	0	11,135,116
706109636	DALLAS	TX		12/12/2014	5.000	652,038	0	847,818
706109689	DALLAS	TX		10/10/2014	1.660	27,540,000	0	39,281,612
706109651	FORT WORTH	TX		12/12/2014	5.000	896,552	0	1,607,851
706109646	FRISCO	TX		12/12/2014	5.000	560,344	0	880,112
706109406	GEORGETOWN	TX		05/01/2014	3.590	40,415,000	0	76,537,797
706109459	GRAPEVINE	TX		05/01/2014	3.040	4,200,000	0	6,779,037
706109593	GRAPEVINE	TX		08/28/2014	1.910	19,800,000	0	24,194,653
706109640	GRAPEVINE	TX		12/12/2014	5.000	2,037,618	0	2,839,778
706109209	HOUSTON	TX		10/15/2013	5.200	0	8,705,566	23,570,257
706109400	HOUSTON	TX		04/03/2014	4.230	17,150,100	0	31,222,113
706109538	HOUSTON	TX		07/31/2014	4.410	24,465,543	0	37,358,168
706109576	HOUSTON	TX		08/15/2014	1.910	10,415,253	0	15,492,054

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
706109577	HOUSTON	TX		08/15/2014	3.210	45,091,317	0	67,070,587
706109602	HOUSTON	TX		09/10/2014	1.810	19,600,000	0	30,630,128
706109639	HOUSTON	TX		12/12/2014	5.000	529,781	0	767,482
706109686	HOUSTON	TX		10/21/2014	3.180	12,088,098	0	16,910,434
706109545	IRVING	TX		07/31/2014	3.550	5,905,711	0	8,194,140
706109552	IRVING	TX		07/31/2014	3.550	4,779,188	0	6,630,241
706109650	KATY	TX		12/12/2014	5.000	1,039,185	0	1,394,420
706109642	LUBBOCK	TX		12/12/2014	5.000	815,047	0	1,157,500
706109643	MANSFIELD	TX		12/12/2014	5.000	387,148	0	705,532
706109570	SAN ANTONIO	TX		09/04/2014	3.790	10,020,000	0	14,737,349
706109638	SAN ANTONIO	TX		12/12/2014	5.000	733,543	0	955,240
706109302	SUGAR LAND	TX		02/21/2014	4.500	4,309,642	0	6,318,237
706109489	THE COLONY	TX		04/29/2014	3.300	7,330,000	0	13,861,656
749000068	LONDON	GBR		03/28/2014	3.500	103,943,808	0	0
706109713	SALT LAKE CITY	UT		12/12/2014	3.260	1,127,460	0	1,634,631
706109102	ALEXANDRIA	VA		05/28/2013	3.510	0	427,697	30,000,713
706108833	ARLINGTON	VA		08/08/2012	4.740	0	23,603,782	50,743,720
706109470	ARLINGTON	VA		05/21/2014	4.650	32,162,500	0	42,850,553
706109649	GLEN ALLEN	VA		12/12/2014	5.000	122,257	0	168,050
706109484	HAMPTON	VA		03/31/2014	1.760	18,620,000	0	24,537,754
706109397	NORFOLK	VA		03/31/2014	1.810	12,820,000	0	17,210,584
706109581	STERLING	VA		09/10/2014	2.660	11,250,000	0	28,367,482
706109398	VIRGINIA BEACH	VA		03/17/2014	4.410	8,793,000	0	12,491,567
706109637	VIRGINIA BEACH	VA		12/12/2014	5.000	652,038	0	924,920
706109330	AUBURN	WA		02/03/2014	4.300	6,119,836	0	8,979,856
706109450	BELLEVUE	WA		06/11/2014	4.980	8,500,598	7,544,741	66,915,370
706109631	BELLEVUE	WA		11/06/2014	3.600	43,980,735	0	74,912,046
706109632	BELLEVUE	WA		11/06/2014	2.260	16,276,250	0	24,970,682
706109478	BOTHELL	WA		03/14/2014	3.330	15,252,050	0	22,061,406
706109504	BOTHELL	WA		08/18/2014	4.340	4,008,000	0	6,027,463
706109603	BOTHELL	WA		10/06/2014	3.560	24,500,000	0	38,807,250
706109168	ISSAQUAH	WA		11/13/2013	5.650	0	7,108,358	37,617,294
706109391	KIRKLAND	WA		03/20/2014	4.750	7,700,000	0	10,568,254
706109332	LONGVIEW	WA		02/03/2014	4.300	10,674,732	0	15,364,602
706108817	REDMOND	WA		02/15/2013	4.240	0	6,265,946	36,938,779
706109684	REDMOND	WA		10/15/2014	3.700	24,200,000	0	33,068,995
706109685	REDMOND	WA		10/15/2014	1.910	6,050,000	0	8,267,249
706107522	SEATTLE	WA		10/04/2007	6.380	0	1,000	31,927,208
706108845	SEATTLE	WA		09/12/2012	5.050	0	0	116,361,878
706109265	SEATTLE	WA		10/25/2013	5.230	0	11,202,723	24,838,378
706109319	SEATTLE	WA		07/09/2014	4.880	53,315,000	0	72,298,851
706109454	SEATTLE	WA		04/01/2014	4.660	3,359,700	0	5,197,681
706109487	SEATTLE	WA		06/03/2014	3.440	17,620,000	0	27,040,985
706109321	VANCOUVER	WA		02/03/2014	4.300	7,650,619	0	10,171,435
706109331	YELM	WA		02/03/2014	4.300	5,512,512	0	7,141,796
0599999. Mortgages in good standing - Commercial mortgages-all other						4,349,402,984	243,973,716	9,279,280,635
0899999. Total Mortgages in good standing						4,788,635,789	245,729,716	10,186,581,417
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1399999. Restructured mortgages - Commercial mortgages-all other						5,416,085	370,885	23,865,440

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
1699999. Total - Restructured Mortgages						5,416,085	370,885	23,865,440
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						4,794,051,875	246,100,602	10,210,446,858

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717609251	ALTHEIMER	AR		05/12/2004	07/09/2014	225,000	0	0	0	0	0	0	112,500	112,500	0	0	0
717609295	ALTHEIMER	AR		07/16/2004	01/08/2014	50,000	0	0	0	0	0	0	50,000	50,000	0	0	0
717609837	HELENA	AR		07/13/2007	03/07/2014	2,750,187	0	0	0	0	0	0	2,750,187	2,750,187	0	0	0
717609174	HUMNOKE	AR		01/26/2004	06/16/2014	480,244	0	0	0	0	0	0	443,225	443,225	0	0	0
717610181	HUMNOKE	AR		06/10/2010	12/05/2014	376,147	0	0	0	0	0	0	330,395	330,395	0	0	0
717609585	PORTLAND	AR		02/23/2006	05/02/2014	536,296	0	0	0	0	0	0	524,885	524,885	0	0	0
706107705	SCOTTSDALE	AZ		01/25/2008	09/30/2014	31,681,399	0	0	0	0	0	0	30,595,584	30,595,584	0	0	0
717609409	BAKERSFIELD	CA		05/24/2005	10/09/2014	2,020,000	0	0	0	0	0	0	1,835,000	1,835,000	0	0	0
717608633	BRAWLEY	CA		07/28/1999	07/01/2014	900,000	0	0	0	0	0	0	887,500	887,500	0	0	0
706105341	CHINO	CA		11/16/2004	11/18/2014	24,237,037	0	0	0	0	0	0	23,490,842	23,490,842	0	0	0
706105034	CITY OF INDUSTRY	CA		07/15/2004	06/16/2014	3,178,928	0	0	0	0	0	0	3,085,811	3,085,811	0	0	0
706105427	COMPTON	CA		07/20/2004	05/02/2014	5,156,917	0	0	0	0	0	0	5,110,501	5,110,501	0	0	0
706106608	CUPERTINO	CA		06/30/2006	07/31/2014	20,828,276	0	0	0	0	0	0	20,572,621	20,572,621	0	0	0
717609202	DELANO	CA		03/08/2004	03/20/2014	1,878,428	0	0	0	0	0	0	1,805,593	1,805,593	0	0	0
717609979	ELK GROVE	CA		08/18/2008	12/18/2014	7,057,895	0	0	0	0	0	0	6,697,895	6,697,895	0	0	0
706105426	FOUNTAIN VALLEY	CA		07/21/2004	08/05/2014	4,285,809	0	0	0	0	0	0	4,219,132	4,219,132	0	0	0
706107986	FRESNO	CA		07/10/2008	12/22/2014	28,020,164	0	0	0	0	0	0	27,562,988	27,562,988	0	0	0
717505784	FRESNO	CA		10/20/1994	04/14/2014	9,801	0	0	0	0	0	0	9,801	9,801	0	0	0
706106369	FULLERTON	CA		12/30/2005	07/16/2014	4,336,064	0	(6,131)	0	0	(6,131)	0	4,239,619	4,239,619	0	0	0
706105445	IRVINE	CA		07/08/2004	06/06/2014	2,853,820	0	0	0	0	0	0	2,795,250	2,795,250	0	0	0
706105997	IRVINE	CA		09/30/2006	02/12/2014	8,876,004	0	1,157	0	0	1,157	0	8,841,772	8,864,332	0	22,560	22,560
706108227	LOS ANGELES	CA		11/12/2009	10/17/2014	0	0	(181,054)	0	0	(181,054)	0	5,430,892	5,408,323	0	(22,569)	(22,569)
717609831	LOST HILLS	CA		08/08/2007	09/25/2014	87,029,500	0	0	0	0	0	0	87,029,500	87,029,500	0	0	0
717700060	MERCED	CA		07/14/1994	01/10/2014	102,664	0	0	0	0	0	0	102,664	102,664	0	0	0
717700188	MERCED	CA		05/26/1995	12/31/2014	173,288	0	0	0	0	0	0	118,286	118,286	0	0	0
706108164	MIRA LOMA	CA		04/29/2009	04/15/2014	107,500,000	0	0	0	0	0	0	107,500,000	107,500,000	0	0	0
706108102	MODESTO	CA		10/16/2008	12/22/2014	84,445,960	0	(278,285)	0	0	(278,285)	0	82,719,853	82,439,068	0	(280,785)	(280,785)
706109114	MODESTO	CA		04/30/2013	12/22/2014	15,196,000	0	0	0	0	0	0	15,196,000	15,196,000	0	0	0
706105425	NORWALK	CA		07/21/2004	10/03/2014	5,053,228	0	0	0	0	0	0	4,951,690	4,951,690	0	0	0
706105424	RIVERSIDE	CA		07/15/2004	08/14/2014	3,900,002	0	0	0	0	0	0	3,839,327	3,839,327	0	0	0
717700127	RIVERSIDE	CA		12/22/1994	04/02/2014	102,302	0	0	0	0	0	0	102,302	102,302	0	0	0
706108077	SAN DIEGO	CA		11/12/2008	12/05/2014	10,034,221	0	0	0	0	0	0	10,034,221	10,034,221	0	0	0
706103724	SAN JOSE	CA		12/01/1999	12/08/2014	542,657	0	0	0	0	0	0	46,846	46,846	0	0	0
706105711	SAN JOSE	CA		05/17/2005	10/07/2014	10,624,987	0	0	0	0	0	0	10,402,760	10,402,760	0	0	0
717609347	SOLEDAD	CA		12/08/2004	12/31/2014	1,000,000	0	0	0	0	0	0	0	0	0	0	0
717608554	TRAVER	CA		04/02/1999	01/14/2014	180,000	0	0	0	0	0	0	180,000	180,000	0	0	0
717505744	TULARE	CA		05/26/1994	03/21/2014	9,632	0	0	0	0	0	0	9,632	9,632	0	0	0
717609296	UKIAH	CA		06/30/2004	04/16/2014	3,400,000	0	0	0	0	0	0	3,200,000	3,200,000	0	0	0
706108225	WALNUT	CA		11/12/2009	10/17/2014	12,531,522	0	0	0	0	0	0	12,293,708	12,293,708	0	0	0
717609301	BYERS	CO		11/18/2004	07/09/2014	50,000	0	0	0	0	0	0	25,000	25,000	0	0	0
717505798	FORT MORGAN	CO		10/21/1994	04/08/2014	10,069	0	0	0	0	0	0	10,069	10,069	0	0	0
717610276	KARVAL	CO		10/12/2010	07/02/2014	753,510	0	0	0	0	0	0	733,514	733,514	0	0	0
717609427	KEENESBURG	CO		08/11/2005	02/14/2014	724,486	0	0	0	0	0	0	724,486	724,486	0	0	0
706105365	LITTLETON	CO		06/02/2004	06/02/2014	11,654,780	0	0	0	0	0	0	11,445,885	11,445,885	0	0	0
706107824	LITTLETON	CO		01/25/2008	09/30/2014	5,827,657	0	0	0	0	0	0	5,678,881	5,678,881	0	0	0
717609411	ORDWAY	CO		07/26/2005	12/31/2014	252,471	0	0	0	0	0	0	252,471	252,471	0	0	0
717610180	SAGUACHE	CO		05/17/2010	07/01/2014	1,687,124	0	0	0	0	0	0	1,641,377	1,641,377	0	0	0
717610234	SPRINGFIELD	CO		10/12/2010	07/02/2014	3,267,473	0	0	0	0	0	0	3,267,473	3,267,473	0	0	0
717610205	WALSH	CO		06/30/2010	07/22/2014	479,735	0	0	0	0	0	0	390,706	390,706	0	0	0
706105821	OLD GREENWICH	CT		03/29/2005	04/16/2014	35,278,033	0	0	0	0	0	0	35,100,984	35,100,984	0	0	0
739004993	OXFORD	CT		02/12/1986	02/28/2014	6,439	0	0	0	0	0	0	5,440	5,440	0	0	0
739003194	ALTAMONTE SPRINGS	FL		10/31/1985	05/29/2014	9,763	0	0	0	0	0	0	8,106	8,106	0	0	0
717609674	ARCADIA	FL		11/29/2006	12/04/2014	4,199,992	0	0	0	0	0	0	3,849,991	3,849,991	0	0	0
717610591	ARCADIA	FL		01/07/2013	12/04/2014	4,577,100	0	0	0	0	0	0	4,396,425	4,396,425	0	0	0
717609809	BELLE GLADE	FL		07/06/2007	03/13/2014	8,774,765	0	0	0	0	0	0	8,774,765	8,774,765	0	0	0
717609220	GROVELAND	FL		04/02/2004	04/29/2014	1,674,000	0	0	0	0	0	0	1,647,000	1,647,000	0	0	0
734548254	JACKSONVILLE	FL		03/28/1997	09/15/2014	44,995	0	0	0	0	0	0	38,904	38,904	0	0	0
717610191	KENANSVILLE	FL		07/19/2010	03/21/2014	2,595,351	0	0	0	0	0	0	2,595,351	2,595,351	0	0	0
706102895	LAKE MARY	FL		09/10/1999	08/18/2014	2,219,150	0	0	0	0	0	0	1,991,855	1,991,855	0	0	0
706105418	LAND O LAKES	FL		07/27/2004	08/08/2014	13,862,596	0	0	0	0	0	0	13,649,696	13,649,696	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105419	LAND O LAKES	FL		06/14/2005	08/08/2014	5,392,817	0	0	0	0	0	0	5,304,337	5,304,337	0	0	0
706105847	LAND O LAKES	FL		05/20/2005	07/28/2014	1,808,755	0	(15,622)	0	0	(15,622)	0	1,766,037	1,745,229	0	(20,808)	(20,808)
706107665	MIAMI LAKES	FL		12/19/2007	02/03/2014	10,216,923	0	0	0	0	0	0	10,192,245	10,192,245	0	0	0
739091633	MIDDLEBURG	FL		05/15/1990	11/18/2014	6,006	0	0	0	0	0	0	988	988	0	0	0
706107738	OLDSMAR	FL		01/08/2008	12/31/2014	42,463,823	0	0	0	0	0	0	41,118,599	41,118,599	0	0	0
706105731	VENICE	FL		03/09/2005	07/28/2014	9,355,626	0	(80,803)	0	0	(80,803)	0	9,134,671	9,027,041	0	(107,630)	(107,630)
706106245	VENICE	FL		12/01/2005	07/28/2014	984,637	0	(9,046)	0	0	(9,046)	0	961,157	949,105	0	(12,052)	(12,052)
706103393	ATLANTA	GA		04/23/1999	05/13/2014	472,440	0	0	0	0	0	0	95,565	95,565	0	0	0
706108115	ATLANTA	GA		11/13/2008	08/12/2014	9,156,242	0	0	0	0	0	0	9,067,987	9,067,987	0	0	0
706109252	LAWRENCEVILLE	GA		08/16/2013	10/03/2014	39,725,500	0	0	0	0	0	0	39,402,637	39,402,637	0	0	0
706106768	MARIETTA	GA		09/06/2006	10/01/2014	4,202,057	0	0	0	0	0	0	4,136,919	4,136,919	0	0	0
703000178	ARLINGTON HEIGHTS	IL		01/01/2013	05/01/2014	17,000,000	0	0	0	0	0	0	17,000,000	17,000,000	0	0	0
717609746	BEARDSTOWN	IL		03/01/2007	01/14/2014	629,493	0	0	0	0	0	0	597,666	597,666	0	0	0
717610136	CHADWICK	IL		09/30/2009	01/23/2014	508,898	0	0	0	0	0	0	508,898	508,898	0	0	0
706105904	CHICAGO	IL		05/13/2005	05/27/2014	28,882,403	0	0	0	0	0	0	28,599,167	28,599,167	0	0	0
706106374	CHICAGO	IL		12/30/2005	12/05/2014	2,146,781	0	11,924	0	0	11,924	0	1,855,756	1,855,756	0	0	0
706109521	CHICAGO	IL		06/26/2014	12/31/2014	0	0	0	0	0	0	0	8,100,000	8,100,000	0	0	0
706109522	CHICAGO	IL		06/26/2014	12/31/2014	0	0	0	0	0	0	0	2,835,000	2,835,000	0	0	0
706109523	CHICAGO	IL		06/26/2014	12/31/2014	0	0	0	0	0	0	0	4,680,000	4,680,000	0	0	0
717608425	GILSON	IL		07/02/1998	11/10/2014	296,359	0	0	0	0	0	0	241,321	241,321	0	0	0
717608449	GREENFIELD	IL		11/03/1998	03/14/2014	58,219	0	0	0	0	0	0	58,219	58,219	0	0	0
706107160	HIGHLAND PARK	IL		03/22/2007	03/17/2014	14,196,854	0	0	0	0	0	0	14,151,147	14,151,147	0	0	0
717609575	JACKSONVILLE	IL		01/23/2006	05/07/2014	4,050,843	0	0	0	0	0	0	3,945,048	3,945,048	0	0	0
717609576	JACKSONVILLE	IL		01/23/2006	05/07/2014	1,124,011	0	0	0	0	0	0	1,092,755	1,092,755	0	0	0
706107825	LEMONT	IL		01/25/2008	09/30/2014	12,311,626	0	0	0	0	0	0	11,996,472	11,996,472	0	0	0
717700108	MACOUPIN	IL		12/05/1994	07/08/2014	14,946	0	0	0	0	0	0	3,541	3,541	0	0	0
706108113	MOUNT PROSPECT	IL		11/13/2008	08/12/2014	22,470,165	0	0	0	0	0	0	22,253,581	22,253,581	0	0	0
706106716	NAPERVILLE	IL		08/01/2006	11/13/2014	5,823,268	0	0	0	0	0	0	5,757,165	5,757,165	0	0	0
717700288	JENNINGS	IN		02/02/1996	07/25/2014	94,442	0	0	0	0	0	0	85,779	85,779	0	0	0
717610223	LOWELL	IN		11/24/2010	07/31/2014	491,609	0	0	0	0	0	0	481,536	481,536	0	0	0
706103440	OLATHE	KS		06/10/1999	06/04/2014	302,422	0	0	0	0	0	0	51,132	51,132	0	0	0
717609667	TRIBUNE	KS		11/21/2006	08/20/2014	1,012,933	0	0	0	0	0	0	984,871	984,871	0	0	0
717609668	TRIBUNE	KS		11/21/2006	08/20/2014	1,494,636	0	0	0	0	0	0	1,453,866	1,453,866	0	0	0
717610309	TRIBUNE	KS		02/23/2011	08/20/2014	362,574	0	0	0	0	0	0	342,385	342,385	0	0	0
706107828	WICHITA	KS		01/25/2008	09/30/2014	4,314,707	0	0	0	0	0	0	4,204,556	4,204,556	0	0	0
706107161	BURLINGTON	MA		03/22/2007	03/17/2014	12,077,549	0	0	0	0	0	0	12,038,665	12,038,665	0	0	0
706107162	LYNNFIELD	MA		03/22/2007	03/17/2014	11,859,137	0	0	0	0	0	0	11,820,957	11,820,957	0	0	0
706108114	MANSFIELD	MA		11/13/2008	08/12/2014	8,502,225	0	0	0	0	0	0	8,420,274	8,420,274	0	0	0
706105311	MASHPEE	MA		03/24/2004	01/16/2014	11,347,396	0	0	0	0	0	0	11,307,160	11,307,160	0	0	0
706106255	NORWOOD	MA		12/09/2005	03/31/2014	13,951,361	0	0	0	0	0	0	13,870,748	13,870,748	0	0	0
706105487	WELLESLEY HILLS	MA		07/22/2004	07/07/2014	938,467	0	0	0	0	0	0	866,112	866,112	0	0	0
700226448	BETHESDA	MD		09/01/2011	04/03/2014	933,751	0	(4,455)	0	0	(4,455)	0	919,027	819,030	0	(99,997)	(99,997)
706107623	KENSINGTON	MD		09/26/2007	11/25/2014	14,661,948	0	0	0	0	0	0	14,414,329	14,414,329	0	0	0
706108433	KENSINGTON	MD		12/20/2010	11/25/2014	3,057,317	0	0	0	0	0	0	3,006,722	3,006,722	0	0	0
706107830	PHOENIX	MD		01/25/2008	09/30/2014	7,844,922	0	0	0	0	0	0	7,644,647	7,644,647	0	0	0
706106387	ROCKVILLE	MD		12/30/2005	07/09/2014	9,185,423	0	(2,715)	0	0	(2,715)	0	8,961,519	8,959,699	0	(1,820)	(1,820)
706105516	SILVER SPRING	MD		07/01/2004	06/05/2014	12,037,154	0	0	0	0	0	0	11,935,926	11,935,926	0	0	0
706107976	CHIHUAHUA	MEX		06/19/2008	12/09/2014	41,615,331	0	0	0	0	0	0	40,529,318	40,529,318	0	0	0
706107275	JUAREZ	MEX		10/31/2007	12/09/2014	61,219,280	0	0	0	0	0	0	59,587,939	59,587,939	0	0	0
717610224	LITCHFIELD	MI		09/03/2010	09/19/2014	1,087,290	0	0	0	0	0	0	1,061,924	1,061,924	0	0	0
706106514	NORTHVILLE	MI		06/07/2006	07/22/2014	5,129,627	0	0	0	0	0	0	5,026,352	5,026,352	0	0	0
706107829	ANDOVER	MN		01/25/2008	09/30/2014	4,034,532	0	0	0	0	0	0	3,931,533	3,931,533	0	0	0
706102566	HOPKINS	MN		03/11/1998	02/21/2014	9,750,326	0	0	0	0	0	0	9,558,057	9,558,057	0	0	0
734592485	MINNEAPOLIS	MN		05/30/1997	11/18/2014	7,793	0	0	0	0	0	0	1,538	1,538	0	0	0
733579802	OSSEO	MN		04/20/1995	05/09/2014	4,001	0	0	0	0	0	0	125	125	0	0	0
706105388	SAINT PAUL	MN		05/24/2004	07/17/2014	9,870,000	0	0	0	0	0	0	9,870,000	9,870,000	0	0	0
717608588	WALNUT GROVE	MN		05/17/1999	01/08/2014	325,971	0	0	0	0	0	0	325,971	325,971	0	0	0
706105638	COLUMBIA	MO		12/02/2004	12/01/2014	3,421,977	0	(92)	0	0	(92)	0	2,961,565	2,961,565	0	0	0
717609869	ITTA BENA	MS		09/14/2007	07/08/2014	1,222,529	0	0	0	0	0	0	1,145,831	1,145,831	0	0	0
717608438	ROBINSONVILLE	MS		06/26/1998	10/09/2014	1,242,006	0	0	0	0	0	0	1,028,996	1,028,996	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717610280	TUNICA	MS		01/11/2011	04/30/2014	1,856,672	0	0	0	0	0	0	1,811,858	1,811,858	0	0	0
717609273	CIRCLE	MT		08/09/2004	09/24/2014	713,178	0	0	0	0	0	0	699,594	699,594	0	0	0
717608590	OTTER	MT		03/31/1999	01/07/2014	52,362	0	0	0	0	0	0	52,362	52,362	0	0	0
717609413	LA MOURE	ND		05/06/2005	07/02/2014	713,098	0	0	0	0	0	0	701,806	701,806	0	0	0
717608593	CARROLL	NE		05/13/1999	10/10/2014	339,863	0	0	0	0	0	0	293,417	293,417	0	0	0
717700007	HAYES/LINCOLN	NE		09/12/1994	01/08/2014	49,871	0	0	0	0	0	0	49,871	49,871	0	0	0
717610209	OMAHA	NE		07/26/2010	01/16/2014	361,530	0	0	0	0	0	0	354,563	354,563	0	0	0
717610002	ORD	NE		08/28/2008	07/01/2014	1,190,858	0	0	0	0	0	0	1,177,568	1,177,568	0	0	0
717505686	PHELPS	NE		06/21/1994	01/08/2014	100,453	0	0	0	0	0	0	100,453	100,453	0	0	0
717609412	SPRINGFIELD	NE		05/25/2005	12/31/2014	500,000	0	0	0	0	0	0	500,000	500,000	0	0	0
706104895	CARLSTADT	NJ		02/17/2004	02/06/2014	6,716,797	0	0	0	0	0	0	6,687,853	6,687,853	0	0	0
706105083	CARLSTADT	NJ		08/19/2003	11/14/2014	10,859,071	0	0	0	0	0	0	10,271,289	10,271,289	0	0	0
706106254	LAKEWOOD	NJ		01/23/2006	12/09/2014	6,282,726	0	0	0	0	0	0	5,542,806	5,542,806	0	0	0
706108673	MOUNT HOLLY	NJ		01/13/2012	12/16/2014	14,250,000	0	0	0	0	0	0	14,250,000	14,250,000	0	0	0
706105084	NORTH BERGEN	NJ		12/18/2003	05/16/2014	3,408,166	0	0	0	0	0	0	3,374,397	3,374,397	0	0	0
733513189	PRINCETON	NJ		06/29/1994	07/15/2014	192,413	0	0	0	0	0	0	186,036	186,036	0	0	0
706105826	RANDOLPH	NJ		06/09/2005	12/12/2014	30,094,688	0	0	0	0	0	0	28,913,123	28,913,123	0	0	0
706107163	RANDOLPH	NJ		03/22/2007	03/17/2014	11,706,250	0	0	0	0	0	0	11,668,562	11,668,562	0	0	0
706108904	RANDOLPH	NJ		11/06/2012	12/12/2014	4,862,721	0	0	0	0	0	0	4,731,236	4,731,236	0	0	0
706105825	SADDLE BROOK	NJ		06/09/2005	12/12/2014	12,671,448	0	0	0	0	0	0	12,173,947	12,173,947	0	0	0
706108905	SADDLE BROOK	NJ		11/02/2012	12/12/2014	4,862,721	0	0	0	0	0	0	4,731,236	4,731,236	0	0	0
706107831	LAS VEGAS	NV		01/25/2008	09/30/2014	3,025,899	0	0	0	0	0	0	2,948,650	2,948,650	0	0	0
706106784	LAS VEGAS	NV		12/26/2006	12/04/2014	13,685,492	0	0	0	0	0	0	12,003,673	12,003,673	0	0	0
706105591	ALBANY	NY		10/07/2004	08/07/2014	748,858	0	0	0	0	0	0	714,519	714,519	0	0	0
706105682	ALBANY	NY		10/07/2004	08/07/2014	1,610,299	0	0	0	0	0	0	1,536,459	1,536,459	0	0	0
706105683	ALBANY	NY		10/07/2004	08/07/2014	1,003,844	0	0	0	0	0	0	957,813	957,813	0	0	0
706101184	NEW YORK	NY		04/08/1997	03/27/2014	2,988,667	0	0	0	0	0	0	2,988,667	2,988,667	0	0	0
706104552	NEW YORK	NY		05/02/2002	05/01/2014	11,762,785	0	0	0	0	0	0	11,414,896	11,414,896	0	0	0
706105684	NEW YORK	NY		11/29/2004	10/31/2014	71,722,551	0	0	0	0	0	0	69,797,589	69,797,589	0	0	0
706106467	NEW YORK	NY		06/15/2006	11/20/2014	29,210,108	0	0	0	0	0	0	28,618,702	28,618,702	0	0	0
706107646	NEW YORK	NY		07/24/2008	11/18/2014	22,879,143	0	0	0	0	0	0	22,416,368	22,416,368	0	0	0
706108206	NEW YORK	NY		11/05/2009	10/31/2014	14,883,431	0	0	0	0	0	0	14,613,782	14,613,782	0	0	0
706108733	NEW YORK	NY		03/09/2012	10/09/2014	6,250,000	0	0	0	0	0	0	6,250,000	6,250,000	0	0	0
706108190	YONKERS	NY		09/30/2009	07/11/2014	14,067,685	0	(171,880)	0	0	(171,880)	0	23,288,076	23,184,428	0	(103,648)	(103,648)
706106726	AKRON	OH		08/30/2006	04/15/2014	11,325,000	0	0	0	0	0	0	11,325,000	11,325,000	0	0	0
717608591	ITHACA	OH		04/14/1999	07/08/2014	336,351	0	0	0	0	0	0	326,530	326,530	0	0	0
717609336	MANSFIELD	OH		07/08/2005	03/26/2014	818,945	0	0	0	0	0	0	818,945	818,945	0	0	0
717608615	WEST LIBERTY	OH		04/27/1999	04/30/2014	400,859	0	0	0	0	0	0	400,859	400,859	0	0	0
706107832	TULSA	OK		01/25/2008	09/30/2014	3,810,391	0	0	0	0	0	0	3,713,114	3,713,114	0	0	0
706107806	BEAVERTON	OR		12/27/2007	07/02/2014	5,734,940	0	0	0	0	0	0	5,605,291	5,605,291	0	0	0
706102182	CLACKAMAS	OR		06/19/1998	09/03/2014	3,211,981	0	0	0	0	0	0	3,143,165	3,143,165	0	0	0
717608865	EUGENE	OR		08/30/2001	01/05/2015	14,000,000	0	0	0	0	0	0	14,000,000	14,000,000	0	0	0
703000235	PORTLAND	OR		01/01/2013	09/17/2014	22,161,324	0	(536,828)	0	0	(536,828)	0	21,304,697	21,169,844	0	(134,853)	(134,853)
731197491	PITTSBURGH	PA		08/31/1983	12/29/2014	26,389	0	0	0	0	0	0	26,389	26,389	0	0	0
706106843	UPPER DARBY	PA		12/12/2006	03/31/2014	3,245,032	0	0	0	0	0	0	3,228,822	3,228,822	0	0	0
717609805	DYERSBURG	TN		06/21/2007	06/23/2014	243,303	0	0	0	0	0	0	148,566	148,566	0	0	0
717609406	PORTLAND	TN		07/14/2005	11/07/2014	382,186	0	0	0	0	0	0	370,294	370,294	0	0	0
717610228	PORTLAND	TN		08/11/2010	11/07/2014	783,173	0	0	0	0	0	0	767,229	767,229	0	0	0
706105373	AUSTIN	TX		06/28/2004	07/07/2014	3,780,615	0	0	0	0	0	0	3,698,789	3,698,789	0	0	0
717609292	CRYSTAL CITY	TX		08/24/2004	07/09/2014	475,750	0	0	0	0	0	0	454,125	454,125	0	0	0
706102731	HOUSTON	TX		05/28/1998	02/28/2014	10,025,098	0	0	0	0	0	0	9,948,952	9,948,952	0	0	0
706106954	HOUSTON	TX		12/14/2006	05/20/2014	1,577,819	0	0	0	0	0	0	1,543,682	1,543,682	0	0	0
717608341	MULESHOE	TX		04/29/1998	04/24/2014	64,940	0	0	0	0	0	0	59,468	59,468	0	0	0
706102666	STAFFORD	TX		05/28/1998	05/16/2014	11,025,586	0	0	0	0	0	0	10,755,438	10,755,438	0	0	0
706105135	ALEXANDRIA	VA		08/05/2004	08/20/2014	8,884,472	0	0	0	0	0	0	8,732,419	8,732,419	0	0	0
706107266	ALEXANDRIA	VA		06/06/2007	08/20/2014	1,097,377	0	0	0	0	0	0	1,078,325	1,078,325	0	0	0
706105699	FAIRFAX	VA		11/01/2005	11/05/2014	5,277,294	0	0	0	0	0	0	5,118,456	5,118,456	0	0	0
706106386	STERLING	VA		12/30/2005	09/17/2014	9,276,508	0	14,837	0	0	14,837	0	8,823,624	8,823,624	0	0	0
706105713	VIRGINIA BEACH	VA		04/19/2005	06/04/2014	5,053,342	0	0	0	0	0	0	4,953,909	4,953,909	0	0	0
706107772	VIRGINIA BEACH	VA		02/21/2008	06/04/2014	1,117,972	0	0	0	0	0	0	1,092,557	1,092,557	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706105523	WINCHESTER	VA		07/01/2004	05/05/2014	379,562	0	0	0	0	0	0	164,021	164,021	0	0	0
706105533	BOTHELL	WA		08/16/2004	08/18/2014	4,259,422	0	0	0	0	0	0	4,149,717	4,149,717	0	0	0
706109297	BOTHELL	WA		10/08/2013	12/30/2014	4,725,000	0	0	0	0	0	0	4,725,000	4,725,000	0	0	0
706100526	EVERETT	WA		05/16/1994	05/12/2014	113,902	0	0	0	0	0	0	38,449	38,449	0	0	0
706104162	EVERETT	WA		07/05/2002	05/12/2014	660,552	0	0	0	0	0	0	641,959	641,959	0	0	0
706106370	KENT	WA		12/30/2005	07/18/2014	3,463,916	0	3,877	0	0	3,877	0	3,386,295	3,393,461	0	7,166	7,166
706100527	KIRKLAND	WA		03/18/1994	03/17/2014	156,917	0	0	0	0	0	0	78,950	78,950	0	0	0
706102911	KIRKLAND	WA		07/29/1998	03/17/2014	331,242	0	0	0	0	0	0	321,164	321,164	0	0	0
717610292	MESA	WA		12/27/2010	01/02/2014	466,498	0	0	0	0	0	0	466,498	466,498	0	0	0
706103617	REDMOND	WA		08/03/1999	08/14/2014	178,015	0	0	0	0	0	0	22,749	22,749	0	0	0
706105415	RENTON	WA		06/22/2004	04/02/2014	4,717,699	0	0	0	0	0	0	4,632,765	4,632,765	0	0	0
717608702	ROYAL CITY	WA		03/15/2000	12/10/2014	353,872	0	0	0	0	0	0	201,909	201,909	0	0	0
706106311	SEATAC	WA		03/03/2006	12/31/2014	14,008,736	0	0	0	0	0	0	13,730,633	13,730,633	0	0	0
706107851	SEATAC	WA		04/30/2008	12/31/2014	83,026,803	0	0	0	0	0	0	81,477,078	81,477,078	0	0	0
706100583	SEATTLE	WA		08/03/1994	09/25/2014	17,067,696	0	0	0	0	0	0	12,111,856	12,111,856	0	0	0
706105805	SEATTLE	WA		01/13/2006	10/31/2014	16,124,905	0	0	0	0	0	0	15,843,347	15,843,347	0	0	0
706106368	SEATTLE	WA		12/30/2005	06/11/2014	7,017,740	0	(2,122)	0	0	(2,122)	0	6,861,505	6,861,505	0	0	0
706106445	SEATTLE	WA		01/31/2006	06/30/2014	29,349,344	0	9,667	0	0	9,667	0	29,359,011	29,400,000	0	40,989	40,989
706108926	SEATTLE	WA		10/15/2012	04/01/2014	8,206,437	0	0	0	0	0	0	8,206,437	8,206,437	0	0	0
717609287	BUFFALO	WY		12/01/2004	07/22/2014	775,000	0	0	0	0	0	0	700,000	700,000	0	0	0
717610387	OSAGE	WY		10/12/2011	02/11/2014	1,261,216	0	0	0	0	0	0	1,247,583	1,247,583	0	0	0
717610394	OSAGE	WY		10/12/2011	02/11/2014	1,264,377	0	0	0	0	0	0	1,251,783	1,251,783	0	0	0
0199999. Mortgages closed by repayment						1,703,882,336	0	(1,247,569)	0	0	(1,247,569)	0	1,694,921,920	1,694,208,473	0	(713,447)	(713,447)
717609512	FOLEY	AL		12/07/2005		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717610497	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	96,000	96,000	0	0	0
717610568	FOLEY	AL		09/17/2012		0	0	0	0	0	0	0	141,920	141,920	0	0	0
717610759	FOLEY	AL		12/04/2013		0	0	0	0	0	0	0	116,800	116,800	0	0	0
717609251	ALTHEIMER	AR		05/12/2004		0	0	0	0	0	0	0	112,500	112,500	0	0	0
717610473	ALTHEIMER	AR		05/11/2012		0	0	0	0	0	0	0	28,519	28,519	0	0	0
717609778	CHERRY VALLEY	AR		04/05/2007		0	0	0	0	0	0	0	13,165	13,165	0	0	0
717610178	CHERRY VALLEY	AR		06/08/2010		0	0	0	0	0	0	0	16,560	16,560	0	0	0
717609824	DES ARC	AR		07/13/2007		0	0	0	0	0	0	0	54,988	54,988	0	0	0
717610639	DES ARC	AR		03/15/2013		0	0	0	0	0	0	0	966,667	966,667	0	0	0
717610676	DUMAS	AR		10/10/2013		0	0	0	0	0	0	0	258,506	258,506	0	0	0
706109010	FAYETTEVILLE	AR		12/07/2012		0	0	0	0	0	0	0	169,952	169,952	0	0	0
717609588	HARRISBURG	AR		03/16/2006		0	0	0	0	0	0	0	19,343	19,343	0	0	0
717609821	HARRISBURG	AR		06/06/2007		0	0	0	0	0	0	0	13,744	13,744	0	0	0
717609174	HUMNOKE	AR		01/26/2004		0	0	0	0	0	0	0	37,019	37,019	0	0	0
717610181	HUMNOKE	AR		06/10/2010		0	0	0	0	0	0	0	45,752	45,752	0	0	0
717700315	JEFFERSON	AR		02/29/1996		0	0	0	0	0	0	0	74,732	74,732	0	0	0
706108618	JONESBORO	AR		09/29/2011		0	0	0	0	0	0	0	93,644	93,644	0	0	0
717610407	MARIANNA	AR		12/13/2011		0	0	0	0	0	0	0	71,766	71,766	0	0	0
717610300	MARION	AR		01/14/2011		0	0	0	0	0	0	0	16,190	16,190	0	0	0
717609787	MARVELL	AR		05/03/2007		0	0	0	0	0	0	0	16,493	16,493	0	0	0
717610329	MARVELL	AR		04/07/2011		0	0	0	0	0	0	0	7,850	7,850	0	0	0
717609802	PINE BLUFF	AR		06/15/2007		0	0	0	0	0	0	0	26,283	26,283	0	0	0
717610555	PINE BLUFF	AR		08/31/2012		0	0	0	0	0	0	0	164,700	164,700	0	0	0
717609506	PORTLAND	AR		10/28/2005		0	0	0	0	0	0	0	64,217	64,217	0	0	0
717609585	PORTLAND	AR		02/23/2006		0	0	0	0	0	0	0	11,412	11,412	0	0	0
717609704	PORTLAND	AR		11/14/2006		0	0	0	0	0	0	0	26,442	26,442	0	0	0
717610474	PORTLAND	AR		08/14/2012		0	0	0	0	0	0	0	73,762	73,762	0	0	0
717700441	PRAIRIE	AR		07/25/1996		0	0	0	0	0	0	0	13,500	13,500	0	0	0
717610219	SEARCY	AR		09/01/2010		0	0	0	0	0	0	0	31,709	31,709	0	0	0
706108617	SPRINGDALE	AR		09/29/2011		0	0	0	0	0	0	0	94,619	94,619	0	0	0
717610464	WEST MEMPHIS	AR		02/10/2012		0	0	0	0	0	0	0	19,748	19,748	0	0	0
717610607	WILMOT	AR		12/07/2012		0	0	0	0	0	0	0	57,628	57,628	0	0	0
717609697	WYNNE	AR		09/14/2006		0	0	0	0	0	0	0	17,223	17,223	0	0	0
717610217	WYNNE	AR		07/29/2010		0	0	0	0	0	0	0	45,984	45,984	0	0	0
717610500	WYNNE	AR		04/27/2012		0	0	0	0	0	0	0	13,979	13,979	0	0	0
706109260	AVONDALE	AZ		08/29/2013		0	0	0	0	0	0	0	4,959,733	4,959,733	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106910	CHANDLER	AZ		01/16/2007		0	0	0	0	0	0	0	333,094	333,094	0	0	0
706109100	CHANDLER	AZ		05/01/2013		0	0	0	0	0	0	0	394,483	394,483	0	0	0
706108866	GILBERT	AZ		06/29/2012		0	0	0	0	0	0	0	242,249	242,249	0	0	0
706108623	GLENDALE	AZ		09/29/2011		0	0	0	0	0	0	0	3,781,742	3,781,742	0	0	0
706103790	PHOENIX	AZ		01/26/2000		0	0	0	0	0	0	0	360,354	360,354	0	0	0
706106988	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	134,047	134,047	0	0	0
706106989	PHOENIX	AZ		01/09/2007		0	0	0	0	0	0	0	126,961	126,961	0	0	0
706108732	PHOENIX	AZ		03/30/2012		0	0	0	0	0	0	0	540,041	540,041	0	0	0
706109203	PHOENIX	AZ		08/16/2013		0	0	0	0	0	0	0	14,666	14,666	0	0	0
706109205	PHOENIX	AZ		08/16/2013		0	0	0	0	0	0	0	10,808	10,808	0	0	0
706109455	PHOENIX	AZ		03/20/2014		0	0	0	0	0	0	0	154,571	154,571	0	0	0
706109698	PHOENIX	AZ		11/21/2014		0	0	0	0	0	0	0	9,332	9,332	0	0	0
706107301	SCOTTSDALE	AZ		07/31/2007		0	0	0	0	0	0	0	846,494	846,494	0	0	0
706107705	SCOTTSDALE	AZ		01/25/2008		0	0	0	0	0	0	0	1,085,815	1,085,815	0	0	0
706108689	SCOTTSDALE	AZ		02/10/2012		0	0	0	0	0	0	0	315,848	315,848	0	0	0
706107358	TEMPE	AZ		07/16/2007		0	0	0	0	0	0	0	624,021	624,021	0	0	0
706108487	TEMPE	AZ		03/30/2011		0	0	0	0	0	0	0	88,291	88,291	0	0	0
717610173	ACAMPO	CA		07/01/2010		0	0	0	0	0	0	0	54,000	54,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		0	0	0	0	0	0	0	1,007,976	1,007,976	0	0	0
706106565	ALISO VIEJO	CA		06/13/2006		0	0	0	0	0	0	0	327,777	327,777	0	0	0
706107469	ALISO VIEJO	CA		08/21/2007		0	0	0	0	0	0	0	482,247	482,247	0	0	0
706104490	ANAHEIM	CA		12/26/2001		0	0	0	0	0	0	0	289,062	289,062	0	0	0
706104636	ANAHEIM	CA		07/12/2002		0	0	0	0	0	0	0	436,752	436,752	0	0	0
706105097	ANAHEIM	CA		09/09/2003		0	0	0	0	0	0	0	334,068	334,068	0	0	0
706105843	ANAHEIM	CA		04/14/2005		0	0	0	0	0	0	0	311,625	311,625	0	0	0
706109369	ANAHEIM	CA		11/06/2013		0	0	0	0	0	0	0	165,391	165,391	0	0	0
717610177	ARVIN	CA		04/27/2010		0	0	0	0	0	0	0	27,000	27,000	0	0	0
706106798	BAKERSFIELD	CA		11/07/2006		0	0	0	0	0	0	0	266,413	266,413	0	0	0
706108348	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	60,939	60,939	0	0	0
706108349	BAKERSFIELD	CA		08/26/2010		0	0	0	0	0	0	0	142,430	142,430	0	0	0
717609409	BAKERSFIELD	CA		05/24/2005		0	0	0	0	0	0	0	185,000	185,000	0	0	0
717610252	BAKERSFIELD	CA		01/19/2011		0	0	0	0	0	0	0	225,470	225,470	0	0	0
717610368	BAKERSFIELD	CA		12/28/2011		0	0	0	0	0	0	0	35,000	35,000	0	0	0
733487377	BAKERSFIELD	CA		04/11/1994		0	0	0	0	0	0	0	6,412	6,412	0	0	0
706109267	BALDWIN PARK	CA		11/15/2013		0	0	0	0	0	0	0	742,286	742,286	0	0	0
706102660	BELMONT	CA		07/16/1998		0	0	0	0	0	0	0	219,703	219,703	0	0	0
706108604	BENICIA	CA		11/04/2011		0	0	0	0	0	0	0	199,219	199,219	0	0	0
706108208	BERKELEY	CA		09/14/2009		0	0	0	0	0	0	0	563,602	563,602	0	0	0
706108368	BERKELEY	CA		08/12/2010		0	0	0	0	0	0	0	48,130	48,130	0	0	0
717608633	BRAWLEY	CA		07/28/1999		0	0	0	0	0	0	0	12,500	12,500	0	0	0
717610317	BRAWLEY	CA		04/27/2011		0	0	0	0	0	0	0	65,401	65,401	0	0	0
717610516	BRAWLEY	CA		06/25/2012		0	0	0	0	0	0	0	130,707	130,707	0	0	0
717610703	BRAWLEY	CA		06/06/2013		0	0	0	0	0	0	0	50,434	50,434	0	0	0
706108630	BREA	CA		11/14/2011		0	0	0	0	0	0	0	826,366	826,366	0	0	0
706108735	BREA	CA		05/02/2012		0	0	0	0	0	0	0	29,504	29,504	0	0	0
703000285	BURBANK	CA		01/01/2013		0	0	0	0	0	0	0	115,110	115,110	0	0	0
706108751	CALABASAS	CA		07/11/2012		0	0	0	0	0	0	0	169,007	169,007	0	0	0
706107334	CAMARILLO	CA		06/21/2007		0	0	0	0	0	0	0	459,180	459,180	0	0	0
706108828	CANOGA PARK	CA		06/22/2012		0	0	0	0	0	0	0	41,812	41,812	0	0	0
706101194	CARSON	CA		03/20/1997		0	0	0	0	0	0	0	809,917	809,917	0	0	0
706102047	CARSON	CA		07/02/1998		0	0	0	0	0	0	0	141,735	141,735	0	0	0
706105035	CARSON	CA		02/20/2004		0	0	0	0	0	0	0	290,763	290,763	0	0	0
706105360	CARSON	CA		05/20/2004		0	0	0	0	0	0	0	707,149	707,149	0	0	0
706105544	CARSON	CA		09/28/2004		0	0	0	0	0	0	0	437,235	437,235	0	0	0
706105733	CARSON	CA		02/07/2005		0	0	0	0	0	0	0	100,032	100,032	0	0	0
706106049	CARSON	CA		07/14/2005		0	0	0	0	0	0	0	359,257	359,257	0	0	0
706106310	CARSON	CA		12/27/2007		0	0	0	0	0	0	0	1,131,710	1,131,710	0	0	0
706108425	CARSON	CA		12/28/2010		0	0	0	0	0	0	0	1,111,980	1,111,980	0	0	0
706108510	CARSON	CA		08/01/2011		0	0	0	0	0	0	0	138,691	138,691	0	0	0
706108838	CARSON	CA		07/19/2012		0	0	0	0	0	0	0	1,563,712	1,563,712	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108749	CASTRO VALLEY	CA		10/16/2012		0	0	0	0	0	0	0	422,907	422,907	0	0	0
706108545	CERRITOS	CA		07/01/2011		0	0	0	0	0	0	0	1,150,908	1,150,908	0	0	0
717609653	CHICO	CA		08/21/2006		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610469	CHICO	CA		04/26/2012		0	0	0	0	0	0	0	128,000	128,000	0	0	0
706105341	CHINO	CA		11/16/2004		0	0	0	0	0	0	0	746,195	746,195	0	0	0
706106763	CHINO	CA		08/15/2006		0	0	0	0	0	0	0	77,852	77,852	0	0	0
706106805	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	421,929	421,929	0	0	0
706106806	CHINO	CA		08/06/2007		0	0	0	0	0	0	0	462,550	462,550	0	0	0
706107286	CHINO	CA		06/13/2007		0	0	0	0	0	0	0	48,281	48,281	0	0	0
706107401	CHINO	CA		08/08/2007		0	0	0	0	0	0	0	3,109,796	3,109,796	0	0	0
706108087	CHINO	CA		12/02/2008		0	0	0	0	0	0	0	232,532	232,532	0	0	0
706108232	CHINO	CA		12/22/2009		0	0	0	0	0	0	0	300,570	300,570	0	0	0
706108288	CHINO	CA		05/26/2010		0	0	0	0	0	0	0	706,333	706,333	0	0	0
706108441	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	217,393	217,393	0	0	0
706108442	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	108,280	108,280	0	0	0
706108443	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	42,479	42,479	0	0	0
706108447	CHINO	CA		01/03/2011		0	0	0	0	0	0	0	185,326	185,326	0	0	0
706108583	CHINO	CA		10/03/2011		0	0	0	0	0	0	0	190,176	190,176	0	0	0
706108584	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	293,239	293,239	0	0	0
706108585	CHINO	CA		08/15/2011		0	0	0	0	0	0	0	210,711	210,711	0	0	0
706109225	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	158,166	158,166	0	0	0
706109268	CHINO	CA		10/15/2013		0	0	0	0	0	0	0	276,591	276,591	0	0	0
706109496	CHINO	CA		12/03/2014		0	0	0	0	0	0	0	11,851	11,851	0	0	0
706109615	CHINO	CA		10/30/2014		0	0	0	0	0	0	0	19,007	19,007	0	0	0
717610216	CHOWCHILLA	CA		09/17/2010		0	0	0	0	0	0	0	14,903	14,903	0	0	0
706107842	CHULA VISTA	CA		03/19/2008		0	0	0	0	0	0	0	1,610,198	1,610,198	0	0	0
706105099	CITRUS HEIGHTS	CA		09/02/2003		0	0	0	0	0	0	0	362,708	362,708	0	0	0
706105034	CITY OF INDUSTRY	CA		07/15/2004		0	0	0	0	0	0	0	93,117	93,117	0	0	0
706106635	CITY OF INDUSTRY	CA		07/26/2006		0	0	0	0	0	0	0	191,198	191,198	0	0	0
706106790	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	112,166	112,166	0	0	0
706106791	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	114,775	114,775	0	0	0
706106792	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	58,692	58,692	0	0	0
706106793	CITY OF INDUSTRY	CA		10/05/2006		0	0	0	0	0	0	0	508,660	508,660	0	0	0
706107461	CITY OF INDUSTRY	CA		10/04/2007		0	0	0	0	0	0	0	1,525,242	1,525,242	0	0	0
706107519	CITY OF INDUSTRY	CA		11/14/2007		0	0	0	0	0	0	0	284,235	284,235	0	0	0
706107521	CITY OF INDUSTRY	CA		10/01/2007		0	0	0	0	0	0	0	80,756	80,756	0	0	0
706108445	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	383,012	383,012	0	0	0
706108451	CITY OF INDUSTRY	CA		01/06/2011		0	0	0	0	0	0	0	182,125	182,125	0	0	0
706108914	CITY OF INDUSTRY	CA		10/10/2012		0	0	0	0	0	0	0	217,486	217,486	0	0	0
717609808	COLUSA	CA		07/12/2007		0	0	0	0	0	0	0	42,000	42,000	0	0	0
706103223	COMPTON	CA		10/22/1998		0	0	0	0	0	0	0	15,282	15,282	0	0	0
706103639	COMPTON	CA		09/28/1999		0	0	0	0	0	0	0	111,310	111,310	0	0	0
706105427	COMPTON	CA		07/20/2004		0	0	0	0	0	0	0	46,415	46,415	0	0	0
706108509	COMPTON	CA		05/05/2011		0	0	0	0	0	0	0	39,978	39,978	0	0	0
706109274	CONCORD	CA		10/16/2013		0	0	0	0	0	0	0	232,183	232,183	0	0	0
706109290	CORONA	CA		11/06/2013		0	0	0	0	0	0	0	338,415	338,415	0	0	0
706109477	CORONA	CA		06/02/2014		0	0	0	0	0	0	0	118,777	118,777	0	0	0
706108643	CORTE MADERA	CA		11/22/2011		0	0	0	0	0	0	0	533,221	533,221	0	0	0
706108507	COSTA MESA	CA		05/02/2011		0	0	0	0	0	0	0	595,119	595,119	0	0	0
706108523	COSTA MESA	CA		05/12/2011		0	0	0	0	0	0	0	4,667,071	4,667,071	0	0	0
706108714	COSTA MESA	CA		06/21/2012		0	0	0	0	0	0	0	103,003	103,003	0	0	0
706106608	CUPERTINO	CA		06/30/2006		0	0	0	0	0	0	0	255,655	255,655	0	0	0
706109135	CUPERTINO	CA		09/23/2013		0	0	0	0	0	0	0	410,993	410,993	0	0	0
706109586	CUPERTINO	CA		07/31/2014		0	0	0	0	0	0	0	62,704	62,704	0	0	0
717610311	CUTLER	CA		02/28/2011		0	0	0	0	0	0	0	17,831	17,831	0	0	0
706103694	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	81,219	81,219	0	0	0
706103695	CYPRESS	CA		02/24/2000		0	0	0	0	0	0	0	464,107	464,107	0	0	0
706103725	CYPRESS	CA		12/10/1999		0	0	0	0	0	0	0	111,946	111,946	0	0	0
706104527	CYPRESS	CA		04/01/2002		0	0	0	0	0	0	0	418,795	418,795	0	0	0
706106004	CYPRESS	CA		07/14/2005		0	0	0	0	0	0	0	121,286	121,286	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106019	CYPRESS	CA		08/01/2005		0	0	0	0	0	0	0	137,232	137,232	0	0	0
706108057	CYPRESS	CA		09/16/2008		0	0	0	0	0	0	0	248,266	248,266	0	0	0
706109445	CYPRESS	CA		03/27/2014		0	0	0	0	0	0	0	261,760	261,760	0	0	0
706105108	DANVILLE	CA		10/14/2003		0	0	0	0	0	0	0	536,911	536,911	0	0	0
706107231	DANVILLE	CA		05/10/2007		0	0	0	0	0	0	0	259,605	259,605	0	0	0
717610158	DAVIS	CA		07/01/2010		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609202	DELANO	CA		03/08/2004		0	0	0	0	0	0	0	72,835	72,835	0	0	0
717610250	DELANO	CA		04/06/2011		0	0	0	0	0	0	0	1,120,000	1,120,000	0	0	0
717610798	DELANO	CA		03/20/2014		0	0	0	0	0	0	0	27,416	27,416	0	0	0
706107244	DUBLIN	CA		05/30/2007		0	0	0	0	0	0	0	971,385	971,385	0	0	0
717609763	EL CENTRO	CA		03/05/2007		0	0	0	0	0	0	0	44,792	44,792	0	0	0
717610507	EL CENTRO	CA		06/06/2012		0	0	0	0	0	0	0	62,731	62,731	0	0	0
717609979	ELK GROVE	CA		08/18/2008		0	0	0	0	0	0	0	360,000	360,000	0	0	0
717610598	ELK GROVE	CA		11/02/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706106513	ESCONDIDO	CA		06/05/2006		0	0	0	0	0	0	0	110,476	110,476	0	0	0
706109206	ESCONDIDO	CA		08/16/2013		0	0	0	0	0	0	0	30,680	30,680	0	0	0
717610356	EXETER	CA		07/14/2011		0	0	0	0	0	0	0	837,233	837,233	0	0	0
717610512	EXETER	CA		10/11/2012		0	0	0	0	0	0	0	2,333,333	2,333,333	0	0	0
717610722	EXETER	CA		09/12/2013		0	0	0	0	0	0	0	126,667	126,667	0	0	0
717610780	EXETER	CA		12/26/2013		0	0	0	0	0	0	0	600,000	600,000	0	0	0
706106753	FAIR OAKS	CA		09/13/2006		0	0	0	0	0	0	0	316,059	316,059	0	0	0
706106400	FOLSOM	CA		02/27/2006		0	0	0	0	0	0	0	628,406	628,406	0	0	0
706108563	FONTANA	CA		08/01/2011		0	0	0	0	0	0	0	96,114	96,114	0	0	0
706109392	FONTANA	CA		02/07/2014		0	0	0	0	0	0	0	130,644	130,644	0	0	0
706105426	FOUNTAIN VALLEY	CA		07/21/2004		0	0	0	0	0	0	0	66,677	66,677	0	0	0
717609607	FOWLER	CA		07/12/2006		0	0	0	0	0	0	0	425,000	425,000	0	0	0
717610189	FOWLER	CA		09/30/2010		0	0	0	0	0	0	0	1,080,000	1,080,000	0	0	0
717610602	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	431,250	431,250	0	0	0
717610603	FOWLER	CA		02/22/2013		0	0	0	0	0	0	0	210,000	210,000	0	0	0
706107986	FRESNO	CA		07/10/2008		0	0	0	0	0	0	0	457,176	457,176	0	0	0
717610544	FRESNO	CA		02/06/2013		0	0	0	0	0	0	0	28,000	28,000	0	0	0
706106369	FULLERTON	CA		12/30/2005		0	0	0	0	0	0	0	90,314	90,314	0	0	0
706108656	FULLERTON	CA		12/14/2011		0	0	0	0	0	0	0	97,169	97,169	0	0	0
706108832	FULLERTON	CA		06/22/2012		0	0	0	0	0	0	0	44,472	44,472	0	0	0
706109090	GARDEN GROVE	CA		03/20/2013		0	0	0	0	0	0	0	80,513	80,513	0	0	0
706109526	GLENDALE	CA		09/29/2014		0	0	0	0	0	0	0	88,290	88,290	0	0	0
706102237	GOLETA	CA		07/02/1998		0	0	0	0	0	0	0	383,620	383,620	0	0	0
706104376	GOLETA	CA		10/24/2001		0	0	0	0	0	0	0	1,007,960	1,007,960	0	0	0
706104378	GOLETA	CA		11/09/2001		0	0	0	0	0	0	0	297,606	297,606	0	0	0
706105015	GOLETA	CA		10/10/2003		0	0	0	0	0	0	0	1,063,721	1,063,721	0	0	0
706109517	GOLETA	CA		07/24/2014		0	0	0	0	0	0	0	160,899	160,899	0	0	0
717609541	GONZALES	CA		11/28/2005		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717609885	GONZALES	CA		06/09/2008		0	0	0	0	0	0	0	26,942	26,942	0	0	0
717610253	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	28,778	28,778	0	0	0
717610254	GONZALES	CA		12/28/2011		0	0	0	0	0	0	0	37,565	37,565	0	0	0
706107331	GREENBRAE	CA		06/28/2007		0	0	0	0	0	0	0	70,412	70,412	0	0	0
717610297	GREENFIELD	CA		12/22/2010		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717610611	GRIDLEY	CA		12/28/2012		0	0	0	0	0	0	0	220,000	220,000	0	0	0
706108608	HACIENDA HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	425,594	425,594	0	0	0
706106502	HAYWARD	CA		08/08/2006		0	0	0	0	0	0	0	1,147,582	1,147,582	0	0	0
717610789	HEBER	CA		01/16/2014		0	0	0	0	0	0	0	10,493	10,493	0	0	0
717610564	HOLLISTER	CA		12/28/2012		0	0	0	0	0	0	0	72,000	72,000	0	0	0
717610612	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610670	HOLLISTER	CA		06/07/2013		0	0	0	0	0	0	0	20,000	20,000	0	0	0
717609334	HOLT	CA		11/22/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609596	HOLT	CA		04/06/2006		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717610315	HOLT	CA		03/16/2011		0	0	0	0	0	0	0	75,000	75,000	0	0	0
717610599	HOLT	CA		01/02/2013		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609764	HOLTVILLE	CA		05/31/2007		0	0	0	0	0	0	0	58,148	58,148	0	0	0
717700252	IMPERIAL	CA		09/14/1995		0	0	0	0	0	0	0	22,255	22,255	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105445	IRVINE	CA		07/08/2004		0	0	0	0	0	0	0	58,569	58,569	0	0	0
706105997	IRVINE	CA		09/30/2006		0	0	0	0	0	0	0	35,389	35,389	0	0	0
706108997	IRVINE	CA		01/10/2013		0	0	0	0	0	0	0	1,399,971	1,399,971	0	0	0
706109276	IRVINE	CA		12/06/2013		0	0	0	0	0	0	0	734,183	734,183	0	0	0
706109339	IRVINE	CA		01/07/2014		0	0	0	0	0	0	0	1,133,753	1,133,753	0	0	0
706109624	IRVINE	CA		09/23/2014		0	0	0	0	0	0	0	32,387	32,387	0	0	0
706109285	IRWINDALE	CA		10/30/2013		0	0	0	0	0	0	0	54,822	54,822	0	0	0
717609485	KING CITY	CA		11/02/2005		0	0	0	0	0	0	0	1,600,000	1,600,000	0	0	0
717610408	KING CITY	CA		12/20/2011		0	0	0	0	0	0	0	160,000	160,000	0	0	0
717609810	KNIGHTS LANDING	CA		07/09/2007		0	0	0	0	0	0	0	30,000	30,000	0	0	0
732174866	LA HABRA	CA		07/01/1978		0	0	0	0	0	0	0	2,172	2,172	0	0	0
706108417	LA MESA	CA		12/16/2010		0	0	0	0	0	0	0	691,197	691,197	0	0	0
706109359	LA MIRADA	CA		12/23/2013		0	0	0	0	0	0	0	460,192	460,192	0	0	0
706109360	LA PUENTE	CA		12/23/2013		0	0	0	0	0	0	0	255,333	255,333	0	0	0
706106512	LAGUNA NIGUEL	CA		05/19/2006		0	0	0	0	0	0	0	1,101,560	1,101,560	0	0	0
706108842	LAKE FOREST	CA		07/03/2012		0	0	0	0	0	0	0	208,591	208,591	0	0	0
706106594	LIVERMORE	CA		08/17/2006		0	0	0	0	0	0	0	70,557	70,557	0	0	0
717609752	LODI	CA		06/18/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717609753	LODI	CA		06/18/2007		0	0	0	0	0	0	0	960,000	960,000	0	0	0
717609845	LODI	CA		12/31/2007		0	0	0	0	0	0	0	47,778	47,778	0	0	0
706105616	LOMPOC	CA		10/27/2004		0	0	0	0	0	0	0	65,753	65,753	0	0	0
706108118	LONG BEACH	CA		12/03/2008		0	0	0	0	0	0	0	226,038	226,038	0	0	0
706109500	LONG BEACH	CA		06/18/2014		0	0	0	0	0	0	0	281,068	281,068	0	0	0
706108227	LOS ANGELES	CA		11/12/2009		0	0	0	0	0	0	0	94,416	94,416	0	0	0
706106333	LOS ANGELES	CA		03/03/2006		0	0	0	0	0	0	0	1,722,869	1,722,869	0	0	0
706106583	LOS ANGELES	CA		07/27/2006		0	0	0	0	0	0	0	94,800	94,800	0	0	0
706106916	LOS ANGELES	CA		01/26/2007		0	0	0	0	0	0	0	110,624	110,624	0	0	0
706107209	LOS ANGELES	CA		06/19/2007		0	0	0	0	0	0	0	269,476	269,476	0	0	0
706108386	LOS ANGELES	CA		09/29/2010		0	0	0	0	0	0	0	261,510	261,510	0	0	0
706108619	LOS ANGELES	CA		09/29/2011		0	0	0	0	0	0	0	512,771	512,771	0	0	0
706108764	LOS ANGELES	CA		07/09/2012		0	0	0	0	0	0	0	1,753,937	1,753,937	0	0	0
706109451	LOS ANGELES	CA		03/14/2014		0	0	0	0	0	0	0	62,267,871	62,267,871	0	0	0
717610290	MADERA	CA		03/23/2011		0	0	0	0	0	0	0	6,277,800	6,277,800	0	0	0
717610372	MADERA	CA		09/15/2011		0	0	0	0	0	0	0	26,928	26,928	0	0	0
717610567	MADERA	CA		10/12/2012		0	0	0	0	0	0	0	52,000	52,000	0	0	0
717610694	MADERA	CA		07/15/2013		0	0	0	0	0	0	0	70,000	70,000	0	0	0
717700264	MADERA	CA		11/08/1995		0	0	0	0	0	0	0	15,974	15,974	0	0	0
706106924	MARINA	CA		09/10/2007		0	0	0	0	0	0	0	475,776	475,776	0	0	0
717610719	MECCA	CA		07/29/2013		0	0	0	0	0	0	0	63,608	63,608	0	0	0
717700188	MERCED	CA		05/26/1995		0	0	0	0	0	0	0	55,002	55,002	0	0	0
706108289	MIRA LOMA	CA		05/25/2010		0	0	0	0	0	0	0	70,235	70,235	0	0	0
706108415	MIRA LOMA	CA		10/20/2010		0	0	0	0	0	0	0	1,012,857	1,012,857	0	0	0
706108554	MIRA LOMA	CA		05/18/2011		0	0	0	0	0	0	0	679,873	679,873	0	0	0
706108925	MIRA LOMA	CA		12/11/2012		0	0	0	0	0	0	0	333,266	333,266	0	0	0
706108102	MODESTO	CA		10/16/2008		0	0	0	0	0	0	0	1,447,822	1,447,822	0	0	0
706108362	MOUNTAIN VIEW	CA		09/30/2010		0	0	0	0	0	0	0	391,759	391,759	0	0	0
706109350	MOUNTAIN VIEW	CA		11/07/2013		0	0	0	0	0	0	0	196,047	196,047	0	0	0
717610236	NAPA	CA		11/01/2010		0	0	0	0	0	0	0	260,000	260,000	0	0	0
717610237	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610238	NAPA	CA		01/19/2011		0	0	0	0	0	0	0	220,000	220,000	0	0	0
717610453	NAPA	CA		02/02/2012		0	0	0	0	0	0	0	264,000	264,000	0	0	0
706107681	NATIONAL CITY	CA		01/15/2008		0	0	0	0	0	0	0	1,223,678	1,223,678	0	0	0
706105402	NEWARK	CA		09/03/2004		0	0	0	0	0	0	0	519,363	519,363	0	0	0
706107149	NEWARK	CA		05/03/2007		0	0	0	0	0	0	0	75,577	75,577	0	0	0
706107065	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	180,617	180,617	0	0	0
706107066	NEWPORT BEACH	CA		03/08/2007		0	0	0	0	0	0	0	256,840	256,840	0	0	0
706107196	NEWPORT BEACH	CA		05/31/2007		0	0	0	0	0	0	0	16,856	16,856	0	0	0
706109112	NORTH HOLLYWOOD	CA		06/24/2013		0	0	0	0	0	0	0	475,999	475,999	0	0	0
706103991	NORWALK	CA		12/28/2000		0	0	0	0	0	0	0	384,863	384,863	0	0	0
706105425	NORWALK	CA		07/21/2004		0	0	0	0	0	0	0	101,538	101,538	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108569	NOVATO	CA		08/11/2011		0	0	0	0	0	0	0	91,817	91,817	0	0	0
706105560	OAKLAND	CA		09/30/2004		0	0	0	0	0	0	0	224,731	224,731	0	0	0
717609745	OAKVILLE	CA		12/20/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
706105820	ONTARIO	CA		03/18/2005		0	0	0	0	0	0	0	1,935,374	1,935,374	0	0	0
706106307	ONTARIO	CA		12/19/2005		0	0	0	0	0	0	0	734,235	734,235	0	0	0
706108088	ONTARIO	CA		12/02/2008		0	0	0	0	0	0	0	70,321	70,321	0	0	0
706108331	ONTARIO	CA		07/08/2010		0	0	0	0	0	0	0	1,679,791	1,679,791	0	0	0
706108448	ONTARIO	CA		02/01/2014		0	0	0	0	0	0	0	62,163	62,163	0	0	0
706108449	ONTARIO	CA		02/01/2014		0	0	0	0	0	0	0	59,249	59,249	0	0	0
706108482	ONTARIO	CA		02/14/2011		0	0	0	0	0	0	0	99,280	99,280	0	0	0
706108536	ONTARIO	CA		06/03/2011		0	0	0	0	0	0	0	10,347,592	10,347,592	0	0	0
706108711	ONTARIO	CA		03/23/2012		0	0	0	0	0	0	0	50,644	50,644	0	0	0
706108726	ONTARIO	CA		03/01/2012		0	0	0	0	0	0	0	3,150,382	3,150,382	0	0	0
706108983	ONTARIO	CA		11/19/2012		0	0	0	0	0	0	0	24,640	24,640	0	0	0
706109103	ONTARIO	CA		05/15/2013		0	0	0	0	0	0	0	70,117	70,117	0	0	0
706109172	ONTARIO	CA		06/21/2013		0	0	0	0	0	0	0	329,828	329,828	0	0	0
706109289	ONTARIO	CA		11/13/2013		0	0	0	0	0	0	0	32,930	32,930	0	0	0
717610576	ORANGE COVE	CA		10/01/2012		0	0	0	0	0	0	0	25,000	25,000	0	0	0
717609899	OROVILLE	CA		09/27/2007		0	0	0	0	0	0	0	700,104	700,104	0	0	0
717610215	OXNARD	CA		09/30/2010		0	0	0	0	0	0	0	105,917	105,917	0	0	0
706106754	PACIFIC PALISADES	CA		09/13/2006		0	0	0	0	0	0	0	222,207	222,207	0	0	0
706106919	PACIFICA	CA		12/28/2006		0	0	0	0	0	0	0	72,219	72,219	0	0	0
706108954	PALMDALE	CA		12/20/2012		0	0	0	0	0	0	0	250,494	250,494	0	0	0
706108048	PALO ALTO	CA		12/01/2008		0	0	0	0	0	0	0	273,980	273,980	0	0	0
706108516	PALO ALTO	CA		10/12/2011		0	0	0	0	0	0	0	139,004	139,004	0	0	0
706108830	PARAMOUNT	CA		06/22/2012		0	0	0	0	0	0	0	51,875	51,875	0	0	0
717608894	PASO ROBLES	CA		04/03/2002		0	0	0	0	0	0	0	40,000	40,000	0	0	0
706108572	PICO RIVERA	CA		07/13/2011		0	0	0	0	0	0	0	239,428	239,428	0	0	0
706109264	PICO RIVERA	CA		08/28/2013		0	0	0	0	0	0	0	90,851	90,851	0	0	0
706106814	RANCHO CORDOVA	CA		11/29/2006		0	0	0	0	0	0	0	115,548	115,548	0	0	0
706108629	RANCHO CUCAMONGA	CA		11/17/2011		0	0	0	0	0	0	0	661,084	661,084	0	0	0
706108685	RANCHO CUCAMONGA	CA		03/07/2012		0	0	0	0	0	0	0	164,423	164,423	0	0	0
706108847	RANCHO CUCAMONGA	CA		12/06/2012		0	0	0	0	0	0	0	736,270	736,270	0	0	0
706109063	RANCHO CUCAMONGA	CA		06/28/2013		0	0	0	0	0	0	0	1,090,076	1,090,076	0	0	0
706109240	RANCHO MIRAGE	CA		09/27/2013		0	0	0	0	0	0	0	338,657	338,657	0	0	0
706108188	REDLANDS	CA		06/05/2009		0	0	0	0	0	0	0	1,617,861	1,617,861	0	0	0
706109512	REDLANDS	CA		06/05/2014		0	0	0	0	0	0	0	274,447	274,447	0	0	0
706106889	REDONDO BEACH	CA		11/06/2006		0	0	0	0	0	0	0	496,963	496,963	0	0	0
717610255	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	9,456	9,456	0	0	0
717610269	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	15,366	15,366	0	0	0
717610270	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	25,059	25,059	0	0	0
717610271	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	28,368	28,368	0	0	0
717610272	RIVERDALE	CA		12/27/2010		0	0	0	0	0	0	0	173,600	173,600	0	0	0
706105424	RIVERSIDE	CA		07/15/2004		0	0	0	0	0	0	0	60,674	60,674	0	0	0
706106804	RIVERSIDE	CA		10/05/2006		0	0	0	0	0	0	0	133,062	133,062	0	0	0
706107619	ROSEVILLE	CA		10/24/2007		0	0	0	0	0	0	0	366,964	366,964	0	0	0
706108171	ROWLAND HEIGHTS	CA		05/05/2009		0	0	0	0	0	0	0	2,117,212	2,117,212	0	0	0
706108229	ROWLAND HEIGHTS	CA		11/12/2009		0	0	0	0	0	0	0	69,047	69,047	0	0	0
706108607	ROWLAND HEIGHTS	CA		09/01/2011		0	0	0	0	0	0	0	1,115,323	1,115,323	0	0	0
706109269	ROWLAND HEIGHTS	CA		09/20/2013		0	0	0	0	0	0	0	212,622	212,622	0	0	0
706109286	ROWLAND HEIGHTS	CA		10/30/2013		0	0	0	0	0	0	0	41,923	41,923	0	0	0
717609546	RUTHERFORD	CA		04/17/2006		0	0	0	0	0	0	0	68,966	68,966	0	0	0
717609599	RUTHERFORD	CA		04/18/2006		0	0	0	0	0	0	0	625,000	625,000	0	0	0
717609624	RUTHERFORD	CA		06/30/2006		0	0	0	0	0	0	0	68,966	68,966	0	0	0
717609801	RUTHERFORD	CA		04/25/2007		0	0	0	0	0	0	0	431,040	431,040	0	0	0
717609820	RUTHERFORD	CA		08/27/2007		0	0	0	0	0	0	0	400,000	400,000	0	0	0
717609843	RUTHERFORD	CA		12/31/2007		0	0	0	0	0	0	0	241,448	241,448	0	0	0
717610388	RUTHERFORD	CA		11/02/2011		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610632	RUTHERFORD	CA		12/21/2012		0	0	0	0	0	0	0	90,000	90,000	0	0	0
706104533	SACRAMENTO	CA		07/02/2002		0	0	0	0	0	0	0	398,445	398,445	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107200	SACRAMENTO	CA		05/04/2007		0	0	0	0	0	0	0	338,611	338,611	0	0	0
706108600	SACRAMENTO	CA		08/11/2011		0	0	0	0	0	0	0	277,165	277,165	0	0	0
717609889	SAINT HELENA	CA		12/27/2007		0	0	0	0	0	0	0	140,000	140,000	0	0	0
717610314	SAINT HELENA	CA		03/24/2011		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717608782	SALINAS	CA		07/20/2001		0	0	0	0	0	0	0	27,269	27,269	0	0	0
717610256	SALINAS	CA		07/14/2011		0	0	0	0	0	0	0	10,347	10,347	0	0	0
717610349	SALINAS	CA		07/01/2011		0	0	0	0	0	0	0	162,448	162,448	0	0	0
717609699	SAN ARDO	CA		12/28/2006		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706107753	SAN DIEGO	CA		03/28/2008		0	0	0	0	0	0	0	462,283	462,283	0	0	0
706108762	SAN DIEGO	CA		07/10/2012		0	0	0	0	0	0	0	679,759	679,759	0	0	0
706108924	SAN DIEGO	CA		10/26/2012		0	0	0	0	0	0	0	851,267	851,267	0	0	0
706108930	SAN DIEGO	CA		12/20/2012		0	0	0	0	0	0	0	1,093,558	1,093,558	0	0	0
706108931	SAN DIEGO	CA		11/28/2012		0	0	0	0	0	0	0	2,696,883	2,696,883	0	0	0
706108984	SAN DIEGO	CA		02/07/2013		0	0	0	0	0	0	0	528,451	528,451	0	0	0
706106495	SAN FRANCISCO	CA		08/09/2006		0	0	0	0	0	0	0	501,231	501,231	0	0	0
706106850	SAN FRANCISCO	CA		11/09/2006		0	0	0	0	0	0	0	672,811	672,811	0	0	0
706108466	SAN FRANCISCO	CA		04/01/2011		0	0	0	0	0	0	0	660,904	660,904	0	0	0
706108522	SAN FRANCISCO	CA		06/07/2011		0	0	0	0	0	0	0	588,879	588,879	0	0	0
706108543	SAN FRANCISCO	CA		06/16/2011		0	0	0	0	0	0	0	541,937	541,937	0	0	0
706108752	SAN FRANCISCO	CA		07/19/2012		0	0	0	0	0	0	0	342,873	342,873	0	0	0
706108836	SAN FRANCISCO	CA		08/02/2012		0	0	0	0	0	0	0	1,030,806	1,030,806	0	0	0
706108837	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	5,462	5,462	0	0	0
706108841	SAN FRANCISCO	CA		09/06/2012		0	0	0	0	0	0	0	6,069	6,069	0	0	0
706108849	SAN FRANCISCO	CA		08/03/2012		0	0	0	0	0	0	0	390,676	390,676	0	0	0
706109073	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	124,656	124,656	0	0	0
706109075	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	260,293	260,293	0	0	0
706109077	SAN FRANCISCO	CA		05/01/2013		0	0	0	0	0	0	0	193,207	193,207	0	0	0
706109099	SAN FRANCISCO	CA		04/08/2013		0	0	0	0	0	0	0	817,891	817,891	0	0	0
706109115	SAN FRANCISCO	CA		06/17/2013		0	0	0	0	0	0	0	121,763	121,763	0	0	0
706109118	SAN FRANCISCO	CA		08/05/2013		0	0	0	0	0	0	0	445,755	445,755	0	0	0
706109128	SAN FRANCISCO	CA		06/18/2013		0	0	0	0	0	0	0	32,239	32,239	0	0	0
706109257	SAN FRANCISCO	CA		10/03/2013		0	0	0	0	0	0	0	102,038	102,038	0	0	0
706109300	SAN FRANCISCO	CA		12/03/2013		0	0	0	0	0	0	0	350,391	350,391	0	0	0
703000212	SAN JOSE	CA		01/01/2013		0	0	0	0	0	0	0	17,241,076	15,800,974	0	(1,440,103)	(1,440,103)
706103724	SAN JOSE	CA		12/01/1999		0	0	0	0	0	0	0	495,812	495,812	0	0	0
706104491	SAN JOSE	CA		12/26/2001		0	0	0	0	0	0	0	335,757	335,757	0	0	0
706105711	SAN JOSE	CA		05/17/2005		0	0	0	0	0	0	0	222,227	222,227	0	0	0
706106343	SAN JOSE	CA		06/01/2006		0	0	0	0	0	0	0	100,105	100,105	0	0	0
706107047	SAN JOSE	CA		03/28/2007		0	0	0	0	0	0	0	260,690	260,690	0	0	0
706107073	SAN JOSE	CA		03/13/2007		0	0	0	0	0	0	0	234,460	234,460	0	0	0
706108299	SAN JOSE	CA		09/13/2010		0	0	0	0	0	0	0	267,169	267,169	0	0	0
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	371,728	371,728	0	0	0
706109558	SAN MATEO	CA		08/26/2014		0	0	0	0	0	0	0	35,338	35,338	0	0	0
706107354	SAN RAFAEL	CA		09/17/2007		0	0	0	0	0	0	0	395,474	395,474	0	0	0
706108547	SANTA ANA	CA		11/02/2011		0	0	0	0	0	0	0	1,243,538	1,243,538	0	0	0
706108978	SANTA ANA	CA		05/20/2013		0	0	0	0	0	0	0	653,397	653,397	0	0	0
706102086	SANTA BARBARA	CA		07/30/1997		0	0	0	0	0	0	0	288,242	288,242	0	0	0
706106994	SANTA BARBARA	CA		04/03/2007		0	0	0	0	0	0	0	400,861	400,861	0	0	0
706106630	SANTA CLARA	CA		06/29/2006		0	0	0	0	0	0	0	594,016	594,016	0	0	0
706108032	SANTA CLARA	CA		09/15/2008		0	0	0	0	0	0	0	77,893	77,893	0	0	0
706107932	SANTA FE SPRINGS	CA		04/01/2008		0	0	0	0	0	0	0	170,164	170,164	0	0	0
706108829	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	53,205	53,205	0	0	0
706108831	SANTA FE SPRINGS	CA		06/22/2012		0	0	0	0	0	0	0	54,419	54,419	0	0	0
706109036	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	646,965	646,965	0	0	0
706109051	SANTA FE SPRINGS	CA		02/26/2013		0	0	0	0	0	0	0	477,252	477,252	0	0	0
706109281	SANTA FE SPRINGS	CA		09/25/2013		0	0	0	0	0	0	0	11,330	11,330	0	0	0
706109282	SANTA FE SPRINGS	CA		09/26/2013		0	0	0	0	0	0	0	34,798	34,798	0	0	0
706109283	SANTA FE SPRINGS	CA		09/24/2013		0	0	0	0	0	0	0	40,382	40,382	0	0	0
706109284	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	65,141	65,141	0	0	0
706109287	SANTA FE SPRINGS	CA		10/30/2013		0	0	0	0	0	0	0	27,411	27,411	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706105710	SANTA MONICA	CA		12/21/2004		0	0	0	0	0	0	0	230,810	230,810	0	0	0
706106548	SANTA MONICA	CA		06/29/2006		0	0	0	0	0	0	0	275,526	275,526	0	0	0
706108353	SANTA MONICA	CA		08/26/2010		0	0	0	0	0	0	0	65,776	65,776	0	0	0
706108521	SANTA MONICA	CA		05/12/2011		0	0	0	0	0	0	0	364,019	364,019	0	0	0
706108717	SANTA MONICA	CA		02/28/2012		0	0	0	0	0	0	0	343,447	343,447	0	0	0
706108416	SIMI VALLEY	CA		11/12/2010		0	0	0	0	0	0	0	432,981	432,981	0	0	0
717609347	SOLEDAD	CA		12/08/2004		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610156	SOLEDAD	CA		06/14/2010		0	0	0	0	0	0	0	133,427	133,427	0	0	0
717610682	SOLEDAD	CA		12/26/2013		0	0	0	0	0	0	0	213,606	213,606	0	0	0
717610515	SONOMA	CA		06/25/2012		0	0	0	0	0	0	0	88,000	88,000	0	0	0
717610714	SONOMA	CA		08/01/2013		0	0	0	0	0	0	0	976,000	976,000	0	0	0
706100874	SUNNYVALE	CA		09/14/1995		0	0	0	0	0	0	0	3,178,664	3,178,664	0	0	0
706104860	SYLMAR	CA		12/27/2002		0	0	0	0	0	0	0	485,848	485,848	0	0	0
706108946	TEMECULA	CA		12/20/2012		0	0	0	0	0	0	0	236,953	236,953	0	0	0
706108728	THOUSAND OAKS	CA		05/17/2012		0	0	0	0	0	0	0	3,673,751	3,673,751	0	0	0
733509512	THOUSAND OAKS	CA		05/02/1994		0	0	0	0	0	0	0	6,115	6,115	0	0	0
706107617	TORRANCE	CA		09/27/2007		0	0	0	0	0	0	0	13,399,093	13,399,093	0	0	0
706107171	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	1,791,131	1,791,131	0	0	0
706107211	TRUCKEE	CA		03/30/2007		0	0	0	0	0	0	0	767,033	767,033	0	0	0
706109108	TRUCKEE	CA		02/18/2014		0	0	0	0	0	0	0	657,527	657,527	0	0	0
717700110	TULARE	CA		01/25/1995		0	0	0	0	0	0	0	8,027	8,027	0	0	0
706105107	TUSTIN	CA		10/21/2003		0	0	0	0	0	0	0	1,601,738	1,601,738	0	0	0
717609296	UKIAH	CA		06/30/2004		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717610652	UKIAH	CA		03/07/2013		0	0	0	0	0	0	0	65,000	65,000	0	0	0
706108825	UNION CITY	CA		08/15/2012		0	0	0	0	0	0	0	332,412	332,412	0	0	0
706107014	UPLAND	CA		10/31/2007		0	0	0	0	0	0	0	356,659	356,659	0	0	0
706106755	VALENCIA	CA		09/13/2006		0	0	0	0	0	0	0	498,808	498,808	0	0	0
706104814	VENTURA	CA		01/29/2003		0	0	0	0	0	0	0	634,919	634,919	0	0	0
706107731	VISALIA	CA		02/28/2008		0	0	0	0	0	0	0	79,782	79,782	0	0	0
706105534	VISTA	CA		08/05/2004		0	0	0	0	0	0	0	603,291	603,291	0	0	0
706109008	VISTA	CA		12/20/2012		0	0	0	0	0	0	0	1,090,620	1,090,620	0	0	0
732174813	VISTA	CA		07/01/1978		0	0	0	0	0	0	0	1,925	1,925	0	0	0
706104873	WALNUT	CA		04/01/2003		0	0	0	0	0	0	0	569,051	569,051	0	0	0
706104963	WALNUT	CA		06/12/2003		0	0	0	0	0	0	0	880,035	880,035	0	0	0
706105151	WALNUT	CA		02/02/2004		0	0	0	0	0	0	0	426,766	426,766	0	0	0
706105528	WALNUT	CA		12/02/2004		0	0	0	0	0	0	0	476,237	476,237	0	0	0
706105855	WALNUT	CA		10/06/2005		0	0	0	0	0	0	0	1,013,047	1,013,047	0	0	0
706105856	WALNUT	CA		01/11/2006		0	0	0	0	0	0	0	742,393	742,393	0	0	0
706105909	WALNUT	CA		05/03/2006		0	0	0	0	0	0	0	472,689	472,689	0	0	0
706106322	WALNUT	CA		07/12/2007		0	0	0	0	0	0	0	385,956	385,956	0	0	0
706106598	WALNUT	CA		11/30/2006		0	0	0	0	0	0	0	746,940	746,940	0	0	0
706107956	WALNUT	CA		04/01/2009		0	0	0	0	0	0	0	215,528	215,528	0	0	0
706108225	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	237,814	237,814	0	0	0
706108228	WALNUT	CA		11/12/2009		0	0	0	0	0	0	0	79,509	79,509	0	0	0
706108450	WALNUT	CA		01/06/2011		0	0	0	0	0	0	0	63,483	63,483	0	0	0
706108602	WALNUT	CA		12/06/2011		0	0	0	0	0	0	0	419,803	419,803	0	0	0
706108611	WALNUT	CA		09/01/2011		0	0	0	0	0	0	0	102,254	102,254	0	0	0
706108568	WALNUT CREEK	CA		06/22/2011		0	0	0	0	0	0	0	198,914	198,914	0	0	0
717609724	WASCO	CA		12/28/2006		0	0	0	0	0	0	0	300,000	300,000	0	0	0
717610195	WASCO	CA		07/01/2011		0	0	0	0	0	0	0	480,000	480,000	0	0	0
706108061	WESTMINSTER	CA		11/12/2008		0	0	0	0	0	0	0	136,856	136,856	0	0	0
706108167	WESTMINSTER	CA		05/07/2009		0	0	0	0	0	0	0	1,357,339	1,357,339	0	0	0
717610828	WESTMORLAND	CA		05/19/2014		0	0	0	0	0	0	0	94,700	94,700	0	0	0
706106794	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	113,470	113,470	0	0	0
706106795	WHITTIER	CA		10/05/2006		0	0	0	0	0	0	0	67,821	67,821	0	0	0
732172754	WHITTIER	CA		07/01/1978		0	0	0	0	0	0	0	3,108	3,108	0	0	0
717610757	WILLIAMS	CA		11/25/2013		0	0	0	0	0	0	0	120,000	120,000	0	0	0
717610802	WOODLAND	CA		03/27/2014		0	0	0	0	0	0	0	100,000	100,000	0	0	0
706108950	YUCAIPA	CA		12/20/2012		0	0	0	0	0	0	0	240,338	240,338	0	0	0
706109314	ARVADA	CO		11/27/2013		0	0	0	0	0	0	0	57,211	57,211	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108921	AURORA	CO		08/31/2012		0	0	0	0	0	0	0	109,593	109,593	0	0	0
706108197	BOULDER	CO		07/29/2009		0	0	0	0	0	0	0	183,998	183,998	0	0	0
706108283	BOULDER	CO		06/02/2010		0	0	0	0	0	0	0	318,675	318,675	0	0	0
717609286	BYERS	CO		10/21/2004		0	0	0	0	0	0	0	45,000	45,000	0	0	0
717609301	BYERS	CO		11/18/2004		0	0	0	0	0	0	0	25,000	25,000	0	0	0
706109237	CENTENNIAL	CO		08/20/2013		0	0	0	0	0	0	0	437,852	437,852	0	0	0
706108356	COLORADO SPRINGS	CO		08/26/2010		0	0	0	0	0	0	0	268,543	268,543	0	0	0
706107230	COMMERCE CITY	CO		05/09/2007		0	0	0	0	0	0	0	151,966	151,966	0	0	0
706108565	DENVER	CO		06/30/2011		0	0	0	0	0	0	0	35,739	35,739	0	0	0
706108664	DENVER	CO		11/22/2011		0	0	0	0	0	0	0	485,588	485,588	0	0	0
706109254	DENVER	CO		08/30/2013		0	0	0	0	0	0	0	114,235	114,235	0	0	0
706109313	DENVER	CO		11/27/2013		0	0	0	0	0	0	0	70,710	70,710	0	0	0
717609594	DUBEQUE	CO		03/20/2006		0	0	0	0	0	0	0	167,756	167,756	0	0	0
717609935	DUBEQUE	CO		01/18/2008		0	0	0	0	0	0	0	120,000	120,000	0	0	0
706105899	ENGLEWOOD	CO		06/16/2005		0	0	0	0	0	0	0	280,756	280,756	0	0	0
706107548	ENGLEWOOD	CO		08/24/2007		0	0	0	0	0	0	0	306,066	306,066	0	0	0
706108660	HIGHLANDS RANCH	CO		12/14/2011		0	0	0	0	0	0	0	288,043	288,043	0	0	0
717610276	KARVAL	CO		10/12/2010		0	0	0	0	0	0	0	19,995	19,995	0	0	0
717610799	KEENESBURG	CO		02/14/2014		0	0	0	0	0	0	0	2,954	2,954	0	0	0
717609902	KIM	CO		12/12/2007		0	0	0	0	0	0	0	11,724	11,724	0	0	0
717609641	KIT CARSON	CO		09/29/2006		0	0	0	0	0	0	0	29,286	29,286	0	0	0
706105365	LITTLETON	CO		06/02/2004		0	0	0	0	0	0	0	208,895	208,895	0	0	0
706106633	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	211,072	211,072	0	0	0
706106634	LITTLETON	CO		06/30/2006		0	0	0	0	0	0	0	409,613	409,613	0	0	0
706106758	LITTLETON	CO		09/13/2006		0	0	0	0	0	0	0	313,953	313,953	0	0	0
706107824	LITTLETON	CO		01/25/2008		0	0	0	0	0	0	0	148,776	148,776	0	0	0
717610882	LITTLETON	CO		08/28/2014		0	0	0	0	0	0	0	1,717	1,717	0	0	0
717610248	MATHESON	CO		11/01/2010		0	0	0	0	0	0	0	13,937	13,937	0	0	0
706109253	PARKER	CO		08/30/2013		0	0	0	0	0	0	0	223,731	223,731	0	0	0
717610675	RIFLE	CO		04/05/2013		0	0	0	0	0	0	0	33,896	33,896	0	0	0
717609598	ROGGEN	CO		07/07/2006		0	0	0	0	0	0	0	19,746	19,746	0	0	0
717610180	SAGUACHE	CO		05/17/2010		0	0	0	0	0	0	0	45,747	45,747	0	0	0
717610347	SHERIDAN LAKE	CO		05/16/2011		0	0	0	0	0	0	0	82,674	82,674	0	0	0
717608264	STEAMBOAT SPRINGS	CO		04/29/1998		0	0	0	0	0	0	0	85,792	85,792	0	0	0
717609636	STEAMBOAT SPRINGS	CO		08/17/2006		0	0	0	0	0	0	0	39,420	39,420	0	0	0
717610205	WALSH	CO		06/30/2010		0	0	0	0	0	0	0	89,029	89,029	0	0	0
706106759	WESTMINSTER	CO		09/13/2006		0	0	0	0	0	0	0	224,758	224,758	0	0	0
706108384	DANBURY	CT		09/10/2010		0	0	0	0	0	0	0	1,346,372	1,346,372	0	0	0
706108396	DANBURY	CT		02/23/2011		0	0	0	0	0	0	0	123,365	123,365	0	0	0
706108397	DANBURY	CT		11/29/2011		0	0	0	0	0	0	0	62,604	62,604	0	0	0
706107187	NORWALK	CT		06/08/2007		0	0	0	0	0	0	0	254,260	254,260	0	0	0
706105821	OLD GREENWICH	CT		03/29/2005		0	0	0	0	0	0	0	177,048	177,048	0	0	0
739004993	OXFORD	CT		02/12/1986		0	0	0	0	0	0	0	998	998	0	0	0
706109690	STAMFORD	CT		10/23/2014		0	0	0	0	0	0	0	61,037	61,037	0	0	0
706108713	WEST HARTFORD	CT		06/11/2012		0	0	0	0	0	0	0	2,317,618	2,317,618	0	0	0
703000060	WASHINGTON	DC		01/01/2013		0	0	0	0	0	0	0	810,085	810,085	0	0	0
706101070	WASHINGTON	DC		07/02/1996		0	0	0	0	0	0	0	1,381,639	1,381,639	0	0	0
706101092	WASHINGTON	DC		07/31/1996		0	0	0	0	0	0	0	777,073	777,073	0	0	0
706106113	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	126,016	126,016	0	0	0
706106115	WASHINGTON	DC		09/30/2005		0	0	0	0	0	0	0	164,015	164,015	0	0	0
706106194	WASHINGTON	DC		09/22/2005		0	0	0	0	0	0	0	227,444	227,444	0	0	0
706106450	WASHINGTON	DC		03/27/2006		0	0	0	0	0	0	0	450,216	450,216	0	0	0
706106968	WASHINGTON	DC		12/19/2006		0	0	0	0	0	0	0	559,108	559,108	0	0	0
706107743	WASHINGTON	DC		11/14/2007		0	0	0	0	0	0	0	1,497,252	1,497,252	0	0	0
706108073	WASHINGTON	DC		09/15/2008		0	0	0	0	0	0	0	385,973	385,973	0	0	0
706108279	WASHINGTON	DC		04/16/2010		0	0	0	0	0	0	0	1,768,368	1,768,368	0	0	0
706108312	WASHINGTON	DC		08/12/2010		0	0	0	0	0	0	0	136,691	136,691	0	0	0
706108366	WASHINGTON	DC		09/14/2010		0	0	0	0	0	0	0	1,998,057	1,998,057	0	0	0
706108422	WASHINGTON	DC		12/03/2010		0	0	0	0	0	0	0	275,317	275,317	0	0	0
706108423	WASHINGTON	DC		12/16/2010		0	0	0	0	0	0	0	355,882	355,882	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108437	WASHINGTON	DC		05/02/2011		0	0	0	0	0	0	0	230,807	230,807	0	0	0
706108454	WASHINGTON	DC		01/28/2011		0	0	0	0	0	0	0	759,648	759,648	0	0	0
706108468	WASHINGTON	DC		04/01/2011		0	0	0	0	0	0	0	1,935,600	1,935,600	0	0	0
706108716	WASHINGTON	DC		02/28/2012		0	0	0	0	0	0	0	553,153	553,153	0	0	0
706108839	WASHINGTON	DC		07/26/2012		0	0	0	0	0	0	0	75,128	75,128	0	0	0
706108903	WASHINGTON	DC		11/02/2012		0	0	0	0	0	0	0	617,886	617,886	0	0	0
706108981	WASHINGTON	DC		11/16/2012		0	0	0	0	0	0	0	291,324	291,324	0	0	0
706109111	WASHINGTON	DC		11/03/2014		0	0	0	0	0	0	0	209,298	209,298	0	0	0
706109171	WASHINGTON	DC		06/28/2013		0	0	0	0	0	0	0	250,789	250,789	0	0	0
706109446	WASHINGTON	DC		04/23/2014		0	0	0	0	0	0	0	688,396	688,396	0	0	0
706106480	NEWARK	DE		04/11/2006		0	0	0	0	0	0	0	408,564	408,564	0	0	0
706107395	NEWARK	DE		07/31/2007		0	0	0	0	0	0	0	458,619	458,619	0	0	0
706105579	REHOBOTH BEACH	DE		12/22/2005		0	0	0	0	0	0	0	330,448	330,448	0	0	0
739003194	ALTAMONTE SPRINGS	FL		10/31/1985		0	0	0	0	0	0	0	1,657	1,657	0	0	0
717609674	ARCADIA	FL		11/29/2006		0	0	0	0	0	0	0	350,001	350,001	0	0	0
717610591	ARCADIA	FL		01/07/2013		0	0	0	0	0	0	0	180,675	180,675	0	0	0
706108959	BOYNTON BEACH	FL		12/20/2012		0	0	0	0	0	0	0	199,295	199,295	0	0	0
706106922	CLEARWATER	FL		12/15/2006		0	0	0	0	0	0	0	477,491	477,491	0	0	0
706109173	CLEARWATER	FL		08/26/2013		0	0	0	0	0	0	0	127,852	127,852	0	0	0
706108957	DELTONA	FL		12/20/2012		0	0	0	0	0	0	0	166,206	166,206	0	0	0
706109105	FORT LAUDERDALE	FL		05/02/2013		0	0	0	0	0	0	0	36,750	36,750	0	0	0
717610613	FROSTPROOF	FL		12/31/2012		0	0	0	0	0	0	0	580,000	580,000	0	0	0
706108761	GAINESVILLE	FL		05/16/2012		0	0	0	0	0	0	0	191,851	191,851	0	0	0
706108936	GAINESVILLE	FL		11/16/2012		0	0	0	0	0	0	0	280,178	280,178	0	0	0
717609220	GROVELAND	FL		04/02/2004		0	0	0	0	0	0	0	27,000	27,000	0	0	0
717609434	GROVELAND	FL		08/25/2005		0	0	0	0	0	0	0	295,536	295,536	0	0	0
717610338	GROVELAND	FL		04/25/2011		0	0	0	0	0	0	0	387,175	387,175	0	0	0
717610817	GROVELAND	FL		04/29/2014		0	0	0	0	0	0	0	77,573	77,573	0	0	0
706106393	HIALEAH	FL		12/30/2005		0	0	0	0	0	0	0	113,337	114,954	0	1,617	1,617
706106511	INDIAN HARBOUR BEACH	FL		08/25/2006		0	0	0	0	0	0	0	123,307	123,307	0	0	0
706106210	JACKSONVILLE	FL		11/30/2005		0	0	0	0	0	0	0	1,737,691	1,737,691	0	0	0
706107400	JACKSONVILLE	FL		08/10/2007		0	0	0	0	0	0	0	229,018	229,018	0	0	0
706107477	JACKSONVILLE	FL		03/14/2008		0	0	0	0	0	0	0	712,663	712,663	0	0	0
706109614	JACKSONVILLE	FL		11/04/2014		0	0	0	0	0	0	0	41,396	41,396	0	0	0
733099026	JACKSONVILLE	FL		07/01/1992		0	0	0	0	0	0	0	3,438	3,438	0	0	0
733116534	JACKSONVILLE	FL		10/30/1992		0	0	0	0	0	0	0	4,043	4,043	0	0	0
734548254	JACKSONVILLE	FL		03/28/1997		0	0	0	0	0	0	0	6,092	6,092	0	0	0
734580258	JACKSONVILLE	FL		04/30/1997		0	0	0	0	0	0	0	4,397	4,397	0	0	0
734589588	JACKSONVILLE	FL		05/30/1997		0	0	0	0	0	0	0	9,603	9,603	0	0	0
734655135	JACKSONVILLE	FL		10/24/1997		0	0	0	0	0	0	0	4,174	4,174	0	0	0
734668784	JACKSONVILLE	FL		12/29/1997		0	0	0	0	0	0	0	4,515	4,515	0	0	0
717610033	KENANSVILLE	FL		10/01/2008		0	0	0	0	0	0	0	95,340	95,340	0	0	0
706105669	KISSIMMEE	FL		10/15/2004		0	0	0	0	0	0	0	1,629,188	1,629,188	0	0	0
706102895	LAKE MARY	FL		09/10/1999		0	0	0	0	0	0	0	227,295	227,295	0	0	0
706108803	LAKELAND	FL		05/24/2012		0	0	0	0	0	0	0	196,828	196,828	0	0	0
706105418	LAND O LAKES	FL		07/27/2004		0	0	0	0	0	0	0	212,900	212,900	0	0	0
706105419	LAND O LAKES	FL		06/14/2005		0	0	0	0	0	0	0	88,479	88,479	0	0	0
706105847	LAND O LAKES	FL		05/20/2005		0	0	0	0	0	0	0	27,096	27,096	0	0	0
706108493	LANTANA	FL		03/30/2011		0	0	0	0	0	0	0	399,106	399,106	0	0	0
717610723	LOXAHATCHEE	FL		09/19/2013		0	0	0	0	0	0	0	12,750,000	12,750,000	0	0	0
706108642	MIAMI	FL		11/10/2011		0	0	0	0	0	0	0	3,177,429	3,177,429	0	0	0
706108724	MIAMI	FL		04/11/2012		0	0	0	0	0	0	0	201,714	201,714	0	0	0
706109312	MIAMI	FL		11/27/2013		0	0	0	0	0	0	0	126,795	126,795	0	0	0
706107664	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	1,058,711	1,058,711	0	0	0
706107665	MIAMI LAKES	FL		12/19/2007		0	0	0	0	0	0	0	24,678	24,678	0	0	0
734536303	MIDDLEBURG	FL		09/13/1996		0	0	0	0	0	0	0	2,495	2,495	0	0	0
739091633	MIDDLEBURG	FL		05/15/1990		0	0	0	0	0	0	0	5,018	5,018	0	0	0
700226087	NAPLES	FL		09/01/2011		0	0	0	0	0	0	0	91,437	91,437	0	0	0
706109592	NEPTUNE BEACH	FL		09/30/2014		0	0	0	0	0	0	0	15,853	15,853	0	0	0
706108373	NORTH MIAMI BEACH	FL		10/14/2010		0	0	0	0	0	0	0	564,037	564,037	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706107738	OLDSMAR	FL		01/08/2008		0	0	0	0	0	0	0	1,345,224	1,345,224	0	0	0
706108313	ORLANDO	FL		08/10/2010		0	0	0	0	0	0	0	2,789,265	2,789,265	0	0	0
706108586	OXFORD	FL		07/29/2011		0	0	0	0	0	0	0	452,361	452,361	0	0	0
717610346	PAHOKEE	FL		05/03/2011		0	0	0	0	0	0	0	175,000	175,000	0	0	0
717610449	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	2,586,000	2,586,000	0	0	0
717610468	PALM BEACH	FL		03/30/2012		0	0	0	0	0	0	0	2,586,000	2,586,000	0	0	0
717610874	PALM BEACH	FL		09/15/2014		0	0	0	0	0	0	0	600,000	600,000	0	0	0
703000309	PALM BEACH GARDENS	FL		01/01/2013		0	0	0	0	0	0	0	161,286	161,286	0	0	0
706109213	PALM HARBOR	FL		09/04/2013		0	0	0	0	0	0	0	306,459	306,459	0	0	0
706106879	PANAMA CITY	FL		05/30/2008		0	0	0	0	0	0	0	386,731	386,731	0	0	0
706106391	SARASOTA	FL		12/30/2005		0	0	0	0	0	0	0	323,641	321,951	0	(1,691)	(1,691)
706108413	SEMINOLE	FL		12/29/2010		0	0	0	0	0	0	0	248,686	248,686	0	0	0
706108804	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	153,086	153,086	0	0	0
706108805	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	62,426	62,426	0	0	0
706108806	TAMPA	FL		05/24/2012		0	0	0	0	0	0	0	42,953	42,953	0	0	0
706109310	TAMPA	FL		11/27/2013		0	0	0	0	0	0	0	42,747	42,747	0	0	0
706105731	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	140,152	140,152	0	0	0
706105846	VENICE	FL		03/09/2005		0	0	0	0	0	0	0	83,333	83,333	0	0	0
706106245	VENICE	FL		12/01/2005		0	0	0	0	0	0	0	14,434	14,434	0	0	0
706107631	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	181,946	181,946	0	0	0
706107640	VENICE	FL		09/05/2007		0	0	0	0	0	0	0	16,818	16,818	0	0	0
706108958	VENICE	FL		12/20/2012		0	0	0	0	0	0	0	179,408	179,408	0	0	0
717609159	VERO BEACH	FL		11/25/2003		0	0	0	0	0	0	0	210,000	210,000	0	0	0
717609304	VERO BEACH	FL		08/23/2004		0	0	0	0	0	0	0	15,000	15,000	0	0	0
717609548	WAUCHULA	FL		01/10/2006		0	0	0	0	0	0	0	48,000	48,000	0	0	0
717609868	WAUCHULA	FL		08/16/2007		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706108387	WEST PALM BEACH	FL		12/20/2010		0	0	0	0	0	0	0	342,812	342,812	0	0	0
739010889	WINTER HAVEN	FL		08/16/1986		0	0	0	0	0	0	0	5,385	5,385	0	0	0
706109067	WINTER PARK	FL		03/12/2013		0	0	0	0	0	0	0	128,592	128,592	0	0	0
739004896	ACWORTH	GA		02/03/1986		0	0	0	0	0	0	0	6,477	6,477	0	0	0
706106751	ALPHARETTA	GA		09/13/2006		0	0	0	0	0	0	0	153,150	153,150	0	0	0
739035902	ALPHARETTA	GA		03/04/1988		0	0	0	0	0	0	0	7,306	7,306	0	0	0
706103393	ATLANTA	GA		04/23/1999		0	0	0	0	0	0	0	376,875	376,875	0	0	0
706106651	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	6,581	6,581	0	0	0
706106670	ATLANTA	GA		06/22/2006		0	0	0	0	0	0	0	18,526	18,526	0	0	0
706106750	ATLANTA	GA		09/13/2006		0	0	0	0	0	0	0	1,060,232	1,060,232	0	0	0
706107256	ATLANTA	GA		05/31/2007		0	0	0	0	0	0	0	2,350,082	2,350,082	0	0	0
706108115	ATLANTA	GA		11/13/2008		0	0	0	0	0	0	0	88,255	88,255	0	0	0
706108135	ATLANTA	GA		12/29/2008		0	0	0	0	0	0	0	257,640	257,640	0	0	0
706108679	ATLANTA	GA		12/20/2011		0	0	0	0	0	0	0	557,369	557,369	0	0	0
706108807	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	79,754	79,754	0	0	0
706108810	ATLANTA	GA		05/24/2012		0	0	0	0	0	0	0	41,134	41,134	0	0	0
706108884	ATLANTA	GA		05/14/2013		0	0	0	0	0	0	0	200,055	200,055	0	0	0
706108979	ATLANTA	GA		11/19/2012		0	0	0	0	0	0	0	97,249	97,249	0	0	0
706109214	ATLANTA	GA		08/29/2013		0	0	0	0	0	0	0	758,919	758,919	0	0	0
706108729	DECATUR	GA		04/02/2012		0	0	0	0	0	0	0	134,925	134,925	0	0	0
706109315	DECATUR	GA		11/27/2013		0	0	0	0	0	0	0	58,014	58,014	0	0	0
706108808	ELLENWOOD	GA		05/24/2012		0	0	0	0	0	0	0	47,671	47,671	0	0	0
706106650	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	1,084,249	1,084,249	0	0	0
706106671	FAIRBURN	GA		06/22/2006		0	0	0	0	0	0	0	174,288	174,288	0	0	0
706107269	FAIRBURN	GA		05/31/2007		0	0	0	0	0	0	0	142,254	142,254	0	0	0
706101851	KENNESAW	GA		03/12/1997		0	0	0	0	0	0	0	348,722	348,722	0	0	0
706106652	KENNESAW	GA		06/22/2006		0	0	0	0	0	0	0	75,293	75,293	0	0	0
706106742	KENNESAW	GA		09/06/2006		0	0	0	0	0	0	0	6,832,594	6,832,594	0	0	0
706107454	KENNESAW	GA		10/10/2007		0	0	0	0	0	0	0	304,616	304,616	0	0	0
706108809	KENNESAW	GA		05/24/2012		0	0	0	0	0	0	0	60,593	60,593	0	0	0
706108658	LAWRENCEVILLE	GA		12/14/2011		0	0	0	0	0	0	0	120,922	120,922	0	0	0
706109252	LAWRENCEVILLE	GA		08/16/2013		0	0	0	0	0	0	0	322,863	322,863	0	0	0
706105113	MARIETTA	GA		10/09/2003		0	0	0	0	0	0	0	474,913	474,913	0	0	0
706106749	MARIETTA	GA		09/13/2006		0	0	0	0	0	0	0	282,149	282,149	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706106768	MARIETTA	GA		09/06/2006		0	0	0	0	0	0	0	65,138	65,138	0	0	0
706108534	MARIETTA	GA		06/02/2011		0	0	0	0	0	0	0	286,640	286,640	0	0	0
734606844	MARIETTA	GA		06/30/1997		0	0	0	0	0	0	0	6,487	6,487	0	0	0
733339915	ROSWELL	GA		08/02/1993		0	0	0	0	0	0	0	13,529	13,529	0	0	0
750000066	FORCHHEIM	DEU		05/30/2014		0	0	0	0	0	0	0	167,072	159,128	(7,944)	0	(7,944)
706108546	HONOLULU	HI		07/12/2011		0	0	0	0	0	0	0	1,910,683	1,910,683	0	0	0
706109113	HONOLULU	HI		05/29/2013		0	0	0	0	0	0	0	728,592	728,592	0	0	0
717609747	ALGONA	IA		05/15/2007		0	0	0	0	0	0	0	20,155	20,155	0	0	0
717610324	ANTHON	IA		03/04/2011		0	0	0	0	0	0	0	23,413	23,413	0	0	0
707502883	DUBUQUE	IA		01/03/1990		0	0	0	0	0	0	0	523,206	523,206	0	0	0
717610299	LAKE VIEW	IA		12/21/2010		0	0	0	0	0	0	0	93,122	93,122	0	0	0
717610389	LUCAS	IA		09/29/2011		0	0	0	0	0	0	0	33,355	33,355	0	0	0
717609703	MONONA	IA		03/09/2007		0	0	0	0	0	0	0	13,017	13,017	0	0	0
717609573	ROCK VALLEY	IA		01/10/2006		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717700189	SAC	IA		05/19/1995		0	0	0	0	0	0	0	12,006	12,006	0	0	0
717610288	SHELDON	IA		12/07/2010		0	0	0	0	0	0	0	47,874	47,874	0	0	0
706106976	BOISE	ID		01/25/2007		0	0	0	0	0	0	0	451,666	451,666	0	0	0
706107015	BOISE	ID		07/01/2008		0	0	0	0	0	0	0	124,731	124,731	0	0	0
706108302	BOISE	ID		06/15/2010		0	0	0	0	0	0	0	250,120	250,120	0	0	0
706109335	BOISE	ID		12/02/2013		0	0	0	0	0	0	0	278,819	278,819	0	0	0
734612985	BOISE	ID		07/25/1997		0	0	0	0	0	0	0	5,915	5,915	0	0	0
706109334	IDAHO FALLS	ID		12/02/2013		0	0	0	0	0	0	0	238,535	238,535	0	0	0
717608647	AUBURN	IL		07/12/1999		0	0	0	0	0	0	0	42,500	42,500	0	0	0
733333591	BATAVIA	IL		09/03/1993		0	0	0	0	0	0	0	6,435	6,435	0	0	0
717609551	BEARDSTOWN	IL		04/10/2006		0	0	0	0	0	0	0	42,001	42,001	0	0	0
717609746	BEARDSTOWN	IL		03/01/2007		0	0	0	0	0	0	0	31,827	31,827	0	0	0
717610204	BEARDSTOWN	IL		09/17/2010		0	0	0	0	0	0	0	24,575	24,575	0	0	0
706106042	BOLINGBROOK	IL		09/30/2006		0	0	0	0	0	0	0	132,110	132,110	0	0	0
706109190	BOLINGBROOK	IL		11/13/2013		0	0	0	0	0	0	0	43,510	43,510	0	0	0
717608368	CARLINVILLE	IL		06/26/1998		0	0	0	0	0	0	0	275,775	275,775	0	0	0
717610301	CARROLLTON	IL		07/22/2011		0	0	0	0	0	0	0	14,810	14,810	0	0	0
706103046	CHICAGO	IL		01/20/1999		0	0	0	0	0	0	0	943,347	943,347	0	0	0
706105904	CHICAGO	IL		05/13/2005		0	0	0	0	0	0	0	283,236	283,236	0	0	0
706106374	CHICAGO	IL		12/30/2005		0	0	0	0	0	0	0	302,949	302,949	0	0	0
706107000	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	70,600	70,600	0	0	0
706107001	CHICAGO	IL		01/19/2007		0	0	0	0	0	0	0	521,840	521,840	0	0	0
706107344	CHICAGO	IL		06/29/2007		0	0	0	0	0	0	0	114,664	114,664	0	0	0
706108548	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	2,182	2,182	0	0	0
706108574	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	3,384	3,384	0	0	0
706108575	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	4,238	4,238	0	0	0
706108576	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	2,214	2,214	0	0	0
706108577	CHICAGO	IL		08/18/2011		0	0	0	0	0	0	0	13,284	13,284	0	0	0
706108819	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	44,637	44,637	0	0	0
706108820	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	19,882	19,882	0	0	0
706108821	CHICAGO	IL		05/30/2012		0	0	0	0	0	0	0	21,067	21,067	0	0	0
706108911	CHICAGO	IL		08/31/2012		0	0	0	0	0	0	0	221,323	221,323	0	0	0
706108918	CHICAGO	IL		08/10/2012		0	0	0	0	0	0	0	76,058	76,058	0	0	0
706108929	CHICAGO	IL		09/12/2012		0	0	0	0	0	0	0	42,302	42,302	0	0	0
706109009	CHICAGO	IL		12/19/2012		0	0	0	0	0	0	0	612,863	612,863	0	0	0
706109044	CHICAGO	IL		02/22/2013		0	0	0	0	0	0	0	1,012,108	1,012,108	0	0	0
706109472	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	14,327	14,327	0	0	0
706109473	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	18,991	18,991	0	0	0
706109474	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	11,661	11,661	0	0	0
706109475	CHICAGO	IL		04/30/2014		0	0	0	0	0	0	0	8,329	8,329	0	0	0
717609124	DECATUR	IL		09/04/2003		0	0	0	0	0	0	0	100,000	100,000	0	0	0
717609767	DECATUR	IL		06/07/2007		0	0	0	0	0	0	0	17,526	17,526	0	0	0
717610418	DECATUR	IL		12/16/2011		0	0	0	0	0	0	0	29,303	29,303	0	0	0
717608437	DELAND	IL		08/25/1998		0	0	0	0	0	0	0	46,655	46,655	0	0	0
706108908	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	312,780	312,780	0	0	0
706108909	DES PLAINES	IL		08/10/2012		0	0	0	0	0	0	0	205,314	205,314	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109188	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	37,032	37,032	0	0	0
706109189	ELK GROVE VILLAGE	IL		08/26/2013		0	0	0	0	0	0	0	35,242	35,242	0	0	0
706107134	ELMHURST	IL		07/16/2007		0	0	0	0	0	0	0	66,449	66,449	0	0	0
717608443	ENFIELD	IL		09/22/1998		0	0	0	0	0	0	0	69,735	69,735	0	0	0
717608563	ESSEX	IL		02/24/1999		0	0	0	0	0	0	0	48,486	48,486	0	0	0
717608425	GILSON	IL		07/02/1998		0	0	0	0	0	0	0	55,038	55,038	0	0	0
706107160	HIGHLAND PARK	IL		03/22/2007		0	0	0	0	0	0	0	45,707	45,707	0	0	0
717609575	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	105,795	105,795	0	0	0
717609576	JACKSONVILLE	IL		01/23/2006		0	0	0	0	0	0	0	31,257	31,257	0	0	0
717610517	JOY	IL		06/22/2012		0	0	0	0	0	0	0	48,787	48,787	0	0	0
706108919	LA GRANGE	IL		08/10/2012		0	0	0	0	0	0	0	315,549	315,549	0	0	0
717609701	LAWRENCE	IL		12/21/2006		0	0	0	0	0	0	0	36,546	36,546	0	0	0
717609793	LAWRENCEVILLE	IL		07/31/2007		0	0	0	0	0	0	0	111,130	111,130	0	0	0
706107825	LEMONT	IL		01/25/2008		0	0	0	0	0	0	0	315,154	315,154	0	0	0
717608445	LEROY	IL		06/26/1998		0	0	0	0	0	0	0	47,214	47,214	0	0	0
717609111	LEROY	IL		07/29/2003		0	0	0	0	0	0	0	19,878	19,878	0	0	0
706108869	LOMBARD	IL		06/29/2012		0	0	0	0	0	0	0	250,712	250,712	0	0	0
717700108	MACOUPIN	IL		12/05/1994		0	0	0	0	0	0	0	11,405	11,405	0	0	0
717610509	MEDORA	IL		05/21/2012		0	0	0	0	0	0	0	31,178	31,178	0	0	0
706108113	MOUNT PROSPECT	IL		11/13/2008		0	0	0	0	0	0	0	216,584	216,584	0	0	0
706101883	NAPERVILLE	IL		07/15/1997		0	0	0	0	0	0	0	164,736	164,736	0	0	0
706106716	NAPERVILLE	IL		08/01/2006		0	0	0	0	0	0	0	66,103	66,103	0	0	0
717610424	NEW BOSTON	IL		01/13/2012		0	0	0	0	0	0	0	294,023	294,023	0	0	0
706108694	NORMAL	IL		03/09/2012		0	0	0	0	0	0	0	77,239	77,239	0	0	0
706106923	O FALLON	IL		02/01/2007		0	0	0	0	0	0	0	271,864	271,864	0	0	0
706108856	OAK BROOK	IL		06/29/2012		0	0	0	0	0	0	0	0	0	0	0	0
706108920	PALATINE	IL		08/10/2012		0	0	0	0	0	0	0	48,846	48,846	0	0	0
706106760	PALOS PARK	IL		09/13/2006		0	0	0	0	0	0	0	564,001	564,001	0	0	0
706108719	PEKIN	IL		02/28/2012		0	0	0	0	0	0	0	110,780	110,780	0	0	0
706108700	PEORIA	IL		03/09/2012		0	0	0	0	0	0	0	52,351	52,351	0	0	0
706109218	PEORIA	IL		10/02/2013		0	0	0	0	0	0	0	392,535	392,535	0	0	0
717610172	RANSOM	IL		04/19/2010		0	0	0	0	0	0	0	52,640	52,640	0	0	0
706108985	ROCKFORD	IL		02/28/2013		0	0	0	0	0	0	0	95,013	95,013	0	0	0
706108989	ROCKFORD	IL		02/28/2013		0	0	0	0	0	0	0	50,368	50,368	0	0	0
717610527	ROCKPORT	IL		09/13/2012		0	0	0	0	0	0	0	139,613	139,613	0	0	0
717610037	SAINT ANNE	IL		11/25/2008		0	0	0	0	0	0	0	13,233	13,233	0	0	0
706108917	SCHILLER PARK	IL		08/10/2012		0	0	0	0	0	0	0	62,697	62,697	0	0	0
706108177	SKOKIE	IL		02/23/2010		0	0	0	0	0	0	0	1,850,134	1,850,134	0	0	0
717610771	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	41,515	41,515	0	0	0
717610772	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	113,505	113,505	0	0	0
717610773	ST. ANNE	IL		11/04/2013		0	0	0	0	0	0	0	18,513	18,513	0	0	0
706108720	STERLING	IL		02/28/2012		0	0	0	0	0	0	0	107,099	107,099	0	0	0
717608658	TAYLORVILLE	IL		08/23/1999		0	0	0	0	0	0	0	31,967	31,967	0	0	0
706107025	URBANA	IL		01/12/2007		0	0	0	0	0	0	0	234,074	234,074	0	0	0
706107361	WARRENVILLE	IL		07/16/2007		0	0	0	0	0	0	0	78,630	78,630	0	0	0
706108701	WARRENVILLE	IL		03/09/2012		0	0	0	0	0	0	0	44,627	44,627	0	0	0
706108718	WASHINGTON	IL		02/28/2012		0	0	0	0	0	0	0	124,760	124,760	0	0	0
717610596	WEST SALEM	IL		11/28/2012		0	0	0	0	0	0	0	32,656	32,656	0	0	0
706108916	WOOD DALE	IL		08/10/2012		0	0	0	0	0	0	0	39,164	39,164	0	0	0
717610751	YORKVILLE	IL		11/12/2013		0	0	0	0	0	0	0	192,000	192,000	0	0	0
717610355	AVON	IN		06/08/2011		0	0	0	0	0	0	0	23,766	23,766	0	0	0
717610027	BEDFORD	IN		10/17/2008		0	0	0	0	0	0	0	17,807	17,807	0	0	0
706108693	BLOOMINGTON	IN		03/09/2012		0	0	0	0	0	0	0	48,060	48,060	0	0	0
717610375	BROWNSTOWN	IN		07/29/2011		0	0	0	0	0	0	0	28,570	28,570	0	0	0
717609613	BURNETTSVILLE	IN		04/17/2006		0	0	0	0	0	0	0	13,321	13,321	0	0	0
706108702	CHURUBUSCO	IN		03/09/2012		0	0	0	0	0	0	0	49,776	49,776	0	0	0
717610017	CLAYTON	IN		10/30/2008		0	0	0	0	0	0	0	39,176	39,176	0	0	0
717610466	CLAYTON	IN		04/03/2012		0	0	0	0	0	0	0	268,562	268,562	0	0	0
717610467	CLAYTON	IN		04/03/2012		0	0	0	0	0	0	0	12,104	12,104	0	0	0
706108995	ELKHART	IN		02/28/2013		0	0	0	0	0	0	0	99,592	99,592	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706109221	ELKHART	IN		10/02/2013		0	0	0	0	0	0	0	94,520	94,520	0	0	0
717608423	EVANSVILLE	IN		08/21/1998		0	0	0	0	0	0	0	26,192	26,192	0	0	0
706108179	GREENWOOD	IN		07/30/2009		0	0	0	0	0	0	0	92,372	92,372	0	0	0
717608221	GRIFFIN	IN		09/10/1997		0	0	0	0	0	0	0	79,961	79,961	0	0	0
717608389	HOWE	IN		08/21/1998		0	0	0	0	0	0	0	63,623	63,623	0	0	0
706109244	INDIANAPOLIS	IN		09/27/2013		0	0	0	0	0	0	0	282,214	282,214	0	0	0
717700283	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	15,058	15,058	0	0	0
717700288	JENNINGS	IN		02/02/1996		0	0	0	0	0	0	0	8,663	8,663	0	0	0
717610858	KIRKLIN	IN		06/27/2014		0	0	0	0	0	0	0	44,774	44,774	0	0	0
706108695	KOKOMO	IN		03/09/2012		0	0	0	0	0	0	0	20,597	20,597	0	0	0
717610866	KOUTS	IN		08/29/2014		0	0	0	0	0	0	0	12,873	12,873	0	0	0
717610223	LOWELL	IN		11/24/2010		0	0	0	0	0	0	0	10,073	10,073	0	0	0
706108990	MISHAWAKA	IN		02/28/2013		0	0	0	0	0	0	0	381,198	381,198	0	0	0
717609186	MONTICELLO	IN		01/14/2004		0	0	0	0	0	0	0	49,177	49,177	0	0	0
717610484	MONTICELLO	IN		06/01/2012		0	0	0	0	0	0	0	26,168	26,168	0	0	0
717608482	NORTH JUDSON	IN		10/20/1998		0	0	0	0	0	0	0	45,504	45,504	0	0	0
717608429	PRINCETON	IN		08/21/1998		0	0	0	0	0	0	0	95,793	95,793	0	0	0
717609813	PUTNAMVILLE	IN		06/26/2007		0	0	0	0	0	0	0	24,388	24,388	0	0	0
717610774	RENSSELAER	IN		11/04/2013		0	0	0	0	0	0	0	12,118	12,118	0	0	0
706108696	SOUTH BEND	IN		03/09/2012		0	0	0	0	0	0	0	54,926	54,926	0	0	0
717700385	WABASH	IN		07/11/1996		0	0	0	0	0	0	0	22,419	22,419	0	0	0
717610498	DOUGLASS	KS		06/12/2012		0	0	0	0	0	0	0	79,019	79,019	0	0	0
706109126	LAWRENCE	KS		06/24/2013		0	0	0	0	0	0	0	56,000	56,000	0	0	0
706109202	LEAWOOD	KS		08/16/2013		0	0	0	0	0	0	0	13,809	13,809	0	0	0
706101066	LENEXA	KS		09/04/1996		0	0	0	0	0	0	0	723,726	723,726	0	0	0
706108517	LENEXA	KS		10/12/2011		0	0	0	0	0	0	0	80,539	80,539	0	0	0
706103440	OLATHE	KS		06/10/1999		0	0	0	0	0	0	0	251,291	251,291	0	0	0
706104481	OLATHE	KS		02/04/2002		0	0	0	0	0	0	0	1,156,014	1,156,014	0	0	0
706104733	OLATHE	KS		10/28/2002		0	0	0	0	0	0	0	302,638	302,638	0	0	0
706104982	OLATHE	KS		07/24/2003		0	0	0	0	0	0	0	277,088	277,088	0	0	0
706108620	OVERLAND PARK	KS		10/24/2011		0	0	0	0	0	0	0	1,250,203	1,250,203	0	0	0
717609639	SENECA	KS		05/09/2006		0	0	0	0	0	0	0	12,011	12,011	0	0	0
717610711	SENECA	KS		11/25/2013		0	0	0	0	0	0	0	33,189	33,189	0	0	0
706108354	SHAWNEE	KS		08/26/2010		0	0	0	0	0	0	0	74,061	74,061	0	0	0
717609667	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	28,061	28,061	0	0	0
717609668	TRIBUNE	KS		11/21/2006		0	0	0	0	0	0	0	40,770	40,770	0	0	0
717610309	TRIBUNE	KS		02/23/2011		0	0	0	0	0	0	0	20,189	20,189	0	0	0
706107828	WICHITA	KS		01/25/2008		0	0	0	0	0	0	0	110,152	110,152	0	0	0
706107159	ALEXANDRIA	KY		04/26/2007		0	0	0	0	0	0	0	170,401	170,401	0	0	0
717609464	CLINTON	KY		10/12/2005		0	0	0	0	0	0	0	240,690	240,690	0	0	0
717610726	CLINTON	KY		07/12/2013		0	0	0	0	0	0	0	52,336	52,336	0	0	0
706106940	COVINGTON	KY		12/28/2006		0	0	0	0	0	0	0	86,995	86,995	0	0	0
706104397	FLORENCE	KY		11/21/2001		0	0	0	0	0	0	0	164,149	164,149	0	0	0
706107045	LOUISVILLE	KY		02/09/2007		0	0	0	0	0	0	0	66,654	66,654	0	0	0
706108016	LOUISVILLE	KY		07/31/2008		0	0	0	0	0	0	0	10,893	10,893	0	0	0
706108870	LOUISVILLE	KY		06/29/2012		0	0	0	0	0	0	0	165,759	165,759	0	0	0
717609128	MCQUADY	KY		09/26/2003		0	0	0	0	0	0	0	231,833	231,833	0	0	0
706109448	WALTON	KY		04/25/2014		0	0	0	0	0	0	0	153,508	153,508	0	0	0
706106761	BATON ROUGE	LA		09/13/2006		0	0	0	0	0	0	0	241,081	241,081	0	0	0
706108868	BATON ROUGE	LA		06/29/2012		0	0	0	0	0	0	0	138,710	138,710	0	0	0
706108867	METAIRIE	LA		06/29/2012		0	0	0	0	0	0	0	196,500	196,500	0	0	0
717609290	MONROE	LA		06/11/2004		0	0	0	0	0	0	0	57,329	57,329	0	0	0
717610541	RACELAND	LA		09/11/2012		0	0	0	0	0	0	0	250,000	250,000	0	0	0
706100754	WESTWEGO	LA		04/25/1995		0	0	0	0	0	0	0	254,038	254,038	0	0	0
706103499	ARLINGTON	MA		10/15/1999		0	0	0	0	0	0	0	779,597	779,597	0	0	0
706106748	ARLINGTON	MA		09/13/2006		0	0	0	0	0	0	0	516,419	516,419	0	0	0
706106413	BOSTON	MA		06/01/2007		0	0	0	0	0	0	0	749,148	749,148	0	0	0
706107434	BOSTON	MA		08/16/2007		0	0	0	0	0	0	0	251,085	251,085	0	0	0
706108311	BOSTON	MA		07/30/2010		0	0	0	0	0	0	0	163,511	163,511	0	0	0
733384581	BOSTON	MA		10/07/1993		0	0	0	0	0	0	0	6,921	6,921	0	0	0

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108655	BRAINTREE	MA		12/14/2011		0	0	0	0	0	0	0	159,789	159,789	0	0	0
706108581	BROOKLINE	MA		10/26/2011		0	0	0	0	0	0	0	390,166	390,166	0	0	0
706107161	BURLINGTON	MA		03/22/2007		0	0	0	0	0	0	0	38,884	38,884	0	0	0
706107433	BURLINGTON	MA		06/29/2007		0	0	0	0	0	0	0	182,777	182,777	0	0	0
706101892	CAMBRIDGE	MA		05/16/1997		0	0	0	0	0	0	0	471,626	471,626	0	0	0
706108195	CAMBRIDGE	MA		10/22/2009		0	0	0	0	0	0	0	611,261	611,261	0	0	0
706108944	EAST LONGMEADOW	MA		12/20/2012		0	0	0	0	0	0	0	258,110	258,110	0	0	0
706107112	EAST WEYMOUTH	MA		03/27/2007		0	0	0	0	0	0	0	151,751	151,751	0	0	0
706107212	LEOMINSTER	MA		06/28/2007		0	0	0	0	0	0	0	385,442	385,442	0	0	0
706107162	LYNNFIELD	MA		03/22/2007		0	0	0	0	0	0	0	38,180	38,180	0	0	0
703000270	MANOMET	MA		01/01/2013		0	0	0	0	0	0	0	96,530	96,530	0	0	0
706108114	MANSFIELD	MA		11/13/2008		0	0	0	0	0	0	0	81,951	81,951	0	0	0
706108535	MARLBOROUGH	MA		06/16/2011		0	0	0	0	0	0	0	455,518	455,518	0	0	0
706105311	MASHPEE	MA		03/24/2004		0	0	0	0	0	0	0	40,236	40,236	0	0	0
706106255	NORWOOD	MA		12/09/2005		0	0	0	0	0	0	0	80,614	80,614	0	0	0
706109262	NORWOOD	MA		12/12/2013		0	0	0	0	0	0	0	382,285	382,285	0	0	0
706109116	PEABODY	MA		06/18/2013		0	0	0	0	0	0	0	2,627,156	2,627,156	0	0	0
700002150	WELLESLEY HILLS	MA		09/01/2011		0	0	0	0	0	0	0	248,907	248,907	0	0	0
706105487	WELLESLEY HILLS	MA		07/22/2004		0	0	0	0	0	0	0	72,356	72,356	0	0	0
706109263	WEST ROXBURY	MA		12/16/2013		0	0	0	0	0	0	0	383,932	383,932	0	0	0
706108710	ABERDEEN	MD		01/13/2012		0	0	0	0	0	0	0	336,196	336,196	0	0	0
706104897	BALTIMORE	MD		04/24/2003		0	0	0	0	0	0	0	456,703	456,703	0	0	0
706106305	BALTIMORE	MD		06/12/2006		0	0	0	0	0	0	0	430,528	430,528	0	0	0
706107427	BALTIMORE	MD		08/10/2007		0	0	0	0	0	0	0	462,414	462,414	0	0	0
706109033	BALTIMORE	MD		12/21/2012		0	0	0	0	0	0	0	711,969	711,944	0	(25)	(25)
706109498	BALTIMORE	MD		06/12/2014		0	0	0	0	0	0	0	362,898	362,898	0	0	0
703000284	BEL AIR	MD		01/01/2013		0	0	0	0	0	0	0	130,108	130,108	0	0	0
700226448	BETHESDA	MD		09/01/2011		0	0	0	0	0	0	0	10,269	10,269	0	0	0
706108320	BETHESDA	MD		09/02/2010		0	0	0	0	0	0	0	110,660	110,660	0	0	0
706108461	BETHESDA	MD		01/31/2011		0	0	0	0	0	0	0	4,808,395	4,808,395	0	0	0
706109402	BETHESDA	MD		04/03/2014		0	0	0	0	0	0	0	376,605	376,605	0	0	0
703000053	COLUMBIA	MD		01/01/2013		0	0	0	0	0	0	0	159,985	159,985	0	0	0
706103747	EDGEWOOD	MD		11/23/1999		0	0	0	0	0	0	0	322,980	322,980	0	0	0
706104933	EDGEWOOD	MD		06/09/2003		0	0	0	0	0	0	0	211,596	211,596	0	0	0
706109034	FREDERICK	MD		12/21/2012		0	0	0	0	0	0	0	466,428	466,411	0	(18)	(18)
706108633	GAITHERSBURG	MD		10/06/2011		0	0	0	0	0	0	0	1,042,214	1,042,214	0	0	0
706108677	GERMANTOWN	MD		04/26/2012		0	0	0	0	0	0	0	218,468	218,468	0	0	0
706105452	GREENBELT	MD		07/22/2004		0	0	0	0	0	0	0	1,469,833	1,469,833	0	0	0
706104769	HANOVER	MD		10/01/2003		0	0	0	0	0	0	0	661,404	661,404	0	0	0
706107393	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	175,997	175,997	0	0	0
706107394	HANOVER	MD		07/31/2007		0	0	0	0	0	0	0	190,062	190,062	0	0	0
706105413	HARWOOD	MD		06/15/2004		0	0	0	0	0	0	0	186,483	183,120	0	(3,363)	(3,363)
706108814	HYATTSVILLE	MD		06/26/2012		0	0	0	0	0	0	0	140,485	140,485	0	0	0
706107623	KENSINGTON	MD		09/26/2007		0	0	0	0	0	0	0	247,620	247,620	0	0	0
706108433	KENSINGTON	MD		12/20/2010		0	0	0	0	0	0	0	50,594	50,594	0	0	0
706103872	LAUREL	MD		05/24/2000		0	0	0	0	0	0	0	157,284	157,284	0	0	0
706104758	LAUREL	MD		11/26/2002		0	0	0	0	0	0	0	120,248	120,248	0	0	0
706108281	OWINGS MILLS	MD		06/02/2010		0	0	0	0	0	0	0	407,869	407,869	0	0	0
706107830	PHOENIX	MD		01/25/2008		0	0	0	0	0	0	0	200,276	200,276	0	0	0
706109035	PIKESVILLE	MD		12/21/2012		0	0	0	0	0	0	0	484,961	484,944	0	(18)	(18)
706106387	ROCKVILLE	MD		12/30/2005		0	0	0	0	0	0	0	221,189	221,189	0	0	0
706107396	ROSEDALE	MD		07/31/2007		0	0	0	0	0	0	0	184,360	184,360	0	0	0
706105516	SILVER SPRING	MD		07/01/2004		0	0	0	0	0	0	0	101,228	101,228	0	0	0
706108686	SILVER SPRING	MD		01/31/2012		0	0	0	0	0	0	0	838,853	838,853	0	0	0
706108748	SILVER SPRING	MD		06/06/2012		0	0	0	0	0	0	0	424,970	424,970	0	0	0
706108980	SILVER SPRING	MD		12/12/2012		0	0	0	0	0	0	0	387,554	387,554	0	0	0
706109157	SILVER SPRING	MD		07/19/2013		0	0	0	0	0	0	0	233,634	233,634	0	0	0
706109528	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	95,809	95,809	0	0	0
706109532	SILVER SPRING	MD		08/13/2014		0	0	0	0	0	0	0	25,622	25,622	0	0	0
739056861	SILVER SPRING	MD		12/14/1988		0	0	0	0	0	0	0	9,364	9,364	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107397	SPARKS GLENCOE	MD		07/31/2007		0	0	0	0	0	0	0	95,221	95,221	0	0	0
706106492	TEMPLE HILLS	MD		05/08/2006		0	0	0	0	0	0	0	265,151	265,151	0	0	0
706107976	CHIHUAHUA	MEX		06/19/2008		0	0	0	0	0	0	0	1,086,014	1,086,014	0	0	0
706108314	GUADALAJARA	MEX		11/17/2011		0	0	0	0	0	0	0	2,328,888	2,328,888	0	0	0
706108634	GUADALAJARA	MEX		11/17/2011		0	0	0	0	0	0	0	193,762	193,762	0	0	0
706108662	GUADALAJARA	MEX		12/16/2011		0	0	0	0	0	0	0	917,513	917,513	0	0	0
706107275	JUAREZ	MEX		10/31/2007		0	0	0	0	0	0	0	1,631,341	1,631,341	0	0	0
706108649	MEXICO CITY	MEX		12/16/2011		0	0	0	0	0	0	0	622,432	622,432	0	0	0
706108846	MEXICO CITY	MEX		06/20/2012		0	0	0	0	0	0	0	87,819	87,819	0	0	0
706108844	MONTERREY	MEX		06/20/2012		0	0	0	0	0	0	0	118,247	118,247	0	0	0
706108697	ANN ARBOR	MI		03/09/2012		0	0	0	0	0	0	0	108,135	108,135	0	0	0
706108992	BATTLE CREEK	MI		02/28/2013		0	0	0	0	0	0	0	122,487	122,487	0	0	0
706109220	BATTLE CREEK	MI		10/02/2013		0	0	0	0	0	0	0	108,420	108,420	0	0	0
706109032	CADILLAC	MI		12/21/2012		0	0	0	0	0	0	0	390,776	390,761	0	(14)	(14)
717609883	CASS CITY	MI		12/20/2007		0	0	0	0	0	0	0	222,832	222,832	0	0	0
717609473	CHARLOTTE	MI		08/31/2005		0	0	0	0	0	0	0	26,814	26,814	0	0	0
706107982	CLINTON TOWNSHIP	MI		07/30/2008		0	0	0	0	0	0	0	163,796	163,796	0	0	0
706108993	DAVISON	MI		02/28/2013		0	0	0	0	0	0	0	84,711	84,711	0	0	0
706108988	FARMINGTON	MI		02/28/2013		0	0	0	0	0	0	0	37,776	37,776	0	0	0
706106384	GRAND BLANC	MI		12/30/2005		0	0	0	0	0	0	0	1,242,416	1,247,451	0	5,034	5,034
706108991	GRAND RAPIDS	MI		02/28/2013		0	0	0	0	0	0	0	223,224	223,224	0	0	0
706109223	GRAND RAPIDS	MI		10/02/2013		0	0	0	0	0	0	0	66,720	66,720	0	0	0
706108703	GRANDVILLE	MI		03/09/2012		0	0	0	0	0	0	0	41,168	41,168	0	0	0
717610691	GREENVILLE	MI		07/15/2013		0	0	0	0	0	0	0	63,842	63,842	0	0	0
706108994	HOLLAND	MI		02/28/2013		0	0	0	0	0	0	0	85,855	85,855	0	0	0
706104541	KALAMAZOO	MI		05/30/2002		0	0	0	0	0	0	0	1,613,230	1,613,230	0	0	0
706109222	KALAMAZOO	MI		10/02/2013		0	0	0	0	0	0	0	68,054	68,054	0	0	0
706104793	LANSING	MI		02/06/2003		0	0	0	0	0	0	0	1,186,526	1,186,526	0	0	0
717610224	LITCHFIELD	MI		09/03/2010		0	0	0	0	0	0	0	25,367	25,367	0	0	0
706109031	MARQUETTE	MI		12/21/2012		0	0	0	0	0	0	0	396,811	396,797	0	(14)	(14)
706106514	NORTHVILLE	MI		06/07/2006		0	0	0	0	0	0	0	103,275	103,275	0	0	0
706108310	NORTHVILLE	MI		08/12/2010		0	0	0	0	0	0	0	129,735	129,735	0	0	0
706108587	NOVI	MI		09/22/2011		0	0	0	0	0	0	0	414,535	414,535	0	0	0
706108646	REDFORD	MI		02/02/2012		0	0	0	0	0	0	0	158,763	158,763	0	0	0
717609648	THREE RIVERS	MI		10/06/2006		0	0	0	0	0	0	0	13,267	13,267	0	0	0
706108515	UTICA	MI		10/12/2011		0	0	0	0	0	0	0	136,241	136,241	0	0	0
706105441	WIXOM	MI		08/04/2004		0	0	0	0	0	0	0	554,865	554,865	0	0	0
706108986	WIXOM	MI		02/28/2013		0	0	0	0	0	0	0	54,947	54,947	0	0	0
717609325	ALBERT LEA	MN		09/30/2004		0	0	0	0	0	0	0	28,511	28,511	0	0	0
717609477	ALBERT LEA	MN		11/10/2005		0	0	0	0	0	0	0	22,010	22,010	0	0	0
717609679	ALEXANDRIA	MN		09/08/2006		0	0	0	0	0	0	0	19,726	19,726	0	0	0
717609836	ALPHA	MN		08/15/2007		0	0	0	0	0	0	0	30,479	30,479	0	0	0
706107829	ANDOVER	MN		01/25/2008		0	0	0	0	0	0	0	102,999	102,999	0	0	0
717609847	GENEVA	MN		09/26/2007		0	0	0	0	0	0	0	9,468	9,468	0	0	0
717610268	GENEVA	MN		10/26/2010		0	0	0	0	0	0	0	11,820	11,820	0	0	0
706102566	HOPKINS	MN		03/11/1998		0	0	0	0	0	0	0	192,268	192,268	0	0	0
706108491	HOPKINS	MN		03/30/2011		0	0	0	0	0	0	0	50,937	50,937	0	0	0
706108698	LAKE ELMO	MN		03/09/2012		0	0	0	0	0	0	0	60,933	60,933	0	0	0
717610690	LAKEFIELD	MN		06/12/2013		0	0	0	0	0	0	0	37,852	37,852	0	0	0
717610713	LAMBERTON	MN		06/27/2013		0	0	0	0	0	0	0	28,812	28,812	0	0	0
717610260	LISMORE	MN		11/04/2010		0	0	0	0	0	0	0	26,727	26,727	0	0	0
717609799	MANTORVILLE	MN		06/04/2007		0	0	0	0	0	0	0	14,970	14,970	0	0	0
706104349	MINNEAPOLIS	MN		01/25/2002		0	0	0	0	0	0	0	130,004	130,004	0	0	0
706106752	MINNEAPOLIS	MN		09/13/2006		0	0	0	0	0	0	0	266,396	266,396	0	0	0
706108514	MINNEAPOLIS	MN		10/12/2011		0	0	0	0	0	0	0	163,055	163,055	0	0	0
706108932	MINNEAPOLIS	MN		10/05/2012		0	0	0	0	0	0	0	293,220	293,220	0	0	0
706108933	MINNEAPOLIS	MN		10/05/2012		0	0	0	0	0	0	0	256,465	256,465	0	0	0
734592485	MINNEAPOLIS	MN		05/30/1997		0	0	0	0	0	0	0	6,255	6,255	0	0	0
706108513	MINNETONKA	MN		10/12/2011		0	0	0	0	0	0	0	134,160	134,160	0	0	0
717609415	MOUNTAIN LAKE	MN		06/30/2005		0	0	0	0	0	0	0	40,988	40,988	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
717609609	OLIVIA	MN		05/24/2006		0	0	0	0	0	0	0	24,465	24,465	0	0	0
733579802	OSSEO	MN		04/20/1995		0	0	0	0	0	0	0	3,876	3,876	0	0	0
717609932	OWATONNA	MN		02/11/2008		0	0	0	0	0	0	0	18,760	18,760	0	0	0
717610203	PIPESTONE	MN		08/25/2010		0	0	0	0	0	0	0	28,800	28,800	0	0	0
717610547	PIPESTONE	MN		09/05/2012		0	0	0	0	0	0	0	27,000	27,000	0	0	0
706105458	WACONIA	MN		08/31/2004		0	0	0	0	0	0	0	511,043	511,043	0	0	0
717610655	WORTHINGTON	MN		02/27/2013		0	0	0	0	0	0	0	18,715	18,715	0	0	0
717610712	WORTHINGTON	MN		07/02/2013		0	0	0	0	0	0	0	25,054	25,054	0	0	0
717609615	BELL CITY	MO		04/18/2006		0	0	0	0	0	0	0	125,499	125,499	0	0	0
717609678	BELL CITY	MO		11/03/2006		0	0	0	0	0	0	0	46,936	46,936	0	0	0
717609681	BELL CITY	MO		08/11/2006		0	0	0	0	0	0	0	21,678	21,678	0	0	0
717610831	BELL CITY	MO		05/05/2014		0	0	0	0	0	0	0	44,869	44,869	0	0	0
717610687	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	30,684	30,684	0	0	0
717610688	BERNIE	MO		06/06/2013		0	0	0	0	0	0	0	28,127	28,127	0	0	0
706108616	BRANSON	MO		09/29/2011		0	0	0	0	0	0	0	100,472	100,472	0	0	0
717610573	BROSELEY	MO		09/26/2012		0	0	0	0	0	0	0	32,769	32,769	0	0	0
717608424	CARUTHERSVILLE	MO		09/16/1998		0	0	0	0	0	0	0	237,743	237,743	0	0	0
717610546	CHILLICOTHE	MO		07/13/2012		0	0	0	0	0	0	0	23,094	23,094	0	0	0
706105638	COLUMBIA	MO		12/02/2004		0	0	0	0	0	0	0	460,320	460,320	0	0	0
706106722	COLUMBIA	MO		09/07/2006		0	0	0	0	0	0	0	459,065	459,065	0	0	0
706107850	COLUMBIA	MO		03/04/2008		0	0	0	0	0	0	0	550,801	550,801	0	0	0
717608532	DUDLEY	MO		02/19/1999		0	0	0	0	0	0	0	94,595	94,595	0	0	0
717609500	DUDLEY	MO		11/22/2005		0	0	0	0	0	0	0	200,000	200,000	0	0	0
717609755	DUDLEY	MO		03/28/2007		0	0	0	0	0	0	0	62,500	62,500	0	0	0
717609848	DUDLEY	MO		01/31/2008		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610425	DUDLEY	MO		12/12/2011		0	0	0	0	0	0	0	51,520	51,520	0	0	0
717610786	DUDLEY	MO		12/10/2013		0	0	0	0	0	0	0	26,387	26,387	0	0	0
717610303	EAST PRAIRIE	MO		12/29/2010		0	0	0	0	0	0	0	19,465	19,465	0	0	0
717609571	HARRISONVILLE	MO		04/27/2006		0	0	0	0	0	0	0	32,816	32,816	0	0	0
717609784	HOPKINS	MO		05/01/2007		0	0	0	0	0	0	0	57,435	57,435	0	0	0
717609554	KENNETT	MO		12/22/2005		0	0	0	0	0	0	0	32,982	32,982	0	0	0
717610606	KENNETT	MO		12/20/2012		0	0	0	0	0	0	0	14,288	14,288	0	0	0
717610636	NEW MADRID	MO		01/30/2013		0	0	0	0	0	0	0	80,890	80,890	0	0	0
717610658	POPLAR BLUFF	MO		04/18/2013		0	0	0	0	0	0	0	16,797	16,797	0	0	0
717610767	POPLAR BLUFF	MO		12/17/2013		0	0	0	0	0	0	0	7,357	7,357	0	0	0
706109079	SAINT LOUIS	MO		03/20/2013		0	0	0	0	0	0	0	291,016	291,016	0	0	0
706109097	SAINT LOUIS	MO		06/07/2013		0	0	0	0	0	0	0	379,281	379,281	0	0	0
717608259	SIKESTON	MO		01/20/1998		0	0	0	0	0	0	0	24,793	24,793	0	0	0
706108614	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	81,938	81,938	0	0	0
706108615	SPRINGFIELD	MO		09/29/2011		0	0	0	0	0	0	0	142,417	142,417	0	0	0
733158655	SPRINGFIELD	MO		09/23/1992		0	0	0	0	0	0	0	5,787	5,787	0	0	0
717610370	TARKIO	MO		07/13/2011		0	0	0	0	0	0	0	102,507	102,507	0	0	0
717610402	BATESVILLE	MS		10/20/2011		0	0	0	0	0	0	0	13,679	13,679	0	0	0
717610218	CHARLESTON	MS		11/23/2010		0	0	0	0	0	0	0	11,614	11,614	0	0	0
717610428	CLARKSDALE	MS		12/09/2011		0	0	0	0	0	0	0	127,573	127,573	0	0	0
717610263	CLEVELAND	MS		10/27/2010		0	0	0	0	0	0	0	24,695	24,695	0	0	0
717610742	DODDSVILLE	MS		08/27/2013		0	0	0	0	0	0	0	9,569	9,569	0	0	0
717610587	GLEN ALLAN	MS		10/02/2012		0	0	0	0	0	0	0	88,126	88,126	0	0	0
717609221	HERNANDO	MS		01/27/2004		0	0	0	0	0	0	0	44,678	44,678	0	0	0
717608431	INVERNESS	MS		07/09/1998		0	0	0	0	0	0	0	15,390	15,390	0	0	0
717609869	ITTA BENA	MS		09/14/2007		0	0	0	0	0	0	0	76,698	76,698	0	0	0
717700307	LEFLORE/SUNFLOWER	MS		01/08/1996		0	0	0	0	0	0	0	29,861	29,861	0	0	0
717610665	MARKS	MS		10/15/2013		0	0	0	0	0	0	0	37,205	37,205	0	0	0
717610322	MINTER CITY	MS		03/25/2011		0	0	0	0	0	0	0	42,038	42,038	0	0	0
717608438	ROBINSONVILLE	MS		06/26/1998		0	0	0	0	0	0	0	213,010	213,010	0	0	0
717609592	ROBINSONVILLE	MS		02/24/2006		0	0	0	0	0	0	0	47,777	47,777	0	0	0
717610423	SHAW	MS		12/06/2011		0	0	0	0	0	0	0	123,682	123,682	0	0	0
706108133	SOUTHAVEN	MS		11/07/2008		0	0	0	0	0	0	0	1,060,099	1,060,099	0	0	0
717609560	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	51,938	51,938	0	0	0
717609593	SUNFLOWER	MS		03/08/2006		0	0	0	0	0	0	0	6,752	6,752	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610501	SUNFLOWER	MS		04/04/2013		0	0	0	0	0	0	0	32,656	32,656	0	0	0
717610280	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	44,814	44,814	0	0	0
717610281	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	24,833	24,833	0	0	0
717610282	TUNICA	MS		01/11/2011		0	0	0	0	0	0	0	25,757	25,757	0	0	0
717610373	TUNICA	MS		06/28/2011		0	0	0	0	0	0	0	48,660	48,660	0	0	0
717610475	TUNICA	MS		04/24/2012		0	0	0	0	0	0	0	16,338	16,338	0	0	0
717610595	TUNICA	MS		12/11/2012		0	0	0	0	0	0	0	35,089	35,089	0	0	0
717609529	WALLS	MS		11/16/2005		0	0	0	0	0	0	0	104,906	104,906	0	0	0
717609715	AVON	MT		12/28/2006		0	0	0	0	0	0	0	22,530	22,530	0	0	0
706109333	BILLINGS	MT		12/02/2013		0	0	0	0	0	0	0	261,198	261,198	0	0	0
717609584	BILLINGS	MT		05/25/2006		0	0	0	0	0	0	0	36,609	36,609	0	0	0
717609273	CIRCLE	MT		08/09/2004		0	0	0	0	0	0	0	13,584	13,584	0	0	0
717609445	DILLON	MT		09/30/2006		0	0	0	0	0	0	0	30,344	30,344	0	0	0
717610162	DILLON	MT		03/02/2010		0	0	0	0	0	0	0	16,225	16,225	0	0	0
717608414	EKALAKA	MT		07/23/1998		0	0	0	0	0	0	0	34,959	34,959	0	0	0
717608523	HARLOWTON	MT		12/04/1998		0	0	0	0	0	0	0	79,934	79,934	0	0	0
717700343	MEAGHER	MT		05/17/1996		0	0	0	0	0	0	0	52,864	52,864	0	0	0
717700420	ROSEBUD	MT		10/07/1996		0	0	0	0	0	0	0	23,238	23,238	0	0	0
717700314	TOOLE	MT		01/22/1996		0	0	0	0	0	0	0	71,079	71,079	0	0	0
706108478	CHAPEL HILL	NC		03/01/2011		0	0	0	0	0	0	0	163,975	163,975	0	0	0
706108567	CHAPEL HILL	NC		07/29/2011		0	0	0	0	0	0	0	287,619	287,619	0	0	0
706108181	CHARLOTTE	NC		07/30/2009		0	0	0	0	0	0	0	228,619	228,619	0	0	0
706108663	CHARLOTTE	NC		01/04/2012		0	0	0	0	0	0	0	1,387,926	1,387,926	0	0	0
706108956	CHARLOTTE	NC		12/20/2012		0	0	0	0	0	0	0	196,333	196,333	0	0	0
706108948	CONCORD	NC		12/20/2012		0	0	0	0	0	0	0	196,333	196,333	0	0	0
706107988	DURHAM	NC		01/08/2009		0	0	0	0	0	0	0	92,391	92,391	0	0	0
706108652	FAYETTEVILLE	NC		12/22/2011		0	0	0	0	0	0	0	1,537,658	1,537,658	0	0	0
706106949	GREENSBORO	NC		12/15/2006		0	0	0	0	0	0	0	741,155	741,155	0	0	0
706109463	RALEIGH	NC		04/09/2014		0	0	0	0	0	0	0	16,500	16,500	0	0	0
706107698	WALKERTOWN	NC		02/28/2008		0	0	0	0	0	0	0	114,810	114,810	0	0	0
717609796	GALESBURG	ND		04/24/2007		0	0	0	0	0	0	0	7,334	7,334	0	0	0
717609581	HORACE	ND		02/02/2006		0	0	0	0	0	0	0	13,401	13,401	0	0	0
717609413	LA MOURE	ND		05/06/2005		0	0	0	0	0	0	0	11,292	11,292	0	0	0
717609797	PAGE	ND		04/24/2007		0	0	0	0	0	0	0	36,202	36,202	0	0	0
717700415	ANTELOPE	NE		08/06/1996		0	0	0	0	0	0	0	22,497	22,497	0	0	0
717610510	BAYARD	NE		07/03/2012		0	0	0	0	0	0	0	82,089	82,089	0	0	0
717608593	CARROLL	NE		05/13/1999		0	0	0	0	0	0	0	46,445	46,445	0	0	0
717609950	CARROLL	NE		05/02/2008		0	0	0	0	0	0	0	37,065	37,065	0	0	0
717609651	GOTHENBURG	NE		07/19/2006		0	0	0	0	0	0	0	97,399	97,399	0	0	0
717608410	HYANNIS	NE		07/02/1998		0	0	0	0	0	0	0	174,337	174,337	0	0	0
717609739	KEITH	NE		02/16/2007		0	0	0	0	0	0	0	27,610	27,610	0	0	0
706108490	LINCOLN	NE		03/30/2011		0	0	0	0	0	0	0	187,901	187,901	0	0	0
717700253	MORRILL	NE		11/21/1995		0	0	0	0	0	0	0	18,527	18,527	0	0	0
717609136	NORTH PLATTE	NE		07/25/2003		0	0	0	0	0	0	0	24,151	24,151	0	0	0
717610540	NORTH PLATTE	NE		07/11/2012		0	0	0	0	0	0	0	76,465	76,465	0	0	0
717608825	OGALLALA	NE		07/03/2001		0	0	0	0	0	0	0	82,828	82,828	0	0	0
706108955	OMAHA	NE		12/20/2012		0	0	0	0	0	0	0	150,635	150,635	0	0	0
717610209	OMAHA	NE		07/26/2010		0	0	0	0	0	0	0	6,967	6,967	0	0	0
717609891	ORD	NE		12/28/2007		0	0	0	0	0	0	0	14,753	14,753	0	0	0
717609975	ORD	NE		06/23/2008		0	0	0	0	0	0	0	111,495	111,495	0	0	0
717610002	ORD	NE		08/28/2008		0	0	0	0	0	0	0	13,289	13,289	0	0	0
717609068	OSHKOSH	NE		07/17/2003		0	0	0	0	0	0	0	18,328	18,328	0	0	0
717610624	OSMOND	NE		02/20/2013		0	0	0	0	0	0	0	19,955	19,955	0	0	0
717609733	SILVER CREEK	NE		03/15/2007		0	0	0	0	0	0	0	23,041	23,041	0	0	0
717608388	SOUTH SIOUX CITY	NE		06/17/1998		0	0	0	0	0	0	0	141,513	141,513	0	0	0
717609460	SOUTH SIOUX CITY	NE		11/21/2005		0	0	0	0	0	0	0	51,929	51,929	0	0	0
717609515	WAUNETA	NE		10/25/2005		0	0	0	0	0	0	0	28,039	28,039	0	0	0
706108951	DOVER	NH		12/20/2012		0	0	0	0	0	0	0	220,028	220,028	0	0	0
706108100	MANCHESTER	NH		10/01/2008		0	0	0	0	0	0	0	1,810,828	1,810,828	0	0	0
706106597	ATLANTIC CITY	NJ		12/11/2006		0	0	0	0	0	0	0	740,376	740,376	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706106030	BELLE MEAD	NJ		08/29/2005		0	0	0	0	0	0	0	1,732,729	1,732,729	0	0	0
733310091	BLAIRSTOWN	NJ		07/30/1993		0	0	0	0	0	0	0	4,731	4,731	0	0	0
706104895	CARLSTADT	NJ		02/17/2004		0	0	0	0	0	0	0	28,943	28,943	0	0	0
706105083	CARLSTADT	NJ		08/19/2003		0	0	0	0	0	0	0	587,781	587,781	0	0	0
706105887	CARLSTADT	NJ		06/06/2005		0	0	0	0	0	0	0	739,798	739,798	0	0	0
706106539	CARLSTADT	NJ		07/05/2006		0	0	0	0	0	0	0	531,446	531,446	0	0	0
706106772	CARLSTADT	NJ		05/04/2007		0	0	0	0	0	0	0	166,163	166,163	0	0	0
706108403	CARTERET	NJ		12/30/2010		0	0	0	0	0	0	0	304,988	304,988	0	0	0
706108392	CLIFTON	NJ		10/12/2010		0	0	0	0	0	0	0	1,803,653	1,803,653	0	0	0
706108552	COLTS NECK	NJ		02/01/2012		0	0	0	0	0	0	0	468,576	468,576	0	0	0
734559609	DOVER	NJ		12/30/1996		0	0	0	0	0	0	0	3,221	3,221	0	0	0
739013535	EAST ORANGE	NJ		10/10/1986		0	0	0	0	0	0	0	5,608	5,608	0	0	0
706109250	EATONTOWN	NJ		09/27/2013		0	0	0	0	0	0	0	117,795	117,795	0	0	0
706109003	ENGLEWOOD	NJ		01/14/2013		0	0	0	0	0	0	0	121,809	121,809	0	0	0
706105978	FRANKLIN PARK	NJ		07/29/2005		0	0	0	0	0	0	0	1,718,987	1,718,987	0	0	0
706106846	FRANKLIN TOWNSHIP	NJ		11/09/2006		0	0	0	0	0	0	0	184,114	184,114	0	0	0
706105824	HILLSBOROUGH	NJ		06/09/2005		0	0	0	0	0	0	0	385,079	385,079	0	0	0
706105975	HILLSBOROUGH	NJ		07/07/2005		0	0	0	0	0	0	0	487,346	487,346	0	0	0
706106946	HILLSBOROUGH	NJ		01/08/2007		0	0	0	0	0	0	0	117,591	117,591	0	0	0
737500861	HILLSIDE	NJ		03/27/1987		0	0	0	0	0	0	0	4,936	4,936	0	0	0
734643900	HOBOKEN	NJ		10/10/1997		0	0	0	0	0	0	0	10,227	10,227	0	0	0
706106460	ISELIN	NJ		05/04/2006		0	0	0	0	0	0	0	535,729	535,729	0	0	0
706104578	JERSEY CITY	NJ		01/17/2003		0	0	0	0	0	0	0	4,173,768	4,173,768	0	0	0
706105462	JERSEY CITY	NJ		06/29/2004		0	0	0	0	0	0	0	532,335	532,335	0	0	0
706106120	JERSEY CITY	NJ		10/12/2006		0	0	0	0	0	0	0	700,652	700,652	0	0	0
706109379	JERSEY CITY	NJ		02/18/2014		0	0	0	0	0	0	0	178,297	178,297	0	0	0
706106254	LAKEWOOD	NJ		01/23/2006		0	0	0	0	0	0	0	739,920	739,920	0	0	0
706106947	LAKEWOOD	NJ		01/08/2007		0	0	0	0	0	0	0	179,653	179,653	0	0	0
706103118	LONG BRANCH	NJ		12/23/1998		0	0	0	0	0	0	0	399,133	399,133	0	0	0
734477544	LONG VALLEY	NJ		11/17/1995		0	0	0	0	0	0	0	6,701	6,701	0	0	0
706109393	LYNDHURST	NJ		06/04/2014		0	0	0	0	0	0	0	255,713	255,713	0	0	0
706105531	MANAHAWKIN	NJ		09/24/2004		0	0	0	0	0	0	0	657,802	657,802	0	0	0
706104635	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	76,200	76,200	0	0	0
706104639	MAPLE SHADE	NJ		07/26/2002		0	0	0	0	0	0	0	128,693	128,693	0	0	0
706104637	MARLTON	NJ		08/27/2002		0	0	0	0	0	0	0	275,227	275,227	0	0	0
706104638	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	304,800	304,800	0	0	0
706104640	MARLTON	NJ		07/26/2002		0	0	0	0	0	0	0	179,493	179,493	0	0	0
706104779	MARLTON	NJ		01/17/2003		0	0	0	0	0	0	0	770,837	770,837	0	0	0
706108667	MONROE TOWNSHIP	NJ		11/22/2011		0	0	0	0	0	0	0	2,836,472	2,836,472	0	0	0
706109345	MONROE TOWNSHIP	NJ		11/22/2013		0	0	0	0	0	0	0	363,039	363,039	0	0	0
734748854	MONTCLAIR	NJ		05/07/1998		0	0	0	0	0	0	0	10,386	10,386	0	0	0
734795834	MORRISTOWN	NJ		07/13/1998		0	0	0	0	0	0	0	9,835	9,835	0	0	0
706107487	MT. LAUREL	NJ		09/18/2007		0	0	0	0	0	0	0	224,536	224,536	0	0	0
706108393	NEW MILFORD	NJ		08/01/2013		0	0	0	0	0	0	0	174,431	174,431	0	0	0
739004038	NEW PROVIDENCE	NJ		12/02/1985		0	0	0	0	0	0	0	17,671	17,671	0	0	0
739002783	NEWARK	NJ		10/16/1985		0	0	0	0	0	0	0	4,289	4,289	0	0	0
706105084	NORTH BERGEN	NJ		12/18/2003		0	0	0	0	0	0	0	33,769	33,769	0	0	0
706108818	NORTH BERGEN	NJ		06/26/2012		0	0	0	0	0	0	0	166,416	166,416	0	0	0
706105766	NORTH BRUNSWICK	NJ		04/14/2005		0	0	0	0	0	0	0	1,762,324	1,762,324	0	0	0
706106531	NORTH BRUNSWICK	NJ		05/16/2006		0	0	0	0	0	0	0	1,265,563	1,265,563	0	0	0
706105976	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	733,107	733,107	0	0	0
706105987	OCEAN	NJ		07/25/2005		0	0	0	0	0	0	0	380,826	380,826	0	0	0
706108237	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	52,229	52,229	0	0	0
706108238	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	27,226	27,226	0	0	0
706108239	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	51,118	51,118	0	0	0
706108240	PARAMUS	NJ		01/15/2010		0	0	0	0	0	0	0	28,893	28,893	0	0	0
706105571	PARSIPPANY	NJ		10/05/2004		0	0	0	0	0	0	0	278,174	278,174	0	0	0
706109251	PARSIPPANY	NJ		09/27/2013		0	0	0	0	0	0	0	33,526	33,526	0	0	0
706106215	PERTH AMBOY	NJ		12/12/2005		0	0	0	0	0	0	0	652,759	652,759	0	0	0
706106604	PERTH AMBOY	NJ		06/07/2006		0	0	0	0	0	0	0	1,953,935	1,953,935	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107194	PERTH AMBOY	NJ		05/29/2007		0	0	0	0	0	0	0	319,416	319,416	0	0	0
739009458	PLAINFIELD	NJ		06/24/1986		0	0	0	0	0	0	0	6,676	6,676	0	0	0
733513189	PRINCETON	NJ		06/29/1994		0	0	0	0	0	0	0	6,377	6,377	0	0	0
706106100	RAHWAY	NJ		09/30/2006		0	0	0	0	0	0	0	607,211	607,211	0	0	0
706105826	RANDOLPH	NJ		06/09/2005		0	0	0	0	0	0	0	1,181,565	1,181,565	0	0	0
706107163	RANDOLPH	NJ		03/22/2007		0	0	0	0	0	0	0	37,688	37,688	0	0	0
706108904	RANDOLPH	NJ		11/06/2012		0	0	0	0	0	0	0	131,485	131,485	0	0	0
734606952	RANDOLPH	NJ		08/05/1997		0	0	0	0	0	0	0	5,408	5,408	0	0	0
706109109	RARITAN	NJ		01/15/2014		0	0	0	0	0	0	0	129,351	129,351	0	0	0
706108236	ROCHELLE PARK	NJ		01/15/2010		0	0	0	0	0	0	0	27,226	27,226	0	0	0
706107483	ROCKAWAY	NJ		02/28/2008		0	0	0	0	0	0	0	295,186	295,186	0	0	0
734775259	ROCKAWAY	NJ		08/10/1998		0	0	0	0	0	0	0	10,762	10,762	0	0	0
706105825	SADDLE BROOK	NJ		06/09/2005		0	0	0	0	0	0	0	497,501	497,501	0	0	0
706106823	SADDLE BROOK	NJ		11/10/2006		0	0	0	0	0	0	0	77,013	77,013	0	0	0
706108905	SADDLE BROOK	NJ		11/02/2012		0	0	0	0	0	0	0	131,485	131,485	0	0	0
706108235	SADDLE RIVER	NJ		01/15/2010		0	0	0	0	0	0	0	93,346	93,346	0	0	0
706109196	SOMERSET	NJ		07/25/2013		0	0	0	0	0	0	0	181,159	181,159	0	0	0
733052914	SOUTH ORANGE	NJ		02/27/1992		0	0	0	0	0	0	0	5,603	5,603	0	0	0
706104984	TRENTON	NJ		07/17/2003		0	0	0	0	0	0	0	399,165	399,165	0	0	0
706109249	VERONA	NJ		09/27/2013		0	0	0	0	0	0	0	382,817	382,817	0	0	0
706106756	WALL TOWNSHIP	NJ		09/13/2006		0	0	0	0	0	0	0	285,567	285,567	0	0	0
706108282	WAYNE	NJ		06/02/2010		0	0	0	0	0	0	0	350,715	350,715	0	0	0
706106161	WOODBRIDGE	NJ		11/14/2005		0	0	0	0	0	0	0	445,102	445,102	0	0	0
706108941	WOODBRIDGE	NJ		11/20/2012		0	0	0	0	0	0	0	808,589	808,589	0	0	0
706108241	WOODCLIFF LAKE	NJ		01/15/2010		0	0	0	0	0	0	0	53,341	53,341	0	0	0
750000057	AMSTERDAM	NLD		10/16/2013		0	0	0	0	0	0	0	2,072,540	2,003,023	(69,518)	0	(69,518)
750000039	BREDA	NLD		03/15/2013		0	0	0	0	0	0	0	568,255	579,867	11,612	0	11,612
706108172	ALBUQUERQUE	NM		05/07/2009		0	0	0	0	0	0	0	157,139	157,139	0	0	0
706105756	SANTA TERESA	NM		02/23/2005		0	0	0	0	0	0	0	414,847	414,847	0	0	0
717610922	TEXICO	NM		12/19/2014		0	0	0	0	0	0	0	24,721	24,721	0	0	0
706108657	HENDERSON	NV		12/14/2011		0	0	0	0	0	0	0	43,186	43,186	0	0	0
706106784	LAS VEGAS	NV		12/26/2006		0	0	0	0	0	0	0	1,681,819	1,681,819	0	0	0
706107831	LAS VEGAS	NV		01/25/2008		0	0	0	0	0	0	0	77,249	77,249	0	0	0
706107960	LAS VEGAS	NV		09/05/2008		0	0	0	0	0	0	0	1,152,307	1,152,307	0	0	0
706109336	SPARKS	NV		12/02/2013		0	0	0	0	0	0	0	316,141	316,141	0	0	0
717610732	YERINGTON	NV		08/23/2013		0	0	0	0	0	0	0	49,574	49,574	0	0	0
706105591	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	34,339	34,339	0	0	0
706105682	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	73,841	73,841	0	0	0
706105683	ALBANY	NY		10/07/2004		0	0	0	0	0	0	0	46,031	46,031	0	0	0
706107294	ALBANY	NY		05/11/2007		0	0	0	0	0	0	0	108,009	108,009	0	0	0
706108562	BAYSIDE	NY		08/05/2011		0	0	0	0	0	0	0	237,944	237,944	0	0	0
706108475	BROOKLYN	NY		03/01/2011		0	0	0	0	0	0	0	433,308	433,308	0	0	0
733313621	CARMEL	NY		06/15/1993		0	0	0	0	0	0	0	(54,977)	(54,977)	0	0	0
706106813	CLIFTON PARK	NY		10/30/2006		0	0	0	0	0	0	0	122,062	122,062	0	0	0
706105946	EAST MEADOW	NY		07/27/2005		0	0	0	0	0	0	0	659,675	659,675	0	0	0
737500947	FAIRPORT	NY		03/13/1987		0	0	0	0	0	0	0	11,657	11,657	0	0	0
706106757	HAUPPAUGE	NY		09/13/2006		0	0	0	0	0	0	0	384,868	384,868	0	0	0
706108180	HUNTINGTON STATION	NY		07/30/2009		0	0	0	0	0	0	0	140,868	140,868	0	0	0
706106997	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	877,511	877,511	0	0	0
706107067	LONG ISLAND CITY	NY		12/21/2006		0	0	0	0	0	0	0	219,853	219,853	0	0	0
706101106	NEW YORK	NY		09/25/1996		0	0	0	0	0	0	0	228,894	228,894	0	0	0
706101192	NEW YORK	NY		02/10/1997		0	0	0	0	0	0	0	2,009,187	2,009,187	0	0	0
706102564	NEW YORK	NY		04/15/1998		0	0	0	0	0	0	0	28,405	28,405	0	0	0
706103444	NEW YORK	NY		06/07/1999		0	0	0	0	0	0	0	29,818	29,818	0	0	0
706103665	NEW YORK	NY		10/27/1999		0	0	0	0	0	0	0	27,688	27,688	0	0	0
706104552	NEW YORK	NY		05/02/2002		0	0	0	0	0	0	0	347,888	347,888	0	0	0
706104643	NEW YORK	NY		07/15/2002		0	0	0	0	0	0	0	195,939	195,939	0	0	0
706105012	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	335,668	335,668	0	0	0
706105014	NEW YORK	NY		08/05/2003		0	0	0	0	0	0	0	1,295,039	1,295,039	0	0	0
706105062	NEW YORK	NY		08/21/2003		0	0	0	0	0	0	0	1,568,258	1,568,258	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706105684	NEW YORK	NY		11/29/2004		0	0	0	0	0	0	0	1,924,961	1,924,961	0	0	0
706106326	NEW YORK	NY		11/03/2006		0	0	0	0	0	0	0	439,942	439,942	0	0	0
706106358	NEW YORK	NY		03/02/2006		0	0	0	0	0	0	0	3,203,894	3,203,894	0	0	0
706106467	NEW YORK	NY		06/15/2006		0	0	0	0	0	0	0	591,406	591,406	0	0	0
706106516	NEW YORK	NY		11/01/2006		0	0	0	0	0	0	0	206,294	206,294	0	0	0
706106525	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	503,828	503,828	0	0	0
706106526	NEW YORK	NY		05/25/2006		0	0	0	0	0	0	0	121,979	121,979	0	0	0
706106529	NEW YORK	NY		05/09/2006		0	0	0	0	0	0	0	318,899	318,899	0	0	0
706106643	NEW YORK	NY		06/23/2006		0	0	0	0	0	0	0	446,055	446,055	0	0	0
706107298	NEW YORK	NY		06/19/2007		0	0	0	0	0	0	0	487,134	487,134	0	0	0
706107646	NEW YORK	NY		07/24/2008		0	0	0	0	0	0	0	462,775	462,775	0	0	0
706107669	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	209,424	209,424	0	0	0
706107670	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	539,814	539,814	0	0	0
706107671	NEW YORK	NY		11/19/2007		0	0	0	0	0	0	0	135,353	135,353	0	0	0
706107782	NEW YORK	NY		12/20/2007		0	0	0	0	0	0	0	872,364	872,364	0	0	0
706107795	NEW YORK	NY		01/30/2008		0	0	0	0	0	0	0	803,719	803,719	0	0	0
706107796	NEW YORK	NY		03/28/2008		0	0	0	0	0	0	0	520,007	520,007	0	0	0
706107852	NEW YORK	NY		03/19/2008		0	0	0	0	0	0	0	452,201	452,201	0	0	0
706107912	NEW YORK	NY		03/10/2008		0	0	0	0	0	0	0	1,015,711	1,015,711	0	0	0
706107941	NEW YORK	NY		05/14/2008		0	0	0	0	0	0	0	752,633	752,633	0	0	0
706107992	NEW YORK	NY		07/10/2008		0	0	0	0	0	0	0	114,855	114,855	0	0	0
706108001	NEW YORK	NY		08/27/2008		0	0	0	0	0	0	0	1,056,251	1,056,251	0	0	0
706108206	NEW YORK	NY		11/05/2009		0	0	0	0	0	0	0	269,649	269,649	0	0	0
706108260	NEW YORK	NY		02/11/2010		0	0	0	0	0	0	0	1,008,065	1,008,065	0	0	0
706108326	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	645,397	645,397	0	0	0
706108327	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	554,606	554,606	0	0	0
706108328	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	622,688	622,688	0	0	0
706108329	NEW YORK	NY		06/15/2010		0	0	0	0	0	0	0	473,110	473,110	0	0	0
706108343	NEW YORK	NY		09/01/2010		0	0	0	0	0	0	0	4,534,121	4,534,121	0	0	0
706108420	NEW YORK	NY		01/05/2011		0	0	0	0	0	0	0	913,532	913,532	0	0	0
706108421	NEW YORK	NY		02/01/2011		0	0	0	0	0	0	0	186,021	186,021	0	0	0
706108483	NEW YORK	NY		04/04/2011		0	0	0	0	0	0	0	801,542	801,542	0	0	0
706108555	NEW YORK	NY		08/19/2011		0	0	0	0	0	0	0	2,961,144	2,961,144	0	0	0
706108690	NEW YORK	NY		03/08/2012		0	0	0	0	0	0	0	713,367	713,367	0	0	0
706108731	NEW YORK	NY		05/31/2012		0	0	0	0	0	0	0	188,655	188,655	0	0	0
706108871	NEW YORK	NY		08/02/2012		0	0	0	0	0	0	0	155,388	155,388	0	0	0
706108886	NEW YORK	NY		08/16/2012		0	0	0	0	0	0	0	190,000	190,000	0	0	0
706108897	NEW YORK	NY		10/24/2012		0	0	0	0	0	0	0	62,096	62,096	0	0	0
706108901	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	817,958	817,958	0	0	0
706108902	NEW YORK	NY		09/26/2012		0	0	0	0	0	0	0	230,706	230,706	0	0	0
706109056	NEW YORK	NY		03/20/2013		0	0	0	0	0	0	0	98,218	98,218	0	0	0
706109192	NEW YORK	NY		08/01/2013		0	0	0	0	0	0	0	175,664	175,664	0	0	0
706109354	NEW YORK	NY		01/07/2014		0	0	0	0	0	0	0	2,245,579	2,245,579	0	0	0
706109520	NEW YORK	NY		06/27/2014		0	0	0	0	0	0	0	278,115	278,115	0	0	0
706108291	PLAINVIEW	NY		06/03/2010		0	0	0	0	0	0	0	633,720	633,720	0	0	0
706101089	ROCHESTER	NY		01/31/1997		0	0	0	0	0	0	0	359,100	359,100	0	0	0
706104781	ROCHESTER	NY		12/02/2002		0	0	0	0	0	0	0	1,452,113	1,452,113	0	0	0
706108674	ROCHESTER	NY		04/06/2012		0	0	0	0	0	0	0	170,369	170,369	0	0	0
739000633	SPRING VALLEY	NY		08/01/1985		0	0	0	0	0	0	0	8,290	8,290	0	0	0
706108561	STATEN ISLAND	NY		10/03/2011		0	0	0	0	0	0	0	325,921	325,921	0	0	0
706108215	WHITE PLAINS	NY		05/03/2010		0	0	0	0	0	0	0	2,736,933	2,736,933	0	0	0
739006584	WOODSIDE	NY		04/21/1986		0	0	0	0	0	0	0	4,450	4,450	0	0	0
706108190	YONKERS	NY		09/30/2009		0	0	0	0	0	0	0	247,054	247,054	0	0	0
706109381	YONKERS	NY		07/10/2014		0	0	0	0	0	0	0	271,085	271,085	0	0	0
706108947	AKRON	OH		12/20/2012		0	0	0	0	0	0	0	203,103	203,103	0	0	0
706108671	AVON	OH		01/23/2012		0	0	0	0	0	0	0	309,848	309,848	0	0	0
706109217	BATAVIA	OH		10/02/2013		0	0	0	0	0	0	0	270,215	270,215	0	0	0
706106711	BEDFORD	OH		06/30/2006		0	0	0	0	0	0	0	307,799	307,799	0	0	0
706106382	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	184,075	183,995	0	(80)	(80)
706106383	CINCINNATI	OH		12/30/2005		0	0	0	0	0	0	0	182,760	185,037	0	2,278	2,278

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706107147	CINCINNATI	OH		04/26/2007		0	0	0	0	0	0	0	696,106	696,106	0	0	0
706109028	CINCINNATI	OH		08/15/2014		0	0	0	0	0	0	0	44,496	44,496	0	0	0
706106375	CLEVELAND	OH		12/30/2005		0	0	0	0	0	0	0	164,339	164,266	0	(73)	(73)
706108355	CLEVELAND	OH		08/26/2010		0	0	0	0	0	0	0	33,587	33,587	0	0	0
717610429	CLYDE	OH		12/05/2011		0	0	0	0	0	0	0	12,951	12,951	0	0	0
706106575	COLUMBUS	OH		07/11/2006		0	0	0	0	0	0	0	73,067	73,067	0	0	0
706109245	COLUMBUS	OH		07/31/2014		0	0	0	0	0	0	0	65,669	65,669	0	0	0
706109311	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	28,123	28,123	0	0	0
706109316	COLUMBUS	OH		11/27/2013		0	0	0	0	0	0	0	39,855	39,855	0	0	0
706109317	DUBLIN	OH		11/27/2013		0	0	0	0	0	0	0	48,051	48,051	0	0	0
706109351	DUBLIN	OH		12/17/2013		0	0	0	0	0	0	0	182,663	182,663	0	0	0
706109200	ELYRIA	OH		08/16/2013		0	0	0	0	0	0	0	39,375	39,375	0	0	0
706108045	GROVEPORT	OH		09/08/2008		0	0	0	0	0	0	0	167,709	167,709	0	0	0
717608591	ITHACA	OH		04/14/1999		0	0	0	0	0	0	0	9,821	9,821	0	0	0
717610706	MANSFIELD	OH		05/22/2013		0	0	0	0	0	0	0	146,667	146,667	0	0	0
717610806	MANSFIELD	OH		03/21/2014		0	0	0	0	0	0	0	37,749	37,749	0	0	0
706108699	MAUMEE	OH		03/09/2012		0	0	0	0	0	0	0	70,373	70,373	0	0	0
717609640	NEWCOMERSTOWN	OH		07/13/2006		0	0	0	0	0	0	0	59,383	59,383	0	0	0
717610725	NEWCOMERSTOWN	OH		10/29/2013		0	0	0	0	0	0	0	18,821	18,821	0	0	0
706105029	POWELL	OH		07/31/2003		0	0	0	0	0	0	0	350,000	350,000	0	0	0
717609759	RADNOR	OH		06/13/2007		0	0	0	0	0	0	0	18,474	18,474	0	0	0
706108996	TOLEDO	OH		02/28/2013		0	0	0	0	0	0	0	75,553	75,553	0	0	0
734778436	TWINSBURG	OH		07/21/1998		0	0	0	0	0	0	0	6,366	6,366	0	0	0
717610556	WEST MANSFIELD	OH		11/01/2012		0	0	0	0	0	0	0	39,720	39,720	0	0	0
706106028	WESTERVILLE	OH		09/01/2005		0	0	0	0	0	0	0	401,858	401,858	0	0	0
706107735	WESTERVILLE	OH		03/05/2008		0	0	0	0	0	0	0	30,595	30,595	0	0	0
706108351	WICKLIFFE	OH		08/26/2010		0	0	0	0	0	0	0	40,881	40,881	0	0	0
706104164	OKLAHOMA CITY	OK		04/18/2001		0	0	0	0	0	0	0	110,930	110,930	0	0	0
706108007	OKLAHOMA CITY	OK		06/02/2008		0	0	0	0	0	0	0	1,001,072	1,001,072	0	0	0
706107832	TULSA	OK		01/25/2008		0	0	0	0	0	0	0	97,277	97,277	0	0	0
706108168	TULSA	OK		03/20/2009		0	0	0	0	0	0	0	828,281	828,281	0	0	0
717700342	WOODS	OK		05/10/1996		0	0	0	0	0	0	0	4,587	4,587	0	0	0
706107806	BEAVERTON	OR		12/27/2007		0	0	0	0	0	0	0	129,649	129,649	0	0	0
706108813	BEAVERTON	OR		08/28/2012		0	0	0	0	0	0	0	140,951	140,951	0	0	0
706109324	BEAVERTON	OR		12/02/2013		0	0	0	0	0	0	0	122,612	122,612	0	0	0
706109497	BEAVERTON	OR		06/30/2014		0	0	0	0	0	0	0	17,838	17,838	0	0	0
706109328	BEND	OR		12/02/2013		0	0	0	0	0	0	0	106,063	106,063	0	0	0
717610565	BOARDMAN	OR		02/11/2013		0	0	0	0	0	0	0	390,000	390,000	0	0	0
706100945	CLACKAMAS	OR		10/27/1995		0	0	0	0	0	0	0	576,830	576,830	0	0	0
706102182	CLACKAMAS	OR		06/19/1998		0	0	0	0	0	0	0	68,816	68,816	0	0	0
706104331	CLACKAMAS	OR		08/02/2001		0	0	0	0	0	0	0	407,014	407,014	0	0	0
706109535	CLACKAMAS	OR		09/03/2014		0	0	0	0	0	0	0	26,746	26,746	0	0	0
706109394	CORVALLIS	OR		03/03/2014		0	0	0	0	0	0	0	81,420	81,420	0	0	0
717610421	CORVALLIS	OR		11/03/2011		0	0	0	0	0	0	0	8,200	8,200	0	0	0
717610809	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610810	CORVALLIS	OR		04/25/2014		0	0	0	0	0	0	0	90,000	90,000	0	0	0
717610226	EUGENE	OR		12/30/2010		0	0	0	0	0	0	0	600,000	600,000	0	0	0
717610444	EUGENE	OR		12/28/2011		0	0	0	0	0	0	0	186,000	186,000	0	0	0
706108485	GLADSTONE	OR		02/28/2011		0	0	0	0	0	0	0	375,758	375,758	0	0	0
706109322	GRESHAM	OR		12/02/2013		0	0	0	0	0	0	0	135,809	135,809	0	0	0
706108613	HAPPY VALLEY	OR		09/29/2011		0	0	0	0	0	0	0	520,894	520,894	0	0	0
706108859	HAPPY VALLEY	OR		12/18/2012		0	0	0	0	0	0	0	165,958	165,958	0	0	0
706109507	HAPPY VALLEY	OR		06/30/2014		0	0	0	0	0	0	0	15,747	15,747	0	0	0
706107800	HILLSBORO	OR		01/23/2008		0	0	0	0	0	0	0	347,296	347,296	0	0	0
706108875	HILLSBORO	OR		12/18/2012		0	0	0	0	0	0	0	75,511	75,511	0	0	0
717610563	HOOD RIVER	OR		09/18/2012		0	0	0	0	0	0	0	92,000	92,000	0	0	0
717609173	JORDAN VALLEY	OR		02/20/2004		0	0	0	0	0	0	0	33,507	33,507	0	0	0
717610465	JUNCTION CITY	OR		04/11/2012		0	0	0	0	0	0	0	50,000	50,000	0	0	0
717610377	KLAMATH FALLS	OR		07/28/2011		0	0	0	0	0	0	0	60,000	60,000	0	0	0
717610461	KLAMATH FALLS	OR		04/05/2012		0	0	0	0	0	0	0	40,000	40,000	0	0	0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
717610287	LAKEVIEW	OR		01/03/2011		0	0	0	0	0	0	0	20,000	20,000	0	0	0
706109327	MEDFORD	OR		12/02/2013		0	0	0	0	0	0	0	109,184	109,184	0	0	0
703000235	PORTLAND	OR		01/01/2013		0	0	0	0	0	0	0	319,799	319,799	0	0	0
706100944	PORTLAND	OR		10/27/1995		0	0	0	0	0	0	0	1,310,972	1,310,972	0	0	0
706101091	PORTLAND	OR		01/27/1997		0	0	0	0	0	0	0	928,279	928,279	0	0	0
706101864	PORTLAND	OR		04/15/1997		0	0	0	0	0	0	0	980,672	980,672	0	0	0
706102845	PORTLAND	OR		07/15/1998		0	0	0	0	0	0	0	244,746	244,746	0	0	0
706103919	PORTLAND	OR		10/06/2000		0	0	0	0	0	0	0	428,387	428,387	0	0	0
706106578	PORTLAND	OR		07/07/2006		0	0	0	0	0	0	0	156,979	156,979	0	0	0
706106626	PORTLAND	OR		06/29/2006		0	0	0	0	0	0	0	265,430	265,430	0	0	0
706107241	PORTLAND	OR		04/30/2008		0	0	0	0	0	0	0	70,074	70,074	0	0	0
706108560	PORTLAND	OR		08/11/2011		0	0	0	0	0	0	0	457,130	457,130	0	0	0
706109005	PORTLAND	OR		08/13/2013		0	0	0	0	0	0	0	51,784	51,784	0	0	0
706109106	PORTLAND	OR		07/03/2013		0	0	0	0	0	0	0	324,783	324,783	0	0	0
706109266	PORTLAND	OR		12/17/2013		0	0	0	0	0	0	0	207,871	207,871	0	0	0
706109341	PORTLAND	OR		12/05/2013		0	0	0	0	0	0	0	26,225	26,225	0	0	0
706109325	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	163,989	163,989	0	0	0
706109326	SALEM	OR		12/02/2013		0	0	0	0	0	0	0	99,662	99,662	0	0	0
717610710	SALEM	OR		08/12/2013		0	0	0	0	0	0	0	24,000	24,000	0	0	0
717609570	THE DALLES	OR		03/23/2006		0	0	0	0	0	0	0	325,000	325,000	0	0	0
717610486	THE DALLES	OR		07/30/2012		0	0	0	0	0	0	0	200,000	200,000	0	0	0
706109329	TILLAMOOK	OR		12/02/2013		0	0	0	0	0	0	0	102,734	102,734	0	0	0
706106877	TUALATIN	OR		11/21/2006		0	0	0	0	0	0	0	38,100	38,100	0	0	0
706108915	TUALATIN	OR		11/15/2012		0	0	0	0	0	0	0	175,611	175,611	0	0	0
706109323	TUALATIN	OR		12/02/2013		0	0	0	0	0	0	0	59,595	59,595	0	0	0
734454109	AMBLER	PA		07/26/1995		0	0	0	0	0	0	0	8,113	8,113	0	0	0
706106649	BALA CYNWYD	PA		07/25/2006		0	0	0	0	0	0	0	229,161	229,161	0	0	0
717608950	BENEZETT	PA		09/11/2002		0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
717610504	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	240,000	240,000	0	0	0
717610505	BENEZETT	PA		08/31/2012		0	0	0	0	0	0	0	309,600	309,600	0	0	0
706108456	BENSALEM	PA		08/01/2013		0	0	0	0	0	0	0	74,015	74,015	0	0	0
706108826	BETHLEHEM	PA		12/07/2012		0	0	0	0	0	0	0	596,093	596,093	0	0	0
706109296	BETHLEHEM	PA		10/27/2014		0	0	0	0	0	0	0	22,212	22,212	0	0	0
706105872	CARLISLE	PA		06/07/2005		0	0	0	0	0	0	0	980,287	980,287	0	0	0
706108429	CARLISLE	PA		01/31/2011		0	0	0	0	0	0	0	472,722	472,722	0	0	0
706108525	CARLISLE	PA		05/26/2011		0	0	0	0	0	0	0	159,974	159,974	0	0	0
739077901	CLIFTON	PA		10/24/1989		0	0	0	0	0	0	0	5,432	5,432	0	0	0
706108414	COATESVILLE	PA		12/22/2010		0	0	0	0	0	0	0	130,595	130,595	0	0	0
706108518	DRESHER	PA		10/12/2011		0	0	0	0	0	0	0	59,710	59,710	0	0	0
739077358	EAST BENTON	PA		10/18/1989		0	0	0	0	0	0	0	5,398	5,398	0	0	0
706108457	FEASTERVILLE TREVOSE	PA		07/21/2011		0	0	0	0	0	0	0	457,201	457,201	0	0	0
733367203	GILBERTSVILLE	PA		09/30/1993		0	0	0	0	0	0	0	3,288	3,288	0	0	0
706107299	HORSHAM	PA		06/07/2007		0	0	0	0	0	0	0	357,541	357,541	0	0	0
706108342	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	154,366	154,366	0	0	0
706108345	HUNTINGDON VALLEY	PA		11/12/2010		0	0	0	0	0	0	0	90,659	90,659	0	0	0
706109248	HUNTINGDON VALLEY	PA		08/16/2013		0	0	0	0	0	0	0	44,072	44,072	0	0	0
739005156	LANGHORNE	PA		02/21/1986		0	0	0	0	0	0	0	6,883	6,883	0	0	0
706106707	LATROBE	PA		06/30/2006		0	0	0	0	0	0	0	474,241	474,241	0	0	0
706108982	LEVITTOWN	PA		11/29/2012		0	0	0	0	0	0	0	185,382	185,382	0	0	0
706108338	PHILADELPHIA	PA		11/01/2010		0	0	0	0	0	0	0	71,732	71,732	0	0	0
706108570	PHILADELPHIA	PA		03/02/2012		0	0	0	0	0	0	0	192,675	192,675	0	0	0
706109395	PHILADELPHIA	PA		01/31/2014		0	0	0	0	0	0	0	370,744	370,744	0	0	0
706106389	PITTSBURGH	PA		12/30/2005		0	0	0	0	0	0	0	705,822	717,495	0	11,673	11,673
706109256	PITTSBURGH	PA		09/27/2013		0	0	0	0	0	0	0	459,605	459,605	0	0	0
733506752	SOUTH ABINGTON TOWNSHIP	PA		12/20/1994		0	0	0	0	0	0	0	7,012	7,012	0	0	0
706106843	UPPER DARBY	PA		12/12/2006		0	0	0	0	0	0	0	16,210	16,210	0	0	0
706108734	WAYNE	PA		07/13/2012		0	0	0	0	0	0	0	283,548	283,548	0	0	0
706108298	WHITEHALL	PA		06/08/2010		0	0	0	0	0	0	0	1,952,576	1,952,576	0	0	0
706105945	WILLOW GROVE	PA		12/09/2005		0	0	0	0	0	0	0	1,439,956	1,439,956	0	0	0
706105390	WYNNEWOOD	PA		08/02/2004		0	0	0	0	0	0	0	342,108	342,108	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706105134	MIDDLETOWN	RI		12/05/2003		0	0	0	0	0	0	0	339,922	339,922	0	0	0
706108987	COLUMBIA	SC		02/28/2013		0	0	0	0	0	0	0	62,961	62,961	0	0	0
717609652	GEORGETOWN	SC		11/03/2006		0	0	0	0	0	0	0	2,760,000	2,760,000	0	0	0
734622195	GREENVILLE	SC		08/11/1997		0	0	0	0	0	0	0	10,786	10,786	0	0	0
717609694	AMHERST	SD		12/05/2006		0	0	0	0	0	0	0	29,685	29,685	0	0	0
717609818	CHAMBERLAIN	SD		05/31/2007		0	0	0	0	0	0	0	12,424	12,424	0	0	0
717609877	DUPREE	SD		11/19/2007		0	0	0	0	0	0	0	10,157	10,157	0	0	0
717610284	HARROLD	SD		01/05/2011		0	0	0	0	0	0	0	7,895	7,895	0	0	0
717610689	HAYES	SD		06/20/2013		0	0	0	0	0	0	0	60,140	60,140	0	0	0
717610518	HAZEL	SD		06/29/2012		0	0	0	0	0	0	0	91,336	91,336	0	0	0
717610275	HOSMER	SD		10/13/2010		0	0	0	0	0	0	0	44,898	44,898	0	0	0
717610410	MARVIN	SD		11/01/2011		0	0	0	0	0	0	0	138,650	138,650	0	0	0
717609429	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	23,574	23,574	0	0	0
717609467	MILESVILLE	SD		07/14/2005		0	0	0	0	0	0	0	7,061	7,061	0	0	0
717609782	MUD BUTTE	SD		05/04/2007		0	0	0	0	0	0	0	12,168	12,168	0	0	0
717610581	PLANKINTON	SD		08/27/2012		0	0	0	0	0	0	0	23,148	23,148	0	0	0
717609617	ROSCOE	SD		04/19/2006		0	0	0	0	0	0	0	21,107	21,107	0	0	0
717609794	ROSCOE	SD		04/04/2007		0	0	0	0	0	0	0	37,019	37,019	0	0	0
717610196	SUMMIT	SD		06/16/2010		0	0	0	0	0	0	0	12,954	12,954	0	0	0
717609854	TRIPP	SD		11/29/2007		0	0	0	0	0	0	0	17,525	17,525	0	0	0
717609770	VALE	SD		06/06/2007		0	0	0	0	0	0	0	42,412	42,412	0	0	0
717610360	WASTA	SD		07/14/2011		0	0	0	0	0	0	0	33,356	33,356	0	0	0
717609805	DYERSBURG	TN		06/21/2007		0	0	0	0	0	0	0	94,737	94,737	0	0	0
706100638	MEMPHIS	TN		07/28/1994		0	0	0	0	0	0	0	1,196,890	1,196,890	0	0	0
717609406	PORTLAND	TN		07/14/2005		0	0	0	0	0	0	0	11,891	11,891	0	0	0
717610228	PORTLAND	TN		08/11/2010		0	0	0	0	0	0	0	15,944	15,944	0	0	0
706108723	SMYRNA	TN		03/28/2012		0	0	0	0	0	0	0	30,502	30,502	0	0	0
706108460	ALLEN	TX		03/04/2011		0	0	0	0	0	0	0	279,182	279,182	0	0	0
706108303	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	51,228	51,228	0	0	0
706108307	ARLINGTON	TX		07/15/2010		0	0	0	0	0	0	0	36,254	36,254	0	0	0
706108777	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	65,790	65,790	0	0	0
706108789	ARLINGTON	TX		05/24/2012		0	0	0	0	0	0	0	20,732	20,732	0	0	0
706109092	ARLINGTON	TX		03/20/2013		0	0	0	0	0	0	0	26,412	26,412	0	0	0
706105373	AUSTIN	TX		06/28/2004		0	0	0	0	0	0	0	81,826	81,826	0	0	0
706108385	AUSTIN	TX		08/27/2010		0	0	0	0	0	0	0	152,654	152,654	0	0	0
706108508	AUSTIN	TX		04/18/2011		0	0	0	0	0	0	0	625,027	625,027	0	0	0
706108612	AUSTIN	TX		08/16/2011		0	0	0	0	0	0	0	418,315	418,315	0	0	0
706108765	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	63,987	63,987	0	0	0
706108766	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	77,905	77,905	0	0	0
706108767	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	50,823	50,823	0	0	0
706108768	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	28,805	28,805	0	0	0
706108769	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	32,804	32,804	0	0	0
706108770	AUSTIN	TX		05/24/2012		0	0	0	0	0	0	0	18,111	18,111	0	0	0
706108815	AUSTIN	TX		05/09/2012		0	0	0	0	0	0	0	274,030	274,030	0	0	0
706108872	AUSTIN	TX		06/28/2012		0	0	0	0	0	0	0	49,973	49,973	0	0	0
706109015	AUSTIN	TX		12/14/2012		0	0	0	0	0	0	0	270,840	270,840	0	0	0
706109238	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	1,136,918	1,136,918	0	0	0
706109243	AUSTIN	TX		09/27/2013		0	0	0	0	0	0	0	604,744	604,744	0	0	0
706109707	AUSTIN	TX		10/30/2014		0	0	0	0	0	0	0	73,294	73,294	0	0	0
706108781	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	77,493	77,493	0	0	0
706108784	CARROLLTON	TX		05/24/2012		0	0	0	0	0	0	0	31,903	31,903	0	0	0
706109184	CARROLLTON	TX		08/26/2013		0	0	0	0	0	0	0	28,505	28,505	0	0	0
706109029	CEDAR PARK	TX		12/28/2012		0	0	0	0	0	0	0	486,527	486,527	0	0	0
706108304	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	43,741	43,741	0	0	0
706108305	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	53,198	53,198	0	0	0
706108306	COPPELL	TX		07/15/2010		0	0	0	0	0	0	0	59,897	59,897	0	0	0
717609292	CRYSTAL CITY	TX		08/24/2004		0	0	0	0	0	0	0	21,625	21,625	0	0	0
706108332	CYPRESS	TX		07/13/2010		0	0	0	0	0	0	0	217,387	217,387	0	0	0
706108758	CYPRESS	TX		08/16/2012		0	0	0	0	0	0	0	43,361	43,361	0	0	0
717610609	DALHART	TX		01/14/2013		0	0	0	0	0	0	0	278,856	278,856	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108488	DALLAS	TX		03/30/2011		0	0	0	0	0	0	0	71,312	71,312	0	0	0
706108526	DALLAS	TX		05/31/2011		0	0	0	0	0	0	0	1,710,880	1,710,880	0	0	0
706108776	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	42,961	42,961	0	0	0
706108778	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	69,922	69,922	0	0	0
706108779	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	49,476	49,476	0	0	0
706108783	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	24,319	24,319	0	0	0
706108785	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	36,017	36,017	0	0	0
706108787	DALLAS	TX		05/24/2012		0	0	0	0	0	0	0	32,223	32,223	0	0	0
706108879	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	39,681	39,681	0	0	0
706108880	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	22,968	22,968	0	0	0
706108883	DALLAS	TX		06/28/2012		0	0	0	0	0	0	0	10,654	10,654	0	0	0
706108938	DALLAS	TX		11/19/2012		0	0	0	0	0	0	0	692,149	692,149	0	0	0
706109091	DALLAS	TX		03/20/2013		0	0	0	0	0	0	0	15,847	15,847	0	0	0
706109179	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	33,210	33,210	0	0	0
706109185	DALLAS	TX		08/26/2013		0	0	0	0	0	0	0	43,310	43,310	0	0	0
706109309	DALLAS	TX		11/27/2013		0	0	0	0	0	0	0	123,099	123,099	0	0	0
706109386	DALLAS	TX		03/17/2014		0	0	0	0	0	0	0	290,784	290,784	0	0	0
734174793	DE SOTO	TX		01/18/1985		0	0	0	0	0	0	0	16,729	16,729	0	0	0
717700371	DEAF SMITH	TX		04/08/1996		0	0	0	0	0	0	0	22,258	22,258	0	0	0
706108775	DESOTO	TX		05/24/2012		0	0	0	0	0	0	0	166,721	166,721	0	0	0
706107636	EL PASO	TX		11/28/2007		0	0	0	0	0	0	0	878,992	878,992	0	0	0
733402114	EL PASO	TX		11/01/1993		0	0	0	0	0	0	0	4,627	4,627	0	0	0
717608821	ELKHART	TX		05/18/2001		0	0	0	0	0	0	0	467,901	467,901	0	0	0
706107651	FORT WORTH	TX		07/10/2008		0	0	0	0	0	0	0	1,026,149	1,026,149	0	0	0
706108999	FORT WORTH	TX		02/22/2013		0	0	0	0	0	0	0	1,342,919	1,342,919	0	0	0
706109180	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	91,678	91,678	0	0	0
706109181	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	76,118	76,118	0	0	0
706109182	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	28,448	28,448	0	0	0
706109186	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	61,701	61,701	0	0	0
706109187	FORT WORTH	TX		08/26/2013		0	0	0	0	0	0	0	27,470	27,470	0	0	0
706109304	FORT WORTH	TX		11/05/2013		0	0	0	0	0	0	0	22,896	22,896	0	0	0
706108881	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	20,528	20,528	0	0	0
706108882	GARLAND	TX		06/28/2012		0	0	0	0	0	0	0	47,914	47,914	0	0	0
706109085	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	140,004	140,004	0	0	0
706109086	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	189,837	189,837	0	0	0
706109087	GARLAND	TX		03/29/2013		0	0	0	0	0	0	0	113,902	113,902	0	0	0
706109084	GRAND PRAIRIE	TX		03/29/2013		0	0	0	0	0	0	0	151,869	151,869	0	0	0
706109183	GRAND PRAIRIE	TX		08/26/2013		0	0	0	0	0	0	0	26,034	26,034	0	0	0
706102519	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	662,709	662,709	0	0	0
706102731	HOUSTON	TX		05/28/1998		0	0	0	0	0	0	0	76,145	76,145	0	0	0
706106611	HOUSTON	TX		06/29/2006		0	0	0	0	0	0	0	350,461	350,461	0	0	0
706106852	HOUSTON	TX		09/22/2006		0	0	0	0	0	0	0	61,880	61,880	0	0	0
706106954	HOUSTON	TX		12/14/2006		0	0	0	0	0	0	0	34,136	34,136	0	0	0
706107117	HOUSTON	TX		05/17/2007		0	0	0	0	0	0	0	1,540,713	1,540,713	0	0	0
706107180	HOUSTON	TX		12/17/2009		0	0	0	0	0	0	0	891,024	891,024	0	0	0
706108411	HOUSTON	TX		05/12/2011		0	0	0	0	0	0	0	390,023	390,023	0	0	0
706108424	HOUSTON	TX		12/28/2010		0	0	0	0	0	0	0	1,641,531	1,641,531	0	0	0
706108489	HOUSTON	TX		03/30/2011		0	0	0	0	0	0	0	110,929	110,929	0	0	0
706108638	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	132,463	132,463	0	0	0
706108640	HOUSTON	TX		03/21/2012		0	0	0	0	0	0	0	142,653	142,653	0	0	0
706108753	HOUSTON	TX		06/07/2012		0	0	0	0	0	0	0	98,775	98,775	0	0	0
706108791	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	124,239	124,239	0	0	0
706108792	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	106,189	106,189	0	0	0
706108794	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	109,849	109,849	0	0	0
706108795	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	49,828	49,828	0	0	0
706108796	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	98,763	98,763	0	0	0
706108797	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	80,013	80,013	0	0	0
706108798	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	97,453	97,453	0	0	0
706108799	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	46,236	46,236	0	0	0
706108800	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	52,458	52,458	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108801	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	38,866	38,866	0	0	0
706108802	HOUSTON	TX		05/24/2012		0	0	0	0	0	0	0	13,019	13,019	0	0	0
706108949	HOUSTON	TX		12/20/2012		0	0	0	0	0	0	0	207,334	207,334	0	0	0
706109045	HOUSTON	TX		02/22/2013		0	0	0	0	0	0	0	719,421	719,421	0	0	0
706109242	HOUSTON	TX		09/27/2013		0	0	0	0	0	0	0	403,163	403,163	0	0	0
706109538	HOUSTON	TX		07/31/2014		0	0	0	0	0	0	0	237,858	237,858	0	0	0
706108467	IRVING	TX		12/30/2010		0	0	0	0	0	0	0	301,986	301,986	0	0	0
706108790	IRVING	TX		05/24/2012		0	0	0	0	0	0	0	34,458	34,458	0	0	0
706105643	LAREDO	TX		12/22/2004		0	0	0	0	0	0	0	1,748,252	1,748,252	0	0	0
706108935	LAREDO	TX		10/10/2012		0	0	0	0	0	0	0	566,295	566,295	0	0	0
706105326	LOST PINES	TX		06/05/2006		0	0	0	0	0	0	0	1,623,213	1,623,213	0	0	0
706107777	LUBBOCK	TX		02/28/2008		0	0	0	0	0	0	0	75,813	75,813	0	0	0
706106336	MCALLEN	TX		12/27/2005		0	0	0	0	0	0	0	259,199	259,199	0	0	0
717608341	MULESHOE	TX		04/29/1998		0	0	0	0	0	0	0	5,472	5,472	0	0	0
706109229	PFLUGERVILLE	TX		07/29/2013		0	0	0	0	0	0	0	147,906	147,906	0	0	0
706108512	PLANO	TX		10/12/2011		0	0	0	0	0	0	0	237,189	237,189	0	0	0
706108780	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	89,981	89,981	0	0	0
706108782	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	45,111	45,111	0	0	0
706108788	PLANO	TX		05/24/2012		0	0	0	0	0	0	0	43,372	43,372	0	0	0
734596959	PLANO	TX		05/21/1997		0	0	0	0	0	0	0	5,215	5,215	0	0	0
706108786	RICHARDSON	TX		05/24/2012		0	0	0	0	0	0	0	29,476	29,476	0	0	0
706108878	RICHARDSON	TX		06/29/2012		0	0	0	0	0	0	0	217,475	217,475	0	0	0
706109133	RICHARDSON	TX		06/28/2013		0	0	0	0	0	0	0	10,431	10,431	0	0	0
706108636	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	1,187,074	1,187,074	0	0	0
706108639	ROSENBERG	TX		03/21/2012		0	0	0	0	0	0	0	611,369	611,369	0	0	0
706108504	ROUND ROCK	TX		04/29/2011		0	0	0	0	0	0	0	227,841	227,841	0	0	0
706109303	ROUND ROCK	TX		12/20/2013		0	0	0	0	0	0	0	57,876	57,876	0	0	0
706102418	SAN ANTONIO	TX		03/15/1999		0	0	0	0	0	0	0	2,260,225	2,260,225	0	0	0
706104795	SAN ANTONIO	TX		05/30/2003		0	0	0	0	0	0	0	330,546	330,546	0	0	0
706105027	SAN ANTONIO	TX		06/18/2004		0	0	0	0	0	0	0	381,407	381,407	0	0	0
706106121	SAN ANTONIO	TX		02/07/2007		0	0	0	0	0	0	0	301,954	301,954	0	0	0
706106416	SAN ANTONIO	TX		03/31/2006		0	0	0	0	0	0	0	72,474	72,474	0	0	0
706106589	SAN ANTONIO	TX		06/08/2006		0	0	0	0	0	0	0	466,630	466,630	0	0	0
706108035	SAN ANTONIO	TX		07/31/2008		0	0	0	0	0	0	0	251,307	251,307	0	0	0
706108358	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	53,805	53,805	0	0	0
706108359	SAN ANTONIO	TX		11/29/2010		0	0	0	0	0	0	0	325,878	325,878	0	0	0
706108771	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	73,089	73,089	0	0	0
706108772	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	69,219	69,219	0	0	0
706108773	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	52,967	52,967	0	0	0
706108774	SAN ANTONIO	TX		05/24/2012		0	0	0	0	0	0	0	86,689	86,689	0	0	0
706109161	SAN ANTONIO	TX		05/30/2013		0	0	0	0	0	0	0	726,303	726,303	0	0	0
706106221	SCHERTZ	TX		12/27/2005		0	0	0	0	0	0	0	686,334	686,334	0	0	0
717609583	SEYMOUR	TX		04/26/2006		0	0	0	0	0	0	0	39,393	39,393	0	0	0
706105948	SOUTHLAKE	TX		12/07/2005		0	0	0	0	0	0	0	909,912	909,912	0	0	0
706108637	SPRING	TX		03/21/2012		0	0	0	0	0	0	0	137,558	137,558	0	0	0
706108648	SPRING	TX		12/05/2011		0	0	0	0	0	0	0	606,820	606,820	0	0	0
706102666	STAFFORD	TX		05/28/1998		0	0	0	0	0	0	0	270,148	270,148	0	0	0
706107793	STAFFORD	TX		02/28/2008		0	0	0	0	0	0	0	769,488	769,488	0	0	0
706108793	STAFFORD	TX		05/24/2012		0	0	0	0	0	0	0	126,217	126,217	0	0	0
706108927	STAFFORD	TX		12/03/2012		0	0	0	0	0	0	0	74,754	74,754	0	0	0
706108409	SUGAR LAND	TX		11/22/2010		0	0	0	0	0	0	0	221,471	221,471	0	0	0
706109302	SUGAR LAND	TX		02/21/2014		0	0	0	0	0	0	0	58,659	58,659	0	0	0
739088293	SUGAR LAND	TX		03/28/1990		0	0	0	0	0	0	0	6,992	6,992	0	0	0
717609582	TOM	TX		07/13/2006		0	0	0	0	0	0	0	66,346	66,346	0	0	0
717610524	TULIA	TX		05/31/2012		0	0	0	0	0	0	0	71,336	71,336	0	0	0
717608439	WINDTHORST	TX		07/22/1998		0	0	0	0	0	0	0	24,365	24,365	0	0	0
749000040	EC3	GBR		07/25/2013		0	0	0	0	0	0	0	978,804	1,058,615	79,810	0	79,810
706106880	DRAPER	UT		03/05/2008		0	0	0	0	0	0	0	130,146	130,146	0	0	0
706108822	PROVO	UT		05/07/2012		0	0	0	0	0	0	0	469,781	469,781	0	0	0
706100883	SALT LAKE CITY	UT		09/14/1995		0	0	0	0	0	0	0	917,464	917,464	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108524	SALT LAKE CITY	UT		04/28/2011		0	0	0	0	0	0	0	199,990	199,990	0	0	0
706108952	SALT LAKE CITY	UT		12/20/2012		0	0	0	0	0	0	0	208,604	208,604	0	0	0
706109207	SALT LAKE CITY	UT		09/11/2013		0	0	0	0	0	0	0	133,929	133,929	0	0	0
706105135	ALEXANDRIA	VA		08/05/2004		0	0	0	0	0	0	0	152,053	152,053	0	0	0
706106762	ALEXANDRIA	VA		09/13/2006		0	0	0	0	0	0	0	156,791	156,791	0	0	0
706107266	ALEXANDRIA	VA		06/06/2007		0	0	0	0	0	0	0	19,052	19,052	0	0	0
706108284	ALEXANDRIA	VA		06/02/2010		0	0	0	0	0	0	0	212,161	212,161	0	0	0
706108432	ALEXANDRIA	VA		01/18/2011		0	0	0	0	0	0	0	164,160	164,160	0	0	0
706109102	ALEXANDRIA	VA		05/28/2013		0	0	0	0	0	0	0	644,547	644,547	0	0	0
706106219	ARLINGTON	VA		12/05/2005		0	0	0	0	0	0	0	255,453	255,453	0	0	0
706107103	ARLINGTON	VA		03/14/2007		0	0	0	0	0	0	0	684,900	684,900	0	0	0
706108410	ARLINGTON	VA		02/13/2012		0	0	0	0	0	0	0	1,309,674	1,309,674	0	0	0
706108428	ARLINGTON	VA		12/16/2010		0	0	0	0	0	0	0	930,505	930,505	0	0	0
706108495	ARLINGTON	VA		03/23/2011		0	0	0	0	0	0	0	2,340,168	2,340,168	0	0	0
706108672	ARLINGTON	VA		12/29/2011		0	0	0	0	0	0	0	977,292	977,292	0	0	0
706109131	ARLINGTON	VA		06/18/2013		0	0	0	0	0	0	0	178,639	178,639	0	0	0
706109095	CHAMBERLAYNE FARMS	VA		05/22/2013		0	0	0	0	0	0	0	343,318	343,318	0	0	0
706105628	CHARLOTTESVILLE	VA		11/09/2004		0	0	0	0	0	0	0	234,785	234,785	0	0	0
706105640	CHARLOTTESVILLE	VA		11/10/2004		0	0	0	0	0	0	0	332,008	332,008	0	0	0
734574938	CHESTERFIELD	VA		03/27/1997		0	0	0	0	0	0	0	5,742	5,742	0	0	0
706105699	FAIRFAX	VA		11/01/2005		0	0	0	0	0	0	0	158,838	158,838	0	0	0
706108285	FAIRFAX	VA		06/02/2010		0	0	0	0	0	0	0	459,827	459,827	0	0	0
706107263	FALLS CHURCH	VA		02/27/2008		0	0	0	0	0	0	0	78,346	78,346	0	0	0
706107981	FALLS CHURCH	VA		08/01/2008		0	0	0	0	0	0	0	198,175	198,175	0	0	0
706108550	FALLS CHURCH	VA		04/11/2012		0	0	0	0	0	0	0	1,450,285	1,450,285	0	0	0
706108334	HERNDON	VA		08/11/2010		0	0	0	0	0	0	0	483,042	483,042	0	0	0
706109235	MCLEAN	VA		08/30/2013		0	0	0	0	0	0	0	2,261,344	2,261,344	0	0	0
706108009	NEWPORT NEWS	VA		09/09/2008		0	0	0	0	0	0	0	469,020	469,020	0	0	0
706107392	NORFOLK	VA		07/31/2007		0	0	0	0	0	0	0	264,186	264,186	0	0	0
717610724	PHENIX	VA		08/22/2013		0	0	0	0	0	0	0	920,000	920,000	0	0	0
706107445	RICHMOND	VA		07/31/2007		0	0	0	0	0	0	0	1,625,852	1,625,852	0	0	0
706107554	RICHMOND	VA		07/31/2007		0	0	0	0	0	0	0	479,399	479,399	0	0	0
706107555	RICHMOND	VA		07/31/2007		0	0	0	0	0	0	0	28,510	28,510	0	0	0
706107586	RICHMOND	VA		07/31/2007		0	0	0	0	0	0	0	1,023,448	1,023,448	0	0	0
706108056	RICHMOND	VA		07/31/2008		0	0	0	0	0	0	0	597,303	597,303	0	0	0
706108076	RICHMOND	VA		07/31/2008		0	0	0	0	0	0	0	16,634	16,634	0	0	0
706108078	RICHMOND	VA		07/31/2008		0	0	0	0	0	0	0	949,017	949,017	0	0	0
706108079	RICHMOND	VA		07/31/2008		0	0	0	0	0	0	0	279,837	279,837	0	0	0
706106386	STERLING	VA		12/30/2005		0	0	0	0	0	0	0	467,720	467,720	0	0	0
706107858	VIENNA	VA		03/13/2008		0	0	0	0	0	0	0	628,588	628,588	0	0	0
706105713	VIRGINIA BEACH	VA		04/19/2005		0	0	0	0	0	0	0	99,432	99,432	0	0	0
706107458	VIRGINIA BEACH	VA		07/25/2007		0	0	0	0	0	0	0	200,267	200,267	0	0	0
706107772	VIRGINIA BEACH	VA		02/21/2008		0	0	0	0	0	0	0	25,415	25,415	0	0	0
706109398	VIRGINIA BEACH	VA		03/17/2014		0	0	0	0	0	0	0	279,964	279,964	0	0	0
706105523	WINCHESTER	VA		07/01/2004		0	0	0	0	0	0	0	215,541	215,541	0	0	0
706109330	AUBURN	WA		02/03/2014		0	0	0	0	0	0	0	115,812	115,812	0	0	0
706106552	BELLEVUE	WA		06/22/2006		0	0	0	0	0	0	0	294,961	294,961	0	0	0
706105533	BOTHELL	WA		08/16/2004		0	0	0	0	0	0	0	109,705	109,705	0	0	0
706109504	BOTHELL	WA		08/18/2014		0	0	0	0	0	0	0	16,358	16,358	0	0	0
717609737	ELTOPIA	WA		01/19/2007		0	0	0	0	0	0	0	88,124	88,124	0	0	0
706100526	EVERETT	WA		05/16/1994		0	0	0	0	0	0	0	75,453	75,453	0	0	0
706104162	EVERETT	WA		07/05/2002		0	0	0	0	0	0	0	18,593	18,593	0	0	0
706108161	EVERETT	WA		03/27/2009		0	0	0	0	0	0	0	509,621	509,621	0	0	0
706108347	FEDERAL WAY	WA		08/26/2010		0	0	0	0	0	0	0	92,631	92,631	0	0	0
706108953	GIG HARBOR	WA		12/20/2012		0	0	0	0	0	0	0	245,924	245,924	0	0	0
706106370	KENT	WA		12/30/2005		0	0	0	0	0	0	0	81,498	81,498	0	0	0
706100527	KIRKLAND	WA		03/18/1994		0	0	0	0	0	0	0	77,968	77,968	0	0	0
706102002	KIRKLAND	WA		10/17/1997		0	0	0	0	0	0	0	449,092	449,092	0	0	0
706102908	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	349,418	349,418	0	0	0
706102910	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	72,293	72,293	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
706102911	KIRKLAND	WA		07/29/1998		0	0	0	0	0	0	0	10,078	10,078	0	0	0
706104114	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	285,655	285,655	0	0	0
706104158	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	272,749	272,749	0	0	0
706104159	KIRKLAND	WA		03/12/2001		0	0	0	0	0	0	0	220,521	220,521	0	0	0
706109391	KIRKLAND	WA		03/20/2014		0	0	0	0	0	0	0	156,394	156,394	0	0	0
706109332	LONGVIEW	WA		02/03/2014		0	0	0	0	0	0	0	202,008	202,008	0	0	0
717609728	MATTAWA	WA		06/28/2007		0	0	0	0	0	0	0	60,000	60,000	0	0	0
706106771	OAK HARBOR	WA		10/26/2006		0	0	0	0	0	0	0	169,872	169,872	0	0	0
717609126	PASCO	WA		09/02/2003		0	0	0	0	0	0	0	40,000	40,000	0	0	0
717609449	PASCO	WA		09/30/2006		0	0	0	0	0	0	0	20,231	20,231	0	0	0
717610600	PASCO	WA		12/31/2012		0	0	0	0	0	0	0	64,000	64,000	0	0	0
717610481	PATEROS	WA		08/28/2012		0	0	0	0	0	0	0	104,000	104,000	0	0	0
706103617	REDMOND	WA		08/03/1999		0	0	0	0	0	0	0	155,266	155,266	0	0	0
706108934	REDMOND	WA		03/05/2013		0	0	0	0	0	0	0	581,623	581,623	0	0	0
706104113	RENTON	WA		03/12/2001		0	0	0	0	0	0	0	384,759	384,759	0	0	0
706104157	RENTON	WA		03/12/2001		0	0	0	0	0	0	0	377,206	377,206	0	0	0
706105415	RENTON	WA		06/22/2004		0	0	0	0	0	0	0	84,934	84,934	0	0	0
717609618	RITZVILLE	WA		05/31/2006		0	0	0	0	0	0	0	16,585	16,585	0	0	0
717608702	ROYAL CITY	WA		03/15/2000		0	0	0	0	0	0	0	151,963	151,963	0	0	0
717610594	ROYAL CITY	WA		12/28/2012		0	0	0	0	0	0	0	16,450	16,450	0	0	0
706106311	SEATAC	WA		03/03/2006		0	0	0	0	0	0	0	278,103	278,103	0	0	0
706107851	SEATAC	WA		04/30/2008		0	0	0	0	0	0	0	1,549,725	1,549,725	0	0	0
706100583	SEATTLE	WA		08/03/1994		0	0	0	0	0	0	0	4,955,841	4,955,841	0	0	0
706100784	SEATTLE	WA		04/07/1995		0	0	0	0	0	0	0	747,114	747,114	0	0	0
706103915	SEATTLE	WA		09/07/2000		0	0	0	0	0	0	0	376,063	376,063	0	0	0
706105805	SEATTLE	WA		01/13/2006		0	0	0	0	0	0	0	281,559	281,559	0	0	0
706106368	SEATTLE	WA		12/30/2005		0	0	0	0	0	0	0	154,112	154,112	0	0	0
706106504	SEATTLE	WA		08/17/2007		0	0	0	0	0	0	0	1,206,997	1,206,997	0	0	0
706107522	SEATTLE	WA		10/04/2007		0	0	0	0	0	0	0	513,613	513,613	0	0	0
706108453	SEATTLE	WA		02/28/2011		0	0	0	0	0	0	0	1,009,008	1,009,008	0	0	0
706108681	SEATTLE	WA		02/15/2012		0	0	0	0	0	0	0	451,527	451,527	0	0	0
706108845	SEATTLE	WA		09/12/2012		0	0	0	0	0	0	0	2,279,541	2,279,541	0	0	0
706108853	SEATTLE	WA		05/24/2012		0	0	0	0	0	0	0	268,686	268,686	0	0	0
706108945	SEATTLE	WA		12/20/2012		0	0	0	0	0	0	0	225,952	225,952	0	0	0
706109346	SEATTLE	WA		11/20/2013		0	0	0	0	0	0	0	417,249	417,249	0	0	0
706109352	SEATTLE	WA		11/20/2013		0	0	0	0	0	0	0	122,493	122,493	0	0	0
706109454	SEATTLE	WA		04/01/2014		0	0	0	0	0	0	0	68,928	68,928	0	0	0
706109487	SEATTLE	WA		06/03/2014		0	0	0	0	0	0	0	169,342	169,342	0	0	0
706108707	SKYKOMISH	WA		03/02/2012		0	0	0	0	0	0	0	281,014	281,014	0	0	0
706108715	SPOKANE	WA		05/07/2012		0	0	0	0	0	0	0	1,043,952	1,043,952	0	0	0
706108399	TACOMA	WA		12/03/2010		0	0	0	0	0	0	0	1,888,876	1,888,876	0	0	0
706107048	TUKWILA	WA		04/09/2007		0	0	0	0	0	0	0	119,981	119,981	0	0	0
706104316	VANCOUVER	WA		08/29/2001		0	0	0	0	0	0	0	476,331	476,331	0	0	0
706106420	VANCOUVER	WA		03/23/2006		0	0	0	0	0	0	0	277,257	277,257	0	0	0
706107797	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	320,964	320,964	0	0	0
706107798	VANCOUVER	WA		01/23/2008		0	0	0	0	0	0	0	324,560	324,560	0	0	0
706108683	VANCOUVER	WA		02/15/2012		0	0	0	0	0	0	0	176,085	176,085	0	0	0
706109321	VANCOUVER	WA		02/03/2014		0	0	0	0	0	0	0	144,780	144,780	0	0	0
717609622	WENATCHEE	WA		07/14/2006		0	0	0	0	0	0	0	80,000	80,000	0	0	0
717700238	WHITMAN	WA		12/22/1995		0	0	0	0	0	0	0	18,438	18,438	0	0	0
717609687	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	55,000	55,000	0	0	0
717609691	YAKIMA	WA		10/31/2006		0	0	0	0	0	0	0	45,000	45,000	0	0	0
706109331	YELM	WA		02/03/2014		0	0	0	0	0	0	0	104,319	104,319	0	0	0
706108352	BROOKFIELD	WI		08/26/2010		0	0	0	0	0	0	0	22,217	22,217	0	0	0
706109219	GRAND CHUTE	WI		10/02/2013		0	0	0	0	0	0	0	200,493	200,493	0	0	0
706104792	MILWAUKEE	WI		03/07/2003		0	0	0	0	0	0	0	1,309,061	1,309,061	0	0	0
706109140	MILWAUKEE	WI		04/26/2013		0	0	0	0	0	0	0	2,738,322	2,738,322	0	0	0
706108094	PEWAUKEE	WI		12/01/2008		0	0	0	0	0	0	0	132,428	132,428	0	0	0
733290920	FAIRMONT	WV		05/21/1993		0	0	0	0	0	0	0	3,290	3,290	0	0	0
717609287	BUFFALO	WY		12/01/2004		0	0	0	0	0	0	0	75,000	75,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
717610387	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	13,632	13,632	0	0	0
717610394	OSAGE	WY		10/12/2011		0	0	0	0	0	0	0	12,594	12,594	0	0	0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	683,286,801	681,875,966	13,961	(1,424,796)	(1,410,835)
706109140	MILWAUKEE	WI		04/26/2013		0	0	0	0	0	0	0	2,410,000	2,410,000	0	0	0
0399999. Mortgages disposed						0	0	0	0	0	0	0	2,410,000	2,410,000	0	0	0
706108469	ALAMEDA	CA		02/28/2011		69,410,490	0	0	0	0	0	0	7,827,379	8,738,272	0	910,893	910,893
706105097	ANAHEIM	CA		09/09/2003		0	0	0	0	0	0	0	763,984	806,018	0	42,034	42,034
706106798	BAKERSFIELD	CA		11/07/2006		8,917,055	0	0	0	0	0	0	4,322,634	5,333,487	0	1,010,852	1,010,852
706108735	BREA	CA		05/02/2012		6,791,146	0	0	0	0	0	0	5,809,345	6,061,084	0	251,739	251,739
706102047	CARSON	CA		07/02/1998		1,952,231	0	0	0	0	0	0	244,042	297,842	0	53,800	53,800
706105360	CARSON	CA		05/20/2004		16,843,296	0	0	0	0	0	0	1,619,097	1,808,836	0	189,738	189,738
706108425	CARSON	CA		12/28/2010		44,325,841	0	0	0	0	0	0	5,498,787	6,221,720	0	722,932	722,932
706108441	CHINO	CA		01/03/2011		12,297,994	0	0	0	0	0	0	2,845,100	2,904,438	0	59,338	59,338
706108442	CHINO	CA		01/03/2011		6,125,438	0	0	0	0	0	0	1,417,100	1,446,655	0	29,555	29,555
706108443	CHINO	CA		01/03/2011		2,403,056	0	0	0	0	0	0	555,939	567,534	0	11,595	11,595
706108447	CHINO	CA		01/03/2011		10,483,922	0	0	0	0	0	0	2,425,421	2,476,006	0	50,585	50,585
706105099	CITRUS HEIGHTS	CA		09/02/2003		6,952,320	0	0	0	0	0	0	3,303,699	3,674,679	0	370,980	370,980
706108451	CITY OF INDUSTRY	CA		01/06/2011		8,858,325	0	0	0	0	0	0	4,337,834	4,401,341	0	63,507	63,507
706108523	COSTA MESA	CA		05/12/2011		181,691,892	0	0	0	0	0	0	6,904,818	7,584,682	0	679,865	679,865
706103694	CYPRESS	CA		02/24/2000		1,442,520	0	0	0	0	0	0	188,705	240,109	0	51,404	51,404
706103695	CYPRESS	CA		02/24/2000		8,242,972	0	0	0	0	0	0	1,078,313	1,372,050	0	293,737	293,737
717610356	EXETER	CA		07/14/2011		16,850,720	0	0	0	0	0	0	6,803,920	7,532,852	0	728,932	728,932
706106400	FOLSOM	CA		02/27/2006		10,987,380	0	0	0	0	0	0	4,156,677	4,540,867	0	384,189	384,189
706108563	FONTANA	CA		08/01/2011		5,152,992	0	0	0	0	0	0	3,373,143	3,495,477	0	122,334	122,334
717610603	FOWLER	CA		02/22/2013		3,042,500	0	0	0	0	0	0	2,832,500	2,838,602	0	6,102	6,102
706108656	FULLERTON	CA		12/14/2011		6,086,272	0	0	0	0	0	0	1,151,561	1,250,380	0	98,819	98,819
717610253	GONZALES	CA		12/28/2011		2,417,554	0	0	0	0	0	0	2,388,775	2,629,423	0	240,648	240,648
706106502	HAYWARD	CA		08/08/2006		21,244,920	0	0	0	0	0	0	4,323,404	4,605,450	0	282,046	282,046
706108997	IRVINE	CA		01/10/2013		76,218,487	0	0	0	0	0	0	12,245,943	12,460,107	0	214,164	214,164
706108417	LA MESA	CA		12/16/2010		39,132,403	0	0	0	0	0	0	32,676,573	35,619,321	0	2,942,749	2,942,749
706108842	LAKE FOREST	CA		07/03/2012		5,906,083	0	0	0	0	0	0	2,847,671	2,995,814	0	148,143	148,143
706108619	LOS ANGELES	CA		09/29/2011		27,550,584	0	0	0	0	0	0	3,454,495	3,738,859	0	284,365	284,365
717610290	MADERA	CA		03/23/2011		145,958,850	0	0	0	0	0	0	5,130,850	5,837,214	0	706,364	706,364
706109350	MOUNTAIN VIEW	CA		11/07/2013		30,615,800	0	0	0	0	0	0	15,230,879	15,178,159	0	(52,720)	(52,720)
706109112	NORTH HOLLYWOOD	CA		06/24/2013		17,987,479	0	0	0	0	0	0	2,924,574	2,904,102	0	(20,472)	(20,472)
706106307	ONTARIO	CA		12/19/2005		21,416,247	0	0	0	0	0	0	2,079,684	2,181,879	0	102,195	102,195
706108726	ONTARIO	CA		03/01/2012		169,753,426	0	0	0	0	0	0	8,451,234	8,927,632	0	476,397	476,397
706108188	REDLANDS	CA		06/05/2009		46,020,224	0	0	0	0	0	0	2,902,385	3,585,268	0	682,883	682,883
717609546	RUTHERFORD	CA		04/17/2006		3,440,000	0	0	0	0	0	0	474,448	492,502	0	18,054	18,054
717609624	RUTHERFORD	CA		06/30/2006		3,440,000	0	0	0	0	0	0	474,448	493,935	0	19,487	19,487
717609801	RUTHERFORD	CA		04/25/2007		11,100,000	0	0	0	0	0	0	1,530,923	1,726,890	0	195,967	195,967
706108762	SAN DIEGO	CA		07/10/2012		25,883,318	0	0	0	0	0	0	7,643,184	7,883,687	0	240,504	240,504
706108924	SAN DIEGO	CA		10/26/2012		45,105,616	0	0	0	0	0	0	5,154,469	5,386,892	0	232,423	232,423
706108931	SAN DIEGO	CA		11/28/2012		106,016,608	0	0	0	0	0	0	9,467,035	9,812,589	0	345,554	345,554
706108837	SAN FRANCISCO	CA		09/06/2012		3,240,952	0	0	0	0	0	0	3,235,490	3,335,502	0	100,012	100,012
706108841	SAN FRANCISCO	CA		09/06/2012		3,601,059	0	0	0	0	0	0	3,594,990	3,706,114	0	111,124	111,124
706108466	SAN FRANCISCO	CA		04/01/2011		19,574,948	0	0	0	0	0	0	5,194,694	6,198,362	0	1,003,668	1,003,668
706109075	SAN FRANCISCO	CA		05/01/2013		12,298,556	0	0	0	0	0	0	2,953,286	2,951,487	0	(1,798)	(1,798)
706109118	SAN FRANCISCO	CA		08/05/2013		31,187,312	0	0	0	0	0	0	10,708,439	10,490,047	0	(218,392)	(218,392)
706107047	SAN JOSE	CA		03/28/2007		5,684,538	0	0	0	0	0	0	5,423,848	6,387,360	0	963,512	963,512
706108824	SAN JOSE	CA		10/02/2012		0	0	0	0	0	0	0	4,642,658	4,841,063	0	198,405	198,405
706108811	SAN PEDRO	CA		06/27/2012		0	0	0	0	0	0	0	9,970,000	10,268,578	0	298,578	298,578
706108551	SANTA MONICA	CA		07/07/2011		260,310,000	0	0	0	0	0	0	5,685,000	5,955,639	0	270,639	270,639
706108728	THOUSAND OAKS	CA		05/17/2012		196,272,576	0	0	0	0	0	0	9,034,404	9,477,773	0	443,369	443,369
706105107	TUSTIN	CA		10/21/2003		9,098,728	0	0	0	0	0	0	3,776,660	4,010,392	0	233,733	233,733
706108825	UNION CITY	CA		08/15/2012		9,342,249	0	0	0	0	0	0	2,745,118	2,851,266	0	106,149	106,149
706105856	WALNUT	CA		01/11/2006		14,069,772	0	0	0	0	0	0	9,879,565	11,331,845	0	1,452,279	1,452,279
706108167	WESTMINSTER	CA		05/07/2009		64,688,572	0	0	0	0	0	0	20,324,682	23,209,634	0	2,884,952	2,884,952
706108283	BOULDER	CO		06/02/2010		22,749,497	0	0	0	0	0	0	3,538,618	4,038,800	0	500,183	500,183

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706109231	DENVER	CO		07/31/2013		22,275,000	0	0	0	0	0	0	10,000,000	10,177,540	0	177,540	177,540
706108713	WEST HARTFORD	CT		06/11/2012		132,569,285	0	0	0	0	0	0	10,092,593	10,980,377	0	887,783	887,783
706101092	WASHINGTON	DC		07/31/1996		8,014,358	0	0	0	0	0	0	975,426	975,426	0	0	0
706106450	WASHINGTON	DC		03/27/2006		4,239,608	0	0	0	0	0	0	512,296	512,296	0	0	0
706106968	WASHINGTON	DC		12/19/2006		34,865,694	0	0	0	0	0	0	7,425,918	8,849,877	0	1,423,959	1,423,959
706107743	WASHINGTON	DC		11/14/2007		170,214,058	0	0	0	0	0	0	4,756,108	5,723,958	0	967,850	967,850
706108073	WASHINGTON	DC		09/15/2008		3,793,107	0	0	0	0	0	0	460,450	460,450	0	0	0
706108366	WASHINGTON	DC		09/14/2010		52,260,731	0	0	0	0	0	0	4,433,419	4,993,823	0	560,404	560,404
706108981	WASHINGTON	DC		11/16/2012		15,415,262	0	0	0	0	0	0	2,724,372	2,819,461	0	95,088	95,088
706109171	WASHINGTON	DC		06/28/2013		14,879,207	0	0	0	0	0	0	2,694,290	2,522,146	0	(172,143)	(172,143)
706109215	WASHINGTON	DC		07/12/2013		57,026,500	0	0	0	0	0	0	5,084,483	5,047,362	0	(37,121)	(37,121)
706107395	NEWARK	DE		07/31/2007		9,565,436	0	0	0	0	0	0	4,554,546	5,254,649	0	700,102	700,102
706108464	FORT LAUDERDALE	FL		12/30/2010		38,190,000	0	0	0	0	0	0	6,305,000	6,406,750	0	101,750	101,750
706109059	FORT LAUDERDALE	FL		02/28/2013		34,425,000	0	819	0	0	819	0	16,640,257	16,219,487	0	(420,770)	(420,770)
706108803	LAKELAND	FL		05/24/2012		10,467,059	0	0	0	0	0	0	456,816	456,919	0	103	103
706108642	MIAMI	FL		11/10/2011		200,000,000	0	0	0	0	0	0	27,597,322	30,034,921	0	2,437,599	2,437,599
706107664	MIAMI LAKES	FL		12/19/2007		36,836,718	0	0	0	0	0	0	3,339,003	3,705,478	0	366,475	366,475
706108313	ORLANDO	FL		08/10/2010		159,282,557	0	0	0	0	0	0	6,410,446	7,194,088	0	783,642	783,642
706109213	PALM HARBOR	FL		09/04/2013		12,923,781	0	0	0	0	0	0	2,916,399	3,038,286	0	121,888	121,888
706108804	TAMPA	FL		05/24/2012		8,140,895	0	0	0	0	0	0	355,295	355,375	0	80	80
706108805	TAMPA	FL		05/24/2012		3,319,733	0	0	0	0	0	0	144,883	144,916	0	33	33
706108806	TAMPA	FL		05/24/2012		2,284,161	0	0	0	0	0	0	99,688	99,710	0	22	22
706106782	ALPHARETTA	GA		03/31/2014		0	0	0	0	0	0	0	5,416,085	5,416,085	0	0	0
706109382	ALPHARETTA	GA		03/31/2014		0	0	0	0	0	0	0	0	0	0	0	0
706106678	ATLANTA	GA		07/14/2006		135,142,433	0	0	0	0	0	0	7,531,157	8,056,431	0	525,274	525,274
706108807	ATLANTA	GA		05/24/2012		4,241,186	0	0	0	0	0	0	185,099	185,141	0	42	42
706108810	ATLANTA	GA		05/24/2012		2,187,440	0	0	0	0	0	0	95,466	95,488	0	21	21
706108808	ELLENWOOD	GA		05/24/2012		2,535,100	0	0	0	0	0	0	110,640	110,665	0	25	25
706108809	KENNESAW	GA		05/24/2012		3,222,266	0	0	0	0	0	0	140,630	140,662	0	32	32
706108658	LAWRENCEVILLE	GA		12/14/2011		7,574,029	0	0	0	0	0	0	1,433,054	1,556,029	0	122,975	122,975
706105113	MARIETTA	GA		10/09/2003		2,644,655	0	0	0	0	0	0	1,093,273	1,160,027	0	66,754	66,754
706106540	CHICAGO	IL		04/03/2006		87,000,000	0	0	0	0	0	0	5,130,000	5,285,275	0	155,275	155,275
706109009	CHICAGO	IL		12/19/2012		36,238,428	0	0	0	0	0	0	7,009,545	6,817,466	0	(192,078)	(192,078)
706109044	CHICAGO	IL		02/22/2013		50,934,924	0	0	0	0	0	0	9,313,576	9,291,523	0	(22,052)	(22,052)
706109055	CHICAGO	IL		02/14/2013		191,010,000	0	20,626	0	0	20,626	0	12,294,248	12,290,275	0	(3,973)	(3,973)
706108909	DES PLAINES	IL		08/10/2012		11,317,151	0	0	0	0	0	0	3,992,647	4,203,198	0	210,550	210,550
706108919	LA GRANGE	IL		08/10/2012		17,393,417	0	0	0	0	0	0	6,136,331	6,459,927	0	323,596	323,596
706108856	OAK BROOK	IL		06/29/2012		90,690,000	0	0	0	0	0	0	7,905,000	8,165,103	0	260,103	260,103
706108920	PALATINE	IL		08/10/2012		2,692,436	0	0	0	0	0	0	949,881	999,973	0	50,092	50,092
706109012	RIVER GROVE	IL		03/01/2013		8,400,000	0	0	0	0	0	0	5,250,000	5,394,548	0	144,548	144,548
706108985	ROCKFORD	IL		02/28/2013		2,635,943	0	0	0	0	0	0	991,286	981,761	0	(9,525)	(9,525)
706108989	ROCKFORD	IL		02/28/2013		1,397,367	0	0	0	0	0	0	525,501	520,452	0	(5,049)	(5,049)
706108691	SCHAUMBURG	IL		02/17/2012		184,500,000	0	0	0	0	0	0	10,000,000	10,780,154	0	780,154	780,154
706108995	ELKHART	IN		02/28/2013		2,762,978	0	0	0	0	0	0	1,039,060	1,029,076	0	(9,984)	(9,984)
706108179	GREENWOOD	IN		07/30/2009		7,667,687	0	0	0	0	0	0	1,895,358	2,038,953	0	143,595	143,595
706108990	MISHAWAKA	IN		02/28/2013		10,575,534	0	0	0	0	0	0	3,977,092	3,938,877	0	(38,215)	(38,215)
706106413	BOSTON	MA		06/01/2007		35,912,286	0	0	0	0	0	0	10,562,743	11,379,876	0	817,133	817,133
706108655	BRAINTREE	MA		12/14/2011		10,008,537	0	0	0	0	0	0	1,893,678	2,056,181	0	162,502	162,502
706108481	PEABODY	MA		04/28/2011		9,270,000	0	0	0	0	0	0	2,335,280	2,625,769	0	290,489	290,489
706109116	PEABODY	MA		06/18/2013		141,491,131	0	0	0	0	0	0	13,089,852	12,547,897	0	(541,955)	(541,955)
706108461	BETHESDA	MD		01/31/2011		125,773,351	0	0	0	0	0	0	5,908,184	6,509,013	0	600,828	600,828
706104933	EDGEWOOD	MD		06/09/2003		2,816,985	0	0	0	0	0	0	2,605,389	2,927,079	0	321,691	321,691
706107393	HANOVER	MD		07/31/2007		3,670,781	0	0	0	0	0	0	1,747,828	2,016,496	0	268,668	268,668
706107394	HANOVER	MD		07/31/2007		3,964,126	0	0	0	0	0	0	1,887,504	2,177,641	0	290,138	290,138
706104758	LAUREL	MD		11/26/2002		1,521,089	0	0	0	0	0	0	1,400,841	1,582,044	0	181,203	181,203
706108281	OWINGS MILLS	MD		06/02/2010		29,116,883	0	0	0	0	0	0	4,529,047	5,169,226	0	640,179	640,179
706107396	ROSEDALE	MD		07/31/2007		3,845,202	0	0	0	0	0	0	1,830,878	2,112,312	0	281,434	281,434
706108980	SILVER SPRING	MD		12/12/2012		27,301,139	0	0	0	0	0	0	14,385,276	13,810,753	0	(574,524)	(574,524)
706107397	SPARKS GLENCOE	MD		07/31/2007		1,986,028	0	0	0	0	0	0	945,640	1,090,999	0	145,359	145,359
706109159	TOWSON	MD		07/12/2013		74,950,000	0	0	0	0	0	0	5,323,037	5,092,507	0	(230,530)	(230,530)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
706108992	BATTLE CREEK	MI		02/28/2013		3,398,144	0	0	0	0	0	0	1,277,924	1,265,645	0	(12,279)	(12,279)
706108993	DAVISON	MI		02/28/2013		2,350,118	0	0	0	0	0	0	883,798	875,306	0	(8,492)	(8,492)
706108988	FARMINGTON	MI		02/28/2013		1,048,026	0	0	0	0	0	0	394,127	390,340	0	(3,787)	(3,787)
706108991	GRAND RAPIDS	MI		02/28/2013		6,192,880	0	0	0	0	0	0	2,328,928	2,306,550	0	(22,378)	(22,378)
706108994	HOLLAND	MI		02/28/2013		2,381,877	0	0	0	0	0	0	895,741	887,134	0	(8,607)	(8,607)
706108986	WIXOM	MI		02/28/2013		1,524,401	0	0	0	0	0	0	573,274	567,766	0	(5,508)	(5,508)
717610690	LAKEFIELD	MN		06/12/2013		1,150,000	0	0	0	0	0	0	1,112,148	1,146,565	0	34,416	34,416
717609678	BELL CITY	MO		11/03/2006		513,290	0	0	0	0	0	0	466,354	503,400	0	37,046	37,046
706109097	SAINT LOUIS	MO		06/07/2013		17,313,012	0	0	0	0	0	0	2,071,946	2,296,434	0	224,488	224,488
706108181	CHARLOTTE	NC		07/30/2009		18,977,529	0	0	0	0	0	0	4,691,014	5,046,411	0	355,397	355,397
706108552	COLTS NECK	NJ		02/01/2012		19,183,584	0	0	0	0	0	0	3,046,692	3,342,564	0	295,873	295,873
706109003	ENGLEWOOD	NJ		01/14/2013		9,844,592	0	0	0	0	0	0	4,033,248	3,992,327	0	(40,921)	(40,921)
706104779	MARLTON	NJ		01/17/2003		16,920,394	0	0	0	0	0	0	3,240,655	3,562,194	0	321,538	321,538
706108237	PARAMUS	NJ		01/15/2010		4,151,149	0	0	0	0	0	0	1,605,690	1,741,641	0	135,951	135,951
706108238	PARAMUS	NJ		01/15/2010		2,163,897	0	0	0	0	0	0	837,009	907,877	0	70,868	70,868
706108239	PARAMUS	NJ		01/15/2010		4,062,827	0	0	0	0	0	0	1,571,527	1,704,585	0	133,059	133,059
706108240	PARAMUS	NJ		01/15/2010		2,296,380	0	0	0	0	0	0	888,254	963,461	0	75,207	75,207
706108236	ROCHELLE PARK	NJ		01/15/2010		2,163,897	0	0	0	0	0	0	837,009	907,877	0	70,868	70,868
706108235	SADDLE RIVER	NJ		01/15/2010		7,419,075	0	0	0	0	0	0	2,869,744	3,112,721	0	242,977	242,977
706109196	SOMERSET	NJ		07/25/2013		7,433,921	0	0	0	0	0	0	2,905,886	2,985,341	0	79,455	79,455
706104984	TRENTON	NJ		07/17/2003		2,142,698	0	0	0	0	0	0	878,915	932,973	0	54,058	54,058
706108282	WAYNE	NJ		06/02/2010		25,036,812	0	0	0	0	0	0	3,894,403	4,444,876	0	550,472	550,472
706108241	WOODCLIFF LAKE	NJ		01/15/2010		4,239,472	0	0	0	0	0	0	1,639,854	1,778,698	0	138,844	138,844
706108172	ALBUQUERQUE	NM		05/07/2009		7,489,005	0	0	0	0	0	0	2,352,991	2,686,983	0	333,991	333,991
706108657	HENDERSON	NV		12/14/2011		2,705,009	0	0	0	0	0	0	511,805	555,724	0	43,919	43,919
706108180	HUNTINGTON STATION	NY		07/30/2009		11,693,218	0	0	0	0	0	0	2,890,420	3,193,782	0	303,361	303,361
706106997	LONG ISLAND CITY	NY		12/21/2006		15,390,898	0	0	0	0	0	0	3,641,618	4,145,996	0	504,378	504,378
706107067	LONG ISLAND CITY	NY		12/21/2006		3,843,058	0	0	0	0	0	0	909,125	1,032,486	0	123,361	123,361
706101106	NEW YORK	NY		09/25/1996		2,421,241	0	0	0	0	0	0	296,097	325,317	0	29,220	29,220
706101192	NEW YORK	NY		02/10/1997		45,052,624	0	0	0	0	0	0	3,551,358	3,976,741	0	425,382	425,382
706104643	NEW YORK	NY		07/15/2002		2,010,951	0	0	0	0	0	0	245,192	267,151	0	21,958	21,958
706105795	NEW YORK	NY		03/09/2005		24,000,000	0	0	0	0	0	0	2,501,328	2,916,600	0	415,272	415,272
706107298	NEW YORK	NY		06/19/2007		28,096,236	0	0	0	0	0	0	9,212,563	10,057,941	0	845,378	845,378
706107795	NEW YORK	NY		01/30/2008		63,659,889	0	0	0	0	0	0	7,827,946	8,758,349	0	930,403	930,403
706107941	NEW YORK	NY		05/14/2008		53,251,473	0	0	0	0	0	0	19,105,886	21,499,632	0	2,393,746	2,393,746
706108555	NEW YORK	NY		08/19/2011		189,280,018	0	0	0	0	0	0	4,173,184	4,627,256	0	454,072	454,072
706108606	NEW YORK	NY		11/10/2011		5,000,000	0	0	0	0	0	0	521,110	552,380	0	31,270	31,270
706109192	NEW YORK	NY		08/01/2013		9,018,233	0	0	0	0	0	0	1,101,801	1,142,323	0	40,522	40,522
706108674	ROCHESTER	NY		04/06/2012		6,728,374	0	0	0	0	0	0	927,391	983,704	0	56,313	56,313
706108215	WHITE PLAINS	NY		05/03/2010		171,903,769	0	0	0	0	0	0	7,075,059	8,163,507	0	1,088,449	1,088,449
717610706	MANSFIELD	OH		05/22/2013		2,346,667	0	0	0	0	0	0	2,200,000	2,217,770	0	17,770	17,770
706108996	TOLEDO	OH		02/28/2013		2,096,052	0	0	0	0	0	0	788,252	780,678	0	(7,574)	(7,574)
706107943	COLUMBUS	OH		03/11/2008		0	0	0	0	0	0	0	(503,001)	0	0	503,001	503,001
706108007	OKLAHOMA CITY	OK		06/02/2008		48,746,479	0	0	0	0	0	0	9,035,473	9,247,283	0	211,810	211,810
706108168	TULSA	OK		03/20/2009		64,320,820	0	0	0	0	0	0	14,122,054	16,954,675	0	2,832,621	2,832,621
706108859	HAPPY VALLEY	OR		12/18/2012		20,000,000	0	0	0	0	0	0	9,984,124	9,935,781	0	(48,343)	(48,343)
706108875	HILLSBORO	OR		12/18/2012		9,100,000	0	0	0	0	0	0	4,542,776	4,520,781	0	(21,996)	(21,996)
706101091	PORTLAND	OR		01/27/1997		4,509,396	0	0	0	0	0	0	500,239	557,636	0	57,397	57,397
706109106	PORTLAND	OR		07/03/2013		13,847,639	0	0	0	0	0	0	2,087,832	2,004,252	0	(83,580)	(83,580)
706109212	PORTLAND	OR		12/18/2013		31,500,000	0	0	0	0	0	0	4,050,000	4,217,488	0	167,488	167,488
706108570	PHILADELPHIA	PA		03/02/2012		8,243,609	0	0	0	0	0	0	3,024,247	3,344,088	0	319,841	319,841
706108298	WHITEHALL	PA		06/08/2010		121,914,453	0	0	0	0	0	0	6,141,865	6,263,362	0	121,497	121,497
706108987	COLUMBIA	SC		02/28/2013		1,746,710	0	0	0	0	0	0	656,877	650,565	0	(6,312)	(6,312)
706108777	ARLINGTON	TX		05/24/2012		3,498,626	0	0	0	0	0	0	152,691	152,726	0	34	34
706108789	ARLINGTON	TX		05/24/2012		1,102,521	0	0	0	0	0	0	48,118	48,129	0	11	11
706108765	AUSTIN	TX		05/24/2012		3,402,722	0	0	0	0	0	0	148,506	148,539	0	33	33
706108766	AUSTIN	TX		05/24/2012		4,142,902	0	0	0	0	0	0	180,809	180,850	0	41	41
706108767	AUSTIN	TX		05/24/2012		2,702,711	0	0	0	0	0	0	117,955	117,982	0	27	27
706108768	AUSTIN	TX		05/24/2012		1,531,813	0	0	0	0	0	0	66,854	66,869	0	15	15
706108769	AUSTIN	TX		05/24/2012		1,744,488	0	0	0	0	0	0	76,135	76,152	0	17	17

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
706108770	AUSTIN	TX		05/24/2012		963,118	0	0	0	0	0	0	42,034	42,043	0	9	9
706108872	AUSTIN	TX		06/28/2012		2,657,512	0	0	0	0	0	0	115,982	120,507	0	4,525	4,525
706109015	AUSTIN	TX		12/14/2012		13,522,303	0	0	0	0	0	0	6,740,838	6,562,186	0	(178,652)	(178,652)
706108781	CARROLLTON	TX		05/24/2012		4,120,948	0	0	0	0	0	0	179,851	179,892	0	41	41
706108784	CARROLLTON	TX		05/24/2012		1,696,569	0	0	0	0	0	0	74,044	74,061	0	17	17
706108332	CYPRESS	TX		07/13/2010		13,764,248	0	0	0	0	0	0	6,764,728	7,264,494	0	499,765	499,765
706108589	CYPRESS	TX		10/14/2011		4,520,840	0	0	0	0	0	0	121,348	130,119	0	8,771	8,771
706108625	CYPRESS	TX		10/14/2011		16,372,576	0	0	0	0	0	0	439,475	471,239	0	31,765	31,765
706108758	CYPRESS	TX		08/16/2012		2,946,811	0	0	0	0	0	0	1,449,790	1,566,670	0	116,881	116,881
706108621	DALLAS	TX		10/14/2011		13,219,887	0	0	0	0	0	0	354,849	380,497	0	25,648	25,648
706108776	DALLAS	TX		05/24/2012		2,284,635	0	0	0	0	0	0	99,709	99,732	0	22	22
706108778	DALLAS	TX		05/24/2012		3,718,370	0	0	0	0	0	0	162,281	162,318	0	37	37
706108779	DALLAS	TX		05/24/2012		2,631,072	0	0	0	0	0	0	114,828	114,854	0	26	26
706108783	DALLAS	TX		05/24/2012		1,293,242	0	0	0	0	0	0	56,441	56,454	0	13	13
706108785	DALLAS	TX		05/24/2012		1,915,360	0	0	0	0	0	0	83,592	83,611	0	19	19
706108787	DALLAS	TX		05/24/2012		1,713,561	0	0	0	0	0	0	74,785	74,802	0	17	17
706108879	DALLAS	TX		06/28/2012		2,110,159	0	0	0	0	0	0	92,094	95,687	0	3,593	3,593
706108880	DALLAS	TX		06/28/2012		1,221,399	0	0	0	0	0	0	53,306	55,385	0	2,080	2,080
706108883	DALLAS	TX		06/28/2012		566,588	0	0	0	0	0	0	24,728	25,692	0	965	965
706108938	DALLAS	TX		11/19/2012		23,971,833	0	0	0	0	0	0	4,968,169	4,926,553	0	(41,616)	(41,616)
706108775	DESOTO	TX		05/24/2012		8,865,986	0	0	0	0	0	0	386,940	387,027	0	87	87
706108999	FORT WORTH	TX		02/22/2013		67,583,156	0	0	0	0	0	0	12,357,746	12,328,485	0	(29,260)	(29,260)
706108881	GARLAND	TX		06/28/2012		1,091,647	0	0	0	0	0	0	47,643	49,502	0	1,859	1,859
706108882	GARLAND	TX		06/28/2012		2,548,014	0	0	0	0	0	0	111,204	115,542	0	4,339	4,339
706109085	GARLAND	TX		03/29/2013		5,809,203	0	0	0	0	0	0	470,763	499,066	0	28,303	28,303
706109086	GARLAND	TX		03/29/2013		7,876,885	0	0	0	0	0	0	638,322	676,699	0	38,377	38,377
706109087	GARLAND	TX		03/29/2013		4,726,131	0	0	0	0	0	0	382,993	406,020	0	23,026	23,026
706109084	GRAND PRAIRIE	TX		03/29/2013		6,301,508	0	0	0	0	0	0	510,658	541,359	0	30,702	30,702
706107117	HOUSTON	TX		05/17/2007		66,714,573	0	0	0	0	0	0	5,728,017	6,721,557	0	993,540	993,540
706107180	HOUSTON	TX		12/17/2009		39,807,377	0	0	0	0	0	0	3,419,508	4,065,103	0	645,595	645,595
706108424	HOUSTON	TX		12/28/2010		41,211,584	0	0	0	0	0	0	4,386,925	4,727,349	0	340,424	340,424
706108593	HOUSTON	TX		10/14/2011		2,726,781	0	0	0	0	0	0	73,193	78,483	0	5,290	5,290
706108595	HOUSTON	TX		10/14/2011		6,024,615	0	0	0	0	0	0	161,713	173,401	0	11,688	11,688
706108659	HOUSTON	TX		10/14/2011		180,833	0	0	0	0	0	0	4,853	5,204	0	351	351
706108791	HOUSTON	TX		05/24/2012		6,606,840	0	0	0	0	0	0	288,344	288,409	0	65	65
706108792	HOUSTON	TX		05/24/2012		5,646,984	0	0	0	0	0	0	246,453	246,508	0	56	56
706108794	HOUSTON	TX		05/24/2012		5,841,646	0	0	0	0	0	0	254,948	255,005	0	57	57
706108795	HOUSTON	TX		05/24/2012		2,649,763	0	0	0	0	0	0	115,644	115,670	0	26	26
706108796	HOUSTON	TX		05/24/2012		5,252,085	0	0	0	0	0	0	229,217	229,269	0	52	52
706108797	HOUSTON	TX		05/24/2012		4,254,981	0	0	0	0	0	0	185,701	185,743	0	42	42
706108798	HOUSTON	TX		05/24/2012		5,182,416	0	0	0	0	0	0	226,177	226,228	0	51	51
706108799	HOUSTON	TX		05/24/2012		2,458,771	0	0	0	0	0	0	107,309	107,333	0	24	24
706108800	HOUSTON	TX		05/24/2012		2,789,643	0	0	0	0	0	0	121,749	121,776	0	27	27
706108801	HOUSTON	TX		05/24/2012		2,066,863	0	0	0	0	0	0	90,204	90,224	0	20	20
706108802	HOUSTON	TX		05/24/2012		692,329	0	0	0	0	0	0	30,216	30,223	0	7	7
706109045	HOUSTON	TX		02/22/2013		36,205,262	0	0	0	0	0	0	6,620,221	6,604,546	0	(15,675)	(15,675)
706109065	HOUSTON	TX		03/01/2013		111,765,000	0	0	0	0	0	0	13,595,303	13,301,515	0	(293,788)	(293,788)
706108790	IRVING	TX		05/24/2012		1,832,439	0	0	0	0	0	0	79,973	79,991	0	18	18
706108588	LEAGUE CITY	TX		10/14/2011		11,059,402	0	0	0	0	0	0	296,857	318,314	0	21,457	21,457
706108594	LEAGUE CITY	TX		10/14/2011		15,318,507	0	0	0	0	0	0	411,180	440,899	0	29,719	29,719
706108624	LEAGUE CITY	TX		10/14/2011		13,648,178	0	0	0	0	0	0	366,345	392,824	0	26,479	26,479
706109229	PFLUGERVILLE	TX		07/29/2013		7,496,797	0	0	0	0	0	0	326,901	336,482	0	9,581	9,581
706108780	PLANO	TX		05/24/2012		4,785,071	0	0	0	0	0	0	208,836	208,883	0	47	47
706108782	PLANO	TX		05/24/2012		2,398,959	0	0	0	0	0	0	104,698	104,722	0	24	24
706108788	PLANO	TX		05/24/2012		2,306,452	0	0	0	0	0	0	100,661	100,683	0	23	23
706108786	RICHARDSON	TX		05/24/2012		1,567,497	0	0	0	0	0	0	68,411	68,426	0	15	15
706102418	SAN ANTONIO	TX		03/15/1999		21,394,976	0	0	0	0	0	0	727,257	836,067	0	108,809	108,809
706108771	SAN ANTONIO	TX		05/24/2012		3,886,796	0	0	0	0	0	0	169,632	169,670	0	38	38
706108772	SAN ANTONIO	TX		05/24/2012		3,680,987	0	0	0	0	0	0	160,650	160,686	0	36	36
706108773	SAN ANTONIO	TX		05/24/2012		2,816,696	0	0	0	0	0	0	122,930	122,958	0	28	28

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
706108774	SAN ANTONIO	TX		05/24/2012		4,609,984	0	0	0	0	0	0	201,196	201,241	0	45	45
706108591	SPRING	TX		10/14/2011		6,833,605	0	0	0	0	0	0	183,428	196,686	0	13,258	13,258
706108793	STAFFORD	TX		05/24/2012		6,712,055	0	0	0	0	0	0	292,935	293,001	0	66	66
749000040	EC3	GBR		07/25/2013		105,214,111	0	0	0	0	0	0	3,030,451	3,347,787	317,336	0	317,336
706108822	PROVO	UT		05/07/2012		0	0	0	0	0	0	0	3,820,067	3,992,967	0	172,900	172,900
706100883	SALT LAKE CITY	UT		09/14/1995		9,515,667	0	0	0	0	0	0	991,075	1,150,166	0	159,091	159,091
706108284	ALEXANDRIA	VA		06/02/2010		15,145,725	0	0	0	0	0	0	2,355,873	2,688,875	0	333,002	333,002
706109102	ALEXANDRIA	VA		05/28/2013		24,564,868	0	0	0	0	0	0	7,757,944	7,464,851	0	(293,094)	(293,094)
706108410	ARLINGTON	VA		02/13/2012		87,864,625	0	0	0	0	0	0	5,590,549	6,676,934	0	1,086,385	1,086,385
706108430	ARLINGTON	VA		12/16/2010		40,700,000	0	0	0	0	0	0	5,000,000	5,204,411	0	204,411	204,411
706108495	ARLINGTON	VA		03/23/2011		98,150,547	0	0	0	0	0	0	8,392,318	9,525,436	0	1,133,119	1,133,119
706108672	ARLINGTON	VA		12/29/2011		38,133,378	0	0	0	0	0	0	4,963,868	5,429,121	0	465,253	465,253
706108833	ARLINGTON	VA		08/08/2012		24,918,105	0	0	0	0	0	0	14,314,723	15,561,550	0	1,246,827	1,246,827
706108285	FAIRFAX	VA		06/02/2010		32,826,040	0	0	0	0	0	0	5,105,995	5,827,726	0	721,731	721,731
706108550	FALLS CHURCH	VA		04/11/2012		70,856,398	0	0	0	0	0	0	5,047,483	6,034,949	0	987,466	987,466
706107392	NORFOLK	VA		07/31/2007		5,510,135	0	0	0	0	0	0	2,623,630	3,026,921	0	403,291	403,291
706108898	RENTON	WA		08/31/2012		30,745,146	0	0	0	0	0	0	7,718,447	7,952,649	0	234,202	234,202
706108899	RENTON	WA		08/31/2012		29,004,854	0	0	0	0	0	0	7,281,553	7,502,498	0	220,945	220,945
706103915	SEATTLE	WA		09/07/2000		7,244,821	0	0	0	0	0	0	1,516,816	1,880,031	0	363,215	363,215
706108715	SPOKANE	WA		05/07/2012		61,498,064	0	0	0	0	0	0	5,724,972	6,094,483	0	369,511	369,511
706109140	MILWAUKEE	WI		04/26/2013		11,948,710	0	0	0	0	0	0	0	0	0	0	0
0499999. Mortgages transferred						6,767,794,458	0	21,445	0	0	21,445	0	901,480,850	961,585,785	317,336	59,787,599	60,104,935
0599999 - Totals						8,471,676,793	0	(1,226,124)	0	0	(1,226,124)	0	3,282,099,572	3,340,080,224	331,297	57,649,355	57,980,652

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
44929@-AB-0	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		25,000,000	26,264,897	25,000,000	0	0	0	0	0	1,072,500	0	100.000
44929@-AC-8	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/31/2011		50,000,000	54,057,628	50,000,000	0	0	0	0	0	2,670,000	0	100.000
44929@-AD-6	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	03/08/2013		48,450,000	49,140,080	48,450,000	0	0	0	0	0	1,850,790	0	100.000
44929@-AE-4	ICRE REIT HLDGS Senior Note		Wilmington	DE		1	07/01/2013		34,295,000	34,293,878	34,295,000	0	0	0	0	0	1,251,768	0	100.000
0799999. Fixed or Variable Rate - Bonds - Unaffiliated									157,745,000	163,756,483	157,745,000	0	0	0	0	0	6,845,058	0	XXX
000000-00-0	PIP, LLC - Various		Atlanta	GA		1FE	06/01/2009		2,048,722	1,716,601	1,716,601	2,609,253	0	0	0	0	0	0	100.000
0899999. Fixed or Variable Rate - Bonds - Affiliated									2,048,722	1,716,601	1,716,601	2,609,253	0	0	0	0	0	0	XXX
000000-00-0	One Times Square _ PICA investment		NewYork	NY			12/31/2012		0	9,739,312	9,739,312	380,209	0	0	0	0	48,654	0	81.820
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan		Wilmington	DE			12/31/2009		58,601,646	44,029,962	44,251,218	0	0	0	0	(6,226,749)	1,119,037	0	100.000
74459#-AA-5	Prudential Japan Holdings LLC Senior Note		Wilmington	DE			10/19/2005		79,581,947	76,841,308	76,687,932	0	0	0	0	(10,791,254)	1,484,438	0	100.000
000000-00-0	Times Square Center Association _ PICA's equity		NewYork	NY			12/31/2012		257,915,370	108,983,231	108,983,231	(504,725)	0	0	0	0	2,367,882	0	98.650
94014#-AT-0	Washington Street Investments Senior Note		Wilmington	DE			04/03/2012		745,312,500	750,566,651	748,753,422	0	0	0	0	0	39,692,234	0	100.000
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC		Wilmington	DE			01/19/2007		16,947,669	16,871,546	16,947,669	0	0	0	0	0	1,638,533	0	100.000
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd		Wilmington	DE			09/01/2006		43,730,625	43,728,566	43,730,625	0	0	0	0	0	2,824,352	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated									1,202,089,757	1,050,760,576	1,049,093,409	(124,516)	0	0	0	(17,018,003)	49,175,130	0	XXX
74458@-10-0	Prudential Capital Partners IV, L.P. - PICA		Chicago	IL			01/26/2012	2	132,580,784	130,520,895	130,520,895	5,246,037	0	0	0	0	2,442,509	0	76.500
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									132,580,784	130,520,895	130,520,895	5,246,037	0	0	0	0	2,442,509	0	XXX
28110#-10-4	Edison Place Senior Note, LLC		Newark	NJ			03/14/2008	2	46,331,220	46,331,220	46,331,220	619,873	0	0	0	0	2,608,145	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Def		Newark	NJ			06/18/2009		892,851	139,325	0	0	0	0	0	0	0	0	100.000
000000-00-0	Prudential Agricultural Properties Holding Company, LLC - IA Payout		Newark	NJ			06/18/2009		70,915	10,775	0	0	0	0	0	0	0	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated									47,294,986	46,481,320	46,331,220	619,873	0	0	0	0	2,608,145	0	XXX
000000-00-0	Accession Mezzanine Capital II L.P.		Hamilton	BMU			09/11/2007	2	13,689,141	10,238,785	10,238,785	(1,110,391)	0	0	0	(1,458,550)	0	1,611,820	8.780
000000-00-0	Advent International GPE V-C L.P.		Boston	MA			03/24/2005	3	2,144,475	2,390,121	2,390,121	20,828	0	0	0	(335,198)	128,422	1,228,633	1.200
000000-00-0	Advent International GPE V-G LP		Boston	MA			11/01/2012	3	7,710,545	7,751,750	7,751,750	(290,947)	0	0	0	(1,069,743)	489,801	2,721,523	1.370
000000-00-0	Advent International GPE VI L.P.		Boston	MA			04/30/2008	3	9,900,943	14,423,860	14,423,860	1,947,280	0	0	0	(1,649,437)	1,193,911	562,673	0.320
000000-00-0	Advent International GPE VII-B Limited Partnership		Boston	MA			09/19/2012	3	6,117,571	7,123,872	7,123,872	649,942	0	0	0	0	297,507	3,880,000	0.310
000000-00-0	Alinda Infrastructure Fund I, L.P.		New York	NY			08/15/2006	1	42,087,954	48,569,777	48,569,777	6,374,676	0	0	0	0	3,365,581	6,387,713	1.670
000000-00-0	Allsop Venture Partners III		Cedar Rapids	IA			01/01/1987	1	0	323,029	323,029	1,798	0	0	0	0	0	0	4.160
000000-00-0	Anchorage Illiquid Opportunities II, L.P.-PICA		New York	NY			07/22/2010		3,531,389	3,449,922	3,449,922	(81,466)	0	0	0	0	1,457,543	0	9.420
000000-00-0	Apax Europe V - A, L.P. (VZ)		Guernsey	GBR			12/10/2012	3	6,555,644	5,642,650	5,642,650	6,073,603	0	0	0	(523,425)	990,293	0	1.700
000000-00-0	Apax Europe VI - A, L.P. (VZ)		Guernsey	GBR			12/10/2012	3	49,375,457	47,990,816	47,990,816	1,148,826	0	0	0	(7,660,201)	15,622,680	2,105,839	1.400
000000-00-0	APAX Europe VI-A, LP		St. Peters Port	GBR			12/01/2004	3	2,366,247	8,002,031	8,002,031	191,269	0	0	0	(1,277,294)	2,603,780	1,768,049	2.490
000000-00-0	APAX Europe VI-A, LP (GM)		St Peters Port	GBR			11/01/2012	3	23,292,094	22,909,977	22,909,977	548,429	0	0	0	(3,656,846)	7,457,994	732,977	0.860
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)		Edinburgh	GBR			12/10/2012	3	113,633,926	108,096,046	108,096,046	870,461	0	0	0	(16,096,779)	23,048,013	8,049,062	0.090
000000-00-0	Apax Europe VII - A, L.P.		St Peter Port	GBR			06/19/2007	3	11,752,482	10,796,501	10,796,501	(507,687)	0	0	0	(1,611,269)	2,910,416	347,237	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP		Edinburgh	GBR			11/01/2012	3	17,787,265	17,126,467	17,126,467	401,059	0	0	0	(2,550,674)	3,388,501	817,133	0.950
000000-00-0	Apax Excelsior VI, L.P.		New York	NY			06/06/2000	1	399,907	93,959	93,959	6,072	0	0	0	0	0	96,866	0.320
000000-00-0	Apax VIII - B L.P		St. Peters Port	GBR			05/09/2012	3	4,792,011	4,995,701	0	(902,653)	0	0	0	0	(165,559)	10,453,649	0.650
000000-00-0	APEF 5 Jabbah CI L.P.		St Helier	GBR			03/16/2006	3	(1,259,134)	1,941,223	1,941,223	2,209,415	0	0	0	(268,192)	0	0	0.670
000000-00-0	Apollo Investment Fund V L.P.		New York	NY			11/01/2012	3	1,833,557	1,692,884	1,692,884	230,996	0	0	0	0	392,216	1,711,201	0.760
000000-00-0	Apollo Investment Fund VI, L.P.		New York	NY			11/01/2012	3	15,033,701	13,580,002	13,580,002	(3,574,155)	0	0	0	0	2,538,850	1,908,727	0.570
000000-00-0	Apollo Investment Fund VII, L.P.		New York	NY			11/01/2012	3	6,666,134	6,595,451	6,595,451	0	0	0	0	0	2,727,369	2,934,399	0.100
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)		New York	NY			12/10/2012	3	21,880,033	21,648,046	21,648,046	3,047,556	0	0	0	0	5,903,796	12,132,647	0.300
000000-00-0	ArcLight Energy Partners Fund II, L.P.		Boston	MA			06/28/2004	3	936,793	368,703	368,703	(303,663)	0	0	0	0	0	1,527,188	0.630
000000-00-0	ArcLight Energy Partners Fund III, L.P.		Boston	MA			03/29/2006	3	11,283,137	10,266,269	10,266,269	(4,182,151)	0	0	0	0	7,164,874	6,792,646	2.340
000000-00-0	ArcLight Energy Partners Fund IV, L.P.		Boston	MA			10/23/2007	3	4,841,081	6,167,402	6,167,402	3,087,423	0	0	0	0	1,340,822	5,718,937	1.180
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA		Boston	MA			10/25/2011		22,040,946	23,100,390	23,100,390	203,192	0	0	0	0	5,399,921	13,911,591	1.120
000000-00-0	Argus Capital Partners II A L.P.		St. Helier	GBR			01/18/2006	3	25,992,594	28,348,500	0	(15,005)	0	0	0	0	(294,856)	1,642,838	9.650

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Arlington Capital Partners II, L.P. (VZ)		Washington, D.C.	DC			12/10/2012	3	11,137,806	12,527,886	12,527,886	1,538,106	0	0	0	0	1,657,317	536,300	4.270
000000-00-0	Avista Capital Partners, L.P. (VZ)		New York	NY			12/10/2012	3	37,361,005	34,783,539	34,783,539	(1,710,348)	0	0	0	0	1,641,803	2,975,737	2.500
000000-00-0	B IV Capital Partners, LP		Wellesley	MA			11/01/2012		547,950	430,356	430,356	727,771	0	0	0	0	0	0	7.360
000000-00-0	Bayview Opportunity Domestic IVa, L.P.		Coral Gables	FL	Bayview Capital GP IVa, LLC		05/27/2014		12,043,532	13,105,979	13,105,979	1,062,447	0	0	0	0	0	0	2.140
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)		London	GBR			12/10/2012	3	26,592,961	25,858,617	25,858,617	2,288,698	0	0	0	(4,145,420)	388,247	4,579,888	1.300
000000-00-0	BCP V-S L.P.		New York	NY			11/01/2012	3	3,605,763	4,927,409	4,927,409	535,658	0	0	0	0	0	593,844	0.240
000000-00-0	BDCM Opportunity Fund II LP		Lake Forest	IL			11/01/2012		17,839,753	18,496,524	18,496,524	580,409	0	0	0	0	3,477,735	690,596	1.490
000000-00-0	BDCM Opportunity Fund III, LP		Lake Forest	IL			11/01/2012		7,932,262	8,438,023	8,438,023	(243,296)	0	0	0	0	448,476	3,725,504	1.490
000000-00-0	Blackstone Capital Partners IV, LP		New York	NY	Energy Capital Partners GP III, LP		11/01/2012	3	13,911,601	13,162,916	13,162,916	(748,684)	0	0	0	0	2,346,129	1,117,354	0.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)		New York	NY			11/01/2012	3	26,518,638	25,196,992	25,196,992	(1,802,770)	0	0	0	0	11,984,095	3,380,059	0.240
000000-00-0	Blackstone Capital Partners V L.P.		New York	NY			11/01/2005	3	26,087,907	26,318,066	26,318,066	(4,905,342)	0	0	0	0	13,287,825	2,618,950	0.170
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)		New York	NY	Energy Capital Partners GP III, LP		11/01/2012	3	8,060,974	9,568,779	9,568,779	1,332,328	0	0	0	0	313,538	6,251,930	0.240
000000-00-0	Blackstone Capital Partners VI L.P.		New York	NY			07/22/2008	3	16,418,747	20,479,875	20,479,875	2,813,461	0	0	0	0	732,725	13,439,874	0.240
000000-00-0	Blackstone Communications I		New York	NY			10/20/2000	3	2,605,401	944,099	944,099	146,873	0	0	0	0	0	0	0.500
000000-00-0	Blackstone Event Driven Fd		New York	NY			05/29/1998		33,219,077	54,800,941	54,800,941	3,377,587	0	0	0	0	131,283	0	12.390
000000-00-0	Blackstone Investment Fd		New York	NY			05/29/1998		53,868,361	137,288,664	137,288,664	9,155,395	0	0	0	0	0	0	13.340
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA		New York	NY			03/31/2010		20,112,860	20,737,178	20,737,178	(633,148)	0	0	0	0	167,776	0	2.290
000000-00-0	Blackstone Strategic Alliance Fund L.P.		New York	NY			04/16/2007		8,171,049	8,484,737	8,484,737	373,876	0	0	0	0	2,886,036	0	5.120
000000-00-0	Boston Ventures Limited Partnership VI		Boston	MA			06/01/2000	3	274,242	99,352	99,352	(502)	0	0	0	0	0	174,398	0.440
000000-00-0	Brentwood Associates Private Equity V, L.P. - PICA		Los Angeles	CA			12/10/2014	3	3,587,964	3,365,531	3,365,531	117,912	0	0	0	0	(458,257)	11,412,036	0.000
000000-00-0	C.G.W. Southeast Partners IV, L.P.		Atlanta	GA			10/28/1999	3	0	0	0	(92,662)	0	0	0	0	132,315	0	1.240
000000-00-0	Capital Dynamics European Buyout 2005		Edinburgh	GBR			11/28/2007	3	15,689,702	15,760,918	15,760,918	(814,289)	0	0	0	(2,300,397)	2,885,460	4,622,391	13.250
000000-00-0	Carlyle Japan International Partners II, L.P.		George Town	CYM			11/01/2012	3	1,844,665	1,116,379	1,116,379	(69,077)	0	0	0	(174,972)	229,556	456,182	0.002
000000-00-0	Carlyle Parners V, LP (GIB)		Wilmington	DE			12/31/2013	3	14,868,876	15,109,556	15,109,556	273,445	0	0	0	0	2,702,114	3,971,922	100.000
000000-00-0	Carlyle Partners IV, LP		Wilmington	DE			11/01/2012	3	7,590,079	7,021,181	7,021,181	(568,898)	0	0	0	0	2,157,938	2,101,011	0.330
000000-00-0	Carlyle Partners IV. LP (GIB)		Wilmington	DE			12/31/2013	3	4,705,090	4,279,584	4,279,584	(425,506)	0	0	0	0	1,377,528	1,280,744	100.000
000000-00-0	Carlyle Partners V, LP		Wilmington	DE			11/01/2012	3	9,284,200	9,207,149	9,207,149	(484,347)	0	0	0	0	2,331,094	2,591,292	0.090
000000-00-0	Carlyle Partners VI, L.P.		Wilmington	DE			10/14/2013	3	9,519,098	8,634,803	8,634,803	(183,387)	0	0	0	0	(418,060)	20,486,740	0.290
000000-00-0	CCP IX LP No. 2		London	GBR			09/19/2008	3	7,492,539	8,010,331	8,010,331	7,870,160	0	0	0	(1,226,737)	2,796,007	2,864,214	0.550
000000-00-0	CCP VIII LP No. 2.2		London	GBR			03/29/2006	3	4,882,917	3,695,072	3,695,072	608,468	0	0	0	(565,537)	(56,921)	1,439,675	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.		Wilmington	DE			11/01/2012	3	19,193,358	21,433,824	21,433,824	2,767,535	0	0	0	0	185,567	7,043,613	0.590
000000-00-0	Centerbridge Capital Partners, L.P.		New York	NY			11/01/2012	3	8,622,913	8,606,398	8,606,398	149,707	0	0	0	0	1,634,461	1,061,788	1.770
000000-00-0	Cerberus Institutional Partners, L.P. - Series II		New York	NY			11/01/2012		2,198,904	1,230,668	1,230,668	(968,235)	0	0	0	0	5,298,890	13,997,734	4.350
000000-00-0	Cerberus Institutional Partners, L.P. - Series III		New York	NY			11/01/2012		3,029,039	3,029,039	3,029,039	28,271	0	0	0	0	1,360,700	18,112,329	0.890
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV		New York	NY			11/01/2012		16,835,376	16,835,376	16,835,376	0	0	0	0	0	1,463,435	1,325,669	0.320
000000-00-0	Cerberus RMBS Opportunities Fund L.P. - PICA		New York	NY			09/23/2013		36,000,000	37,668,793	37,668,793	1,521,762	0	0	0	0	0	0	0.020
000000-00-0	Charles River Partnership XII, LP (VZ)		Wilmington	DE			12/10/2012	1	4,624,690	4,111,497	4,111,497	(381,267)	0	0	0	0	0	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)		Waltham	MA			12/10/2012	1	10,611,648	11,448,116	11,448,116	2,893,943	0	0	0	0	1,881,732	281,250	4.400
000000-00-0	China Momentum Fund, L.P.		Grand Cayman	CYM			12/24/2013	3	74,229,473	70,239,270	70,239,270	(619,324)	0	0	0	(2,250,000)	0	0	38.000
000000-00-0	CHS Private Equity V LP		Chicago	IL			11/01/2012	3	10,024,756	11,781,712	11,781,712	583,480	0	0	0	0	2,070,043	2,011,235	1.240
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership		Georgetown	CYM			11/01/2012	3	180,115	64,405	64,405	(36,695)	0	0	0	0	(24,526)	3,691,702	0.710
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)		George Town	CYM			12/10/2012	3	25,886,026	25,886,026	25,886,026	(3,401,454)	0	0	0	0	7,387,217	4,168,810	1.300
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP		Georgetown	CYM			11/01/2012	3	16,737,421	16,737,421	16,737,421	(2,199,317)	0	0	0	0	4,776,437	2,695,478	0.820
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP		Georgetown	CYM			11/01/2012	3	8,914,954	12,880,783	12,880,783	(217,942)	0	0	0	0	4,348,706	2,347,314	0.260
000000-00-0	Code Hennessy & Simmons IV LP		Chicago	IL			11/01/2012	3	1,124,458	40,454	40,454	(287,478)	0	0	0	0	0	0	1.620
000000-00-0	Consonance Private Equity, LP		New York	NY	Consonance Private Equity GP, LP		07/30/2014	3	2,483,363	1,835,311	1,835,311	(93,978)	0	0	0	0	(604,765)	12,516,637	3.000
000000-00-0	Corvex Partners LP - PICA		New York	NY	Corvex GP LP		11/21/2014		25,000,000	24,750,000	24,750,000	(250,000)	0	0	0	0	0	0	0.000
000000-00-0	CVC Capital Partners VI (A) L.P.		St. Helier	GBR	CVC Capital Partners VI (A) L.P.		02/07/2014	3	3,668,489	2,821,720	2,821,720	227,422	0	0	0	(362,838)	(705,151)	41,053,071	0.350
000000-00-0	D.E. Shaw Composite Graphite Fund L.L.C.		New York	NY			10/16/2012		25,000,000	36,261,427	36,261,427	6,531,335	0	0	0	0	0	0	0.330

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Ower-ship
000000-00-0	Darby Asia Mezzanine Fund II, L.P.		George Town	CYM			10/31/2005	2	525,857	1,639,797	1,639,797	(1,284,827)	0	0	0	0	2,365,895	203,813	6.400
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA		Grand Cayman	CYM			06/30/2011	2	17,172,671	18,239,771	0	(3,504,952)	0	0	0	0	0	4,739,829	25.000
000000-00-0	Diamond Rental, INC -PS		Salt Lake City	UT			09/11/2013		1,368,000	1,336,072	1,336,072	(31,928)	0	0	0	0	0	0	0.300
000000-00-0	DLJ Investment Partners III, L.P.		New York	NY			06/21/2006	2	26,088,495	14,640,500	14,640,500	(2,293,444)	0	0	0	0	7,300,361	44,734,044	10.120
000000-00-0	Duff Ackerman & Goodrich, L.P.		San Francisco	CA			03/23/1999	3	2,765,698	130,321	0	83,936	0	0	0	0	0	788	0.110
000000-00-0	Edison Venture Fund VI, LP		Lawrenceville	NJ			12/18/2006	1	2,019,578	4,199,871	4,199,871	441,462	0	0	0	0	(20,952)	0	1.940
000000-00-0	EIF United States Power Fund IV, LP - PICA		Needham	MA			10/25/2011		13,579,789	12,837,139	12,837,139	310,081	0	0	0	0	0	11,911,396	1.580
000000-00-0	EIG Energy Fund XVI, L.P.		Dover	DE			12/10/2013		7,835,883	5,486,727	5,486,727	(1,405,485)	0	0	0	0	(671,934)	42,173,676	0.830
000000-00-0	Elevar Equity III, L.P.		Seattle	WA	Elevar Equity III L.P.		12/23/2014	3	640,103	640,103	640,103	0	0	0	0	0	0	0	0.000
000000-00-0	Emerald Partners IV, L.P.		Cleveland	OH			03/29/1999	3	2,959,551	466,373	466,373	546,472	0	0	0	0	0	0	0.040
000000-00-0	Emerald Partners V, L.P.		Wilmington	DE			05/19/2005	3	11,347,600	2,804,060	2,804,060	625,314	0	0	0	0	0	0	15.630
000000-00-0	Energy Capital Partners II-A, LP		Short Hills	NJ			07/29/2010		6,144,059	11,337,414	11,337,414	3,048,643	0	0	0	0	135,847	3,400,386	0.440
000000-00-0	Energy Capital Partners III-A, L.P.		Short Hills	NJ	Energy Capital Partners GP III, LP		03/25/2014	3	5,471,470	4,921,016	4,921,016	(107,195)	0	0	0	0	(443,259)	29,528,530	1.440
000000-00-0	Energy Spectrum Partners V LP		Dallas	TX			04/27/2007		13,418	348,495	348,495	69,393	0	0	0	0	768,731	531,211	0.820
000000-00-0	Energy Spectrum Partners VI LP		Dallas	TX			08/24/2010		9,644,984	9,027,526	9,027,526	17,303	0	0	0	0	2,296,946	9,697,683	0.060
000000-00-0	EQT IV (No. 1) L.P.		St Peter Port	GBR			05/26/2004	3	(2,410,121)	3,826,576	3,826,576	2,509,971	0	0	0	(714,396)	5,767,912	1,118,605	0.400
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)		St Peters Port	GBR			11/01/2012	3	8,902,757	9,367,733	9,367,733	8,725,516	0	0	0	(1,735,814)	9,977,406	874,294	1.170
000000-00-0	EQT V (No. 1) Limited Partnership		St Peter Port	GBR			11/01/2012	3	646,473	644,535	644,535	657,584	0	0	0	(86,033)	155,055	42,376	0.030
000000-00-0	EQT V (No. 2) L.P.		St Peter Port	GBR			08/02/2006	3	1,501,419	6,161,611	6,161,611	6,285,297	0	0	0	(821,315)	1,488,769	406,962	0.240
000000-00-0	EQT VI (No. 1) Limited Partnership		St Peter Port	GBR			11/01/2012	3	18,314,476	19,571,302	19,571,302	4,383,267	0	0	0	(2,196,021)	(492,234)	7,713,468	0.570
000000-00-0	EQT VI (NO.2) Limited Partnership		St. Peter Port	GBR			04/06/2011	3	9,139,930	9,319,672	9,319,672	2,087,270	0	0	0	(1,046,224)	(213,984)	3,673,080	0.210
000000-00-0	Escalate Capital I, L.P		Wilmington	DE			11/01/2012	1	4,241,879	3,607,290	3,607,290	(764,562)	0	0	0	0	1,284,975	464,061	5.050
000000-00-0	Evergreen Pacific Partners II, L.P.		Seattle	WA			06/26/2008	3	5,566,697	6,884,148	6,884,148	(117,391)	0	0	0	0	799,548	1,925,641	1.830
000000-00-0	Excelligence Parent Holdings, LLC -PICA		Los Angeles	CA	Excelligence Parent Holdings, LLC		12/23/2014	3	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0.030
000000-00-0	FCF Partners, LP		Madison	WI			09/30/2008	3	1,085,666	898,599	898,599	(281,600)	0	0	0	0	433,731	0	3.430
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)		Wilmington	DE			12/10/2012	3	17,452,405	18,775,338	18,775,338	1,288,613	0	0	0	0	6,357,500	4,184,061	7.300
000000-00-0	Fir Tree Value Fund, L.P. - PICA		New York	NY			10/01/2013		27,000,000	27,264,562	27,264,562	(437,438)	0	0	0	0	0	0	0.000
000000-00-0	First Reserve Fund XI, L.P. (VZ)		Greenwich	CT			12/10/2012		68,858,298	53,923,872	53,923,872	(13,711,098)	0	0	0	0	16,329	0	1.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)		Greenwich	CT			12/10/2012		82,599,792	81,015,271	81,015,271	(6,500,654)	0	0	0	0	11,757,670	6,962,332	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.		New York	NY			11/01/2012	3	7,977,682	7,793,945	7,793,945	(375,977)	0	0	0	0	1,803,275	2,604,234	2.520
000000-00-0	Fortress Investment Fund II LLC		New York	NY			11/01/2012		66,392	121,543	121,543	55,151	0	0	0	0	647,225	6,519,319	5.540
000000-00-0	Fortress Investment Fund III (Fund B) LP		New York	NY			11/01/2012		29,577,986	30,049,600	30,049,600	(10,417,795)	0	0	0	0	307,234	1,963,191	1.490
000000-00-0	Fortress Investment Fund IV (Fund A) LP		New York	NY			11/01/2012		38,872,430	37,764,983	37,764,983	(11,479,469)	0	0	0	0	2,439,989	597,221	1.240
000000-00-0	Fortress Investment Fund V (Coinvestment Fund D) L.P.		New York	NY			07/11/2007		6,545,729	4,044,557	4,044,557	205,353	0	0	0	0	132	69,944	4.950
000000-00-0	Fortress Investment Fund V (Fund A) LP		New York	NY			11/01/2012		22,331,139	25,947,371	25,947,371	1,771,499	0	0	0	0	5,310,885	549,527	0.590
000000-00-0	Fortress Investment Fund V (Fund D) L.P.		New York	NY			07/11/2007		5,879,691	9,145,436	9,145,436	2,480,689	0	0	0	0	(10,796)	14,954	1.710
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership		London	GBR			11/01/2012	3	19,786,491	17,636,548	17,636,548	(1,356,225)	0	0	0	(3,370,557)	(59,017)	4,316,902	0.590
000000-00-0	Francisco Partners II, L.P.		Menlo Park	CA			02/24/2006	3	3,858,836	5,443,613	5,443,613	(434,901)	0	0	0	0	1,654,161	690,000	0.430
000000-00-0	Francisco Partners III, L.P.		San Francisco	CA			09/21/2009	3	8,751,017	10,855,460	10,855,460	5,313,826	0	0	0	0	250,727	1,125,000	0.510
000000-00-0	Francisco Partners, L.P.		San Francisco	CA			10/16/2000	3	2,738,410	2,834,719	2,834,719	201,184	0	0	0	0	119,576	1,342,341	0.000
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP		San Francisco	CA			10/06/2008	3	8,085,175	10,606,074	10,606,074	513,958	0	0	0	0	509,620	1,538,349	0.670
000000-00-0	Friedman Fleischer & Lowe LLC		San Francisco	CA			01/14/1999	3	94,352	2,644,409	2,644,409	51,868	0	0	0	0	0	0	0.020
000000-00-0	Frontenac VIII, Limited Partnership		Chicago	IL			06/01/2000	3	221,296	18,094	18,094	527,104	0	0	0	0	0	726,377	0.020
000000-00-0	FS Equity Partners V, LP (VZ)		Wilmington	DE			12/10/2012	3	9,540,405	16,631,901	16,631,901	8,973,200	0	0	0	0	1,832,320	7,828,365	4.100
000000-00-0	Glenview Institutional Partners, LP -PICA		New York	NY	Glenview Institutional Partners, LP		11/21/2014		20,000,000	20,000,000	20,000,000	0	0	0	0	0	0	0	0.010
000000-00-0	Goldman Sachs Vintage Fund V, L.P		New York	NY			06/23/2008	3	15,575,056	14,414,397	14,414,397	0	0	0	0	0	2,198,550	7,090,856	0.710
000000-00-0	GS Capital Partners VI, L.P.		New York	NY			04/17/2007	3	7,839,642	8,244,038	8,244,038	(1,064,834)	0	0	0	0	2,109,927	5,642,181	0.120
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP		Grand Cayman	CYM			11/01/2012	2	3,494,270	3,494,270	3,494,270	0	0	0	0	0	1,359,591	7,452,034	0.420
000000-00-0	GS Mezzanine Partners V, L.P.		New York	NY			12/10/2007	2	4,725,383	5,012,752	5,012,752	(280,156)	0	0	0	0	1,239,340	9,106,061	0.180
000000-00-0	GS Mezzanine Partners V, L.P. (GM)		New York	NY			11/01/2012	2	1,967,825	1,967,825	1,967,825	0	0	0	0	0	377,474	3,738,136	0.070
000000-00-0	Haddington Energy Partners III LP		Houston	TX			03/16/2006		2,443,325	4,749,518	4,749,518	227,767	0	0	0	0	(60,222)	2,715	0.030

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Haddington Energy Partners IV LP		Houston	TX			03/31/2010		6,213,614	8,397,445	8,397,445	1,344,005	0	0	0	0	(171,189)	3,697,124	0.156
000000-00-0	Haddington Energy Partners, LP		Houston	TX			03/29/1999	1	0	52,558	0	0	0	0	0	0	0	0	0.180
000000-00-0	Harbour Group Investments IV, LP		Wilmington	DE			11/01/2012	3	2,139,673	2,708,358	2,708,358	568,685	0	0	0	0	0	7,589,177	6.850
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P		Wilmington	DE			11/01/2012		2,857,208	2,824,266	2,824,266	(32,942)	0	0	0	0	255,455	891,668	0.540
000000-00-0	HealthCor, L.P. - PICA		New York	NY			10/01/2013		23,000,000	24,271,795	24,271,795	788,795	0	0	0	0	0	0	0.000
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC		New York	NY			05/23/2011		14,892,292	16,928,208	16,928,208	1,007,803	0	0	0	0	(127,081)	0	4.850
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.		San Francisco	CA			01/09/2009	3	6,779,560	7,384,902	7,384,902	638,089	0	0	0	0	333,103	2,769,935	0.110
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.		San Francisco	CA			06/04/2007	3	3,131,283	3,563,151	3,563,151	(39,859)	0	0	0	0	3,322,037	427,453	0.120
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II, LP		New York	NY			04/29/2013	3	25,669,115	27,503,320	27,503,320	1,431,679	0	0	0	0	1,434,070	24,082,218	3.340
000000-00-0	Highstar Capital Fund II, L.P.		Wilmington	DE			05/19/2005	3	7,442,280	8,434,334	8,434,334	198,905	0	0	0	0	(114,017)	183,404	0.040
000000-00-0	Highstar Capital Fund II, L.P. (GM)		Wilmington	DE			11/01/2012	3	9,238,194	9,840,056	9,840,056	232,055	0	0	0	0	(133,019)	213,988	3.130
000000-00-0	Highstar Capital Fund III, L.P.		New York	NY			09/21/2007	3	11,544,583	14,772,849	14,772,849	(548,488)	0	0	0	0	(172,706)	686,232	0.810
000000-00-0	Highstar Capital Fund III, L.P. (GIB)		New York	NY			12/31/2013	3	20,740,408	15,740,233	15,740,233	432,974	0	0	0	0	(229,557)	825,024	1.149
000000-00-0	Highstar Capital Fund III, L.P. (GM)		New York	NY			11/01/2012	3	13,178,082	12,002,939	12,002,939	(445,647)	0	0	0	0	(140,323)	392,868	0.810
000000-00-0	Highstar Capital IV, LP - PICA		New York	NY			11/15/2010	3	20,951,118	22,733,511	22,733,511	2,205,602	0	0	0	0	(393,136)	13,590,039	14.080
000000-00-0	Hispania Private Equity, LP		Chicago	IL			09/02/2003		1,217,313	1	0	0	0	0	0	0	0	0	0.010
000000-00-0	ICG Europe Fund V No.1, LP - PICA		St. Helier	GBR			03/14/2012	2	29,132,985	27,920,225	27,920,225	710,727	0	0	0	0	(3,324,989)	4,997,185	1.320
000000-00-0	ICG European Fund 2006 LP		St Helier	GBR			02/15/2007	2	4,960,503	6,722,209	6,722,209	13,480,295	0	0	0	0	(1,604,240)	8,016,885	2,644,619	0.020
000000-00-0	ICV Partners II, L.P.		New York	NY			11/03/2005		1,644,869	1,702,332	1,702,332	(125,386)	0	0	0	0	522,401	0	0.010
000000-00-0	Inter-Atlantic Fund II, L.P.		New York	NY			03/29/2006	1	8,520,292	10,272,072	10,272,072	2,175,058	0	0	0	0	0	0	0.430
000000-00-0	Inter-Atlantic Fund III, L.P.		New York	NY			04/21/2009	1	8,537,332	16,385,072	16,385,072	3,552,772	0	0	0	0	0	1,462,668	6.670
000000-00-0	Intervale Capital Fund III, L.P.		Wilmington	DE	Intervale Capital Fund III, L.P.		03/10/2014	3	3,260,942	2,988,236	2,988,236	(33,877)	0	0	0	0	(238,829)	11,739,058	3.030
000000-00-0	Intervale Capital Fund, LP (VZ)		Wilmington	DE			12/10/2012	3	15,919,583	12,445,021	12,445,021	(9,705,717)	0	0	0	0	19,683,769	4,802,106	10.900
000000-00-0	Inverness/ Phoenix Partners LP		Greenwich	CT			03/05/1998	3	756,327	426,317	426,317	(87,297)	0	0	0	0	0	365,740	0.030
000000-00-0	Ironwood Equity Fund L.P.		Avon	CT			07/19/2004		2,251,385	390,836	0	0	0	0	0	0	0	0	0.110
000000-00-0	Ironwood Mezzanine Fund LP		Avon	CT			06/11/2002	2	(2,073,100)	448,129	0	9,944	0	0	0	0	0	0	0.090
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)		New York	NY			12/10/2012	3	50,548,856	45,679,592	45,679,592	(4,049,212)	0	0	0	0	6,838,027	26,900,541	2.300
000000-00-0	JANA Nirvana Fund, L.P. - PICA		New York	NY			10/01/2013		23,000,000	25,239,942	25,239,942	1,270,942	0	0	0	0	0	0	0.000
000000-00-0	Kelso Investment Associates VIII, LP		New York	NY			11/28/2007	3	7,036,249	9,025,405	9,025,405	1,453,455	0	0	0	0	332,468	1,599,402	0.220
000000-00-0	Kirtland Capital Partners IV L.P.		Willoughboy	OH			09/29/2004	3	9,415,396	6,441,195	6,441,195	1,284,130	0	0	0	0	0	1,018,836	0.070
000000-00-0	KKR 2006 Fund L.P.		New York	NY			08/02/2006	3	14,061,877	15,932,109	15,932,109	1,132,055	0	0	0	0	1,180,719	568,509	0.000
000000-00-0	KRG Capital Fund IV, L.P.		Denver	CO			12/18/2007	3	6,809,598	6,803,126	6,803,126	186,892	0	0	0	0	479,727	1,122,594	0.510
000000-00-0	Latin Power III, L.P.		George Town	CYM			07/31/2006		3,270,838	4,562,908	4,562,908	709,869	0	0	0	0	187,685	2,417,925	0.030
000000-00-0	LB Diversified Arbitrage Fund LP (SPV)		New York	NY			06/30/2014		1,037,210	1,053,368	1,053,368	16,158	0	0	0	0	0	0	0.000
000000-00-0	LeapFrog Financial Inclusion Fund II, LP		Port Louis	MUS			08/30/2013	1	3,078,987	2,480,632	2,480,632	(248,355)	0	0	0	0	(233,871)	0	5.490
000000-00-0	Lexington Capital Partners V. L.P.		Wilmington	DE			11/01/2012		1,423,604	1,423,604	1,423,604	0	0	0	0	0	313,241	56,788	0.580
000000-00-0	Lexington Capital Partners VI-B, L.P.		Wilmington	DE			11/01/2012		4,417,586	4,248,460	4,248,460	(23,707)	0	0	0	0	709,654	134,814	0.220
000000-00-0	Lincolnshire Equity Fund II LP		New York	NY			10/19/2000	3	337,704	276,532	276,532	(61,172)	0	0	0	0	0	0	0.020
000000-00-0	Lincolnshire Equity Fund III LP		New York	NY			01/27/2005	1	1,681,243	2,737,820	2,737,820	44,026	0	0	0	0	103,045	237,118	0.010
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.		New York	NY			07/22/2008	3	7,099,655	6,741,477	6,741,477	547,876	0	0	0	0	(1,975)	1,980,486	1.200
000000-00-0	Littlejohn Fund V, LP (PICA)		Greenwich	CT	Littlejohn Associates V, LLC		06/04/2014	3	2,229,530	2,189,774	2,189,774	0	0	0	0	0	(122,891)	12,644,146	0.750
000000-00-0	Mason Wells Buyout Fund II, LP		Milwaukee	WI			09/08/2005	3	3,895,373	5,968,770	5,968,770	1,128,850	0	0	0	0	191,025	412,046	0.030
000000-00-0	Mason Wells Buyout Fund III, LP.		Milwaukee	WI			03/31/2010	3	8,433,288	7,506,541	7,506,541	202,348	0	0	0	0	205,481	1,500,850	0.020
000000-00-0	Media Communications Partners		Boston	MA			01/01/1986	1	1,746,105	406,565	406,565	406,565	0	0	0	0	0	0	0.070
000000-00-0	Menlo Ventures X, LP		Dover	DE			11/01/2012	1	4,960,845	6,627,431	6,627,431	1,190,270	0	0	0	0	1,230,633	0	0.640
000000-00-0	Menlo Ventures XI, LP		Menlo Park	CA			10/14/2010	1	7,500,000	19,891,733	19,891,733	11,368,467	0	0	0	0	3,663,292	2,500,000	2.480
000000-00-0	Menlo Ventures XI, LP (GM)		Menlo Park	CA			11/01/2012	1	4,149,032	11,412,881	11,412,881	6,522,657	0	0	0	0	2,101,814	1,434,375	1.420
000000-00-0	Metalmark Capital Partners II, L.P.		Wilmington	DE			11/01/2012	3	6,242,260	5,767,575	5,767,575	(174,927)	0	0	0	0	603,600	7,460,279	0.560
000000-00-0	Metalmark Capital Partners, L.P.		Wilmington	DE			11/01/2012	3	3,154,629	3,289,849	3,289,849	379,185	0	0	0	0	3,151,084	8,786,124	3.250
000000-00-0	MezzVest II L.P.		St. Helier	GBR			10/05/2005	2	30,835,613	24,662,620	24,662,620	809,938	0	0	0	(4,165,541)	6,526,636	23,648,627	0.120
000000-00-0	MezzVest III, L.P. - PICA		St. Helier	GBR			02/16/2012	3	9,516,592	8,881,911	8,881,911	114,450	0	0	0	(1,421,980)	501,100	20,662,031	25.000
000000-00-0	MicroVest+Plus, LP		Bethesda	MD	Transfer from MicroVest Short Duration Fund		01/31/2014	3	3,000,000	3,014,459	3,014,459	14,459	0	0	0	0	0	0	100.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	MidMark Capital II, L.P.		Morristown	NJ	Midmark Associates II, LLC		12/30/2014	3	4,756,332	1,655,709	1,655,709	(3,050,623)	0	0	0	0	0	0	0.000
000000-00-0	Moore Macro Managers Fund, L.P. - PICA		New York	NY	Moore Macro Managers Fund, L.P.		10/29/2014		30,000,000	30,702,073	30,702,073	702,073	0	0	0	0	0	0	0.020
000000-00-0	Murex Investments I, LP		Philadelphia	PA			01/22/2004		664,191	319,956	0	0	0	0	0	0	0	0	0.180
000000-00-0	Murphree Venture Partners VI, L.P.		Houston	TX			12/14/2004	1	9,486,699	7,886,030	0	0	0	0	0	0	0	0	0.470
000000-00-0	Natural Gas Partners IX, L.P.		Irving	TX			03/20/2008		10,519,959	10,132,721	10,132,721	985,577	0	0	0	0	5,021,810	605,831	0.000
000000-00-0	NB Diversified Arbitrage Fund L.P.		New York	NY			03/31/2004		0	1,936,729	1,936,729	(11,861,960)	0	0	0	0	13,734,574	0	0.480
000000-00-0	NB Secondary Opportunities Fund II LP		New York	NY			04/30/2008	3	9,189,884	8,384,066	8,384,066	(293,331)	0	0	0	0	1,617,747	2,502,995	0.010
000000-00-0	NeoCarta Ventures, LP		San Fransisco	CA			12/03/1999	1	1,210,914	45,759	45,759	26,396	0	0	0	0	0	0	0.010
000000-00-0	New Enterprise Associates 10, Limited Partnership		Wilmington	DE			11/01/2012	1	4,454,887	5,032,061	5,032,061	494,812	0	0	0	0	282,099	242,468	6.120
000000-00-0	New Enterprise Associates 11, Limited Partnership		Wilmington	DE			11/01/2012	1	6,537,536	6,537,536	6,537,536	(2,229,115)	0	0	0	0	4,056,819	161,646	1.450
000000-00-0	New Enterprise Associates 12, Limited Partnership		Wilmington	DE			11/01/2012	1	5,315,970	5,315,970	5,315,970	(464,121)	0	0	0	0	468,454	40,000	0.830
000000-00-0	New Enterprise Associates 13, Limited Partnership		Grand Cayman	CYM			11/01/2012	1	4,582,742	4,799,152	4,799,152	(378,186)	0	0	0	0	742,487	414,392	0.200
000000-00-0	New Enterprise Associates 8A, Limited Partnership		Wilmington	DE			11/01/2012	1	660,152	660,152	660,152	95,277	0	0	0	0	4,639	0	2.940
000000-00-0	New Mountain Partners III, LP		New York	NY			09/21/2007	3	6,981,582	9,049,889	9,049,889	444,260	0	0	0	0	18,338	1,176,677	0.000
000000-00-0	Newspring Mezzanine Capital II, LP		Radnor	PA			11/15/2010	2	4,167,131	4,751,447	4,751,447	189,417	0	0	0	0	0	0	0.104
000000-00-0	NewSpring Mezzanine Capital, LP		King of Prussia	PA			05/25/2005	2	360,399	568,791	568,791	(279,587)	0	0	0	0	0	0	0.050
000000-00-0	Newstone Capital Partners, L.P.		Los Angeles	CA			05/30/2006	2	5,095,759	4,133,753	4,133,753	(1,273,741)	0	0	0	0	2,167,352	2,986,947	0.060
000000-00-0	Nordic Capital V, L.P		Jersey	GBR			11/01/2012	3	2,310,853	2,017,528	2,017,528	(203,849)	0	0	0	(442,568)	996,081	0	1.550
000000-00-0	Nordic Capital VI Alpha, L.P		Jersey	GBR			11/01/2012	3	21,893,868	20,282,221	20,282,221	(1,030,651)	0	0	0	(3,119,758)	2,547,532	0	1.500
000000-00-0	Nordic Capital VII Alpha, L.P.		St. Helier	GBR			04/15/2008	3	10,779,822	13,244,889	13,244,889	1,803,720	0	0	0	(1,887,601)	(112,073)	2,618,340	0.010
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)		St. Helier	GBR			11/01/2012	3	10,049,737	9,909,840	9,909,840	(821,256)	0	0	0	(1,411,643)	(146,566)	2,583,093	0.280
000000-00-0	NWI Emerging Market Fixed Income Fund LP - PICA		New York	NY			10/01/2013		21,000,000	21,900,690	21,900,690	287,842	0	0	0	0	0	0	0.000
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)		Los Angelos	CA			12/10/2012		13,835,756	13,431,645	13,431,645	(404,111)	0	0	0	0	1,783,781	0	1.200
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)		Los Angelos	CA			12/10/2012		20,640,392	23,158,024	23,158,024	655,410	0	0	0	0	1,804,861	0	0.700
000000-00-0	OCM Opportunities Fund V, L.P.		Wilmington	DE			11/01/2012		841,677	891,518	891,518	(74,966)	0	0	0	0	252,702	0	0.970
000000-00-0	OCM Opportunities Fund VI, L.P.		Los Angeles	CA			11/01/2012		1,413,505	1,323,156	1,323,156	(134,632)	0	0	0	0	173,609	0	0.990
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)		Los Angelos	CA			12/10/2012		4,212,105	4,133,287	4,133,287	(192,168)	0	0	0	0	354,493	969,518	0.300
000000-00-0	OCM Opportunities Fund VII, LP		Los Angeles	CA			11/01/2012		962,535	944,524	944,524	(44,008)	0	0	0	0	81,105	0	0.790
000000-00-0	OCM Opportunities Fund VIIb, L.P.		Los Angeles	CA			11/01/2012		867,161	772,555	772,555	(94,606)	0	0	0	0	113,912	0	0.060
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)		Los Angelos	CA			12/10/2012		9,486,888	8,451,883	8,451,883	(1,037,704)	0	0	0	0	1,248,921	5,624,868	0.300
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA		Fort Worth	TX			06/25/2012	1	16,390,499	19,840,487	19,840,487	1,883,105	0	0	0	0	0	10,018,320	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund		Hong Kong	HKG			11/30/2011		5,695,847	8,557,664	8,557,664	1,570,383	0	0	0	0	(143,949)	0	1.400
000000-00-0	Orion Constellation Partners, L.L.C.		New York	NY			12/31/2004		0	1,631,263	0	0	0	0	0	0	169,485	0	0.060
000000-00-0	Oryza Capital Onshore, LP - PICA		New York	NY	Oryza Capital GP LLC		07/23/2014		20,000,000	19,831,365	19,831,365	(168,635)	0	0	0	0	0	0	0.040
000000-00-0	Parthenon Investors II, LP		Wilmington	DE			11/01/2012	3	5,601,656	5,601,656	5,601,656	233,593	0	0	0	0	855,395	2,522,003	3.690
000000-00-0	Permira IV L.P.2		St. Peter Port	GBR			08/02/2006	3	2,475,621	3,998,406	3,998,406	(127,673)	0	0	0	(605,539)	663,347	387,216	0.000
000000-00-0	PineBridge New Europe Partners II, L.P.		George Town	CYM			02/27/2007	1	22,290,810	18,728,976	18,728,976	2,618,481	0	0	0	(2,480,619)	(287,801)	3,924,451	0.040
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.		Palo Alto	CA			11/01/2012		2,877,335	2,961,928	2,961,928	(4,191)	0	0	0	0	399,504	0	2.850
000000-00-0	Pinnacle Ventures II-B, LP		Palo Alto	CA			11/01/2012		2,224,139	2,585,073	2,585,073	268,908	0	0	0	0	0	1,050,926	5.250
000000-00-0	Pramerica - Fosun China Opportunity Fund, L.P.		Shanghai	CHN			05/16/2011		431,210,500	655,230,416	655,230,416	208,876,401	0	0	0	0	(3,025,548)	0	83.330
000000-00-0	Providence Equity Partners IV		Providence	RI			11/27/2000	3	841,496	717,560	717,560	63,200	0	0	0	0	0	0	0.000
000000-00-0	Providence Equity Partners IV LP (GM)		Providence	RI			11/01/2012	3	1,621,812	1,656,296	1,656,296	(134,229)	0	0	0	0	280,108	3,978,826	0.840
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.		Providence	RI			11/01/2012	3	6,832,916	6,903,813	6,903,813	(1,295,272)	0	0	0	0	973,208	1,998,490	0.530
000000-00-0	Providence Equity Partners VI, LP		Providence	RI			03/08/2007	3	9,063,361	9,529,527	9,529,527	(475,715)	0	0	0	0	2,426,558	1,328,926	0.000
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)		Providence	RI			11/01/2012	3	9,802,401	9,678,426	9,678,426	46,790	0	0	0	0	1,934,534	1,465,631	0.130
000000-00-0	Providence Equity Partners VII LP		Providence	RI			09/30/2011	3	4,259,099	4,274,464	4,274,464	328,255	0	0	0	0	(220,689)	10,709,641	0.980
000000-00-0	Pru Brazilian Capital Fund		RIO DE JANEIRO	BRA			11/19/1998	3	(10,958,275)	0	0	0	0	0	0	0	0	0	1.000
000000-00-0	Prudential Capital Partners II, L.P.		Chicago	IL			03/23/2005	2	14,025,764	10,655,205	10,655,205	(500,722)	0	0	0	0	194,306	0	0.060

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Prudential Capital Partners III LP - PICA		Chicago	IL			10/15/2008	2	178,465,348	164,897,823	164,897,823	(2,568,713)	0	0	0	0	24,559,767	0	0.230
000000-00-0	Prudential Capital Partners LP		CHICAGO	IL			09/29/2000	2	7,895,604	515,007	515,007	(10,423,599)	0	0	0	0	13,677,077	0	0.320
000000-00-0	Prudential Charter School Fund II LLC		Trenton	NJ			12/19/2006		725,190	265,623	0	99,810	0	0	0	0	0	0	1.000
000000-00-0	Prudential Charter School Fund LLC (RISE)		Trenton	NJ			05/16/2006		750,000	26,891	0	0	0	0	0	0	0	0	1.000
000000-00-0	Q-BLK Appreciation Fund II, LLC		Seattle	WA			11/29/2002		19,871,270	20,108,931	20,108,931	(17,040,026)	0	0	0	0	19,742,541	0	0.040
000000-00-0	Q-BLK Co-Investment Fund, L.P.		Seattle	WA			05/24/2006		2,447,425	2,256,342	2,256,342	250,813	0	0	0	0	(27,037)	2,318,590	0.080
000000-00-0	R3 (B), LP - PICA		Newark	NJ			12/15/2011		12,538,308	16,872,318	16,872,318	(1,487,534)	0	0	0	0	2,671,652	0	15.880
000000-00-0	R3 (B), LP - PICA (Class S)		Newark	NJ			07/31/2014		4,970,826	4,907,497	4,907,497	(63,329)	0	0	0	0	0	0	0.170
000000-00-0	Resolution Life L.P.		Hamilton	BMU			07/17/2013		38,897,513	40,094,806	40,094,806	1,197,293	0	0	0	0	0	0	20.000
000000-00-0	River Capital Partners IV, L.P.		Atlanta	GA			12/23/1997	3	2,190,274	926,271	926,271	(64,184)	0	0	0	0	0	0	0.160
000000-00-0	Riverstone Global Energy and Power Fund V, LP		New York	NY			06/28/2013		13,535,065	18,101,012	18,101,012	4,366,048	0	0	0	0	1,153,074	8,771,549	0.290
000000-00-0	RRE Ventures II, L.P.		New York	NY			11/15/1999	1	506,213	81,392	81,392	11,249	0	0	0	0	0	0	0.010
000000-00-0	Rutland Fund II L.P.		London	GBR			03/26/2007	3	3,982,692	4,994,542	0	694,688	0	0	0	0	1,073,798	681,714	0.020
000000-00-0	Samlyn Onshore Fund, LP - PICA		New York	NY	Samlyn Partners, LLC		05/01/2014		25,000,000	27,651,241	27,651,241	2,651,241	0	0	0	0	0	0	0.000
000000-00-0	SBCVC Fund II, L.P.		Shanghai	CHN			12/19/2006	1	2,656,474	4,526,223	4,526,223	2,065,140	0	0	0	0	760,284	431,047	0.030
000000-00-0	Schroder Venture Italian Fund II L.P.2		New York	NY			08/28/2003	1	0	19,018	0	0	0	0	0	0	0	0	0.010
000000-00-0	Sentinel Capital Partners III, L.P.		New York	NY			01/27/2005	3	1,415,654	1,422,231	1,422,231	602,078	0	0	0	0	648,546	184,949	0.030
000000-00-0	Sentinel Capital Partners IV, L.P		New York	NY			04/30/2008	3	7,127,955	7,271,963	7,271,963	147,562	0	0	0	0	1,190,783	96,603	0.020
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)		New York	NY			12/10/2012	3	16,371,545	17,089,114	17,089,114	717,569	0	0	0	0	2,427,541	3,273,896	4.100
000000-00-0	Sentinel Capital Partners V, L.P.		New York	NY			07/14/2014	3	5,547,401	5,487,249	5,487,249	(60,152)	0	0	0	0	0	18,452,599	0.020
000000-00-0	Silver Lake Partners III, L.P.		New York	NY			08/13/2007	3	5,817,950	7,694,414	7,694,414	1,322,850	0	0	0	0	1,036,814	1,559,541	0.000
000000-00-0	Silver Lake Partners IV, L.P.		Menlo Park	CA			02/11/2013		3,967,758	5,057,463	5,057,463	1,443,870	0	0	0	0	(228,535)	13,532,242	0.180
000000-00-0	SKM Equity Fund III, L.P. (VZ)		New York	NY			12/10/2012	3	33,250,920	27,426,960	27,426,960	(5,856,120)	0	0	0	0	11,871,534	90,204,185	10.800
000000-00-0	SPC Partners II, L.P.		San Francisco	CA			02/24/2000	3	1,034,984	208,707	208,707	(171,029)	0	0	0	0	0	0	0.040
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P		Boston	MA			11/01/2012		21,785,149	21,785,149	21,785,149	(909,947)	0	0	0	0	8,431,172	0	2.410
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP		Boston	MA			11/01/2012		1,935,710	2,560,669	2,560,669	408,550	0	0	0	0	0	944,531	1.030
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.		Boston	MA			11/01/2012		2,845,225	2,845,225	2,845,225	0	0	0	0	0	952,722	0	4.030
000000-00-0	Summit Subordinated Debt Fund II, LP		Boston	MA			11/01/2012		280,814	57,304	57,304	(851,268)	0	0	0	0	501,818	1,616,836	4.830
000000-00-0	Summit Subordinated Debt Fund III-A,LP		Boston	MA			11/01/2012		2,480,396	2,422,699	2,422,699	(57,697)	0	0	0	0	429,587	727,886	4.760
000000-00-0	Summit Ventures VI-A, L.P.		Boston	MA			11/01/2012		7,684,312	8,230,718	8,230,718	499,697	0	0	0	0	2,004,818	0	2.940
000000-00-0	SV Life Sciences Fund IV, L.P.		Boston	MA			02/05/2007	1	2,549,657	3,594,969	3,594,969	33,207	0	0	0	0	1,426,365	801,329	0.010
000000-00-0	TA IX, L.P.		Boston	MA			09/11/2000	3	18,786	19,877	19,877	(36,898)	0	0	0	0	83,663	90,000	0.000
000000-00-0	TA IX, L.P. (GM)		Boston	MA			11/01/2012	3	87,769	154,222	154,222	(157,005)	0	0	0	0	519,847	698,308	1.160
000000-00-0	TA IX, L.P. (VZ)		Boston	MA			12/10/2012	3	226,240	397,532	397,532	(404,706)	0	0	0	0	1,339,989	1,800,000	3.000
000000-00-0	TA Subordinated Debt Fund II, LP		Wilmington	DE			11/01/2012		2,524,886	2,524,886	2,524,886	(63,031)	0	0	0	0	286,874	2,047,500	2.030
000000-00-0	TA X, L.P.		Boston	MA			03/29/2006	3	1,756,164	2,017,113	2,017,113	(180,643)	0	0	0	0	518,872	157,500	0.000
000000-00-0	TA X, L.P. (GM)		Boston	MA			11/01/2012	3	12,480,328	12,480,328	12,480,328	(1,706,193)	0	0	0	0	3,798,896	974,487	0.800
000000-00-0	TA X, L.P. (VZ)		Boston	MA			12/10/2012	3	44,824,740	44,824,740	44,824,740	(5,848,006)	0	0	0	0	13,364,226	5,250,000	2.900
000000-00-0	TA XI, L.P.		Boston	MA			04/15/2009	3	6,071,953	7,591,354	7,591,354	358,596	0	0	0	0	1,252,453	2,125,000	0.000
000000-00-0	TA XI, L.P. (GM)		Boston	MA			11/01/2012	3	5,498,337	5,625,194	5,625,194	(462,683)	0	0	0	0	1,656,470	1,574,625	0.190
000000-00-0	The Veritas Capital Fund IV, L.P.		New York	NY			05/18/2010	3	9,976,610	16,653,840	16,653,840	4,239,305	0	0	0	0	0	2,523,390	0.010
000000-00-0	Thoma Bravo Fund XI, LP		Chicago	IL	Thoma Bravo Partners XI, L.P.		05/21/2014	3	2,348,585	2,331,214	2,331,214	(15,966)	0	0	0	0	(1,405)	13,651,415	0.670
000000-00-0	Thomas H. Lee Equity Fund V, L.P.		Boston	MA			02/07/2001	3	123,138	160,921	160,921	(132,403)	0	0	0	0	727,464	161,041	0.000
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)		Boston	MA			12/10/2012	3	1,040,916	804,604	804,604	(403,640)	0	0	0	0	3,378,945	402,585	0.800
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)		Boston	MA			11/01/2012	3	720,804	557,165	557,165	(279,875)	0	0	0	0	2,340,186	633,934	0.590
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.		Boston	MA			08/02/2006	3	7,918,104	7,860,634	7,860,634	(1,032,538)	0	0	0	0	2,823,846	824,931	0.000
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)		Boston	MA			11/01/2012	3	25,930,198	25,930,198	25,930,198	(1,892,254)	0	0	0	0	7,801,316	3,247,269	0.420
000000-00-0	TPG Partners VI, L.P.		Fort Worth	TX			04/16/2008	3	10,491,196	13,017,637	13,017,637	998,909	0	0	0	0	1,263,109	1,925,290	0.000
000000-00-0	TPG Biotechnology Partners II, L.P.		Fort Worth	TX			11/01/2012	1	4,337,954	3,750,309	3,750,309	(587,645)	0	0	0	0	217,112	14,055	0.970
000000-00-0	TPG Biotechnology Partners III, LP		Fort Worth	TX			11/01/2012	1	2,241,352	3,127,528	3,127,528	531,431	0	0	0	0	303,243	296,678	0.530
000000-00-0	TPG Partners IV, LP		Fort Worth	TX			11/01/2012	1	16,559,169	16,245,588	16,245,588	(315,725)	0	0	0	0	2,710,993	10,933,789	0.840
000000-00-0	TPG Partners V, L.P. (GM)		Fort Worth	TX			11/01/2012		24,584,867	31,080,875	31,080,875	2,825,081	0	0	0	0	5,647,869	4,782,156	0.270

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	TPG Partners V, LP		Forth Worth	TX			06/22/2006		5,912,410	7,564,618	7,564,618	1,192,449	0	0	0	0	869,740	1,163,873	0.000
000000-00-0	TPG Partners VI, L.P. (GM)		Fort Worth	TX			11/01/2012		14,398,209	14,807,574	14,807,574	133,803	0	0	0	0	2,439,242	2,467,168	0.090
000000-00-0	TRG Growth Partnership II, L.P.		St Heiler	GBR		1	01/25/2008		4,776,814	4,789,507	4,789,507	(681,641)	0	0	0	0	1,086,772	219,082	0.240
000000-00-0	Tricadia Credit Strategies, L.P. - PICA		New York	NY		13	10/01/2013		22,000,000	22,984,649	22,984,649	947,253	0	0	0	0	0	0	0.000
000000-00-0	Trident VI, LP		Greenwich	CT		3	09/11/2014		2,635,071	2,406,874	2,406,874	(3,197)	0	0	0	0	(225,000)	27,364,929	0.010
000000-00-0	Trimaran Fund II, L.L.C.		New York	NY		3	01/01/2001		6,031,330	5,877,511	5,877,511	3,698,720	0	0	0	0	644,695	0	0.030
000000-00-0	Two Sigma Absolute Return Enhanced Fund, LP - PICA		Wilmington	DE	Two Sigma Principals, LLC		06/26/2014		35,000,000	37,789,957	37,789,957	2,789,957	0	0	0	0	0	0	0.000
000000-00-0	Two Sigma Absolute Return Macro Enhanced Fund, L.P. - PICA		New York	NY	Two Sigma Principals, LLC		07/29/2014		10,000,000	11,585,112	11,585,112	1,585,112	0	0	0	0	0	0	0.010
000000-00-0	Vestar Capital Partners V-A, L.P.		New York	NY			11/01/2012		25,252,510	29,312,100	29,312,100	33,878	0	0	0	0	101,207	168,926	0.970
000000-00-0	Warburg Pincus Private Equity IX, L.P.		New York	NY			05/19/2005		8,602,887	8,852,098	8,852,098	(1,579,410)	0	0	0	0	1,758,662	0	0.000
000000-00-0	Warburg Pincus Private Equity X, L.P.		New York	NY			10/19/2007		21,196,191	20,223,753	20,223,753	(537,273)	0	0	0	0	4,387,126	0	0.000
000000-00-0	Wind Point Partners III, LP		Chicago	IL		3	01/05/1998		1,268,776	487,996	487,996	(40,948)	0	0	0	0	3,732	0	0.020
000000-00-0	Wind Point Partners VI, LP		Chicago	IL		3	05/19/2005		4,615,552	5,097,344	5,097,344	(1,386,826)	0	0	0	0	2,102,863	788,343	0.010
000000-00-0	Wind Point Partners VII-A, L.P		Chicago	IL		3	04/30/2008		7,239,836	8,223,328	8,223,328	(253,935)	0	0	0	0	1,929,057	2,451,406	0.010
1599999. Joint Venture Interests - Common Stock - Unaffiliated									3,704,915,896	4,117,322,241	4,049,573,101	253,236,962	0	0	0	(77,368,347)	502,582,835	1,013,956,941	XXX
000000-00-0	Four Times Square _ PICA's investment		New York	NY			06/01/1987		0	0	(1,369,551)	47,088	0	0	0	0	0	0	81.820
000000-00-0	Ironbound Fund LLC - PICA		Newark	NJ			05/18/2010		581,784,961	700,168,281	700,168,281	37,812,118	0	0	0	0	0	0	0.760
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.		New York	NY		3	12/17/2013		4,481,250	3,740,999	3,740,999	(740,251)	0	0	0	0	25,518,750	99.000	
000000-00-0	NorthBound Emerging Managers Fund LP		New York	NY		1	06/07/2007		2,665,570	14,206,504	14,206,504	2,170,431	0	0	0	0	22,334,430	1.000	
000000-00-0	PAR III Holdings, LLC		Newark	NJ			12/17/2009		34,193	39,273	0	0	0	0	0	0	0	0	0.010
000000-00-0	Vailsburg Fund LLC - PICA		Newark	NJ			09/25/2013		162,087,594	173,657,498	173,657,498	2,716,104	0	0	0	0	0	0	0.810
1699999. Joint Venture Interests - Common Stock - Affiliated									751,053,568	891,812,555	890,403,731	42,005,490	0	0	0	0	0	47,853,180	XXX
000000-00-0	Avanath Affordable Housing I, LLC		Irvine	CA			10/06/2010		5,019,189	3,207,795	3,207,795	(441,840)	0	0	0	0	64,033	0	0.060
000000-00-0	Avanath Affordable Housing II, LLC		Irvine	CA			12/10/2013		11,537,467	10,719,031	10,719,031	(528,094)	0	0	0	0	(290,342)	0	7.500
000000-00-0	Blackstone Property Partners L.P.		New York	NY	Blackstone Property Associates L.P.		11/12/2014		6,443,390	6,443,390	6,443,390	0	0	0	0	0	0	0	0.030
000000-00-0	CEP Fund		Madison	NJ			10/09/2006		27,762,085	10,287,147	10,870,274	(7,835,609)	0	0	0	(1,652,292)	1,139,498	0	37.040
000000-00-0	EURO PRISA		Madison	NJ			03/31/2007		42,728,906	18,839,287	19,023,012	2,960,067	0	0	0	(5,903,032)	14,380	0	38.160
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.		New York	NY			05/29/2009		2,414,377	2,490,203	2,490,203	177,938	0	0	0	0	34,727	0	0.000
000000-00-0	PICAL HOUSING ASSOCIATES II LP		Short Hills	NJ			12/28/1994		3,772,704	102,589	102,589	0	0	0	0	0	0	0	10.000
000000-00-0	PICAL HOUSING ASSOC'S, L.P.		Newark	NJ			06/29/1992		15,295,990	(801)	(801)	0	0	0	0	0	0	0	10.000
000000-00-0	PLA INDUSTRIAL FUND I, LLC		Madison	NJ			12/09/2003		(3,402,853)	579,432	397,910	(238,232)	0	0	0	0	0	0	31.000
000000-00-0	PLA Industrial Trust II, LLC		Madison	NJ			09/09/2005		7,624,548	1,164,010	648,897	(543,975)	0	0	0	0	14,882	0	10.710
000000-00-0	PLA Residential Fund III		Madison	NJ			03/24/2008		20,000,000	13,818,527	13,842,466	(768,044)	0	0	0	(1,746,645)	0	0	36.170
000000-00-0	PLA Residential IV		Madison	NJ			05/12/2009		25,263,697	7,261,361	7,392,095	(3,619,295)	0	0	0	(844,078)	0	0	100.000
000000-00-0	PLA Residential Trust II, LLC		Madison	NJ			06/10/2005		11,721,246	3,222,968	3,245,980	(1,497,700)	0	0	0	(399,425)	0	0	14.000
000000-00-0	PRECAP III _ PICA		Madison	NJ			03/06/2013		18,571,968	16,370,690	16,370,690	(2,234,805)	0	0	0	(715,439)	3,577,786	0	100.000
000000-00-0	PRECap IV - PICA		Madison	NJ			06/20/2013		33,326,686	30,954,413	30,954,413	(579,527)	0	0	0	(1,476,809)	4,337,237	0	100.000
000000-00-0	PRECO III (UK), LP		Madison	NJ			07/07/2006		28,223,588	11,006,277	10,906,311	(1,160,936)	0	0	0	0	751,705	0	12.000
000000-00-0	PRECO IV		Madison	NJ			05/18/2009		65,723,193	49,849,312	50,015,927	872,199	0	0	0	0	2,878,387	0	99.990
000000-00-0	PRISA III LP		Madison	NJ			03/31/2004		74,162,380	91,337,828	89,267,403	9,027,641	0	0	0	0	3,198,004	0	30.000
000000-00-0	PRISA LP		Madison	NJ			06/20/2013		101,870,855	110,749,498	110,894,621	6,749,472	0	0	0	0	0	0	100.000
000000-00-0	Property Partners Fund		Madison	NJ			12/11/2007		7,085,641	10,718,157	17,692,006	7,598,631	0	0	0	0	(3,960,091)	0	27.000
000000-00-0	PRU HOME BUILDERS CAP ASSOCS 3		Various	NJ			08/21/1991		220,179	0	0	0	0	0	0	0	0	0	10.000
000000-00-0	PruCap I, LP: PICA		Madison	NJ			10/15/2010		46,616,019	29,618,920	31,067,754	(10,588,757)	0	0	0	(2,570,476)	17,323,171	0	43.800
000000-00-0	SENIOR HOUSING PARTNERS III LLC		Madison	NJ			03/31/2007		21,595,325	2,468,801	2,617,299	(18,279,360)	0	0	0	0	26,308,837	0	11.520
000000-00-0	Senior Housing Partnership Fund IV,		Madison	NJ			10/05/2011		38,999,462	40,025,072	44,074,669	5,045,553	0	0	0	0	1,381,330	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.		Highland Park	IL			06/29/2010		15,000,000	14,338,018	14,338,018	14,007,985	0	0	0	0	0	0	0.170
000000-00-0	USDF, LP: PICA		Madison	NJ			10/16/2011		48,906,284	46,264,583	49,310,201	(705,836)	0	0	0	0	5,488,520	0	87.600
1799999. Joint Venture Interests - Real Estate - Unaffiliated									676,482,326	531,836,508	545,892,153	(2,582,524)	0	0	0	(19,268,287)	66,222,155	0	XXX
000000-00-0	Campus Drive, LLC		Parsipanny	NJ			12/18/2009		100	100	0	0	0	0	0	0	0	0	1.000
000000-00-0	Chadwick Boulevard Investment Holdings Co. LLC		Madison	NJ	Chadwick Holdings		01/16/2014		18,046,824	14,115,570	14,115,570	(3,931,254)	0	0	0	0	165,537	0	100.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Don Cesar Investor LLC		St. Petersburg	FL			10/01/2013		35,248,773	79,007,707	77,036,679	(6,222,255)	0	0	0	0	6,336,000	0	79.200
000000-00-0	LCWESTLAKE, LLC		Westlake Village	CA			10/04/2000		31,194	0	0	(31,194)	0	0	0	0	0	0	100.000
000000-00-0	PLA Retail Fund I, LP		Madison	NJ			11/07/2006		10,035,697	7,692,018	7,544,137	(654,177)	0	0	0	(970,705)	1,060,985	0	2.530
000000-00-0	Prudential Agricultural Properties Holding Company LLC - Closed Block		Newark	NJ			12/01/2009		589,975	598,765	0	0	0	0	0	0	126,742	0	1.000
000000-00-0	Prudential Commercial Property Holding Company, LLC		Atlanta	GA			03/26/2010		21,635,396	2,616,728	0	9,715,136	0	0	0	0	0	0	1.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP		Atlanta	GA			01/01/2013		4,284,644	1,941,078	0	5,403,629	0	0	0	0	0	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement		Atlanta	GA			05/31/2012		169,818	169,818	0	300,000	0	0	0	0	0	0	1.000
000000-00-0	Rock Global Real Estate LLC		Wilmington	DE			06/30/2012		51,043,939	50,000,518	48,273,500	(1,065,789)	0	0	0	0	0	0	100.000
000000-00-0	Rock Meguro LLC		Tokyo	JPN	Rock Meguro		07/03/2014		32,014,882	23,036,139	30,360,275	(1,654,606)	0	0	0	0	811,768	0	100.000
000000-00-0	Rosado Grande LLC		St. Petersburg	FL			10/01/2013		323,140	798,058	(960,143)	(1,800,320)	0	0	0	0	1,664,000	0	1.000
1899999. Joint Venture Interests - Real Estate - Affiliated									173,424,382	179,976,499	176,370,018	59,170	0	0	0	(970,705)	10,165,032	0	XXX
000000-00-0	PIP, LLC - CB Restructured Pool		Atlanta	GA			06/26/2009		14,380,074	2,781,539	2,781,539	(6,161)	0	0	0	0	3,318,013	0	100.000
000000-00-0	PIP, LLC		Atlanta	GA			12/16/2008		92,067,904	97,951,989	97,951,989	(11,912,561)	0	0	0	0	14,840,702	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated									106,447,978	100,733,528	100,733,528	(11,918,722)	0	0	0	0	18,158,715	0	XXX
000000-00-0	Acumen Capital Markets I LP		New York	NY			07/27/2009		1,860,000	1,224,432	0	0	0	0	0	0	0	0	0.190
000000-00-0	Ada Cogen Holdings LP - PICA		Morristown	NJ			12/10/2013		12,931,535	12,979,439	12,979,439	47,904	0	0	0	0	0	0	99.500
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N1		Cleveland	OH			05/31/2013		167,568	167,568	167,568	0	0	0	0	0	0	0	0.170
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units - N2		Cleveland	OH			05/31/2013		0	0	0	0	0	0	0	0	0	0	0.000
000000-00-0	AmeriMark Holdings, LLC - Series A Common Units (R)		Cleveland	OH			05/31/2013		2,165,746	2,035,923	2,035,923	(129,823)	0	0	0	0	129,823	0	2.140
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (N)		Cleveland	OH			05/31/2013		83,784	59,824	59,824	(19,812)	0	0	0	0	0	0	0.800
000000-00-0	AmeriMark Holdings, LLC - Series A Preferred Units (R)		Cleveland	OH			05/31/2013		2,792,799	1,994,119	1,994,119	(660,402)	0	0	0	0	0	0	2.760
000000-00-0	AmeriMark Holdings, LLC - Series C Common Units		Cleveland	OH			05/31/2013		25,135	25,135	25,135	0	0	0	0	0	0	0	0.200
000000-00-0	Ampac Packaging, LLC - PS (GA)		Cincinnati	OH			04/30/2007		1,372,168	1,372,168	1,372,168	0	0	0	0	0	0	0	0.010
000000-00-0	Ampac Packaging, LLC A-1 Units (GA)		Cincinnati	OH			04/30/2007		1	1	1	0	0	0	0	0	0	0	0.000
000000-00-0	Ampac Packaging, LLC A-2 Units (GA)		Cincinnati	OH			04/30/2007		1	1	1	0	0	0	0	0	0	0	0.000
000000-00-0	B Lab IP, LLC		Berwyn	PA			06/07/2012		7,500,000	7,500,000	0	(7,500,000)	0	0	0	0	0	0	0.500
000000-00-0	Ballard/P II Limited Partnership		Houston	TX			01/26/2005		1,141,408	1,232,806	1,232,806	(445,848)	0	0	0	0	1,286,233	0	0.900
000000-00-0	Ballard/P III Limited Partnership		Houston	TX			05/04/2007		475,408	950,141	950,141	(36,189)	0	0	0	0	2,724,073	0	0.900
000000-00-0	Ballard/P IV Limited Partnership		Houston	TX			08/28/2009		1,915,578	1,531,250	1,531,250	387,709	0	0	0	0	0	0	0.900
000000-00-0	Ballard/P Limited Partnership		Houston	TX			01/01/1990		2,219,663	2,431,683	2,431,683	(175,528)	0	0	0	0	1,814,040	0	1.000
000000-00-0	Ballard/P V Limited Partnership		Houston	TX			01/14/2011		6,922,819	6,433,834	6,433,834	1,160,353	0	0	0	0	(38,438)	0	0.900
000000-00-0	BC European Capital VIII, LP		London	GBR			11/01/2012	3	21,713,431	20,976,510	20,976,510	1,829,057	0	0	0	(3,362,765)	342,481	3,742,322	0.010
000000-00-0	BlackWell Exploration & Development, LLC		Dallas	TX			12/18/2013		6,562,500	7,006,813	7,006,813	444,313	0	0	0	0	0	0	0.470
000000-00-0	Bridges Ventures US Sustable Grwth Fd LP		New York	NY	Bridges Ventures, Inc.		07/02/2014	1	385,457	385,457	385,457	0	0	0	0	0	0	0	15.000
000000-00-0	Cadence Bancorp LLC - PICA		Houston	TX			03/31/2010		50,813,305	55,055,435	55,055,435	4,242,130	0	0	0	0	0	4,146,695	0.050
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP		Los Angeles	CA			05/24/2011		3,292,905	3,285,315	3,285,315	230,495	0	0	0	0	0	0	0.040
000000-00-0	Catalyst Fund Limited Partnership III - PICA		Toronto	CAN			08/24/2010		16,456,139	28,725,657	28,725,657	25,307,366	0	0	0	0	87,955	7,232,514	0.030
000000-00-0	Catalyst Fund Limited Partnership IV - PICA		Toronto	CAN			06/25/2012		19,896,383	24,649,179	24,649,179	16,901,918	0	0	0	0	174,222	22,241,265	0.050
000000-00-0	Cattles PLC - E6		Batley	GBR			07/02/2012		0	0	0	753,179	0	0	0	0	837,669	0	0.010
000000-00-0	Cattles PLC - F3		Batley	GBR			07/02/2012		0	0	0	556,213	0	0	0	0	608,958	0	0.010
000000-00-0	Cattles PLC - G1		Batley	GBR			07/31/2012		0	0	0	564,102	0	0	0	0	630,956	0	0.010
000000-00-0	CCP IX LP No. 1		London	GBR			11/01/2012	3	7,955,725	7,812,857	7,812,857	7,861,916	0	0	0	(1,196,453)	2,540,760	2,792,609	0.000
000000-00-0	CCP VII LP No. 2.1		London	GBR			11/01/2012	3	6,560,767	5,213,821	5,213,821	10,360,081	0	0	0	(921,421)	0	5,529,358	0.020
000000-00-0	CCP VIII LP No. 2.1		London	GBR			11/01/2012	3	10,577,821	9,713,575	9,713,575	(111,903)	0	0	0	(1,483,933)	1,563,357	3,779,147	0.010

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA		New York	NY			10/19/2011	1	12,591,675	12,591,675	12,591,675	(3,260,004)	0	0	0	0	3,771,790	25,729,712	0.090
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA		New York	NY			05/10/2013	1	23,841,042	29,148,089	29,148,089	3,856,372	0	0	0	0	0	16,096,941	4.550
000000-00-0	Charter School Investors, LLC		Santa Monica	CA			11/03/2004		2,520,619	1,621,196	1,621,196	(56,288)	0	0	0	0	(99,618)	0	0.230
000000-00-0	Choctaw Generation, LP		Houston	TX			02/28/2013		1,254,584	1,035,065	1,035,065	(219,519)	0	0	0	0	0	0	18.790
000000-00-0	C-III Capital Partners LLC		New York	NY			03/05/2010		247,756	479,722	479,722	5,153	0	0	0	0	63,760	0	0.000
000000-00-0	Coller International Partners IV-E, L.P.		Georgetown	CYM			11/01/2012		3,335,167	1,794,528	0	(3,210,542)	0	0	0	0	0	1,399,990	0.120
000000-00-0	Coller International Partners V -A LP		St. Peter Port	GBR			12/14/2006	3	0	3,962,460	0	2,233,468	0	0	0	0	747,693	2,180,000	0.000
000000-00-0	Coller International Partners V-A, L.P. (GM)		St Peters Port	GBR			11/01/2012	3	1,591,969	2,112,206	0	1,157,899	0	0	0	0	661,210	1,427,461	0.000
000000-00-0	Coller International Partners VI, LP		St Peter Port	GBR			02/24/2012	3	10,930,102	12,124,159	0	(13,455,807)	0	0	0	0	3,349,176	13,513,427	0.480
000000-00-0	Dale Bakken Partners 2012, LLC - PICA		Dallas	TX			12/31/2013		12,098,023	12,865,841	12,865,841	639,304	0	0	0	0	0	0	23.810
000000-00-0	Dale Oklahoma, LLC		Dallas	TX	Dale Oklahoma Management 2013, LLC		04/09/2014		4,784,588	6,060,643	6,060,643	1,276,054	0	0	0	0	0	0	23.000
000000-00-0	Diamond Rental, INC -CS		Salt Lake City	UT			09/11/2013		0	0	0	0	0	0	0	0	0	0	0.200
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP		Short Hills	NJ			02/11/2013		25,601,083	20,586,190	20,586,190	(4,508,004)	0	0	0	0	6,045,011	24,074,239	7.910
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.		Houston	TX			01/24/2012		4,502,648	4,115,932	4,115,932	(343,853)	0	0	0	0	132,484	5,087,195	0.010
000000-00-0	Energy Trust Partners III LP		New York	NY			06/25/2008		3,065,769	4,130,831	4,130,831	4,197,636	0	0	0	0	187,538	1,928,819	0.020
000000-00-0	Equilibrium Capital Group LLC		Portland	OR	Equilibrium Capital Management		08/14/2014		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	2.980
000000-00-0	Green Pastures Wind Project Investor I, LLC-PICA		New York	NY	CEI Holdco SPV, L.P.		09/22/2014		7,461,856	7,461,856	7,461,856	0	0	0	0	0	0	0	12.850
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.		Grand Cayman	CYM			11/01/2012		0	84,882	84,882	(621,978)	0	0	0	0	1,117,779	0	0.010
000000-00-0	GulfTex Energy III, LP - PICA		San Antonio	TX			12/31/2013		14,807,475	14,551,967	14,551,967	1,565,273	0	0	0	0	0	0	0.320
000000-00-0	GulfTex Karnes EFS, LP		San Antonio	TX	Transfer from GulfTex Energy II, LP		01/01/2014		2,464,632	3,940,377	3,940,377	2,341,358	0	0	0	0	(37,375)	0	8.100
000000-00-0	Housing Partnership Equity Trust REIT LLC		Boston	MA			12/21/2012		16,879,751	15,026,788	15,026,788	(837,927)	0	0	0	0	0	0	0.490
000000-00-0	Ironwood Mezzanine Partners III-A LP		Avon	CT			08/31/2011	2	2,979,667	3,219,177	3,219,177	376,056	0	0	0	0	0	0	0.090
000000-00-0	Kelso Investment Associates VII, LP (VZ)		New York	NY			12/10/2012	3	5,354,079	4,671,147	4,671,147	(682,932)	0	0	0	0	0	8,298,946	0.020
000000-00-0	Kerr-Mcgee Federal		Oklahoma City	OK			01/01/1982		29,322,899	0	0	0	0	0	0	0	0	0	0.880
000000-00-0	Lanai Sustainability Research Investors, LLC		Mililani	HI			12/12/2008		182,680	1,000,000	0	0	0	0	0	0	197,136	0	0.050
000000-00-0	MicroVest II - A, LP		Bethesda	MD			03/26/2009		4,800,000	4,900,389	4,900,389	204,888	0	0	0	0	0	0	0.080
000000-00-0	MicroVest Short Duration Fund, LP		Besthesda	MD			02/01/2012		1,990,584	2,540,035	2,540,035	137,056	0	0	0	0	0	0	0.080
000000-00-0	Modern Bank Partners LLC		New York	NY			09/10/2007		2,850,827	4,612,816	4,612,816	1,776,876	0	0	0	0	0	0	0.080
000000-00-0	MVP Growth Equity Fund II, L.P.		Houston	TX			04/30/2008	1	1,916,667	2,115,995	0	0	0	0	0	0	0	0	0.250
000000-00-0	New Jersey Community Capital Fund #1 LLC		New Brunswick	NJ			01/18/2013		1,347,712	462,421	462,421	(885,291)	0	0	0	0	0	0	0.260
000000-00-0	New Markets Education Partners, L.P.		College Park	MD			04/30/2012	1	2,750,000	2,575,909	2,575,909	30,855	0	0	0	0	0	0	0.180
000000-00-0	NGP Natural Resources X, L.P.		Irving	TX			09/30/2011		10,162,925	11,851,064	11,851,064	1,055,224	0	0	0	0	510,972	4,787,723	0.010
000000-00-0	NGP Natural Resources XI, L.P. - PICA		Irving	TX			11/03/2014		84,744	84,744	84,744	0	0	0	0	0	0	14,915,256	0.000
000000-00-0	Non-Core Liquidation, LLC		New York	NY			12/31/2012		0	174,610	0	0	0	0	0	0	39,722	0	0.090
000000-00-0	OHA Newbury Partners, L.P. - PICA		Fort Worth	TX			09/09/2013	1	20,101,643	21,013,115	21,013,115	911,472	0	0	0	0	0	8,978,914	6.040
000000-00-0	OSI Group, LLC- Class B-GA - PICA		Aurora	IL	OSI Group, LLC- Class B-GA		12/06/2013		12,715,684	12,568,126	12,568,126	(147,557)	0	0	0	0	373,029	0	3.850
000000-00-0	Outsourced Assets, LLC		New York	NY			12/31/2012		480,772	473,541	0	(480,772)	0	0	0	0	19,627	0	0.090
000000-00-0	PERC Holdings 1 LLC - PICA		White Plains	NY	PERC Holdings 1 LLC		09/25/2014		19,921,260	19,921,260	19,921,260	0	0	0	0	0	0	0	0.170
000000-00-0	Permira Europe III L.P.1		St. Peter Port	GBR			11/01/2012		13,047,191	14,102,230	14,102,230	2,285,470	0	0	0	0	(2,124,664)	0	0.010
000000-00-0	Permira IV L.P.1		St. Peter Port	GBR			11/01/2012		35,227,500	35,103,325	35,103,325	(754,787)	0	0	0	0	(5,305,097)	5,458,501	4,196,574	0.010
000000-00-0	Persistent Energy Partners Fund I, LLC		New York	NY			12/31/2012		0	145,347	0	0	0	0	0	0	104,433	0	0.090
000000-00-0	Pinedale Corridor, LP - PICA		Leawood	KS			12/31/2013		26,852,840	31,577,903	31,577,903	(641,285)	0	0	0	0	1,633,630	0	0.190
000000-00-0	Platinum Equity Partners III, L.P.		Atlanta	GA			10/17/2013	3	5,147,641	5,942,696	5,942,696	787,451	0	0	0	0	2,992,132	13,055,212	0.533
000000-00-0	Polaris Energy LLC - PICA		Overland Park	KS			12/11/2012		0	21,864,538	21,864,538	0	0	0	0	0	0	0	0.000
000000-00-0	Renovus Capital Partners, LP		Wynnewood	PA			05/31/2012	1	5,182,500	7,634,028	7,634,028	5,826,528	0	0	0	0	0	0	0.130
000000-00-0	Rethink Education, L.P.		White Plains	NY	Rethink Education, L.P.		01/13/2014		3,722,701	4,361,104	4,361,104	707,943	0	0	0	0	188,085	0	8.570
000000-00-0	Revelation Gas & Oil Partners, LLC- PICA		Dover	DE	Revelation Gas & Oil Partners, LLC		10/01/2013		1,742,300	0	0	(1,742,300)	0	0	0	0	0	0	13.990
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA		Newark	NJ			12/31/2013		8,351,105	8,351,105	0	(3,066,835)	0	0	0	0	0	0	1.000
000000-00-0	RREEF Retrofit Partners, L.P.		New York	NY			09/25/2014		250,554	208,992	208,992	0	0	0	0	0	(41,562)	0	0.170
000000-00-0	SJF Ventures III, L.P.		Durham	NC			04/25/2013	1	2,111,624	1,972,507	1,972,507	271,365	0	0	0	0	(50,000)	0	0.060

SCHEDULE BA - PART 1

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

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			4	5								13	14	15	16	17			
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000000-00-0	TAPL, LLC		Dallas	TX			10/30/2009		0	0	0	0	0	0	0	0	1,640,670	0	0.110
000000-00-0	Tenaska Power Fund, L.P.		Omaha	TX			05/19/2005	3	8,009,066	4,412,292	4,412,292	(1,007,008)	0	0	0	0	(119,391)	100,425	0.020
000000-00-0	Tenaska Prudential Partners, LLC		Omaha	NE			12/18/2013		51,560,168	51,409,585	0	3,439,832	0	0	0	0	0	0	34.760
000000-00-0	TPF II, L.P.		Omaha	NE			05/28/2008		11,783,578	7,745,359	7,745,359	(145,765)	0	0	0	0	(23,690)	3,513,147	0.010
000000-00-0	Vestar Capital Partners IV, LP		New York	NY			11/01/2012	3	1,088,619	1,008,776	1,008,776	(75,597)	0	0	0	0	735,468	1,046,178	0.010
000000-00-0	Warwick Partners II LLC		Oklahoma City	OK	Warwick Partners II LLC		02/21/2014		20,908,852	23,058,022	23,058,022	2,149,170	0	0	0	0	0	0	12.540
000000-00-0	Yorktown Energy Partners IX , L.P.		New York	NY			08/24/2010		16,154,656	17,360,261	0	65,655	0	0	0	0	17,020	73,112	0.020
000000-00-0	Yorktown Energy Partners VII, L.P.		New York	NY			09/20/2006		0	4,113,752	0	278,105	0	0	0	0	(58,274)	34,451	0.010
000000-00-0	Yorktown Energy Partners VIII, L.P.		New York	NY			08/08/2008		2,696,804	8,127,002	0	1,062,543	0	0	0	0	(105,517)	90,793	0.010
000000-00-0	Yorktown Energy Partners X, L.P.		New York	NY			05/30/2013		23,457,176	23,097,786	0	(12,861,099)	0	0	0	0	(500,000)	26,542,824	0.030
2199999. Joint Venture Interests - Other - Unaffiliated									690,023,803	722,238,309	577,151,540	51,201,087	0	0	0	(14,394,333)	41,653,528	227,185,336	XXX
000000-00-0	Dale/P Minerals LP - PICA		Dallas	TX			12/31/2013		27,732,019	28,366,814	28,366,814	464,716	0	0	0	0	0	0	1.000
000000-00-0	Gateway Sub-CDE I, LLC		Wilmington	DE			02/29/2012		0	567,248	567,248	943	0	0	0	0	229,167	0	1.000
000000-00-0	PRAMERICA BSN HOLDINGS SDN BHD - GIB LIF		Kuala Lumpur	MYS			01/02/2014		110,949,785	145,980,598	0	(110,949,785)	0	0	0	0	0	0	0.000
000000-00-0	Pramerica Fosun Life Insurance Co.		Shanghai	CHN			04/30/2012		39,790,543	39,790,543	0	0	0	0	0	0	0	0	100.000
000000-00-0	Pru 3 Times Square Associates LLC		New York	NY			09/30/2003		104,298,181	92,704,082	92,704,082	438,737	0	0	0	0	4,200,000	0	1.000
000000-00-0	PRU FUNDING LLC		Newark	NJ			01/01/2000		8,127,460	12,119,699	12,119,699	(7,288,466)	0	0	0	0	15,000,000	0	100.000
000000-00-0	Pru Global Funding		Newark	NJ			03/31/2005		67,490,723	70,642,404	70,642,404	(195,558,706)	0	0	0	0	0	0	100.000
000000-00-0	PRU Insurance Agency LLC		Newark	NJ			06/30/2006		(14,857,017)	4,645,811	0	4,000,000	0	0	0	0	0	0	100.000
000000-00-0	PRUCO SECURITIES		Newark	NJ			12/15/2003		18,822,853	11,934,736	11,934,736	961,534	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL FOUR TIMES SQ., LLC		New York	NY			03/29/1999		456,423	(153,538)	(153,538)	5,232	0	0	0	0	0	0	100.000
000000-00-0	PRUDENTIAL ONE TIMES SQ., LLC		New York	NY			03/29/1999		993,500	47,651	47,651	47,651	0	0	0	0	0	0	100.000
000000-00-0	PSG HOLDING		Newark	NJ			11/30/2008		646,149,303	273,124,973	0	(128,358,085)	0	0	0	0	0	0	100.000
000000-00-0	Residential Services Corporation of America (RSCA)		Newark	NJ			05/31/2006		170,847,062	1,090,466	0	0	0	0	0	0	0	0	100.000
000000-00-0	Ross LLC		Dallas	TX			03/31/2012		27,028,347	27,028,347	0	24,633,264	0	0	0	0	0	0	1.000
2299999. Joint Venture Interests - Other - Affiliated									1,207,829,182	707,889,834	216,229,096	(411,602,965)	0	0	0	0	19,429,167	0	XXX
29452P-AB-2	Equitable Life Assurance 1995		New York	NY		1FE	12/31/1996		9,632,276	9,647,552	9,647,552	0	0	0	0	0	1,132,720	0	0.000
29452P-AB-2	Equitable Life Assurance 1997		New York	NY		1FE	12/31/1996		4,963,850	4,996,364	4,996,364	0	0	0	0	0	0	0	0.000
309601-AA-0	Farmers Ins Exch AA0 -1998		Los Angeles	CA		2FE	12/31/1996		42,695	46,680	46,680	0	0	0	0	0	0	0	0.000
309601-AA-0	Farmer's Insurance - AA0 - 1996		Los Angeles	CA		2FE	12/31/1996		4,173,278	4,562,755	4,562,755	0	0	0	0	0	724,757	0	0.000
309601-AA-0	Farmer's Insurance - AA0 - 1997		Los Angeles	CA		2FE	12/31/1996		1,416,064	1,548,220	1,548,220	0	0	0	0	0	0	0	0.000
309588-AC-5	Farmer's Insurance - AC5 - 1998		New York	NY		2FE	07/13/1998		3,730,935	4,082,177	4,082,177	0	0	0	0	0	451,517	0	0.000
309588-AE-1	Farmer's Insurance - AE1 - 1998		New York	NY		2FE	07/13/1998		7,412,406	7,490,243	7,490,243	0	0	0	0	0	839,111	0	0.000
530790-AD-9	Liberty Mutual AD9- 1997		New York	NY		2FE	10/09/1997		15,515,962	15,515,816	15,515,816	0	0	0	0	0	1,960,099	0	0.000
530790-AD-9	Liberty Mutual AD9- 2000		New York	NY		2FE	10/09/1997		7,320,495	7,319,164	7,319,164	0	0	0	0	0	0	0	0.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2012		New York	NY		1FE	11/01/2012		308,968	308,978	308,978	0	0	0	0	0	16,679	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE - 9999		New York	NY		1FE	01/05/2013		13,193,253	12,807,150	12,807,150	0	0	0	0	0	582,656	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A - 2004		New York	NY		1FE	01/07/2009		631,455	613,165	613,165	0	0	0	0	0	79,872	0	0.000
64952G-AE-8	New York Life Insurance GAE8 - 2003		New York	NY		1FE	10/20/2005		1,980,480	1,984,319	1,984,319	0	0	0	0	0	473,649	0	0.000
64952G-AE-8	New York Life Insurance GAE8 - 2005		New York	NY		1FE	10/20/2005		1,032,630	1,026,594	1,026,594	0	0	0	0	0	0	0	0.000
64952G-AE-8	New York Life Insurance GAE8 - 2012		New York	NY		1FE	10/20/2005		4,833,350	4,860,724	4,860,724	0	0	0	0	4,460	0	0	0.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 9999		New York	NY		1FE	12/12/2009		11,004,815	10,889,528	10,889,528	0	0	0	0	0	496,871	0	0.000
2399999. Surplus Debentures, etc - Unaffiliated									87,192,912	87,699,429	87,699,429	0	0	0	0	4,460	6,757,931	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD		Palm Beach	FL			06/12/2012		31,724,911	19,184,296	19,184,296	(5,280,029)	0	0	0	0	(2,270,352)	0	0.150
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership		Columbia	MD			10/31/1997		464,140	38,443	38,443	0	0	0	0	0	(83,637)	0	0.300
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Partnership		Boston	MA			01/24/2012		50,086,969	38,692,161	38,692,161	0	0	0	0	0	(4,678,348)	0	0.170
000000-00-0	Centerline Corp Partners XXXVIII, LP		New York	NY			02/03/2011		20,000,000	14,095,806	14,095,806	0	0	0	0	0	(1,829,594)	0	0.170
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC		Indianapolis	IN			09/27/2011		25,000,000	18,160,447	18,160,447	0	0	0	0	0	(2,167,887)	0	0.200
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC		Indianapolis	IN			04/11/2012		27,920,000	21,696,863	21,696,863	0	0	0	0	0	(2,526,132)	0	0.230
000000-00-0	CREA Corporate Tax Credit Fund XXXVI, LLC		Boston	MA			11/19/2013		31,133,522	28,970,233	28,970,233	0	0	0	0	0	(2,163,289)	0	24.000
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership		Columbia	MD			03/12/1996		516,650	48,720	48,720	0	0	0	0	0	(15,980)	0	0.040

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	National Equity Fund 1993 Limited Partnership		Chicago	IL			01/05/1994		85,942	0	0	0	0	0	0	0	0	0	0.030
000000-00-0	National Equity Fund 1994 Limited Partnership		Chicago	IL			01/09/1995		107,786	0	0	0	0	0	0	0	0	0	0.030
000000-00-0	National Equity Fund 1997 Limited Partnership		Chicago	IL			04/13/1998		681,346	0	0	0	0	0	0	0	0	0	0.030
000000-00-0	National Equity Fund 2001 LLC		Chicago	IL			12/13/2002		1,738,257	130,898	130,898	0	0	0	0	0	(73,749)	0	0.040
000000-00-0	Prudential Housing Fund Limited Partnership		Columbia	MD			12/16/1996		1,141,151	0	0	0	0	0	0	0	0	0	1.000
000000-00-0	Raymond James Tax Credit Fund 40 L.L.C		St. Peterburg	FL			09/12/2013		30,000,000	28,478,451	28,478,451	0	0	0	0	0	(1,454,505)	0	15.380
000000-00-0	U.S.A. Institutional Tax Credit Fund LXXXIX L.P.		Greenwich	CT			05/15/2013		25,000,000	22,380,491	22,380,491	0	0	0	0	0	(4,337,256)	0	15.060
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP		Greenwich	CT			12/16/2011		54,000,000	43,644,994	43,644,994	0	0	0	0	0	(4,950,324)	0	0.210
000000-00-0	WNC Institutional Tax Credit 37 LP		Irvine	CA			11/21/2012		30,000,000	25,830,330	25,830,330	0	0	0	0	0	(2,464,197)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.		Irvine	CA			02/28/2012		25,000,000	19,991,008	19,991,008	0	0	0	0	0	(2,375,292)	0	0.250
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									354,600,674	281,343,141	281,343,141	(5,280,029)	0	0	0	0	(31,390,542)	0	XXX
000000-00-0	TCF P/GA-2, LLC		Charlotte	NC			05/03/2007		1,614,526	481,161	481,161	0	0	0	0	0	(121,089)	0	0.500
000000-00-0	TCF P/MO-1, LLC		Charlotte	NC			05/03/2007		2,154,856	843,995	843,995	0	0	0	0	0	(161,613)	0	1.000
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,769,382	1,325,156	1,325,156	0	0	0	0	0	(282,702)	0	XXX
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP		Irvine	CA			11/21/2012		1,036,962	1,032,541	1,032,541	0	0	0	0	0	(2,247)	0	22.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									1,036,962	1,032,541	1,032,541	0	0	0	0	0	(2,247)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan		Newark	NJ			11/30/2011		0	1,900,536	1,900,536	0	0	0	0	0	317,225	0	100.000
000000-00-0	Phillips Oil (Deal #38&39)		Odessa	TX			01/01/1958		160,000	0	0	0	0	0	0	0	1,283,449	0	0.470
000000-00-0	Pru Structured Finance CBO I		Newark	DE			10/26/2000		1	1	1	0	0	0	0	0	0	0	0.290
84338*-AC-1	Southern Montana Elec G&T Coop			MT			06/26/2014		7,289,097	7,289,097	7,289,097	0	0	0	0	0	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated									7,449,098	9,189,634	9,189,634	0	0	0	0	0	1,600,674	0	XXX
000000-00-0	PRIAC SA- Affiliated - Connecticut General Life Separate Accounts		Hartford	CT			11/29/2004		0	106,027,347	106,027,347	(3,001,113)	0	0	0	0	0	0	100.000
4399999. Any Other Class of Assets - Affiliated									0	106,027,347	106,027,347	(3,001,113)	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									5,815,796,837	6,046,264,337	5,841,472,590	301,821,533	0	0	0	(111,026,507)	596,429,199	1,241,142,277	XXX
4599999. Total - Affiliated									3,490,188,574	3,085,398,259	2,586,904,949	(381,353,530)	0	0	0	(17,988,708)	99,536,189	47,853,180	XXX
4699999 - Totals									9,305,985,411	9,131,662,596	8,428,377,539	(79,531,997)	0	0	0	(129,015,215)	695,965,388	1,288,995,457	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Times Square Center Association _ PICA's equity	Madison	NJ		12/31/2012		0	(4,960)	0	0.000
94014#-AT-0	Washington Street Investments Senior Note	Wilmington	DE		03/30/2012	2	0	1,704,821	0	100.000
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	1,699,861	0	XXX
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ		04/30/2008	2	0	5,980,975	0	100.000
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	5,980,975	0	XXX
000000-00-0	Advent International GPE VI L.P.	Boston	MA		07/07/2008	3	0	33,848	0	0.320
000000-00-0	Advent International GPE VII-B Limited Partnership	Boston	MA		12/06/2012	3	0	3,079,999	0	0.310
000000-00-0	Alinda Infrastructure Fund I, L.P.	New York	NY		08/15/2006	1	0	(317,629)	0	1.670
000000-00-0	Anchorage Illiquid Opportunities II, L.P.- PICA	New York	NY		08/11/2010	13	0	92,261	0	9.420
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	GBR		12/10/2012	3	0	(1,239,276)	0	0.090
000000-00-0	Apax Europe VII - A, L.P.	St. Peter Port	GBR		06/25/2007	3	0	(122,871)	0	0.090
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	GBR		11/01/2012	3	0	(196,007)	0	0.950
000000-00-0	Apax VIII - B L.P	St. Peters Port	GBR		12/17/2012	3	0	906,594	0	0.650
000000-00-0	Apollo Investment Fund V L.P.	New York	NY		11/01/2012	3	0	15,275	0	0.760
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY		11/01/2012	3	0	269,905	0	0.100
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY		01/15/2013	3	0	885,843	0	0.300
000000-00-0	ArcLight Energy Partners Fund V, L.P. - PICA	Boston	MA		12/01/2011		0	4,569,070	0	1.120
000000-00-0	Argus Capital Partners II A L.P.	St. Helier	GBR		01/18/2006	3	0	15,005	0	0.000
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington	DC		12/10/2012	3	0	456,971	0	4.270
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY		12/10/2012	3	0	67,204	0	2.500
000000-00-0	Bayview Opportunity Domestic IVa, L.P.	Coral Gables	FL	Bayview Capital GP IVa, LLC	05/27/2014	13	9,308,365	2,735,167	0	2.140
000000-00-0	BDCM Opportunity Fund II LP	Lake Forest	IL		11/01/2012		0	157,831	0	1.490
000000-00-0	BDCM Opportunity Fund III, LP	Lake Forest	IL		11/01/2012		0	1,267,776	0	1.490
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY	Energy Capital Partners GP III, LP	11/01/2012	3	0	46,519	0	0.550
000000-00-0	Blackstone Capital Partners V LP	New York	NY		05/30/2006	3	0	32,244	0	0.170
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY		11/01/2012	3	0	493,722	0	0.240
000000-00-0	Blackstone Capital Partners V L.P.	New York	NY		05/30/2006	3	0	246,233	0	0.170
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY	Energy Capital Partners GP III, LP	11/01/2012	3	0	4,295,622	0	0.240
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		08/01/2011	3	0	9,194,592	0	0.240
000000-00-0	Blackstone Strategic Alliance Fund II L.P. - PICA	New York	NY		01/31/2011	13	0	5,425,816	0	2.290
000000-00-0	Brentwood Associates Private Equity V, L.P. - PICA	Los Angeles	CA		12/10/2014	3	3,083,468	164,151	0	0.000
000000-00-0	Bridges Ventures US Sustable Grwth Fd LP	New York	NY	Bridges Ventures, Inc.	07/02/2014	1	385,457	0	0	15.000
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM		11/01/2012	3	0	(31,614)	0	0.002
000000-00-0	Carlyle Parners V, LP (GIB)	Wilmington	DE		12/31/2013	3	0	(478,098)	0	100.000
000000-00-0	Carlyle Partners III, LP	Wilmington	DE		11/01/2012	3	0	(46,211)	0	0.000
000000-00-0	Carlyle Partners V, LP	Wilmington	DE		11/01/2012	3	0	(291,341)	0	0.090
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE		10/14/2013	3	0	8,818,481	0	0.290
000000-00-0	CCP IX LP No. 2	London	GBR		04/28/2009	3	0	2,024,951	0	0.550
000000-00-0	CCP VIII LP No. 2.2	London	GBR		04/19/2006	3	0	62,641	0	0.680
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE		11/01/2012	3	0	(299,111)	0	0.590
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY		11/01/2012	3	0	(66,595)	0	1.770
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA		01/25/2005	3	0	791,974	0	2.830
000000-00-0	Charles River Partnership XII, LP (VZ)	Wilmington	DE		12/10/2012	1	0	281,250	0	5.000
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Waltham	MA		12/10/2012	1	0	468,750	0	4.400
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM		12/24/2013	3	0	65,347,241	0	38.000
000000-00-0	CHS Private Equity V LP	Chicago	IL		11/01/2012	3	0	(86,351)	0	1.240
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	George Town	CYM		12/10/2012	3	0	37,512	0	1.300
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	Georgetown	CYM		11/01/2012	3	0	24,254	0	0.820
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	Georgetown	CYM		11/01/2012	3	0	22,654	0	0.260
000000-00-0	Consonance Private Equity, LP	New York	NY	Consonance Private Equity GP, LP	07/30/2014	3	1,354,703	574,586	0	3.000
000000-00-0	Corvex Partners LP - PICA	New York	NY	Corvex GP LP	11/21/2014	13	25,000,000	0	0	0.000
000000-00-0	CVC Capital Partners VI (A) L.P.	St Helier	GBR	CVC Capital Partners VI (A) L.P.	02/18/2014	3	377,143	2,579,993	0	0.350
000000-00-0	CVCI Growth Partnership II, L.P	St. Heiler	GBR		01/25/2008	1	0	130,000	0	0.240
000000-00-0	Darby Asia Mezzanine Fund II, L.P.	George Town	CYM		10/31/2005	2	0	93,255	0	0.000
000000-00-0	Darby Asia Opportunities Fund III L.P. - PICA	Grand Cayman	CYM		06/30/2011	2	0	3,504,952	0	25.000
000000-00-0	DLJ Investment Partners III, L.P.	New York	NY		06/23/2006	2	0	4,045,045	0	10.120
000000-00-0	Dubin Clark Fund II, LP	Greenwich	CT		04/26/2000	3	0	(386,506)	0	5.190
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		10/25/2011		0	4,110,103	0	0.000
000000-00-0	EIG Energy Fund XVI, L.P.	Dover	DE		12/10/2013		0	2,818,507	0	0.830
000000-00-0	Elevar Equity III, L.P.	Seattle	WA	Elevar Equity III L.P.	12/23/2014	3	640,103	0	0	0.000
000000-00-0	Energy Capital Partners II-A, LP	Short Hills	NJ		09/17/2010		0	(667,227)	0	0.440
000000-00-0	Energy Capital Partners III-A, L.P.	Short Hills	NJ	Energy Capital Partners GP III, LP	03/25/2014	3	1,430,287	3,597,924	0	1.440
000000-00-0	Energy Spectrum Partners V LP	Dallas	TX		04/30/2007		0	14,235	0	0.820

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Energy Spectrum Partners VI LP	Dallas	TX		08/24/2010		0	1,198,138	0	0.060
000000-00-0	EQT IV (No. 1) L.P.	St. Peter Port	GBR		05/26/2004	3	0	2,176	0	0.400
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St. Peter Port	GBR		11/01/2012	3	0	9,868	0	1.170
000000-00-0	EQT IV LP	St. Peter Port	GBR		05/26/2004	3	0	2,200	0	0.400
000000-00-0	EQT V LP	St. Peter Port	GBR		09/22/2006	3	0	1,289	0	0.240
000000-00-0	EQT V (No. 1) Limited Partnership	St. Peter Port	GBR		11/01/2012	3	0	73,118	0	0.030
000000-00-0	EQT V (No. 2) L.P.	St. Peter Port	GBR		09/22/2006	3	0	696,260	0	0.240
000000-00-0	EQT VI (No. 1) Limited Partnership	St. Peter Port	GBR		11/01/2012	3	0	7,939,551	0	0.570
000000-00-0	EQT VI (NO.2) Limited Partnership	St. Peter Port	GBR		11/30/2011	3	0	3,781,237	0	0.210
000000-00-0	Evergreen Pacific Partners II, L.P.	Seattle	WA		09/04/2008	3	0	2,428,613	0	1.830
000000-00-0	Excelligence Parent Holdings, LLC -PICA	Los Angeles	CA	Excelligence Parent Holdings, LLC	12/23/2014	3	5,000,000	0	0	0.030
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE		12/10/2012	3	0	(125,653)	0	7.300
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT		01/15/2013		0	1,796,745	0	1.200
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY		11/01/2012	3	0	274,867	0	2.520
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY	Transfer from Fortress Investment Fund III (Fund B) LP (Formerly Alpha)	11/01/2012		0	6,957,988	0	1.490
000000-00-0	Fortress Investment Fund III (Fund B) LP (Formerly Alpha)	New York	NY	Transfer to Fortress Investment Fund III (Fund B) LP	11/01/2012		0	(6,957,988)	0	0.000
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR		11/01/2012	3	0	88,998	0	0.590
000000-00-0	Francisco Partners III, L.P.	San Francisco	CA		10/24/2011	3	0	2,529,662	0	0.510
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP	San Francisco	CA		10/07/2008	3	0	2,146,148	0	0.670
000000-00-0	FS Equity Partners V, LP (VZ)	Wilmington	DE		01/15/2013	3	0	10,134	0	4.100
000000-00-0	Glenview Institutional Partners, LP -PICA	New York	NY	Glenview Institutional Partners, LP	11/21/2014	13	20,000,000	0	0	0.010
000000-00-0	Goldman Sachs Vintage Fund V, L.P.	New York	NY		08/22/2008	3	0	(63,261)	0	0.710
000000-00-0	GS Capital Partners VI, L.P.	New York	NY		04/17/2007	3	0	1,300,482	0	0.120
000000-00-0	GS Mezzanine Partners III Offshore, LP.	Grand Cayman	CYM		11/01/2012	2	0	123,161	0	0.000
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY		11/01/2012	2	0	786,092	0	0.070
000000-00-0	GS Mezzanine Partners V, LP	New York	NY		12/10/2007	2	0	1,995,200	0	0.180
000000-00-0	Haddington Energy Partners III LP	Houston	TX		06/12/2006		0	46,521	0	2.750
000000-00-0	Haddington Energy Partners IV LP	Houston	TX		03/31/2010		0	1,837,746	0	0.156
000000-00-0	Hedge Fund Seeding Strategy: 2011 LLC	New York	NY		02/27/2012	13	0	3,050,702	0	4.850
000000-00-0	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA		08/29/2011	3	0	2,874,342	0	0.110
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.	San Francisco	CA		06/05/2007	3	0	1,827	0	0.120
000000-00-0	Highbridge Principle Strategies - Mezzanine Partners Fund II	New York	NY		04/29/2013	3	0	14,011,995	0	3.340
000000-00-0	Highstar Capital Fund III, L.P.	New York	NY		09/28/2007	3	0	42,403	0	0.810
000000-00-0	Highstar Capital Fund III, L.P. (GIB)	New York	NY		12/31/2013	3	0	47,415	0	1.149
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY		11/01/2012	3	0	34,453	0	0.810
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY		02/09/2011	3	0	4,510,917	0	14.080
000000-00-0	ICG Europe Fund V No.1, LP - PICA	St Helier	GBR		04/27/2012	2	0	18,708,940	0	1.320
000000-00-0	ICG European Fund 2006 LP	St. Helier	GBR		02/15/2007	2	0	14,557	0	2.130
000000-00-0	ICV Partners II LP	New York	NY		11/29/2005		0	13,993	0	0.800
000000-00-0	ICV Partners II, L.P.	New York	NY		11/29/2005		0	129,503	0	0.800
000000-00-0	Inter-Atlantic fund, LP	Hamilton	BMU		12/27/2001	1	0	168,387	0	9.420
000000-00-0	Intervale Capital Fund III, L.P.	Wilmington	DE	Intervale Capital Fund III, L.P.	03/14/2014	3	45,000	2,977,113	0	3.030
000000-00-0	Intervale Capital Fund, LP (VZ)	Wilmington	DE		12/10/2012	3	0	(146,846)	0	10.900
000000-00-0	Inverness/ Phoenix Partners LP	Greenwich	CT		03/05/1998	3	0	6,250	0	2.840
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY		12/10/2012	3	0	429,824	0	2.300
000000-00-0	JANA Nirvana Fund, L.P. - PICA	New York	NY		10/01/2013	13	0	4,000,000	0	0.000
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/29/2007	3	0	87,802	0	0.220
000000-00-0	KKR 2006 Fund L.P.	New York	NY		08/02/2006	3	0	734,627	0	0.110
000000-00-0	KRG Capital Fund IV, L.P.	Denver	CO		12/18/2007	3	0	142,881	0	0.510
000000-00-0	LB Diversified Arbitrage Fund LP (SPV)	New York	NY		06/30/2014	13	0	1,037,210	0	0.000
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS		08/30/2013	1	0	2,678,548	0	5.490
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE		11/01/2012		0	37,241	0	0.220
000000-00-0	Lincolnshire Equity Fund III LP	New York	NY		06/13/2005	1	0	3,578	0	1.150
000000-00-0	Lincolnshire Equity Fund IV - A, L.P.	New York	NY		07/22/2008	3	0	1,876,091	0	1.200
000000-00-0	Littlejohn Fund V, LP (PICA)	Greenwich	CT	Littlejohn Associates V, LLC	06/04/2014	3	155,532	2,160,565	0	0.750
000000-00-0	Mason Wells Buyout Fund III, LP	Milwaukee	WI		03/31/2010	3	0	54,044	0	0.020
000000-00-0	Menlo Ventures X, LP	Dover	DE		11/01/2012	1	0	770,000	0	0.640
000000-00-0	Menlo Ventures XI, LP	Menlo Park	CA		07/28/2011	1	0	1,943,750	0	2.480
000000-00-0	Menlo Ventures XI, LP (GM)	Menlo Park	CA		11/01/2012	1	0	1,115,227	0	1.420
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE		11/01/2012	3	0	966,802	0	0.560
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE		11/01/2012	3	0	26,704	0	3.250
000000-00-0	MezzVest III, L.P. - PICA	St. Heiler	GBR		02/16/2012	3	0	1,372,114	0	25.000
000000-00-0	MicroVest+Plus, LP	Bethesda	MD	Transfer from MicroVest Short Duration Fund	01/31/2014	3	3,000,000	0	0	100.000
000000-00-0	MidMark Capital II, L.P.	Morristown	NJ	Transfer from Midmark Equity Partners II LP	12/30/2014	3	0	(50,000)	0	0.000

SCHEDULE BA - PART 2

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

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		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Midmark Equity Partners II LP	Chatham	NJ	Transfer to Midmark Capital Partners II LP	07/10/2000	3	0	37,970	0	0.000
000000-00-0	Moore Macro Managers Fund, L.P. - PICA	New York	NY	Moore Macro Managers Fund, L.P.	10/29/2014	13	30,000,000	0	0	0.020
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	112,490	0	0.380
000000-00-0	NB Diversified Arbitrage Fund L.P.	New York	NY		03/31/2004	13	0	13,734,574	0	0.480
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008	3	0	804,563	0	1.260
000000-00-0	New Enterprise Associates 11, Limited Partnership	Wilmington	DE		11/01/2012	1	0	484,936	0	1.450
000000-00-0	New Enterprise Associates 13, Limited Partnership	Grand Cayman	CYM		11/01/2012	1	0	195,008	0	0.200
000000-00-0	New Mountain Partners III, LP	New York	NY		09/25/2007	3	0	9,596	0	0.280
000000-00-0	Newspring Mezzanine Capital II, LP	Radnor	PA		11/15/2010	2	0	1,000,000	0	0.104
000000-00-0	NewSpring SBIC Mezzanine Capital II, L.P.	Radnor	PA		11/15/2010	2	0	600,000	0	0.104
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA		05/31/2006	2	0	(403,663)	0	5.780
000000-00-0	Nordic Capital VII Alpha, L.P.	St. Helier	GBR		04/29/2008	3	0	(46,922)	0	0.560
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	GBR		11/01/2012	3	0	(42,890)	0	0.000
000000-00-0	Oaktree Opportunities Fund VIIIb, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	1,000,000	0	0.700
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	2,699	0	0.000
000000-00-0	OHA European Strategic Credit Fund, L.P. - PICA	Fort Worth	TX		07/20/2012	1	0	5,009,160	0	3.250
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG		11/30/2011		0	918,270	0	1.400
000000-00-0	Oryza Capital Onshore, LP - PICA	New York	NY	Oryza Capital GP LLC	07/23/2014	13	20,000,000	0	0	0.040
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	CYM		02/27/2007	1	0	698,985	0	3.830
000000-00-0	Pinnacle Ventures Debt Fund III, L.P.	Palo Alto	CA		11/01/2012		0	666,639	0	2.850
000000-00-0	Providence Equity Partners IV	Providence	RI		11/27/2000	3	0	3,719	0	0.360
000000-00-0	Providence Equity Partners IV LP (GM)	Providence	RI		11/01/2012	3	0	(3,981)	0	0.840
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI		11/01/2012	3	0	(85,192)	0	0.530
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007	3	0	224,330	0	0.130
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI		11/01/2012	3	0	227,836	0	0.130
000000-00-0	Providence Equity Partners VII LP	Providence	RI		05/09/2012	3	0	1,513,872	0	0.980
74459*-10-1	Prudential Capital Partners II LP	Chicago	IL		04/01/2005	2	0	20,399	0	5.830
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL		04/01/2005	2	0	106,103	0	5.830
000000-00-0	Prudential Capital Partners III LP	Chicago	IL		10/16/2008	2	0	1,511,012	0	24.650
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL		10/16/2008	2	0	957,020	0	24.650
000000-00-0	Prudential Capital Partners IV, L.P. - PICA	Chicago	IL		12/20/2012	2	0	85,156,026	0	76.500
000000-00-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000	2	0	463,251	0	32.110
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA		05/24/2006		0	(27,037)	0	8.170
000000-00-0	R3 (B), LP - PICA	Newark	NJ		12/15/2011	13	0	2,671,652	0	0.000
000000-00-0	Reliant Equity Partners, L.P.	Chicago	IL		02/24/2003		0	259,012	0	0.020
000000-00-0	Resolution Life L.P.	Hamilton	BMU		07/17/2013		0	17,074,956	0	20.000
000000-00-0	Riverstone Global Energy and Power Fund V, LP	New York	NY		06/28/2013		0	3,446,760	0	0.290
000000-00-0	RREEF Retrofit Partners, L.P.	New York	NY		09/25/2014		250,554	(41,562)	0	0.000
000000-00-0	Rutland Fund II L.P.	London	GBR		04/02/2007	3	0	475,365	0	1.590
000000-00-0	Samlyn Onshore Fund, LP - PICA	New York	NY	Samlyn Partners, LLC	05/01/2014	13	25,000,000	0	0	0.000
000000-00-0	SBCVC Fund II, L.P.	Shanghai	CHN		12/29/2006	1	0	103,549	0	3.300
000000-00-0	Sentinel Capital Partners IV, L.P	New York	NY		04/30/2008	3	0	2,536,784	0	1.730
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY		12/10/2012	3	0	5,961,443	0	4.100
000000-00-0	Sentinel Capital Partners V, L.P.	New York	NY		07/14/2014	3	3,281,417	2,265,984	0	0.020
000000-00-0	Silver Lake Partners III, L.P.	New York	NY		10/22/2007	3	0	498,528	0	0.110
000000-00-0	Silver Lake Partners IV, L.P.	Hamilton	BMU		10/15/2013		0	2,907,131	0	0.180
000000-00-0	SPC Partners II, L.P.	San Francisco	CA		02/24/2000	3	0	17,224	0	3.680
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA		11/01/2012		0	335,156	0	1.030
000000-00-0	SV Life Sciences Fund IV, L.P.	Boston	MA		02/05/2007	1	0	242,000	0	0.880
000000-00-0	Swander Pace Capital Fund, LP	Newark	NJ		10/29/1997	3	0	(3,143,936)	0	0.100
000000-00-0	TA XI, L.P.	Boston	MA		04/15/2009	3	0	1,647,800	0	0.250
000000-00-0	TA XI, L.P. (GM)	Boston	MA		11/01/2012	3	0	1,296,750	0	0.190
000000-00-0	The Veritas Capital Fund IV, L.P.	New York	NY		05/18/2010	3	0	3,068,957	0	0.010
000000-00-0	Thoma Bravo Fund XI, LP	Dover	DE	Thoma Bravo Partners XI, L.P.	05/21/2014	3	487,333	1,859,847	0	0.670
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Wilmington	DE		02/07/2001	3	0	1,074	0	0.000
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA		12/10/2012	3	0	5,370	0	0.000
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA		11/01/2012	3	0	3,719	0	0.000
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA		08/02/2006	3	0	870,331	0	0.230
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA		11/01/2012	3	0	2,870,997	0	0.420
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX		11/01/2012	1	0	117,286	0	0.970
000000-00-0	TPG Biotechnology Partners III, LP	Fort Worth	TX		11/01/2012	1	0	328,168	0	0.530
000000-00-0	TPG Partners V LP	Fort Worth	TX		06/27/2006		0	11,384	0	0.070
000000-00-0	TPG Partners V, L.P. (GM)	Fort Worth	TX		11/01/2012		0	46,774	0	0.270
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/17/2008	3	0	1,670,129	0	0.080

SCHEDULE BA - PART 2

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

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CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	TPG Partners VI, L.P. (GM)	Fort Worth	TX		11/01/2012		0	1,899,784	0	0.090
000000-00-0	Trident VI, LP	Greenwich	CT		09/11/2014	3	145,972	2,264,099	0	0.010
000000-00-0	Trimaran Fund II, L.L.C.	Wilmington	DE		01/01/2001	3	0	9,706	0	0.000
000000-00-0	Two Sigma Absolute Return Enhanced Fund, LP - PICA	Wilmington	DE	Two Sigma Principals, LLC	06/26/2014	13	20,000,000	15,000,000	0	0.000
000000-00-0	Two Sigma Absolute Return Macro Enhanced Fund, L.P. - PICA	New York	NY	Two Sigma Principals, LLC	07/01/2014	13	10,000,000	0	0	0.010
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY		11/01/2012	3	0	11,093	0	0.970
000000-00-0	Wind Point Partners VI, LP	Chicago	IL		03/31/2006	3	0	537,192	0	1.400
000000-00-0	Wind Point Partners VII-A, L.P	Chicago	IL		04/30/2008	3	0	1,074,809	0	1.330
1599999. Joint Venture Interests - Common Stock - Unaffiliated							178,945,334	409,337,458	0	XXX
000000-00-0	Ironbound Fund LLC - PICA	Newark	NJ		05/18/2010	13	0	80,195,961	0	100.000
000000-00-0	NorthBound Emerging Manager Fund II-A, L.P.	New York	NY		12/17/2013	3	0	4,159,485	0	99.000
000000-00-0	NorthBound Emerging Managers Fund LP	New York	NY		06/11/2007	1	0	(9,143,243)	0	99.500
1699999. Joint Venture Interests - Common Stock - Affiliated							0	75,212,203	0	XXX
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		10/06/2010		0	1,068,676	0	0.146
000000-00-0	Avanath Affordable Housing II, LLC	Irvine	CA		12/10/2013		2,233,206	9,013,918	0	7.500
000000-00-0	Blackstone Property Partners L.P.	New York	NY	Blackstone Property Associates L.P.	11/12/2014		6,443,390	0	0	0.030
000000-00-0	CEP Fund	Madison	NJ		10/09/2006		0	96,042	0	37.040
000000-00-0	PLA Residential Fund III	Madison	NJ		03/24/2008		0	(209,483)	0	36.170
000000-00-0	PLA Residential IV	Madison	NJ		05/12/2009		0	(79,170)	0	100.000
000000-00-0	PLA Residential Trust II, LLC	Madison	NJ		06/10/2005		0	(142,663)	0	14.000
000000-00-0	PreCap I, LP: PICA	Madison	NJ		10/15/2010		0	712,823	0	0.000
000000-00-0	PRECAP III _ PICA	Madison	NJ		03/06/2013		0	7,041,900	0	0.000
000000-00-0	PRECap IV - PICA	Madison	NJ		06/20/2013		0	10,643,710	0	83.790
000000-00-0	PRECO IV	Madison	NJ		05/18/2009		0	11,993,284	0	99.990
000000-00-0	PRISA LP	Madison	NJ		06/20/2013		0	51,752,525	0	0.000
000000-00-0	Senior Housing Partnership Fund IV,	Madison	NJ		10/05/2011		0	19,041,604	0	100.000
000000-00-0	Tucker Development and Acquisition Fund, L.P.	Highland Park	IL		07/12/2010		0	330,033	0	16.670
000000-00-0	USDF, LP: PICA	Madison	NJ		12/16/2011		0	13,473,542	0	65.700
1799999. Joint Venture Interests - Real Estate - Unaffiliated							8,676,596	124,736,741	0	XXX
000000-00-0	Chadwick Boulevard Investment Holdings Co. LLC	Madison	NJ	Chadwick Holdings	01/16/2014		0	9,357,072	0	100.000
000000-00-0	Chadwick Boulevard Investment Holdings Co. LLC	Madison	NJ	Chadwick Holdings	01/16/2014		8,689,752	0	0	100.000
000000-00-0	Don Cesar Investor LLC	St. Petersburg	FL		10/01/2013		0	13,306	0	79.200
000000-00-0	Intergroup Properties LLC	Wilmington	DE		11/23/1999		0	(1,537)	0	100.000
000000-00-0	LCWestlake LLC	Westlake Village	CA		10/04/2000		0	31,194	0	100.000
000000-00-0	PLA Retail Fund I, LP	Madison	NJ		11/07/2006		0	(307,689)	0	2.530
000000-00-0	Rock George V	Paris	FRA	Transfer to Shcedule D	06/30/2014		156,264,684	0	0	100.000
000000-00-0	Rock George V	Paris	FRA	Transfer to Shcedule D	06/30/2012		0	(156,264,684)	0	100.000
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		0	(645,255)	0	100.000
000000-00-0	Rock Meguro LLC	Tokyo	JPN	Rock Meguro	07/03/2014		32,014,882	0	0	100.000
000000-00-0	Rosado Grande LLC	St. Petersburg	FL		10/01/2013		0	(13,306)	0	0.800
1899999. Joint Venture Interests - Real Estate - Affiliated							196,969,318	(147,830,899)	0	XXX
000000-00-0	PIP LLC	Tucson	AZ		12/31/2008		0	5,416,085	0	100.000
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	5,416,085	0	XXX
000000-00-0	Argus Capital Partners II L.P.	St. Helier	GBR		01/21/2000	3	0	37,842	0	0.290
000000-00-0	Argus Capital Partners III L.P	St. Helier	GBR		01/21/2000	3	0	3,746,378	0	28.780
000000-00-0	B Lab IP, LLC	Berwyn	PA		06/07/2012		0	3,000,000	0	50.000
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	640,641	0	90.000
000000-00-0	Canyon-Agassi Charter School Facilities Fund, LP	Los Angeles	CA		05/24/2011		0	769,286	0	3.760
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN		09/01/2010		0	3,859,986	0	5.700
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN		07/13/2012		0	8,516,735	0	9.490
000000-00-0	CCP IX LP No. 1	London	GBR		11/01/2012	3	0	1,974,328	0	0.320
000000-00-0	CCP VIII LP No. 2.1	London	GBR		11/01/2012	3	0	163,295	0	0.850
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY		05/10/2013	1	0	4,322,844	0	4.550
000000-00-0	Cerberus RMBS Opportunities Fund L.P. - PICA	New York	NY		09/23/2013	13	0	15,000,000	0	0.020
000000-00-0	Charter School Investors, LLC	Santa Monica	CA		05/23/2005		0	(99,618)	0	23.110
000000-00-0	Coller International Partners VI, LP	St Peter Port	GBR		05/11/2012	3	0	2,907,337	0	0.480
000000-00-0	Dale Bakken Partners 2012, LLC - PICA	Dallas	TX		12/31/2013		0	5,340,842	0	23.810
000000-00-0	Dale Oklahoma, LLC	Kuala Lumpur	MYS	Dale Oklahoma Management 2013, LLC	04/09/2014		3,299,443	1,485,145	0	23.000
000000-00-0	Energy Capital Partners Mezzanine Opportunities Fund A, LP	Short Hills	NJ		02/11/2013		0	16,019,216	0	7.910
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.	Houston	TX		01/24/2012		0	1,657,984	0	1.420
000000-00-0	Energy Trust Partners III, L.P.	New York	NY		06/30/2008		0	167,033	0	2.180
000000-00-0	Equilibrium Capital Group LLC	Portland	OR	Equilibrium Capital Management	08/14/2014		2,000,000	0	0	2.980

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Green Pastures Wind Project Investor I, LLC- PICA	New York	NY	CEI Holdco SPV, L.P.	09/22/2014		7,461,856	0	0	12.850
000000-00-0	GulfTex Energy II, LP - PICA	San Antonio	TX		06/15/2011		0	(1,262,648)	0	36.000
000000-00-0	GulfTex Energy III, LP - PICA	San Antonio	TX		12/31/2013		0	3,722,650	0	31.510
000000-00-0	GulfTex Karnes EFS, LP	San Antonio	TX	Transfer from GulfTex Energy II, LP	03/31/2014		2,464,632	(865,613)	0	8.100
000000-00-0	Housing Partnership Equity Trust REIT LLC	Boston	MA		12/31/2012		0	8,892,799	0	10.000
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT		05/14/2012	2	0	774,567	0	9.150
000000-00-0	New Markets Education Partners, L.P.	College Park	MD		04/30/2012	1	0	825,000	0	26.120
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX		01/27/2012		0	3,116,959	0	0.690
000000-00-0	NGP Natural Resources XI, L.P. - PICA	Irving	TX		11/03/2014		74,726	10,018	0	0.000
000000-00-0	OHA Newbury Partners, L.P. - PICA	Fort Worth	TX		09/09/2013	1	0	7,091,920	0	6.040
000000-00-0	OSI Group, LLC - Class A - GA	Aurora	IL		06/23/2006		0	1,377,292	0	0.230
000000-00-0	OSI Group, LLC- Class B-GA - PICA	Aurora	IL	OSI Group, LLC- Class B-GA	03/31/2014		13,000,000	0	0	3.850
000000-00-0	PERC Holdings 1 LLC - PICA	White Plains	NY	PERC Holdings 1 LLC	09/25/2014		19,921,260	0	0	0.170
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GBR		11/01/2012		0	195,071	0	0.000
000000-00-0	Platinum Equity Partners III, L.P.	Atlanta	GA		10/17/2013	3	0	2,557,542	0	0.533
000000-00-0	Polaris Energy LLC - PICA	Overland Park	KS		12/11/2012		0	21,864,538	0	15.000
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/26/2010		0	1,367,864	0	100.000
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP	Atlanta	GA		01/01/2013		0	9,685,371	0	100.000
J6411#-AC-0	Prudential Holdings of Japan Fixed Rate Loan	Wilmington	DE		12/31/2009		0	7,322	0	100.000
74459#-AA-5	Prudential Japan Holdings LLC Senior Note	Wilmington	DE		10/19/2005		0	12,692	0	100.000
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA		05/31/2012	1	0	2,250,000	0	15.800
000000-00-0	Rethink Education, L.P.	White Plains	NY	Rethink Education, L.P.	01/28/2014		2,376,062	1,356,585	0	8.570
000000-00-0	Revelation Gas & Oil Partners, LLC - PICA	Dover	DE	Revelation Gas & Oil Partners, LLC	10/01/2013		1,742,300	0	0	13.990
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA	Newark	NJ		12/31/2013		0	2,309,709	0	100.000
000000-00-0	SJF Ventures III, L.P.	Durham	NC		04/25/2013	1	0	950,000	0	5.530
000000-00-0	Tenaska Power Fund, L.P.	Omaha	TX		07/01/2005	3	0	7,573	0	1.790
000000-00-0	TPF II, L.P.	Omaha	NE		07/24/2008		0	(198,233)	0	1.920
000000-00-0	TRF Urban Growth Partners LP	Newark	NJ		08/16/2002		0	(685,557)	0	0.060
000000-00-0	Vestar Capital Partners IV, LP	New York	NY		11/01/2012	3	0	6,631	0	0.970
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Warwick Partners II LLC	03/25/2014		0	18,401,601	0	12.540
000000-00-0	Warwick Partners II LLC	Oklahoma City	OK	Warwick Partners II LLC	03/25/2014		2,507,252	0	0	12.540
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		08/24/2010		0	86,478	0	0.000
000000-00-0	Yorktown Energy Partners X, L.P.	New York	NY		05/30/2013		0	12,861,099	0	3.110
2199999. Joint Venture Interests - Other - Unaffiliated							54,847,531	166,228,504	0	XXX
000000-00-0	Pramerica BSN Holdings SDN BHD - GID LIF	Kuala Lumpur	MYS		01/02/2014		110,949,785	0	0	100.000
000000-00-0	Vailsburg Fund LLC - PICA	Newark	NJ		10/01/2013		0	631,363	0	80.600
000000-00-0	PSG Holding, LLC	Newark	NJ		11/30/2008		0	131,518,441	0	100.000
2299999. Joint Venture Interests - Other - Affiliated							110,949,785	132,149,804	0	XXX
29452P-AB-2	Equitable Life Assurance 1997	New York	NY		03/04/1997		0	461	0	100.000
309601-AA-0	Farmers Ins Exch AAO -1998	Los Angeles	CA		02/05/1998		0	144	0	100.000
309601-AA-0	Farmer's Insurance - AA - 1996	Los Angeles	CA		12/31/1996		0	14,116	0	100.000
309601-AA-0	Farmer's Insurance - AAO - 1997	Los Angeles	CA		02/24/1997		0	4,790	0	100.000
309588-AC-5	Farmer's Insurance - AC - 1998	New York	NY		07/13/1998		0	12,333	0	100.000
309588-AE-1	Farmer's Insurance - AE - 1998	New York	NY		07/13/1998		0	3,527	0	100.000
42976#-AA-6	High Point Safety and Insurance Association-2003	New York	NY		10/01/2003		0	2,005	0	100.000
530790-AD-9	Liberty Mutual AD9- 2000	New York	NY		10/30/2000		0	(847)	0	100.000
530790-AD-9	LIBERTY MUTUAL NOTES 144A	New York	NY		10/09/1997		0	905	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE - 2013	New York	NY		01/05/2013		0	(97,575)	0	100.000
638671-AJ-6	NATIONWIDE MUTUAL INSURANCE CO 144A	New York	NY		06/30/2011		0	(5,197)	0	100.000
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE	New York	NY		06/30/2011		0	11,715	0	100.000
64952G-AE-8	New York Life Insurance 2003	New York	NY		10/20/2005		0	116	0	100.000
64952G-AE-8	New York Life Insurance GAE8 - 2005	New York	NY		02/14/2006		0	(197)	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A - 2012	New York	NY		12/20/2012		0	1,878	0	100.000
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE - 2009	New York	NY		12/12/2009		0	(29,138)	0	100.000
29452P-AB-2	EQUITABLE LIFE ASSUR SOC NOTES 144A	New York	NY		12/31/1996		0	2,379	0	100.000
29452P-AB-2	Equitable Life Assurance 1995	New York	NY		12/31/1996		0	1,830	0	100.000
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A	New York	NY		07/13/1998		0	31,399	0	100.000
309588-AC-5	FARMERS EXCHANGE CAPITAL NOTES 144A - 1998	New York	NY		07/13/1998		0	13,520	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A	Los Angeles	CA		12/31/1996		0	39,310	0	100.000
309601-AA-0	FARMERS INS EXCH NOTES 144A - 1996	Los Angeles	CA		12/31/1996		0	18,056	0	100.000
575767-AJ-7	MASS MUTUAL LIFE SURPLUS NOTE - 2012	Boston	MA		02/01/2012		0	16	0	100.000
592173-AE-8	Metropolitan Life Ins Co SURPLUS NOTE	Boston	MA		01/05/2013		0	(99,769)	0	100.000
64952G-AE-8	NEW YORK LIFE INSURANCE NOTES 144A	New York	NY		12/20/2012		0	1,852	0	100.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
878091-BC-0	TEACHERS INS & ANN ASSOC OF AM CORPORATE	New York	NY		12/12/2009		0	(29,800)	0	100.000
2399999. Surplus Debentures, etc - Unaffiliated							0	(102,171)	0	XXX
000000-00-0	Alliant Tax Credit Fund 66 LTD	Palm Beach	FL		06/12/2012		0	(3,124,381)	0	15.000
000000-00-0	Atlanta Housing Equity Fund II Limited Partnership	Columbia	MD		10/02/1997		0	(83,637)	0	30.120
000000-00-0	Boston Capital Corporate Tax Credit Fund XXXV A Limited Part	Boston	MA		01/24/2012		0	(4,591,379)	0	17.400
000000-00-0	Centerline Corp Partners XXXVIII, LP	New York	NY		02/11/2011		0	(1,829,594)	0	16.800
000000-00-0	CREA Corporate Tax Credit Fund XXIII, LLC	Indianapolis	IN		10/03/2011		0	(2,167,887)	0	20.040
000000-00-0	CREA Corporate Tax Credit Fund XXVI, LLC	Indianapolis	IN		04/11/2012		0	(2,526,132)	0	23.390
000000-00-0	CREA Corporate Tax Credit Fund XXXVI, LLC	Boston	MA		11/19/2013		0	(1,029,767)	0	24.000
000000-00-0	Enterprise Housing Partners 1995 Limited Partnership	Columbia	MD		03/06/1996		0	(16,606)	0	3.860
000000-00-0	National Equity Fund 2001 LLC	Chicago	IL		12/12/2002		0	(73,749)	0	4.100
000000-00-0	Raymond James Tax Credit Fund 40 L.L.C	St. Peterburg	FL		09/03/2013		0	(1,454,505)	0	15.380
000000-00-0	U.S.A. Institutional Tax Credit Fund LXXXIX L.P.	Greenwich	CT		05/15/2013		0	(4,337,256)	0	15.060
000000-00-0	USA Institutional Tax Credit Fund LXXXVII, LP	Greenwich	CT		12/22/2011		0	(4,950,324)	0	21.050
000000-00-0	WNC Institutional Tax Credit 37 LP	Irvine	CA		12/06/2012		0	(2,464,197)	0	24.000
000000-00-0	WNC Institutional Tax Credit Fund 35, L.P.	Irvine	CA		02/28/2012		0	(2,375,292)	0	25.050
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	(31,024,706)	0	XXX
000000-00-0	TCF P/GA-2, LLC	Charlotte	NC		05/03/2007		0	(121,089)	0	49.990
000000-00-0	TCF P/MO-1, LLC	Charlotte	NC		05/03/2007		0	(161,613)	0	99.990
000000-00-0	Wachovia Guaranteed Tax Credit Fund IV - P/GA, LLC	Charlotte	NC		12/11/2002		0	22,384	0	35.000
000000-00-0	Wachovia Tax Credit IV P/GA	Charlotte	NC		12/11/2002		0	(36)	0	35.000
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(260,354)	0	XXX
000000-00-0	WNC HAWAII TAX CREDITS FUND 36 SERIES 3 LP	Irvine	CA		12/06/2012		0	(2,247)	0	22.000
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(2,247)	0	XXX
000000-00-0	Guaranteed Plus Defined Comp Plan	Newark	NJ		11/30/2011		0	490,120	0	100.000
760841-20-5	RESCAP LIQUIDATING TR		DE		01/15/2014		0	71,453	0	100.000
84338*-AC-1	Southern Montana Elec G&T Coop		MT		06/26/2014		7,845,209	0	0	100.000
4299999. Any Other Class of Assets - Unaffiliated							7,845,209	561,573	0	XXX
000000-00-0	PRIAC SA- Affiliated	Hartford	CT		11/29/2004		0	86,623,726	0	100.000
4399999. Any Other Class of Assets - Affiliated							0	86,623,726	0	XXX
4499999. Total - Unaffiliated							250,314,670	669,474,798	0	XXX
4599999. Total - Affiliated							307,919,103	159,251,755	0	XXX
4699999 - Totals							558,233,773	828,726,553	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
94014#-AT-0	Washington Street Investments Senior Note	Wilmington	DE		03/30/2012		0	0	0	0	0	0	0	100,000,000	100,000,000	0	0	0	0
94014#-AR-4	Washington Street Investments Senior NoteChicagoHotelFundLLC	Wilmington	DE		01/19/2007		0	0	0	0	0	0	0	843,287	843,287	0	0	0	0
94014#-AS-2	Washington Street Investments Sr Note-Portland Hotel Invt Fd	Wilmington	DE		09/01/2006		0	0	0	0	0	0	0	563,461	563,461	0	0	0	0
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated							0	0	0	0	0	0	0	101,406,748	101,406,748	0	0	0	0
28110#-10-4	Edison Place Senior Note, LLC	Newark	NJ		11/01/2012		0	0	0	0	0	0	0	65,744,405	65,744,405	0	0	0	0
1499999. Joint Venture Interests - Fixed Income - Affiliated							0	0	0	0	0	0	0	65,744,405	65,744,405	0	0	0	0
000000-00-0	Accession Mezzanine Capital II L.P.	Hamilton	BMU		09/11/2007		0	0	0	0	0	0	0	1,042,819	1,042,819	0	0	0	0
000000-00-0	Advent International GPE V-C L.P.	Boston	MA		06/27/2005		0	0	0	0	0	0	0	186,491	186,491	0	0	0	0
000000-00-0	Advent International GPE V-G LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	339,150	339,150	0	0	0	0
000000-00-0	Advent International GPE VI L.P.	Boston	MA		04/30/2008		0	0	0	0	0	0	0	511,647	511,647	0	0	0	0
000000-00-0	Advent International GPE VII-B Limited Partnership	Boston	MA		12/06/2012		0	0	0	0	0	0	0	12,500	12,500	0	0	0	0
000000-00-0	Anchorage Illiquid Opportunities II, L.P.-PICA	New York	NY		07/22/2010		0	0	0	0	0	0	0	4,847,372	4,847,372	0	0	0	0
000000-00-0	Apax Europe V - A, L.P. (VZ)	Guernsey	GBR		12/10/2012		0	0	0	0	0	0	0	(92,472)	(92,472)	0	0	0	0
000000-00-0	Apax Europe VII - A (ERISA Feeder) L.P. (VZ)	Edinburgh	GBR		12/10/2012		0	0	0	0	0	0	0	6,500,521	6,500,521	0	0	0	0
000000-00-0	Apax Europe VII - A, L.P.	St. Peter Port	GBR		10/19/2000		0	0	0	0	0	0	0	54,028	54,028	0	0	0	0
000000-00-0	Apax Europe VII-A (ERISA Feeder), LP	Edinburgh	GBR		11/01/2012		0	0	0	0	0	0	0	1,293,095	1,293,095	0	0	0	0
000000-00-0	Apax Excelsior VI, L.P.	New York	NY		06/06/2000		0	0	0	0	0	0	0	139,219	139,219	0	0	0	0
000000-00-0	Apax VIII - B L.P	St Peter Port	GBR		02/27/2007		0	0	0	0	0	0	0	3,941	3,941	0	0	0	0
000000-00-0	Apollo Investment Fund V L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,154,146	1,154,146	0	0	0	0
000000-00-0	Apollo Investment Fund VI, L.P.	New York	NY		03/08/2007		0	0	0	0	0	0	0	6,502,516	6,502,516	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,931,054	2,931,054	0	0	0	0
000000-00-0	Apollo Investment Fund VII, L.P. (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	12,667,401	12,667,401	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund III, L.P.	Boston	MA		05/19/2006		0	0	0	0	0	0	0	8,010,479	8,010,479	0	0	0	0
000000-00-0	ArcLight Energy Partners Fund IV, L.P.	Boston	MA		07/22/2008		0	0	0	0	0	0	0	2,461,268	2,461,268	0	0	0	0
000000-00-0	Arlington Capital Partners II, L.P. (VZ)	Washington, D.C.	DC		12/10/2012		0	0	0	0	0	0	0	2,370,357	2,370,357	0	0	0	0
000000-00-0	Avista Capital Partners, L.P. (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	1,726,172	1,726,172	0	0	0	0
000000-00-0	B IV Capital Partners, LP	Wellesley	MA		12/10/2012		0	0	0	0	0	0	0	2,183,129	2,183,129	0	0	0	0
000000-00-0	BC EUROPEAN CAPITAL VIII-3 (VZ)	London	GBR		12/10/2012		0	0	0	0	0	0	0	15,568,593	15,568,593	0	0	0	0
000000-00-0	BDCM Opportunity Fund III, LP	Lake Forest	IL		11/01/2012		0	0	0	0	0	0	0	39,687	39,687	0	0	0	0
000000-00-0	Blackstone Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,550,128	1,550,128	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS V L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	7,320,475	7,320,475	0	0	0	0
000000-00-0	Blackstone Capital Partners V L.P.	New York	NY		05/30/2006		0	0	0	0	0	0	0	1,310,366	1,310,366	0	0	0	0
000000-00-0	BLACKSTONE CAPITAL PARTNERS VI L.P (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	40,046	40,046	0	0	0	0
000000-00-0	Blackstone Capital Partners VI L.P.	New York	NY		07/22/2008		0	0	0	0	0	0	0	35,543	35,543	0	0	0	0
000000-00-0	Blackstone Strategic Alliance Fund L.P.	New York	NY		04/27/2007		0	0	0	0	0	0	0	1,250,747	1,250,747	0	0	0	0
000000-00-0	Boston Ventures Limited Partnership VI	Boston	MA		06/01/2000		0	0	0	0	0	0	0	245,339	245,339	0	0	0	0
000000-00-0	Carlyle Japan International Partners II, L.P.	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	121,444	121,444	0	0	0	0
000000-00-0	Carlyle Parners V, LP (GIB)	Wilmington	DE		12/31/2013		0	0	0	0	0	0	0	1,538,569	1,538,569	0	0	0	0
000000-00-0	Carlyle Partners III, LP	Wilmington	DE	Asset was dissolved	11/01/2012	12/31/2014	22,994	29,848	0	0	0	29,848	0	6,631	6,631	0	0	0	(33,335)
000000-00-0	Carlyle Partners IV, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	6,701,741	6,701,741	0	0	0	0
000000-00-0	Carlyle Partners IV. LP (GIB)	Wilmington	DE		12/31/2013		0	0	0	0	0	0	0	4,022,657	4,022,657	0	0	0	0
000000-00-0	Carlyle Partners V, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	253,072	253,072	0	0	0	0
000000-00-0	Carlyle Partners VI, L.P.	Wilmington	DE		10/14/2013		0	0	0	0	0	0	0	290	290	0	0	0	0
000000-00-0	CCP IX LP No. 2	London	GBR		04/28/2009		0	0	0	0	0	0	0	658,043	658,043	0	0	0	0
000000-00-0	CCP VIII LP No. 2.2	London	GBR		04/19/2006		0	0	0	0	0	0	0	1,787,759	1,787,759	0	0	0	0
000000-00-0	Centerbridge Capital Partners II, L.P.	Wilmington	DE		04/01/2005		0	0	0	0	0	0	0	45,836	45,836	0	0	0	0
000000-00-0	Centerbridge Capital Partners, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,461,641	1,461,641	0	0	0	0
000000-00-0	Century Park Capital Partners II Fund	Los Angeles	CA	Asset was dissolved	01/25/2005		1,354,453	1,211,955	0	0	0	1,211,955	0	3,358,381	2,984,412	0	(373,969)	(373,969)	576,943
000000-00-0	Cerberus Institutional Partners, L.P. - Series II	New York	NY		12/20/2012		0	0	0	0	0	0	0	7,009,822	7,009,822	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Cerberus Institutional Partners, L.P. - Series III	New York	NY		10/16/2008		0	0	0	0	0	0	0	2,027,456	2,027,456	0	0	0	0
000000-00-0	Cerberus Institutional Partners, L.P. - Series IV	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,092,021	2,092,021	0	0	0	0
000000-00-0	Charles River Partnership XIII, L.P. (VZ)	Waltham	MA		12/10/2012		0	0	0	0	0	0	0	2,825,280	2,825,280	0	0	0	0
000000-00-0	China Momentum Fund, L.P.	Grand Cayman	CYM		12/24/2013		0	0	0	0	0	0	0	177,356	177,356	0	0	0	0
000000-00-0	CHS Private Equity V LP	Chicago	IL		11/01/2012		0	0	0	0	0	0	0	32,556	32,556	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VI Limited Partnership	Georgetown	CYM		06/02/2006		0	0	0	0	0	0	0	1,973,317	1,973,317	0	0	0	0
000000-00-0	CLAYTON, DUBILIER & RICE FUND VII, L.P. (VZ)	George Town	CYM		07/30/2010		0	0	0	0	0	0	0	5,040,219	5,040,219	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VII, LP	George Town	CYM		12/20/2006		0	0	0	0	0	0	0	3,258,911	3,258,911	0	0	0	0
000000-00-0	Clayton, Dubilier & Rice Fund VIII, LP	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	25,982	25,982	0	0	0	0
000000-00-0	Code Hennessy & Simmons IV LP	Chicago	IL		11/01/2012		0	0	0	0	0	0	0	251,353	251,353	0	0	0	0
000000-00-0	Darby Asia Mezzanine Fund II, L.P.	George Town	CYM		11/06/2006		0	0	0	0	0	0	0	5,034,015	5,034,015	0	0	0	0
000000-00-0	DLJ Investment Partners III, L.P.	New York	NY		06/23/2006		0	0	0	0	0	0	0	3,856,088	3,856,088	0	0	0	0
000000-00-0	Dubin Clark Fund II, LP	Greenwich	CT	Asset was dissolved	04/26/2000	09/05/2014	0	384,751	0	0	0	384,751	0	1,359,850	1,361,399	0	1,549	1,549	(391,506)
000000-00-0	Duff Ackerman & Goodrich, L.P.	San Fransisco	CA		03/23/1999		0	0	0	0	0	0	0	83,936	83,936	0	0	0	0
000000-00-0	Edison Venture Fund VI, LP	Lawrenceville	NJ		12/18/2006		0	0	0	0	0	0	0	2,092,932	2,092,932	0	0	0	0
000000-00-0	EIF United States Power Fund IV, LP - PICA	Needham	MA		11/28/2011		0	0	0	0	0	0	0	592,974	592,974	0	0	0	0
000000-00-0	EIG Energy Fund XVI, L.P.	Dover	DE		12/10/2013		0	0	0	0	0	0	0	(9,559)	(9,559)	0	0	0	0
000000-00-0	Emerald Partners IV, L.P.	Cleveland	OH		03/29/1999		0	0	0	0	0	0	0	80,099	80,099	0	0	0	0
000000-00-0	Emerald Partners V, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	5,030,448	5,030,448	0	0	0	0
000000-00-0	Energy Capital Partners II-A, LP	Short Hills	NJ		09/17/2010		0	0	0	0	0	0	0	(27,800)	(27,800)	0	0	0	0
000000-00-0	Energy Spectrum Partners V LP	Dallas	TX		04/30/2007		0	0	0	0	0	0	0	673,817	673,817	0	0	0	0
000000-00-0	Energy Spectrum Partners VI LP	Dallas	TX		08/24/2010		0	0	0	0	0	0	0	657,333	657,333	0	0	0	0
000000-00-0	EQT IV (No. 1) L.P.	St. Peter Port	GBR		05/26/2004		0	0	0	0	0	0	0	(2,323,874)	(2,323,874)	0	0	0	0
000000-00-0	EQT IV (No. 1) Limited Partnership (GM)	St Peters Port	GBR		11/01/2012		0	0	0	0	0	0	0	3,057,599	3,057,599	0	0	0	0
000000-00-0	EQT V (No. 1) Limited Partnership	St Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	134	134	0	0	0	0
000000-00-0	EQT V (No. 2) L.P.	St Peter Port	GBR		08/02/2006		0	0	0	0	0	0	0	(80)	(80)	0	0	0	0
000000-00-0	EQT VI (No. 1) Limited Partnership	St Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	118,773	118,773	0	0	0	0
000000-00-0	EQT VI (NO.2) Limited Partnership	St. Peter Port	GBR		04/06/2011		0	0	0	0	0	0	0	56,558	56,558	0	0	0	0
000000-00-0	Escalate Capital I, L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	579,507	579,507	0	0	0	0
000000-00-0	Evergreen Pacific Partners II, L.P.	Seattle	WA		06/26/2008		0	0	0	0	0	0	0	7,662	7,662	0	0	0	0
000000-00-0	FCF Partners, LP	Madison	WI		11/01/2012		0	0	0	0	0	0	0	499,493	499,493	0	0	0	0
000000-00-0	Fenway Partners Capital Fund III, L.P. (VZ)	Wilmington	DE		12/10/2012		0	0	0	0	0	0	0	5,539,196	5,539,196	0	0	0	0
000000-00-0	First Reserve Fund XI, L.P. (VZ)	Greenwich	CT		01/15/2013		0	0	0	0	0	0	0	3,419,848	3,419,848	0	0	0	0
000000-00-0	First Reserve Fund XII, L.P. (VZ)	Greenwich	CT		01/15/2013		0	0	0	0	0	0	0	1,351,018	1,351,018	0	0	0	0
000000-00-0	Fortress Credit Opportunities Fund II (C) L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,474,682	1,474,682	0	0	0	0
000000-00-0	Fortress Investment Fund II LLC	New York	NY		07/17/2013		0	0	0	0	0	0	0	7,177,885	7,177,885	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP	New York	NY		06/28/2013		0	0	0	0	0	0	0	8,748,223	8,748,223	0	0	0	0
000000-00-0	Fortress Investment Fund III (Fund B) LP (Formerly Alpha)	New York	NY	Transfer to Fortress Inv Fund III (Fund B) LP	11/01/2012	09/09/2014	9,438,993	(2,481,005)	0	0	0	(2,481,005)	0	0	0	0	0	0	0
000000-00-0	Fortress Investment Fund IV (Fund A) LP	New York	NY		12/29/2006		0	0	0	0	0	0	0	6,820,305	6,820,305	0	0	0	0
000000-00-0	Fortress Investment Fund V (Coinvestment Fund D) L.P.	New York	NY		07/24/2007		0	0	0	0	0	0	0	757,412	757,412	0	0	0	0
000000-00-0	Fortress Investment Fund V (Fund D) L.P.	New York	NY		07/24/2007		0	0	0	0	0	0	0	1,884,818	1,884,818	0	0	0	0
000000-00-0	Fourth Cinven Fund (No. 2) Limited Partnership	London	GBR		01/29/2009		0	0	0	0	0	0	0	12,650,308	12,650,308	0	0	0	0
000000-00-0	Francisco Partners II, L.P.	Menlo Park	CA		07/10/2006		0	0	0	0	0	0	0	1,262,427	1,262,427	0	0	0	0
000000-00-0	Francisco Partners, L.P.	San Fransisco	CA		10/16/2000		0	0	0	0	0	0	0	759,624	759,624	0	0	0	0
000000-00-0	Friedman Fleischer & Lowe Capital Partners III, LP	San Francisco	CA		10/07/2008		0	0	0	0	0	0	0	376,476	376,476	0	0	0	0
000000-00-0	Frontenac VIII, Limited Partnership	Chicago	IL		06/01/2000		0	0	0	0	0	0	0	1,336,023	1,336,023	0	0	0	0
000000-00-0	Goldman Sachs Vintage Fund V, L.P	New York	NY		08/22/2008		0	0	0	0	0	0	0	733,073	733,073	0	0	0	0

SCHEDULE BA - PART 3

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

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		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	GS Capital Partners VI, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,991,747	1,991,747	0	0	0	0
000000-00-0	GS Mezzanine Partners 2006 Institutional, LP	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	3,624,714	3,624,714	0	0	0	0
000000-00-0	GS Mezzanine Partners III Offshore, LP.	Grand Cayman	CYM	Asset was dissolved	11/01/2012	08/26/2014	0	0	0	0	0	0	0	144,040	144,040	0	0	0	123,837
000000-00-0	GS Mezzanine Partners V, L.P.	New York	NY		12/10/2007		0	0	0	0	0	0	0	4,958,010	4,958,010	0	0	0	0
000000-00-0	GS Mezzanine Partners V, L.P. (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	2,064,232	2,064,232	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	520,043	520,043	0	0	0	0
000000-00-0	HarbourVest International Private Equity Partners IV-Partnership Fund L.P	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	673,021	673,021	0	0	0	0
000000-00-0	Hellman & Friedman Capital Ptnrs VI, L.P.	San Francisco	CA		06/05/2007		0	0	0	0	0	0	0	1,818,244	1,818,244	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P.	New York	NY		09/28/2007		0	0	0	0	0	0	0	263,834	263,834	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GIB)	New York	NY		12/31/2013		0	0	0	0	0	0	0	350,933	350,933	0	0	0	0
000000-00-0	Highstar Capital Fund III, L.P. (GM)	New York	NY		11/01/2012		0	0	0	0	0	0	0	214,366	214,366	0	0	0	0
000000-00-0	Highstar Capital IV, LP - PICA	New York	NY		02/09/2011		0	0	0	0	0	0	0	399,388	399,388	0	0	0	0
000000-00-0	ICG European Fund 2006 LP	St.Helier	GBR		02/15/2007		0	0	0	0	0	0	0	5,168,403	5,168,403	0	0	0	0
000000-00-0	ICV Partners II, L.P.	New York	NY		11/03/2005		0	0	0	0	0	0	0	290,144	290,144	0	0	0	0
000000-00-0	Inter-Atlantic fund, LP	Hamilton	BMU	Dissolution	12/27/2001	02/05/2014	841,994	(129,370)	0	0	0	(129,370)	0	881,011	881,011	0	0	0	176,033
000000-00-0	Intervale Capital Fund, LP (VZ)	Wilmington	DE		12/10/2012		0	0	0	0	0	0	0	8,448,864	8,448,864	0	0	0	0
000000-00-0	Inverness/ Phoenix Partners LP	Greenwich	CT		03/05/1998		0	0	0	0	0	0	0	564,797	564,797	0	0	0	0
000000-00-0	Ironwood Mezzanine Fund LP	Avon	CT		06/11/2002		0	0	0	0	0	0	0	9,944	9,944	0	0	0	0
000000-00-0	Irving Place Capital Partners III, L.P. (VZ)	New York	NY		02/07/2001		0	0	0	0	0	0	0	18,650,532	18,650,532	0	0	0	0
000000-00-0	Kelso Investment Associates VIII, LP	New York	NY		11/28/2007		0	0	0	0	0	0	0	458,616	458,616	0	0	0	0
000000-00-0	KKR 2006 Fund L.P.	New York	NY		11/28/2006		0	0	0	0	0	0	0	580,982	580,982	0	0	0	0
000000-00-0	KRG Capital Fund IV, L.P.	Denver	CO		12/18/2007		0	0	0	0	0	0	0	16,889	16,889	0	0	0	0
000000-00-0	Latin Power III, L.P.	George Town	CYM		07/31/2006		0	0	0	0	0	0	0	475,359	475,359	0	0	0	0
000000-00-0	LeapFrog Financial Inclusion Fund II, LP	Port Louis	MUS		08/30/2013		0	0	0	0	0	0	0	4,016	4,016	0	0	0	0
000000-00-0	Lexington Capital Partners V. L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	423,883	423,883	0	0	0	0
000000-00-0	Lexington Capital Partners VI-B, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	530,904	530,904	0	0	0	0
000000-00-0	LincolnShire Equity Fund II LP	New York	NY		06/05/2007		0	0	0	0	0	0	0	22,122	22,122	0	0	0	0
000000-00-0	LincolnShire Equity Fund III LP	New York	NY		12/31/2013		0	0	0	0	0	0	0	379,271	379,271	0	0	0	0
000000-00-0	LincolnShire Equity Fund IV - A, L.P.	New York	NY		07/22/2008		0	0	0	0	0	0	0	825,455	825,455	0	0	0	0
000000-00-0	Littlejohn Fund V, LP (PICA)	Greenwich	CT		06/04/2014		0	0	0	0	0	0	0	126,324	126,324	0	0	0	0
000000-00-0	Mason Wells Buyout Fund II, LP	Milwaukee	WI		10/28/2005		0	0	0	0	0	0	0	138,227	138,227	0	0	0	0
000000-00-0	Mason Wells Buyout Fund III, LP.	Milwaukee	WI		03/31/2010		0	0	0	0	0	0	0	65,862	65,862	0	0	0	0
000000-00-0	Menlo Ventures X, LP	Dover	DE		11/01/2012		0	0	0	0	0	0	0	50,050	50,050	0	0	0	0
000000-00-0	Metalmark Capital Partners II, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	1,243,576	1,243,576	0	0	0	0
000000-00-0	Metalmark Capital Partners, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	4,469,464	4,469,464	0	0	0	0
000000-00-0	MezzVest II L.P.	St. Helier	GBR		02/15/2007		0	0	0	0	0	0	0	7,508,404	7,508,404	0	0	0	0
000000-00-0	Midmark Equity Partners II LP	Chatham	NJ	Transfer to Midmark Capital II	11/01/2012		1,331,776	3,386,586	0	0	0	3,386,586	0	0	0	0	0	0	0
000000-00-0	Natural Gas Partners IX, L.P.	Irving	TX		03/20/2008		0	0	0	0	0	0	0	1,897,162	1,897,162	0	0	0	0
000000-00-0	NB Diversified Arbitrage Fund L.P.	New York	NY		03/31/2004		0	0	0	0	0	0	0	36,797,845	36,797,845	0	0	0	0
000000-00-0	NB Secondary Opportunities Fund II LP	New York	NY		05/22/2008		0	0	0	0	0	0	0	2,150,971	2,150,971	0	0	0	0
000000-00-0	NeoCarta Ventures, LP	San Fransisco	CA		12/03/1999		0	0	0	0	0	0	0	226,953	226,953	0	0	0	0
000000-00-0	New Enterprise Associates 10, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	447,773	447,773	0	0	0	0
000000-00-0	New Enterprise Associates 11, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	4,512,879	4,512,879	0	0	0	0
000000-00-0	New Enterprise Associates 12, Limited Partnership	Wilmington	DE		10/22/2007		0	0	0	0	0	0	0	1,204,642	1,204,642	0	0	0	0
000000-00-0	New Enterprise Associates 8A, Limited Partnership	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	349,273	349,273	0	0	0	0
000000-00-0	New Mountain Partners III, LP	New York	NY		09/25/2007		0	0	0	0	0	0	0	59,679	59,679	0	0	0	0
000000-00-0	Newspring Mezzanine Capital II, LP	Radnor	PA		05/31/2006		0	0	0	0	0	0	0	94,119	94,119	0	0	0	0
000000-00-0	Newstone Capital Partners, L.P.	Los Angeles	CA		05/31/2006		0	0	0	0	0	0	0	5,937,717	5,937,717	0	0	0	0
000000-00-0	Nordic Capital V, L.P	Jersey	GBR		11/01/2012		0	0	0	0	0	0	0	5,705,410	5,705,410	0	0	0	0

SCHEDULE BA - PART 3

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1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Nordic Capital VI Alpha, L.P	Jersey	GBR		11/01/2012		0	0	0	0	0	0	0	771,199	771,199	0	0	0	0
000000-00-0	Nordic Capital VII Alpha, L.P.	St. Helier	GBR		04/29/2008		0	0	0	0	0	0	0	155,050	155,050	0	0	0	0
000000-00-0	Nordic Capital VII Alpha, L.P. (GM)	St. Helier	GBR		11/01/2012		0	0	0	0	0	0	0	184,677	184,677	0	0	0	0
000000-00-0	Oaktree Opportunities Fund VIII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	3,056,910	3,056,910	0	0	0	0
000000-00-0	OCM Opportunities Fund V, L.P.	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	352,398	352,398	0	0	0	0
000000-00-0	OCM Opportunities Fund VI, L.P.	Los Angelos	CA		11/01/2012		0	0	0	0	0	0	0	1,657,119	1,657,119	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, L.P. (VZ)	Los Angelos	CA		12/10/2012		0	0	0	0	0	0	0	568,859	568,859	0	0	0	0
000000-00-0	OCM Opportunities Fund VII, LP	Los Angeles	CA		11/01/2012		0	0	0	0	0	0	0	129,895	129,895	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P.	Los Angeles	CA		11/01/2012		0	0	0	0	0	0	0	182,641	182,641	0	0	0	0
000000-00-0	OCM Opportunities Fund VIIb, L.P. (VZ)	Los Angeles	CA		12/10/2012		0	0	0	0	0	0	0	1,998,126	1,998,126	0	0	0	0
000000-00-0	Olympus Capital Asia III PE (Offshore) fund	Hong Kong	HKG		11/30/2011		0	0	0	0	0	0	0	2,126,060	2,126,060	0	0	0	0
000000-00-0	Parthenon Investors II, LP	Wilmington	DE		02/24/2000		0	0	0	0	0	0	0	2,205,131	2,205,131	0	0	0	0
000000-00-0	Permira IV L.P.2	St. Peter Port	GBR		12/14/2006		0	0	0	0	0	0	0	956,022	956,022	0	0	0	0
000000-00-0	PineBridge New Europe Partners II, L.P.	George Town	CYM		11/28/2006		0	0	0	0	0	0	0	190,685	190,685	0	0	0	0
000000-00-0	Providence Equity Partners IV	Providence	RI		09/28/2007		0	0	0	0	0	0	0	126,795	126,795	0	0	0	0
000000-00-0	PROVIDENCE EQUITY PARTNERS V L.P.	Providence	RI		11/01/2012		0	0	0	0	0	0	0	2,107,172	2,107,172	0	0	0	0
000000-00-0	Providence Equity Partners VI, LP	Providence	RI		03/08/2007		0	0	0	0	0	0	0	2,808,940	2,808,940	0	0	0	0
000000-00-0	Providence Equity Partners VI-A, L.P. (GM)	Providence	RI		11/01/2012		0	0	0	0	0	0	0	3,382,768	3,382,768	0	0	0	0
000000-00-0	Providence Equity Partners VII LP	Providence	RI		09/30/2011		0	0	0	0	0	0	0	26,996	26,996	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL		04/01/2005		0	0	0	0	0	0	0	2,611,759	2,611,759	0	0	0	0
000000-00-0	Prudential Capital Partners II, L.P.	Chicago	IL		04/01/2005		0	0	0	0	0	0	0	1,236,281	1,236,281	0	0	0	0
000000-00-0	Prudential Capital Partners III LP - PICA	Chicago	IL		10/16/2008		0	0	0	0	0	0	0	18,014,600	18,014,600	0	0	0	0
000000-00-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000		0	0	0	0	0	0	0	9,740,130	9,740,130	0	0	0	0
000000-00-0	Prudential Capital Partners LP	Chicago	IL		09/29/2000		0	0	0	0	0	0	0	17,094,598	17,094,598	0	0	0	0
000000-00-0	Prudential Charter School Fund II LLC	Trenton	NJ		12/10/2012		0	0	0	0	0	0	0	99,810	99,810	0	0	0	0
000000-00-0	Q-BLK Appreciation Fund II, LLC	Seattle	WA		11/29/2002		0	0	0	0	0	0	0	128,730	128,730	0	0	0	0
000000-00-0	Q-BLK Co-Investment Fund, L.P.	Seattle	WA		03/05/1998		0	0	0	0	0	0	0	1,066,810	1,066,810	0	0	0	0
000000-00-0	R3 (B), LP - PICA	Newark	NJ		12/15/2011		0	0	0	0	0	0	0	10,162,518	10,162,518	0	0	0	0
000000-00-0	Reliant Equity Partners, L.P.	Chicago	IL	Asset was dissolved	02/24/2003	09/25/2014	0	2,205,395	0	0	0	2,205,395	0	2,464,407	0	0	(2,464,407)	(2,464,407)	259,012
000000-00-0	Resolution Life L.P.	Hamilton	BMU		06/27/2006		0	0	0	0	0	0	0	23,443	23,443	0	0	0	0
000000-00-0	Riverstone Global Energy and Power Fund V, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	193,386	193,386	0	0	0	0
000000-00-0	RRE Ventures II, L.P.	New York	NY		11/15/1999		0	0	0	0	0	0	0	(1,111)	(1,111)	0	0	0	0
000000-00-0	Rutland Fund II L.P.	London	GBR		03/26/2007		0	0	0	0	0	0	0	1,170,053	1,170,053	0	0	0	0
000000-00-0	SB Partners Capital Fund, L.P.	Chicago	DE		02/01/2000		0	(2,974)	0	0	0	(2,974)	0	13,067	13,067	0	0	0	3,696
000000-00-0	SBCVC Fund II, L.P.	Shanghai	CHN		01/15/2013		0	0	0	0	0	0	0	430,271	430,271	0	0	0	0
000000-00-0	Sentinel Capital Partners III, L.P.	New York	NY		05/20/2005		0	0	0	0	0	0	0	703,081	703,081	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P	New York	NY		07/10/2000		0	0	0	0	0	0	0	789,961	789,961	0	0	0	0
000000-00-0	Sentinel Capital Partners IV, L.P (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	2,227,206	2,227,206	0	0	0	0
000000-00-0	Silver Lake Partners III, L.P.	New York	NY		10/22/2007		0	0	0	0	0	0	0	838,056	838,056	0	0	0	0
000000-00-0	SKM Equity Fund III, L.P. (VZ)	New York	NY		01/15/2013		0	0	0	0	0	0	0	10,949,791	10,949,791	0	0	0	0
000000-00-0	SPC Partners II, L.P.	San Fransisco	CA		11/01/2012		0	0	0	0	0	0	0	243,514	243,514	0	0	0	0
000000-00-0	Summit Partners Private Equity Fund VII-B, L.P	Boston	MA		11/01/2012		0	0	0	0	0	0	0	3,620,483	3,620,483	0	0	0	0
000000-00-0	Summit Partners Subordinated Debt Fund IV-A, LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,225,229	2,225,229	0	0	0	0
000000-00-0	Summit Partners Venture Capital Fund II-B, L.P.	Boston	MA		11/01/2012		0	0	0	0	0	0	0	880,699	880,699	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund II, LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	959,608	959,608	0	0	0	0
000000-00-0	Summit Subordinated Debt Fund III-A,LP	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,222,986	2,222,986	0	0	0	0
000000-00-0	Summit Ventures VI-A, L.P.	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,495,395	2,495,395	0	0	0	0
000000-00-0	SV Life Sciences Fund IV, L.P.	Boston	MA		02/05/2007		0	0	0	0	0	0	0	812,295	812,295	0	0	0	0
000000-00-0	Swander Pace Capital Fund, LP	San Fransisco	CA	Asset was dissolved	10/29/1997	09/08/2014	0	3,143,936	0	0	0	3,143,936	0	3,449	3,449	0	0	0	(3,147,385)
000000-00-0	TA IX, L.P.	Boston	MA		09/11/2000		0	0	0	0	0	0	0	88,838	88,838	0	0	0	0
000000-00-0	TA IX, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	818,576	818,576	0	0	0	0
000000-00-0	TA IX, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	2,110,011	2,110,011	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TA Subordinated Debt Fund II, LP	Wilmington	DE		11/01/2012		0	0	0	0	0	0	0	815,626	815,626	0	0	0	0
000000-00-0	TA Subordinated Debt Fund, LP	Boston	MA	Asset was dissolved	06/15/2000	09/05/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	TA X, L.P.	Boston	MA		04/25/2006		0	0	0	0	0	0	0	448,627	448,627	0	0	0	0
000000-00-0	TA X, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,187,241	2,187,241	0	0	0	0
000000-00-0	TA X, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	8,135,773	8,135,773	0	0	0	0
000000-00-0	TA XI, L.P.	Boston	MA		07/30/2010		0	0	0	0	0	0	0	1,370,347	1,370,347	0	0	0	0
000000-00-0	TA XI, L.P. (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	362,755	362,755	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P.	Wilmington	DE		02/07/2001		0	0	0	0	0	0	0	768,610	768,610	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, L.P. (VZ)	Boston	MA		12/10/2012		0	0	0	0	0	0	0	4,101,425	4,101,425	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund V, LP (GM)	Boston	MA		11/01/2012		0	0	0	0	0	0	0	2,839,751	2,839,751	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, L.P.	Boston	MA		08/17/2006		0	0	0	0	0	0	0	1,195,186	1,195,186	0	0	0	0
000000-00-0	Thomas H. Lee Equity Fund VI, LP (GM)	Boston	MA		04/25/2006		0	0	0	0	0	0	0	5,456,430	5,456,430	0	0	0	0
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/16/2008		0	0	0	0	0	0	0	783,385	783,385	0	0	0	0
000000-00-0	TPG Biotechnology Partners II, L.P.	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	527,117	527,117	0	0	0	0
000000-00-0	TPG Partners IV, LP	Fort Worth	TX		11/01/2012		0	0	0	0	0	0	0	6,377,030	6,377,030	0	0	0	0
000000-00-0	TPG Partners V, LP	Fort Worth	TX		06/27/2006		0	0	0	0	0	0	0	504,867	504,867	0	0	0	0
000000-00-0	TPG Partners VI, L.P.	Fort Worth	TX		04/17/2008		0	0	0	0	0	0	0	97,895	97,895	0	0	0	0
000000-00-0	TRG Growth Partnership II, L.P.	St Heiler	GBR		01/25/2008		0	0	0	0	0	0	0	2,601,649	2,601,649	0	0	0	0
000000-00-0	Trimaran Fund II, L.L.C.	Wilmington	DE		01/01/2001		0	0	0	0	0	0	0	358,456	358,456	0	0	0	0
000000-00-0	Vestar Capital Partners V-A, L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	6,982	6,982	0	0	0	0
000000-00-0	Warburg Pincus Private Equity IX, L.P.	New York	NY		07/26/2005		0	0	0	0	0	0	0	831,613	831,613	0	0	0	0
000000-00-0	Warburg Pincus Private Equity X, L.P.	New York	NY		10/24/2007		0	0	0	0	0	0	0	625,905	625,905	0	0	0	0
000000-00-0	Wind Point Partners III, LP	Chicago	IL		01/05/1998		0	0	0	0	0	0	0	20,525	20,525	0	0	0	0
000000-00-0	Wind Point Partners VI, LP	Chicago	IL		03/14/2012		0	0	0	0	0	0	0	1,584,852	1,584,852	0	0	0	0
000000-00-0	Wind Point Partners VII-A, L.P	Chicago	IL		05/22/2008		0	0	0	0	0	0	0	308,758	308,758	0	0	0	0
000000-00-0	EQT IV L.P.	St. Peter Port	GBR		05/26/2004		0	0	0	0	0	0	0	2,323,874	2,323,874	0	0	0	0
000000-00-0	Fortress Residential Investment Deutschland (Fund B) LP	New York	NY		05/20/2005	11/18/2014	4,508,987	0	0	0	0	0	0	4,508,987	4,533,464	0	24,477	24,477	820,560
000000-00-0	Green Equity Investors	Los Angeles	CA	Asset was dissolved	01/01/1990	09/05/2014	0	1,669,952	0	0	0	1,669,952	0	1,669,952	0	0	(1,669,952)	(1,669,952)	0
000000-00-0	Green Equity Investors - Prure	Los Angeles	CA	Asset was dissolved	01/01/1994	09/05/2014	0	20,295	0	0	0	20,295	0	20,295	0	0	(20,295)	(20,295)	0
1599999. Joint Venture Interests - Common Stock - Unaffiliated							17,499,197	9,439,369	0	0	0	9,439,369	0	500,586,697	496,084,100	0	(4,502,597)	(4,502,597)	(1,612,145)
000000-00-0	NorthBound Emerging Managers Fund LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	(4,155,308)	(4,155,308)	0	0	0	0
1699999. Joint Venture Interests - Common Stock - Affiliated							0	0	0	0	0	0	0	(4,155,308)	(4,155,308)	0	0	0	0
000000-00-0	Avanath Affordable Housing I, LLC	Irvine	CA		11/15/2010		0	0	0	0	0	0	0	1,278,944	1,278,944	0	0	0	0
000000-00-0	EURO PRISA	Madison	NJ		03/31/2007		0	0	0	0	0	0	0	3,541,867	3,541,867	0	0	0	0
000000-00-0	Intergroup Properties LLC	Wilmington	DE	Dissolution	11/23/1999		0	1,538	0	0	0	1,538	0	0	0	0	0	0	0
000000-00-0	Morgan Stanley Real Estate Fund VI International-T, L.P.	New York	NY		05/29/2009		0	0	0	0	0	0	0	256,329	256,329	0	0	0	0
000000-00-0	PreCap I, LP: PICA	Madison	NJ		10/15/2010		0	0	0	0	0	0	0	7,246,515	7,246,515	0	0	0	0
000000-00-0	PRECO III (UK), LP	Madison	NJ		07/07/2006		0	0	0	0	0	0	0	2,019,216	2,019,216	0	0	0	0
000000-00-0	PRECO IV	Madison	NJ		05/18/2009		0	0	0	0	0	0	0	16,790,597	16,790,597	0	0	0	0
000000-00-0	EuroPRISA	Madison	NJ		03/31/2007		0	0	0	0	0	0	0	24,740,103	24,740,103	0	0	0	0
000000-00-0	Property Partners Fund	Parsippany	NJ		12/11/2007		0	0	0	0	0	0	0	28,266,965	28,266,965	0	0	0	0
000000-00-0	Senior Housing Partners III, LP	Madison	NJ		03/31/2007		0	0	0	0	0	0	0	2,102,609	2,102,609	0	0	0	0
000000-00-0	USDF, LP: PICA	Madison	NJ		10/16/2011		0	0	0	0	0	0	0	1,209,791	1,209,791	0	0	0	0
000000-00-0	UrbanAmerica, L.P.	New York	NY		07/20/1999		0	(62,376)	0	0	0	(62,376)	0	0	0	0	0	0	104,890
1799999. Joint Venture Interests - Real Estate - Unaffiliated							0	(60,838)	0	0	0	(60,838)	0	87,452,936	87,452,936	0	0	0	104,890
000000-00-0	Prudential Commercial Property Holding Company, LLC - Structured Settlement	Atlanta	GA		05/31/2012		0	0	0	0	0	0	0	300,000	300,000	0	0	0	0
000000-00-0	Rock Global Real Estate LLC	Wilmington	DE		06/30/2012		0	0	0	0	0	0	0	3,419,218	3,419,218	0	0	0	0
1899999. Joint Venture Interests - Real Estate - Affiliated							0	0	0	0	0	0	0	3,719,218	3,719,218	0	0	0	0
000000-00-0	PIP, LLC	Tucson	AZ		12/16/2008		0	0	0	0	0	0	0	111,925,143	111,925,143	0	0	0	0
2099999. Joint Venture Interests - Mortgage Loans - Affiliated							0	0	0	0	0	0	0	111,925,143	111,925,143	0	0	0	0
000000-00-0	Ada Cogen Holdings LP - PICA	Morristown	NJ		12/10/2013		0	0	0	0	0	0	0	1,613,920	1,613,920	0	0	0	0
000000-00-0	Argus Capital Partners II L.P.	St. Helier	GBR	Asset was dissolved	01/21/2000	04/25/2014	0	84,132	0	0	0	84,132	0	121,974	37,842	0	(84,132)	(84,132)	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Argus Capital Partners III L.P	St. Helier	GBR	Asset was dissolved	01/21/2000	04/25/2014	0	8,118,309	0	0	0	8,118,309	0	11,864,687	3,857,209	0	(8,007,478)	(8,007,478)	0
000000-00-0	Aviation Finance Group LLC	Boise	ID	Asset was dissolved	12/27/2002	10/30/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Ballard/P II Limited Partnership	Houston	TX		01/26/2005		0	0	0	0	0	0	0	1,139,169	1,139,169	0	0	0	0
000000-00-0	Ballard/P III ?Limited Partnership	Houston	TX		05/04/2007		0	0	0	0	0	0	0	483,020	483,020	0	0	0	0
000000-00-0	Ballard/P IV Limited Partnership	Houston	TX		08/28/2009		0	0	0	0	0	0	0	1,364,790	1,364,790	0	0	0	0
000000-00-0	Ballard/P V Limited Partnership	Houston	TX		02/25/2011		0	0	0	0	0	0	0	3,927,629	3,927,629	0	0	0	0
000000-00-0	BC European Capital VIII, LP	London	GBR		11/01/2012		0	0	0	0	0	0	0	12,601,708	12,601,708	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership III - PICA	Toronto	CAN		09/01/2010		0	0	0	0	0	0	0	441,695	441,695	0	0	0	0
000000-00-0	Catalyst Fund Limited Partnership IV - PICA	Toronto	CAN		07/13/2012		0	0	0	0	0	0	0	769,473	769,473	0	0	0	0
000000-00-0	Cattles PLC - E6	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	753,179	753,179	0	0	0	0
000000-00-0	Cattles PLC - F3	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	556,213	556,213	0	0	0	0
000000-00-0	Cattles PLC - G1	Batley	GBR		09/30/2012		0	0	0	0	0	0	0	564,102	564,102	0	0	0	0
000000-00-0	CCP IX LP No. 1	London	GBR		11/01/2012		0	0	0	0	0	0	0	826,935	826,935	0	0	0	0
000000-00-0	CCP VII LP No. 2.1	London	GBR		11/01/2012		0	0	0	0	0	0	0	4,224,839	4,224,839	0	0	0	0
000000-00-0	CCP VIII LP No. 2.1	London	GBR		04/19/2006		0	0	0	0	0	0	0	2,981,822	2,981,822	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund I L.P - PICA	New York	NY		11/23/2011		0	0	0	0	0	0	0	6,818,613	6,818,613	0	0	0	0
000000-00-0	Cerberus Levered Loan Opportunities Fund II, LP - PICA	New York	NY		05/10/2013		0	0	0	0	0	0	0	1,959,017	1,959,017	0	0	0	0
000000-00-0	C-III Capital Partners LLC	New York	NY		03/05/2010		0	0	0	0	0	0	0	(11,361)	(11,361)	0	0	0	0
000000-00-0	Coller International Partners IV-E, L.P.	George Town	CYM		11/01/2012		0	0	0	0	0	0	0	3,307,514	3,307,514	0	0	0	0
000000-00-0	Coller International Partners V -A LP	St Peter Port	GBR		12/21/2006		0	0	0	0	0	0	0	2,233,468	2,233,468	0	0	0	0
000000-00-0	Coller International Partners V-A, L.P. (GM)	St Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	1,157,899	1,157,899	0	0	0	0
000000-00-0	Dale/P Minerals LP - PICA	Dallas	TX		12/31/2013		0	0	0	0	0	0	0	2,097,902	2,097,902	0	0	0	0
000000-00-0	Energy Recapitalization and Restructuring Fund, L.P.	Houston	TX		01/24/2012		0	0	0	0	0	0	0	400,099	400,099	0	0	0	0
000000-00-0	Energy Trust Partners III LP	New York	NY		06/25/2008		0	0	0	0	0	0	0	215,642	215,642	0	0	0	0
000000-00-0	Energy Trust Partners III ?LP	New York	NY		06/30/2008		0	0	0	0	0	0	0	115,190	115,190	0	0	0	0
000000-00-0	Guggenheim Aviation Offshore Investment Fund II, L.P.	Grand Cayman	CYM		11/01/2012		0	0	0	0	0	0	0	6,695,627	6,695,627	0	0	0	0
000000-00-0	Ironwood Mezzanine Partners III-A LP	Avon	CT		08/31/2011		0	0	0	0	0	0	0	99,461	99,461	0	0	0	0
000000-00-0	Kelso Investment Associates VII, LP (VZ)	New York	NY		12/10/2012		0	0	0	0	0	0	0	6,467,032	6,467,032	0	0	0	0
000000-00-0	MicroVest Short Duration Fund, LP	Bethesda	MD		02/01/2012		0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0	0
000000-00-0	National Equity Fund 1991 Limited Partnership	Chicago	IL	Asset was dissolved	12/20/1991	08/05/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	National Equity Fund 1992 Limited Partnership	Chicago	IL	Asset was dissolved	12/23/1992	08/26/2014	0	0	0	0	0	0	0	0	0	0	0	0	26,285
000000-00-0	NGP Natural Resources X, L.P.	Irving	TX		01/27/2012		0	0	0	0	0	0	0	44,031	44,031	0	0	0	0
000000-00-0	NJ Department of Community Affairs	Trenton	NJ	Asset was dissolved	12/20/2010	09/11/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Non-Core Liquidation, LLC	New York	NY		12/31/2012		0	0	0	0	0	0	0	37,830	37,830	0	0	0	0
000000-00-0	OSI Group, LLC - Class A - GA	Aurora	IL	Dissolution	06/23/2006	03/13/2014	1,479,500	0	0	0	0	0	0	2,856,792	2,856,792	0	0	0	1,675,874
000000-00-0	OSI Group, LLC- Class B-GA - PICA	Aurora	IL		12/06/2013		0	0	0	0	0	0	0	284,316	284,316	0	0	0	0
000000-00-0	Permira Europe III L.P.1	St. Peter Port	GBR		11/01/2012		0	0	0	0	0	0	0	5,489,803	5,489,803	0	0	0	0
000000-00-0	Permira IV L.P.1	St. Peter Port	GBR		02/05/2007		0	0	0	0	0	0	0	8,770,709	8,770,709	0	0	0	0
000000-00-0	Persistent Energy Partners Fund I, LLC	New York	NY		08/17/2006		0	0	0	0	0	0	0	5,884	5,884	0	0	0	0
000000-00-0	Pinedale Corridor, LP - PICA	Leawood	KS		12/31/2013		0	0	0	0	0	0	0	1,104,085	1,104,085	0	0	0	0
000000-00-0	Platinum Equity Partners III, L.P.	Atlanta	GA		10/17/2013		0	0	0	0	0	0	0	(137,819)	(137,819)	0	0	0	0
000000-00-0	Project H.O.M.E. Limited Partnership	Philadelphia	PA	Asset was dissolved	09/10/1993	09/16/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Renovus Capital Partners, LP	Wynnewood	PA		11/27/2000		0	0	0	0	0	0	0	442,500	442,500	0	0	0	0
000000-00-0	Rethink Education, L.P.	White Plains	NY		01/13/2014		0	0	0	0	0	0	0	79,486	79,486	0	0	0	0
000000-00-0	Ross Avenue Minerals 2012 LLC - PICA	Newark	NJ		12/31/2013		0	0	0	0	0	0	0	600,000	600,000	0	0	0	0
000000-00-0	SJF Ventures III, L.P.	Durham	NC		04/25/2013		0	0	0	0	0	0	0	273,997	273,997	0	0	0	0
000000-00-0	South End Housing Limited Partnership	Boston	MA	Asset was dissolved	09/16/1994	08/05/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Tenaska Prudential Partners, LLC	Omaha	NE		12/12/2013		0	0	0	0	0	0	0	3,439,832	3,439,832	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	TPF II, L.P.	Omaha	NE		10/03/2005		0	0	0	0	0	0	0	6,122,341	6,122,341	0	0	0	0
000000-00-0	TRF Urban Growth Partners LP	Newark	NJ	Asset was dissolved	08/16/2002	09/22/2014	0	685,557	0	0	0	685,557	0	0	0	0	0	0	(685,557)
000000-00-0	Vestar Capital Partners IV, LP	New York	NY		11/01/2012		0	0	0	0	0	0	0	1,725,652	1,725,652	0	0	0	0
000000-00-0	Yorktown Energy Partners IX , L.P.	New York	NY		11/01/2012		0	0	0	0	0	0	0	152,133	152,133	0	0	0	0
000000-00-0	Yorktown Energy Partners VII, L.P.	New York	NY		10/10/2006		0	0	0	0	0	0	0	278,105	278,105	0	0	0	0
000000-00-0	Yorktown Energy Partners VIII, L.P.	New York	NY		09/29/2008		0	0	0	0	0	0	0	1,062,543	1,062,543	0	0	0	0
000000-00-0	BD Acquisition LLC	Prestonsburg	KY	Asset was dissolved	07/31/2009	09/29/2014	0	0	0	0	0	0	0	0	0	0	0	0	0
000000-00-0	Equa-Chlor, Inc.- CS	Longview	WA	Dissolution	03/31/2009	03/20/2014	1	0	0	0	0	0	0	1	1	0	0	0	3,619
000000-00-0	Hillenbrand Global Mortgage Fd I, LP	Chicago	IL	Asset was dissolved	03/13/2007	09/05/2014	0	14,399,252	0	0	0	14,399,252	0	14,409,986	14,409,986	0	0	0	(14,409,986)
000000-00-0	OSI Group, LLC-Class B-GA	Aurora	IL	Dissolution	06/23/2006	03/13/2014	3,790,800	0	0	0	0	0	0	3,790,800	3,790,800	0	0	0	1,636,443
000000-00-0	THORON New Orleans Investments, LLC	Washington DC	DC	Asset was dissolved	11/01/2012	04/08/2014	0	200,000	0	0	0	200,000	0	200,000	0	0	(200,000)	(200,000)	200,000
2199999. Joint Venture Interests - Other - Unaffiliated							5,270,301	23,487,250	0	0	0	23,487,250	0	129,824,265	121,532,655	0	(8,291,610)	(8,291,610)	(11,553,322)
000000-00-0	PRU GLOBAL FUNDING	Newark	NJ		03/31/2005		0	0	0	0	0	0	0	73,477,404	73,477,404	0	0	0	0
000000-00-0	Ross LLC	Dallas	TX		03/31/2012		0	0	0	0	0	0	0	24,633,264	21,864,538	0	(2,768,726)	(2,768,726)	0
000000-00-0	PSG Holding, LLC	Newark	NJ		11/30/2008		0	0	0	0	0	0	0	2,904,124	2,904,124	0	0	0	0
000000-00-0	PRU Insurance Agency LLC	Newark	NJ		06/30/2006		0	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC	Atlanta	GA		03/31/2010		0	0	0	0	0	0	0	11,083,000	11,083,000	0	0	0	0
000000-00-0	Prudential Commercial Property Holding Company, LLC - IRE LP	Atlanta	GA		01/01/2013		0	0	0	0	0	0	0	15,089,000	15,089,000	0	0	0	0
2299999. Joint Venture Interests - Other - Affiliated							0	0	0	0	0	0	0	131,186,792	128,418,066	0	(2,768,726)	(2,768,726)	0
42976#-AA-6	High Point Safety and Insurance Association-2003	New York	NY		10/01/2003		0	0	0	0	0	0	0	22,614,762	25,000,000	0	2,385,238	2,385,238	15,894
638671-AG-2	NATIONWIDE MUTUAL INSURANCE CO CORPORATE - 2005	New York	NY		05/18/2005		3,034,937	0	0	0	0	0	0	3,046,652	6,240,000	0	3,193,348	3,193,348	173,019
2399999. Surplus Debentures, etc - Unaffiliated							3,034,937	0	0	0	0	0	0	25,661,414	31,240,000	0	5,578,586	5,578,586	188,913
000000-00-0	Wachovia Guaranteed Tax Credit Fund IV - P/GA, LLC	Charlotte	NC	Asset was dissolved	12/11/2002	12/22/2014	0	(22,384)	0	0	0	(22,384)	0	(36)	(36)	0	0	0	22,384
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	(22,384)	0	0	0	(22,384)	0	(36)	(36)	0	0	0	22,384
760841-20-5	RESCAP LIQUIDATING TR		DE		01/15/2014		0	0	0	0	0	0	0	71,456	4,965,876	0	4,894,420	4,894,420	0
000000-00-0	Southern Montana		MT		06/26/2014		0	0	0	0	0	0	0	556,112	0	0	(556,112)	(556,112)	0
	Deeded Prior Year						0	0	0	0	0	0	0	0	628,033	0	628,033	628,033	4,665,262
4299999. Any Other Class of Assets - Unaffiliated							0	0	0	0	0	0	0	627,568	5,593,909	0	4,966,341	4,966,341	4,665,262
000000-00-0	PRIAC SA- Affiliated	Hartford	CT		11/29/2004		0	0	0	0	0	0	0	32,912,477	38,183,075	0	5,270,597	5,270,597	0
4399999. Any Other Class of Assets - Affiliated							0	0	0	0	0	0	0	32,912,477	38,183,075	0	5,270,597	5,270,597	0
4499999. Total - Unaffiliated							25,804,435	32,843,397	0	0	0	32,843,397	0	744,152,844	741,903,564	0	(2,249,280)	(2,249,280)	(8,184,018)
4599999. Total - Affiliated							0	0	0	0	0	0	0	442,739,475	445,241,347	0	2,501,871	2,501,871	0
4699999 - Totals							25,804,435	32,843,397	0	0	0	32,843,397	0	1,186,892,319	1,187,144,911	0	252,591	252,591	(8,184,018)

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities PFD			2CIB6	NO	0	126,000	126,000.000	100.0
744355-3#-3	Prudential Realty Securities PFD			2CIB6	NO	0	45,259	0.000	0.0
0799999. Subtotal - Preferred Stock - Investment Sub						0	171,259	XXX	XXX
0999999. Total Preferred Stocks						0	171,259	XXX	XXX
000000-00-0	Pruco Life Insurance Company			2CIB1	NO	0	2,656,493,503	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey			2CIB1	NO	0	5,999,889	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company			2CIB1	NO	0	932,668,913	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	3,595,162,305	XXX	XXX
000000-00-0	Colico II Inc			2CIB3	NO	0	392,229,933	100.000	100.0
000000-00-0	Colico Inc			2CIB3	NO	0	1,670,862,030	100.000	100.0
000000-00-0	PIC Realty Corporation			2CIB3	NO	0	130,778,478	250,000.000	100.0
000000-00-0	Orchard Street Acres Inc			2CIB3	NO	0	95,130,265	100.000	100.0
000000-00-0	Rock George V Sarl			2CIB3	NO	0	73,521,022	12,500.000	100.0
000000-00-0	Rock Harman House Sarl			2CIB3	NO	0	39,836,806	12,500.000	100.0
000000-00-0	Rock UK II Real Estate SARL -EALING			2CIB3	NO	0	34,375,560	12,500.000	100.0
000000-00-0	Pru Structured Settlement			2CIB3	NO	0	(1,642)	500.000	100.0
744355-2#-4	Prudential Realty Security Inc			2CIB3	NO	0	562,096,376	92.000	63.7
000000-00-0	Pru Investment MGMT Inc			2CIB3	NO	0	27,530,340	100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						0	3,026,359,168	XXX	XXX
1899999. Total Common Stocks						0	6,621,521,473	XXX	XXX
1999999 - Totals						0	6,621,692,732	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3128PQ-XK-2	FHLMC POOL NO J11582		1	447,559	436,313	01/01/2025
312939-C5-8	FHLMC POOL NO A90992		1	561,410	546,905	02/01/2040
31417L-2J-3	FNMA POOL NO AC2576		1	686,646	677,224	09/01/2039
31418W-NZ-9	FNMA POOL NO AD8507		1	690,607	683,722	08/01/2040
31407F-AY-6	FNMA POOL NO 829023		1	709,159	708,888	07/01/2020
31407N-QM-8	FNMA POOL NO 835760		1	279,839	275,472	09/01/2035
31413D-BQ-9	FNMA POOL NO 942047		1	452,646	451,809	07/01/2022
31418R-GH-8	FNMA POOL NO AD3799		1	496,668	491,614	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623		1	510,978	503,444	04/01/2025
3128PH-CD-1	FHLMC POOL NO J05468		1	242,570	243,193	07/01/2022
3128PP-UL-5	FHLMC POOL NO J10587		1	326,407	326,004	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	308,817	307,931	09/01/2024
3128PR-J9-1	FHLMC POOL NO J12088		1	578,260	562,814	05/01/2025
312941-NJ-2	FHLMC POOL NO A93093		1	2,612,264	2,544,483	07/01/2040
31376K-UB-0	FNMA POOL NO 357978		1	253,119	252,914	09/01/2020
31405D-AS-6	FNMA POOL NO 785817		1	565,679	563,883	01/01/2020
31406G-ZR-3	FNMA POOL NO 809952		1	267,789	260,598	02/01/2035
31412V-JX-7	FNMA POOL NO 935978		1	1,773,886	1,747,036	05/01/2025
31413D-D2-0	FNMA POOL NO 942121		1	443,837	442,536	07/01/2022
31418Q-XL-2	FNMA POOL NO AD3382		1	666,113	655,310	06/01/2025
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	11,532,455	11,590,605	12/25/2036
31398M-AW-6	FANNIE MAE CMO		1FE	1,407,894	1,406,397	09/25/2030
312941-SE-8	FHLMC POOL NO A93217		1	1,425,480	1,388,480	07/01/2040
3138A1-HM-6	FNMA POOL NO AH0235		1	1,372,531	1,356,813	12/01/2025
3138AS-3T-7	FNMA POOL NO AJ1709		1	4,120,005	4,141,103	09/01/2041
31413M-HH-3	FNMA POOL NO 949432		1	344,023	344,435	05/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	566,982	572,896	08/01/2023
3128PP-UN-1	FHLMC POOL NO J10589		1	920,131	918,290	08/01/2024
312942-EF-8	FHLMC POOL NO A93734		1	1,655,832	1,620,592	09/01/2040
31403D-C7-2	FNMA POOL NO 745394		1	323,155	323,892	11/01/2020
31405D-3D-7	FNMA POOL NO 786596		1	273,699	272,223	08/01/2019
31410G-ML-4	FNMA POOL NO 888763		1	471,520	475,294	10/01/2037
31412P-GM-7	FNMA POOL NO 930904		1	445,911	447,282	04/01/2024
31415L-U4-7	FNMA POOL NO 983603		1	479,147	483,368	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	496,377	500,671	08/01/2023
3128M7-4L-7	FHLMC POOL NO G05927		1	6,328,058	6,162,442	07/01/2040
3128PP-XU-2	FHLMC POOL NO J10691		1	215,002	214,620	09/01/2024
31410T-ME-2	FNMA POOL NO 896857		1	155,189	156,725	03/01/2022
31418Q-TE-3	FNMA POOL NO AD3248		1	717,360	705,665	05/01/2025
31418U-B7-8	FNMA POOL NO AD6361		1	502,065	496,977	05/01/2040
3128PK-L6-9	FHLMC POOL NO J07549		1	520,092	520,221	04/01/2023
31402D-KK-5	FNMA POOL NO 725798		1	435,948	432,950	06/01/2034
31409U-UJ-7	FNMA POOL NO 879095		1	317,961	318,155	05/01/2021
31414L-3M-8	FNMA POOL NO 969804		1	351,168	354,096	02/01/2023
31417S-BD-1	FNMA POOL NO AC5435		1	264,124	260,849	11/01/2039
31419D-K7-5	FNMA POOL NO AE3017		1	735,327	727,109	09/01/2040
3128PK-L5-1	FHLMC POOL NO J07548		1	655,244	654,970	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523		1	341,152	339,928	09/01/2024
3128PQ-Y4-7	FHLMC POOL NO J11631		1	538,707	524,361	02/01/2025
312929-P2-2	FHLMC POOL NO A83141		1	423,899	410,906	11/01/2038
31407Q-DG-8	FNMA POOL NO 837203		1	264,002	263,807	03/01/2021
31412Y-B3-5	FNMA POOL NO 938458		1	400,780	400,210	07/01/2022
31415A-T3-5	FNMA POOL NO 981270		1	445,187	448,786	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	229,399	230,009	04/01/2023
31419J-M3-9	FNMA POOL NO AE7577		1	3,370,559	3,334,509	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				55,920,618	55,481,730	XXX
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI		1FE	11,924,105	11,890,099	05/15/2015
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT		1FE	29,538	28,679	05/15/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				11,953,643	11,918,778	XXX
3199999. Total - U.S. Special Revenues Bonds				67,874,261	67,400,508	XXX
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE		1FE	3,575,059	3,566,021	10/23/2015
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	16,082,453	16,051,634	05/17/2016
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		1Z	8,150,541	7,950,423	08/11/2017
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER		1FE	8,934,464	8,917,574	05/26/2016
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	14,306,129	14,268,119	05/27/2016
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	11,428,770	11,410,800	06/12/2015
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE		1FE	17,882,947	17,833,865	04/02/2015
02112#-AE-7	Alsco Inc. Senior Note		1Z	4,755,758	4,756,040	12/17/2016
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE		1FE	11,898,047	11,885,658	12/07/2015
05332*-AW-8	Automotive Rentals, Inc. Senior Secured Note		1	727,129	713,406	01/18/2016
74951#-AA-8	RE Rich Family Holding Corp Senior Note		2	109,940	108,319	07/23/2015
74263@-AB-1	Principal US Property Sep Acct Series B Senior Secured Note		1	4,723,846	4,651,961	07/08/2015
071813-BH-1	BAXTER INTL INC CORPORATE		1FE	1,901,647	1,901,535	06/01/2016
14149#-AD-1	Cardinal Glass Industries Term A		2	6,633,049	6,567,131	07/29/2015
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOATER		1FE	9,777,508	9,777,411	01/06/2015
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE		1FE	4,248,359	4,245,488	02/27/2015
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	11,082,126	11,081,572	01/09/2015
581557-AY-1	MCKESSON CORP CORPORATE		2FE	2,383,634	2,377,253	12/04/2015
09247X-AK-7	BLACKROCK INC CORPORATE		1FE	13,807,989	13,742,639	06/01/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior Note		2FE	4,370,391	4,363,666	01/20/2015
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	1,669,142	1,663,902	01/11/2016
06417F-LH-1	BANK OF NOVA SCOTIA -HOUSTON B CORP FRGN FLOATE		1FE	6,363,224	6,362,629	01/14/2015
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	31,814,019	31,813,701	01/06/2015
89114Q-AJ-7	TORONTO-DOMINION BANK/THE CORP FLOATER		1FE	45,016,324	44,989,332	05/01/2015
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	15,483,869	15,457,129	03/08/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOATER		1FE	19,057,584	19,024,158	01/15/2016
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		1FE	16,712,057	16,642,919	03/20/2015
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOATER		2FE	18,040,924	18,027,764	03/13/2015
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOATER		1FE	21,211,255	21,209,134	01/23/2015
459200-HN-4	IBM CORP CORP FLOATER		1FE	5,471,688	5,472,108	07/29/2015
713448-CH-9	PEPSICO INC CORP FLOATER		1FE	14,850,700	14,846,394	07/30/2015
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN		1FE	7,180,478	7,130,676	07/15/2016
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1FE	5,958,628	5,945,049	07/15/2016
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN		1FE	23,913,747	23,768,941	07/15/2016
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN		1FE	11,259,113	11,196,834	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1FE	2,984,813	2,972,525	07/18/2016
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	14,655,722	14,601,041	07/29/2016
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	10,758,125	10,701,089	08/01/2016
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	10,624,610	10,604,567	11/18/2015
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	15,484,488	15,457,129	12/16/2015
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured Term Loan		4	1,452,164	1,453,234	10/11/2016
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	17,877,899	17,835,148	11/18/2016
36962G-7E-8	GENERAL ELEC CAP CORP CORP FLOATER		1FE	15,906,850	15,906,850	01/14/2016
06366B-B4-1	BANK OF MONTREAL MONEY MARKET		1FE	10,589,799	10,604,567	12/29/2015
00080Q-AE-5	ABN AMRO BK N.V. CORP FLOATER		1FE	12,105,214	12,105,648	06/06/2016
87936#-AF-9	Teleflora LLC Series F Senior Note		3Z	548,669	548,951	06/24/2016
89114Q-AU-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	26,483,050	26,511,417	07/13/2016
00118*-AA-7	Ag Growth International Series A Senior Secured Note		2	778,030	778,921	10/29/2016

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
09784Y-A#-5	Bonavista Energy Corporation Series A Senior Note		2	744,312	751,914	06/04/2017
G2614#-AA-1	DCC PLC Senior Note		2	877,075	875,441	07/11/2017
303250-C*-3	Fair Isaac Corporation Series F Senior Note		3	1,263,403	1,266,092	07/14/2017
233326-B8-5	DST Sys Inc. Del Series B Senior Note		2	1,893,160	1,900,279	08/09/2017
22053*-AH-3	Cortez Capital Corp. Senior Note		2	3,553,925	3,581,298	12/12/2017
28103*-AV-9	Edison Properties Senior Revolver		2Z	1,739,141	1,739,141	09/15/2018
04101*-AB-6	Arkansas Oklahoma Gas SRNT		2	9,771	9,560	05/17/2015
12015U-A*-2	Bulab Holdings, Inc. Senior Note		2	66,691	65,225	09/30/2015
28504J-AW-0	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		1FE	15,865,048	15,787,505	01/06/2016
28504J-AY-6	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		1FE	5,288,274	5,262,287	01/08/2016
95583#-AB-7	West Shore Pipe Line Company Senior Note		2	88,752	86,473	01/10/2016
831865-C#-5	Smith A O Corporation Senior Note		2	197,893	187,359	06/08/2016
89869@-AA-9	Tuco, Inc. SRNT		2	100,973	95,940	10/16/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured Note		1	1,100,108	1,079,621	10/31/2016
L7272@-AF-8	Oriflame Cosmetics Global S.A. Series B Senior Note		2Z	3,400,914	3,324,121	04/20/2017
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior Note		2Z	127,072	118,024	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior Note		2Z	69,044	64,236	08/01/2017
63615#-AB-7	National Football League 1 Senior Note - Series A Note		1FE	150,426	140,873	10/15/2017
43507@-AC-0	Holiday Companies, Inc. Series C Senior Note		2	1,972,050	1,876,258	12/28/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				579,540,007	578,013,915	XXX
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	718,597	700,406	06/25/2035
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		1FM	595,947	603,338	08/25/2036
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	09/25/2046
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		6FE	0	0	07/25/2034
362440-AC-3	GSAMP TRUST ABS FLOATER		1FM	1,228,352	1,110,809	03/25/2047
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	158,079	158,022	03/25/2020
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOATER		1FM	673,771	678,951	12/25/2035
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		2FM	65,570	64,981	05/25/2034
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	168,029	155,331	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	111,667	110,724	09/25/2019
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		1FM	561,719	539,635	12/25/2036
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOATER		1FM	440,833	438,362	08/25/2037
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		1FM	527,757	545,721	03/25/2046
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOATER		1FM	134,107	141,753	07/25/2036
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	41,760	41,720	06/25/2019
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		5AM	1	1	03/25/2034
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		1FM	993,541	1,011,078	02/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	0	0	06/25/2021
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		1FM	164,065	100,686	04/25/2047
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOATER		1FM	1,373,454	1,380,863	04/25/2037
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOATER		1FM	132,879	130,766	04/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				8,090,129	7,913,149	XXX
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	2,935,174	2,917,513	07/15/2049
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	5,778,624	5,854,455	05/15/2043
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-C5		1FM	6,368,148	6,418,495	09/15/2030
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	2,066,793	2,090,323	05/15/2043
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,050,328	2,076,375	03/15/2049
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		1FM	5,295,846	5,320,782	08/12/2043
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	9,461,130	9,450,462	01/15/2046
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-C21		1FM	3,624,203	3,628,129	10/15/2044
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		1FM	2,782,182	2,800,736	08/15/2038
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	715,306	714,332	04/15/2043
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	7,856,566	7,855,058	04/12/2038
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,953,246	2,876,386	12/10/2049
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	12,847,289	12,727,267	06/10/2046
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	115,929	115,950	12/12/2044
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	155,732	155,914	06/15/2049
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		1FM	7,222,784	7,205,060	05/12/2039
617451-CR-8	Morgan Stanley Capital I CMBS		1FM	1,816,500	1,818,173	10/12/2052
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C3		1FM	14,629,416	14,651,040	07/15/2037
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	563,833	566,212	08/15/2038
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-C3		1FM	11,740,234	11,799,324	07/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,457,418	2,464,817	11/15/2030
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP1		1FM	13,902,272	13,945,672	06/12/2043
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	13,657,131	13,489,245	06/12/2046
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	11,500,414	11,541,358	12/15/2044
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		1FM	6,380,171	6,394,268	07/15/2044
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	10,838,278	10,879,544	05/10/2043
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	14,932,375	14,994,511	07/15/2042
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	10,951,170	10,994,429	07/12/2046
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	9,763,017	9,734,859	05/10/2045
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	1,016,072	1,023,292	12/15/2040
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	5,674,061	5,674,442	11/10/2045
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,027,921	4,054,409	12/15/2044
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		1FM	4,947,888	4,929,119	11/12/2037
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	1,049,372	1,047,981	12/10/2049
36228C-WX-7	GS Mortgage Securities Corp CMBS		1FM	7,663,719	7,705,592	04/10/2038
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP4		1FM	783,330	785,232	10/15/2042
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	115,414	115,443	04/15/2045
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	105,925	105,701	04/10/2037
36228C-WW-9	GS Mortgage Securities Corp CMBS		1FM	2,194,365	2,183,478	04/10/2038
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	380,319	379,366	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	1,247,636	1,245,647	07/12/2038
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	2,917,027	2,927,308	02/15/2039
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		1FM	2,116,729	2,114,272	03/10/2039
36228C-VU-4	GS Mortgage Securities Corp CMBS		1FM	1,309,347	1,314,744	07/10/2039
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	1,739,288	1,732,409	12/11/2040
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	2,972,797	2,966,070	06/11/2042
61745M-6G-3	Morgan Stanley Capital I CMBS		1FM	2,583,442	2,600,108	08/13/2042
617451-CL-1	Morgan Stanley Capital I CMBS		1FM	706,920	702,656	11/14/2042
17306Y-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	142,496	142,729	05/15/2043
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	1,291,504	1,288,997	12/15/2043
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	3,395,849	3,413,156	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	4,383,271	4,366,837	01/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	5,748,167	5,735,935	06/15/2045
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	841,164	833,880	08/15/2045
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	4,177,147	4,169,334	09/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	620,195	614,327	10/10/2045
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS		1FM	3,385,734	3,386,128	11/10/2045
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	4,868,491	4,871,911	01/15/2046
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	8,564,738	8,520,606	12/10/2046
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	201,246	206,141	04/15/2047
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	11,063,573	10,987,403	11/15/2048
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	1,024,798	1,023,151	12/11/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	1,546,877	1,595,193	12/12/2049
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	50,075	50,172	02/10/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	304,649	304,281	02/15/2051
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	9,336,379	9,318,973	11/12/2041
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		1FM	5,385,141	5,252,878	10/15/2042
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	8,536,234	8,317,327	05/15/2043
617451-FL-8	Morgan Stanley Capital I CMBS		1FM	2,467,511	2,450,875	03/12/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	2,793,123	2,813,067	12/12/2044

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	1,448,158	1,425,382	01/15/2045
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-C3		1FM	783,922	783,372	07/10/2045
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4		1FM	2,569,117	2,583,187	07/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	7,630,553	7,670,323	09/10/2045
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	264,975	264,605	09/10/2047
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	798,178	800,066	12/11/2049
07401D-AD-3	BSCMS 2007 - PWR18 CMBS		1FM	1,203,432	1,233,590	06/11/2050
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,878,707	2,752,792	04/12/2038
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	664,702	647,006	02/12/2039
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,142,138	2,105,950	03/11/2039
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	715,465	714,573	06/11/2040
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS		1FM	7,674,006	7,733,458	08/12/2041
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,118,946	2,079,194	09/11/2041
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		1FM	14,430,460	14,285,035	08/12/2043
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	890,476	882,107	12/15/2043
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	3,321,602	3,307,234	03/10/2044
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS		1FM	1,094,806	1,097,397	08/10/2044
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	9,516,960	9,611,097	07/15/2045
05950V-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	559,540	561,283	10/10/2045
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	2,072,298	2,076,387	07/12/2046
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	16,547,588	16,464,758	10/15/2048
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	666,371	686,167	06/11/2050
14169W-AA-5	CAREFREE PORTFOLIO TRUST CMBS		1FE	4,609,487	4,620,446	11/15/2019
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				403,643,332	403,136,662	XXX
718282-AA-4	Philippine Power Trust I Corporate		1FE	8,043,519	8,079,076	09/26/2018
14313M-AB-0	CARMX_AUTO ASSET BACKED		1FE	960,908	960,965	06/15/2016
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	10,102,782	10,004,970	08/06/2019
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	1,093,154	1,093,150	09/15/2016
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,148,247	8,150,151	09/20/2018
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	177,438	177,618	03/15/2016
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	9,538,357	9,464,436	07/23/2019
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	9,633,328	9,558,804	07/23/2019
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	9,617,298	9,613,145	06/20/2017
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	25,258	25,253	04/15/2016
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	6,806,203	6,812,262	03/15/2018
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	141,492	141,468	02/16/2016
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	37,268	37,260	05/16/2016
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED		1FE	6,477,363	6,471,053	06/15/2017
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		1FE	310,101	310,223	10/25/2017
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	8,608,538	8,560,722	08/20/2016
36162R-AC-2	GE EQUIPMENT ASSET BACKED		1FE	61,869	61,853	09/21/2015
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,023,422	1,022,745	11/20/2017
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		1FE	911,600	901,440	05/21/2021
51507Y-AA-4	LANDMARK CDO		1FE	442,574	441,568	10/19/2020
51507P-AA-3	LANDMARK CDO CLO		1FE	3,425,333	3,401,745	04/15/2021
05590M-AJ-5	BMI 2011-1AR CLO		1FE	3,395,817	3,412,834	08/01/2021
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO		1FE	6,287,006	6,310,968	04/20/2021
15134D-AA-6	CENT CDO XI LTD CDO		1FE	4,203,998	4,180,846	04/25/2019
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	941,837	941,602	12/21/2015
43812X-AB-1	HONDA_AUTO ASSET BACKED		1FE	1,622,009	1,621,904	01/15/2016
36830L-AB-9	GE EQUIPMENT ASSET BACKED		1FE	1,053,725	1,052,786	01/25/2016
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	383,628	383,585	03/15/2016
34530D-AB-5	FORD AUTO ASSET BACKED		1FE	325,603	325,592	04/15/2016
65477L-AB-6	NISSAN AUTO ASSET BACKED		1FE	2,655,392	2,655,159	04/15/2016
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,188,814	1,188,146	05/09/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED		1FE	815,782	815,637	08/15/2016
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	2,655,734	2,655,600	02/15/2017
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A5		1FE	216,133	215,958	06/20/2017
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,113,319	1,111,103	03/20/2019
66859B-AE-8	NORTHWIDS CAP CDO		1FE	150,681	150,220	10/22/2021
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER		1FE	35,634,626	35,670,297	12/31/2016
58768D-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	417,374	417,345	09/15/2015
44890T-AB-3	HYUNDAI AUTO ASSET BACKED		1FE	6,246,280	6,245,174	07/15/2016
31679J-AB-9	FIFTH THIRD AUTO TRUST ASSET BACKED		1FE	5,134,367	5,134,858	08/15/2016
34530J-AC-0	FORD AUTO ABS FLOATER		1FE	1,505,742	1,506,102	10/15/2016
02006N-AB-5	ALLY AUTO ASSET BACKED		1FE	5,565,019	5,569,598	10/20/2016
92867Q-AC-5	VOLKSWAGEN AUTO LOAN ENHANCED ABS FLOATER		1FE	2,850,617	2,852,480	10/20/2016
48252B-AB-8	KDC Solar P, LLC Senior Secured Revolver		2	1,606,298	1,606,298	11/30/2016
17119V-AB-9	CHRYSLER AUTO ASSET BACKED		1FE	1,213,665	1,213,406	12/15/2016
17305E-ED-3	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	339,386	339,492	01/10/2017
17119X-AB-5	CHRYSLER AUTO ASSET BACKED		1FE	5,341,734	5,339,713	02/15/2017
14313Q-AB-1	CARMX_AUTO ASSET BACKED		1FE	3,019,893	3,020,468	02/15/2017
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	607,481	607,433	03/20/2017
02005A-EA-2	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	4,454,841	4,453,918	01/16/2018
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,900,868	1,901,510	09/20/2019
44985T-AE-3	ING INVESTMENT MANAGEMENT CLO CLO		1FE	9,913,151	9,963,903	03/14/2022
74982N-AA-4	RACE PT V CLO LTD CLO		1FE	8,254,270	8,323,069	12/15/2022
020056-AJ-6	ALM V LTD CLO		1FE	2,602,224	2,615,822	02/13/2023
55952U-AB-1	MAGNETITE CLO LTD CLO		1FE	1,186,179	1,188,724	09/15/2023
05579U-AB-9	BMW AUTO ASSET BACKED		1FE	7,329,561	7,330,514	03/21/2016
98160L-AC-7	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	478,689	479,008	05/16/2016
58768E-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOATER		1FE	894,028	894,823	06/15/2016
361894-AC-2	GM FINANCIAL AUTO LEASING ASSET BACKED		1FE	8,184,388	8,190,975	07/20/2016
92867G-AC-7	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	125,942	125,958	08/22/2016
36163L-AB-6	GE EQUIPMENT ASSET BACKED		1FE	2,247,494	2,247,853	08/24/2016
65477N-AC-0	NISSAN AUTO ABS FLOATER		1FE	1,272,109	1,272,548	09/15/2016
34530H-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	1,736,429	1,737,137	11/15/2016
55314Y-AB-6	MMCA AUTOMOBILE TRUST ASSET BACKED		1FE	1,723,315	1,723,631	11/15/2016
36163N-AB-2	GE EQUIPMENT ASSET BACKED		1FE	2,118,824	2,120,859	12/23/2016
02006T-AA-4	ALLY AUTO ASSET BACKED		1FE	3,602,070	3,605,395	02/15/2017
44890V-AB-8	HYUNDAI AUTO ASSET BACKED		1FE	6,776,077	6,786,648	02/15/2017
50116P-AB-6	KUBOTA CREDIT OWNER TRUST ASSET BACKED		1FE	720,873	721,009	02/15/2017
34530K-AA-1	FORD AUTO ASSET BACKED		1FE	5,968,714	5,970,323	03/15/2017
14313R-AB-9	CARMX AUTO ASSET BACKED		1FE	1,747,067	1,748,527	04/17/2017
31679K-AC-4	FIFTH THIRD AUTO TRUST ABS FLOATER		1FE	1,695,809	1,696,731	04/17/2017
654748-AC-6	NISSAN AUTO RECEIVABLES OWNER ASSET BACKED		1FE	685,623	685,801	05/15/2017
41284A-AC-2	HARLEY MOTORCYLE ABS FLOATER		1FE	5,251,511	5,259,631	04/15/2018
69688X-AA-9	PALLMER SQUARE CLO CLO		1FE	33,147,610	33,411,178	10/17/2022
05344A-AN-1	AVALON IV CAP LTD CLO		1FE	472,612	475,604	04/17/2023
67572N-AU-0	OCTAGON INVESTMENT PARTNERS XV CLO		1FE	11,363,942	11,414,495	05/05/2023
88432C-AA-4	WIND RIVER CLO LTD CLO		1FE	15,749,143	15,823,677	04/18/2026
08180F-AA-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	5,257,849	5,292,319	07/20/2026
43813J-AB-1	HONDA AUTO RECEIVABLES ASSET BACKED		1FE	1,570,179	1,570,358	09/21/2016
58768D-AC-3	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	1,627,649	1,627,952	10/17/2016
86909V-AB-8	SBART_14-1A ASSET BACKED		1FE	2,354,449	2,354,144	10/17/2016
73329A-AB-4	PORSCHE INNOVATIVE LEASE OWNER ASSET BACKED		1FE	8,061,736	8,059,446	01/20/2017
38013Q-AC-1	GM FINANCIAL AUTO LEASING ASSET BACKED		1FE	2,970,561	2,969,021	02/20/2017
34530L-AC-5	FORD AUTO ABS FLOATER		1FE	5,932,274	5,938,557	03/15/2017
98161D-AC-4	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	6,754,543	6,765,714	03/15/2017
36830N-AC-3	GE EQUIPMENT ASSET BACKED		1FE	712,489	711,875	03/22/2017
02006W-AB-5	ALLY AUTO ASSET BACKED		1FE	5,108,140	5,111,224	07/17/2017
14313T-AB-5	CARMX_AUTO ASSET BACKED		1FE	4,622,024	4,623,569	08/15/2017
17119Y-AB-3	CHRYSLER AUTO ASSET BACKED		1FE	4,669,322	4,665,789	09/15/2017

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
34528Q-CE-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	612,109	612,715	01/15/2018
254683-AX-3	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	2,120,568	2,121,489	01/16/2018
02582J-GD-6	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,792,115	6,796,098	03/15/2018
17305E-FC-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACKED		1FE	1,265,390	1,264,744	07/23/2018
17305E-FT-7	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	5,720,799	5,726,466	08/24/2018
83105R-AB-6	SLATER MILL LOAN FUND LP CLO		1FE	1,186,887	1,187,413	08/17/2022
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO		1FE	11,890,959	11,890,099	09/20/2022
03763Y-AA-4	APIDOS CLO CLO		1FE	4,718,420	4,747,289	01/17/2023
04013P-AF-8	ARES CLO FUNDS CLO		1FE	20,163,309	20,332,069	04/19/2023
384895-AJ-7	GSO_CLO CLO		1FE	14,398,532	14,505,921	07/17/2023
00084P-AS-2	ACAS CLO LTD CLO		1FE	29,370,600	29,368,544	09/20/2023
87244A-AA-8	WIND RIVER CLO LTD CLO		1FE	6,027,037	6,014,144	01/15/2024
14309Y-AA-2	CARLYLE CLO CLO		1FE	2,421,633	2,427,289	01/20/2025
14310B-AA-9	CARLYLE CLO CLO		1FE	10,803,478	10,881,445	02/14/2025
74982L-AC-4	SANKATY CLO		1FE	2,345,593	2,361,537	02/20/2025
62431X-AA-4	MOUNTAIN VIEW CLO LTD CLO		1FE	356,410	356,703	10/15/2026
83608X-AA-7	SOUND POINT CLO I LTD CLO		1FE	949,399	951,208	10/20/2026
97180*-SR-0	Wilmington Trust Company Del Trust 1992-NW-G		1	9,800	9,427	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-NW-H		1	9,800	9,427	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-NW-I		1	9,800	9,427	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-NW-J		1	9,800	9,427	06/29/2015
58768E-AE-9	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	4,771,831	4,760,943	12/15/2016
02006U-AB-9	ALLY AUTO ASSET BACKED		1FE	4,386,146	4,389,953	03/20/2017
34530J-AD-8	FORD AUTO ASSET BACKED		1FE	1,059,494	1,057,537	04/15/2017
65490B-AC-9	NISSAN AUTO ABS FLOATER		1FE	3,308,770	3,308,625	04/17/2017
31679M-AB-2	FIFTH THIRD AUTO TRUST ASSET BACKED		1FE	6,113,157	6,118,485	05/15/2017
065604-AB-6	BANK OF THE WEST AUTO TRUST ASSET BACKED		1FE	8,609,798	8,610,375	07/17/2017
92867T-AB-1	VALET_14-2 ASSET BACKED		1FE	8,428,109	8,440,689	07/20/2017
033286-AA-3	ANCHORAGE CAPITAL CLO LTD CLO		1FE	475,604	475,604	10/15/2017
98160Q-AC-6	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	3,997,930	3,997,922	01/16/2018
14313U-AH-9	CARMX_AUTO ABS FLOATER		1FE	3,266,272	3,266,207	02/15/2018
17305E-FP-5	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	996,829	996,556	05/09/2018
161571-GL-2	CHASE ISSUANCE TRUST ABS FLOATER		1FE	675,233	675,325	05/15/2018
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	6,339,580	6,370,659	09/20/2019
04014J-AA-2	ARES CLO FUNDS CLO		1FE	4,370,574	4,376,474	04/15/2025
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO		1FE	4,684,223	4,681,711	04/15/2025
08180K-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		1FE	713,406	713,406	10/20/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				556,701,982	557,517,108	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,547,975,450	1,546,580,834	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				579,540,007	578,013,915	XXX
6299999. Total - Residential Mortgage-Backed Securities				64,010,748	63,394,879	XXX
6399999. Total - Commercial Mortgage-Backed Securities				403,643,332	403,136,662	XXX
6499999. Total - Other Loan-Backed and Structured Securities				568,655,625	569,435,886	XXX
6599999. Total Bonds				1,615,849,711	1,613,981,343	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	VIF II/Park Place East, LLC			3,340,961	3,340,961	
000000-00-0	VIF II/PARK PLACE WEST, LLC			2,759,339	2,759,339	
000000-00-0	VIF II/Waterleaf, LLC			11,155,143	11,155,143	
000000-00-0	CRP-2 Mid-South Industrial, L.P.			2,195,619	2,162,749	
000000-00-0	MM Industrial Beeman Road, LLC			4,296,849	4,296,849	
000000-00-0	CRP-2 Monarch, LLC			607,440	598,346	
000000-00-0	CRP-2 Holdings EE, L.P.			119,562	117,772	
000000-00-0	CRP-2 West Dallas, L.P.			199,270	196,286	
000000-00-0	SF Loft Owner, LLC			2,175,888	2,175,888	
000000-00-0	PERIMETER SUMMIT PARCEL 3 LP			11,735,727	11,735,727	
000000-00-0	SRGMF South Grand Diamond Bar, LLC			7,276,741	7,276,741	
000000-00-0	GCC Laurel Investors LP			2,362,927	2,354,240	
000000-00-0	MERRITT-LS4, LLC			2,721,914	2,675,272	
000000-00-0	Weingarten Nostat, Inc			8,224	8,056	
000000-00-0	O'Brien Kiernan Avondale, LLC			2,904	2,869	
000000-00-0	Casa de Amigos Investments			71,809	70,067	
000000-00-0	Peterkort Towne Square, LLC			29,651	28,833	
000000-00-0	Sunnyside Marketplace, LLC			18,637	18,122	
000000-00-0	Orchard Center Company, LLC			23,995	22,639	
000000-00-0	V.N.N.C. INC			21,326	20,368	
000000-00-0	VA Venture Rochester, LLC			2,054	2,043	
000000-00-0	Watson Land Company			75,564	70,389	
000000-00-0	AP Barrett Lakes 2700, LLC			102,646	92,085	
000000-00-0	OGDEN-RAYMOND LTD PARTNERS			17,185	15,945	
000000-00-0	Brattle Square Office Building			47,638	44,184	
000000-00-0	State Street Properties			31,502	29,057	
000000-00-0	Nassau Land Co, LP			120,477	105,761	
000000-00-0	FRP Development Corporation			74,668	65,810	
000000-00-0	Larry E Bedrosian			2,085	2,073	
000000-00-0	Whiskey Bottom Trade Center			48,649	41,199	
000000-00-0	Yorkshire Senior Citizens			217,084	205,608	
000000-00-0	Musca Properties LLC			84,927	83,231	
000000-00-0	Bedrosian la Palma, LLC			187,700	178,866	
000000-00-0	Four Plus Corporation			270,126	255,986	
000000-00-0	MMFII Grand Cypress, LLC			287,170	269,337	
000000-00-0	Majestic-Fullerton Road, LLC			1,042,868	1,031,672	
000000-00-0	MMFFII Grand Cypress, LLC			61,925	57,729	
000000-00-0	ESRT One Grand Central Place LLC			11,980,864	11,890,099	
000000-00-0	Tilden Skyline LLC			2,043,166	2,033,207	
000000-00-0	BVF III Jefferson LLC			3,642,857	3,611,023	
000000-00-0	Gregory Hibner			556,484	517,219	
000000-00-0	Whitelatch, et al			86,932	80,853	
000000-00-0	Tommy & Barbara Moore			226,039	199,062	
000000-00-0	Tri-State Properties, Inc			63,670	63,672	
000000-00-0	Woodham Land Co			142,099	135,019	
000000-00-0	Rauenhorst Lawrence P & Marie L			182,078	172,025	
000000-00-0	Franz Ranch, Inc			121,976	114,932	
000000-00-0	Red Mountain Timberlands, LLC			1,265,521	1,183,870	
000000-00-0	Gregory C & Kim Hibner			158,427	142,041	
000000-00-0	Woodham Land Co et al			128,049	117,848	
000000-00-0	Beckstoffer et al			13,135	11,841	
000000-00-0	Campbell/Bascom LLC			3,772,686	3,567,030	
000000-00-0	Beckstoffer Vineyards II			9,975	9,745	
000000-00-0	Greg Hibner			165,986	162,600	
000000-00-0	Lake Dick Land Co. Limited Partnership L			258,340	255,970	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				78,616,477	77,835,299	XXX
000000-00-0	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			102,968,422	102,968,422	07/10/2015
G9523#-AA-6	Weir Group plc Series A-1 Senior Note			1,189,778	1,189,778	01/11/2015
26244J-PH-6	DUKE ENERGY CORP DISCOUNT NOTE			10,052,151	10,052,151	02/17/2015
2574P1-PP-1	DOMINION RESOURCES INC DISCOUNT NOTE			8,317,555	8,317,555	02/23/2015
2574P1-PQ-9	DOMINION RESOURCES INC DISCOUNT NOTE			7,418,186	7,418,186	02/24/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
2925A3-Q2-7	Enbridge Energy Prtnrs L.P. DISCOUNT NOTE			11,109,514	11,109,514	03/02/2015
00856C-Q2-7	AGRIUM INC DISCOUNT NOTE			6,357,968	6,357,968	03/02/2015
3024X3-Q4-9	FMC TECHNOLOGIES INC DISCOUNT NOTE			8,733,609	8,733,609	03/04/2015
34410X-Q4-5	FMC CORP DISCOUNT NOTE			4,366,993	4,366,993	03/04/2015
6362P3-Q4-9	NATIONAL GRID USA DISCOUNT NOTE			11,110,163	11,110,163	03/04/2015
1563WJ-Q4-9	CENTRICA PLC DISCOUNT NOTE			16,535,365	16,535,365	03/04/2015
1563WJ-Q5-6	CENTRICA PLC DISCOUNT NOTE			11,237,491	11,237,491	03/05/2015
3024X3-Q6-4	FMC TECHNOLOGIES INC DISCOUNT NOTE			7,673,749	7,673,749	03/06/2015
34410X-Q6-0	FMC CORP DISCOUNT NOTE			7,570,793	7,570,793	03/06/2015
27886M-Q9-7	ECOLAB INC. DISCOUNT NOTE			11,237,913	11,237,913	03/09/2015
2925A3-Q9-2	Enbridge Energy Prtnrs L.P. DISCOUNT NOTE			13,772,852	13,772,852	03/09/2015
70962W-Q9-2	PENTAIR FINANCE SA DISCOUNT NOTE			17,979,991	17,979,991	03/09/2015
00856C-QD-3	AGRIUM INC DISCOUNT NOTE			11,878,843	11,878,843	03/13/2015
1563WJ-QD-9	CENTRICA PLC DISCOUNT NOTE			8,860,567	8,860,567	03/13/2015
87656K-QD-4	TATE & LYLE INTL FIN PLC DISCOUNT NOTE			8,988,993	8,988,993	03/13/2015
43474M-QH-4	HOLCIM US FINANCE SARL & CIE S DISCOUNT NOTE			5,296,760	5,296,760	03/17/2015
37790B-QJ-3	GLENCORE FUNDING LLC DISCOUNT NOTE			22,470,921	22,470,921	03/18/2015
03739P-QK-5	AON CORP DISCOUNT NOTE			10,592,092	10,592,092	03/19/2015
B8A2BU-XU-6	MORGAN STANLEY & CO LLC TRI PARTY REPO			113,758,861	113,758,861	12/18/2015
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes			3,042,251	3,042,251	03/10/2015
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan			3,942,309	3,942,309	03/10/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				446,464,093	446,464,093	XXX
B8A2B0-13-7	WEINGARTEN RLTY INVS MONEY MARKET			13,496,799	13,496,799	01/05/2015
B8A2C0-9H-7	WEINGARTEN RLTY INVS MONEY MARKET			21,164,376	21,164,376	01/05/2015
B8A2BN-NJ-8	LIBERTY PROPERTY TR MONEY MARKET			24,615,579	24,615,579	01/15/2015
85572B-NG-5	Starwood Hotels DISCOUNT NOTE			11,244,755	11,244,755	01/16/2015
B8A2BX-AY-7	EQUITY RESIDENTIAL PPTYS TR MONEY MARKET			30,721,213	30,721,213	01/20/2015
05634F-NM-7	BACARDI MARTINI BV DISCOUNT NOTE			12,026,679	12,026,679	01/21/2015
02360S-NU-8	AMEREN CORPORATION DISCOUNT NOTE			4,401,676	4,401,676	01/28/2015
1248C3-P2-4	CBS CORP DISCOUNT NOTE			11,114,530	11,114,530	02/02/2015
1248C3-P9-9	CBS CORP DISCOUNT NOTE			10,985,107	10,985,107	02/09/2015
27886M-PA-5	ECOLAB INC. DISCOUNT NOTE			10,985,342	10,985,342	02/10/2015
34410X-PR-5	FMC CORP DISCOUNT NOTE			4,367,242	4,367,242	02/25/2015
00937B-Q2-2	AIRGAS INC DISCOUNT NOTE			11,238,897	11,238,897	03/02/2015
77434M-Q2-4	ROCKWELL COLLINS INC. DISCOUNT NOTE			20,033,663	20,033,663	03/02/2015
1436P1-Q2-4	CARNIVAL CORP DISCOUNT NOTE			8,385,036	8,385,036	03/02/2015
34410X-Q3-7	FMC CORP DISCOUNT NOTE			7,056,897	7,056,897	03/03/2015
84757B-Q3-1	SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE			9,664,960	9,664,960	03/03/2015
70962W-Q3-5	PENTAIR FINANCE SA DISCOUNT NOTE			21,962,576	21,962,576	03/03/2015
00937B-Q5-5	AIRGAS INC DISCOUNT NOTE			8,476,973	8,476,973	03/05/2015
26244J-Q5-1	DUKE ENERGY CORP DISCOUNT NOTE			10,853,120	10,853,120	03/05/2015
1563WJ-Q5-6	CENTRICA PLC DISCOUNT NOTE			11,237,491	11,237,491	03/05/2015
26244J-Q9-3	DUKE ENERGY CORP DISCOUNT NOTE			4,238,274	4,238,274	03/09/2015
3024X3-Q9-8	FMC TECHNOLOGIES INC DISCOUNT NOTE			8,476,075	8,476,075	03/09/2015
03209M-QA-5	AMPHENOL CORP DISCOUNT NOTE			21,189,904	21,189,904	03/10/2015
00856C-QA-9	AGRIUM INC DISCOUNT NOTE			10,594,952	10,594,952	03/10/2015
87656K-QA-0	TATE & LYLE INTL FIN PLC DISCOUNT NOTE			8,475,641	8,475,641	03/10/2015
05333U-QB-9	AUTOZONE INC DISCOUNT NOTE			10,595,420	10,595,420	03/11/2015
69642R-QC-6	PALL CORP. DISCOUNT NOTE			14,414,675	14,414,675	03/12/2015
27886M-QD-8	ECOLAB INC. DISCOUNT NOTE			11,039,498	11,039,498	03/13/2015
13443D-QG-7	CAMPBELL SOUP CO DISCOUNT NOTE			3,602,218	3,602,218	03/16/2015
70962W-QG-6	PENTAIR FINANCE SA DISCOUNT NOTE			4,237,031	4,237,031	03/16/2015
00856C-QH-4	AGRIUM INC DISCOUNT NOTE			8,474,286	8,474,286	03/17/2015
27743K-QJ-2	EASTMAN CHEM CO DISCOUNT NOTE			5,296,015	5,296,015	03/18/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				374,666,901	374,666,901	XXX
000000-00-0	Interest Rate Swap			(9,473)	(9,473)	10/12/2015
000000-00-0	Interest Rate Swap			(8,499)	(8,499)	07/01/2016
000000-00-0	Interest Rate Swap			(9,847)	(9,847)	10/18/2015
000000-00-0	Interest Rate Swap			(26,068)	(26,068)	05/03/2015
000000-00-0	Interest Rate Swap			(54,410)	(54,410)	05/07/2015
000000-00-0	Interest Rate Swap			(23,487)	(23,487)	05/09/2015
000000-00-0	Interest Rate Swap			(20,248)	(20,248)	01/01/2016
000000-00-0	Interest Rate Swap			(55,039)	(55,039)	03/22/2016
000000-00-0	Interest Rate Swap			(23,471)	(23,471)	12/27/2015
000000-00-0	Interest Rate Swap			(9,479)	(9,479)	03/20/2015
000000-00-0	Interest Rate Swap			14,862	14,862	12/17/2016
000000-00-0	Interest Rate Swap			(48,528)	(48,528)	10/11/2015
000000-00-0	Interest Rate Swap			(26,920)	(26,920)	05/25/2015
000000-00-0	Interest Rate Swap			(10,733)	(10,733)	04/10/2015
000000-00-0	Interest Rate Swap			10,755	10,755	05/29/2016
000000-00-0	Interest Rate Swap			(29,056)	(29,056)	03/16/2015
000000-00-0	Interest Rate Swap			(45,515)	(45,515)	05/29/2015
000000-00-0	Interest Rate Swap			(9,749)	(9,749)	04/11/2015
000000-00-0	Interest Rate Swap			(13,297)	(13,297)	09/21/2015
000000-00-0	Interest Rate Swap			(7,165)	(7,165)	03/29/2015
000000-00-0	Interest Rate Swap			(85,176)	(85,176)	11/29/2015
000000-00-0	Interest Rate Swap			(3,679)	(3,679)	06/05/2016
000000-00-0	Interest Rate Swap			(17,163)	(17,163)	05/09/2015
000000-00-0	Interest Rate Swap			(24,444)	(24,444)	10/30/2015
000000-00-0	Interest Rate Swap			(17,081)	(17,081)	03/20/2015
000000-00-0	Interest Rate Swap			(155,566)	(155,566)	02/29/2016
000000-00-0	Interest Rate Swap			(12,110)	(12,110)	07/12/2015
000000-00-0	Interest Rate Swap			(7,937)	(7,937)	08/30/2015
000000-00-0	Interest Rate Swap			(5,551)	(5,551)	01/22/2016
000000-00-0	Interest Rate Swap			(7,419)	(7,419)	01/25/2016
000000-00-0	Interest Rate Swap			(27,025)	(27,025)	07/12/2016
000000-00-0	Interest Rate Swap			(37,514)	(37,514)	07/15/2016
000000-00-0	Interest Rate Swap			(31,346)	(31,346)	07/17/2016
000000-00-0	Interest Rate Swap			(7,424)	(7,424)	08/09/2016
000000-00-0	Interest Rate Swap			(61,206)	(61,206)	03/06/2017
000000-00-0	Interest Rate Swap			(46,229)	(46,229)	09/05/2017
000000-00-0	Interest Rate Swap			1,533	1,533	10/04/2016
000000-00-0	Interest Rate Swap			3,418	3,418	06/24/2016
000000-00-0	Interest Rate Swap			7,351	7,351	10/15/2016
000000-00-0	Interest Rate Swap			2,903	2,903	10/29/2016
000000-00-0	Interest Rate Swap			6,783	6,783	06/04/2017
000000-00-0	Interest Rate Swap			2,033	2,033	06/16/2017
000000-00-0	Interest Rate Swap			(1,306)	(1,306)	07/11/2017
000000-00-0	Interest Rate Swap			950	950	07/14/2017
000000-00-0	Interest Rate Swap			(766)	(766)	08/09/2017
000000-00-0	Interest Rate Swap			3,628	3,628	12/12/2017
000000-00-0	Interest Rate Swap			(934)	(934)	02/12/2015
000000-00-0	Interest Rate Swap			(2,958)	(2,958)	02/23/2015
000000-00-0	Interest Rate Swap			(1,170)	(1,170)	02/27/2015
000000-00-0	Interest Rate Swap			(946)	(946)	03/18/2015
000000-00-0	Interest Rate Swap			(2,307,611)	(2,307,611)	05/01/2015
000000-00-0	Interest Rate Swap			(763,055)	(763,055)	05/29/2015
000000-00-0	Interest Rate Swap			(4,437)	(4,437)	06/13/2015
000000-00-0	Interest Rate Swap			(989)	(989)	06/23/2015
000000-00-0	Interest Rate Swap			(4,096)	(4,096)	07/01/2015
000000-00-0	Interest Rate Swap			(4,491)	(4,491)	07/23/2015
000000-00-0	Interest Rate Swap			(4,391)	(4,391)	09/23/2015
000000-00-0	Interest Rate Swap			2,740	2,740	10/03/2015
000000-00-0	Interest Rate Swap			4,854	4,854	12/13/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			2,488	2,488	12/15/2015
000000-00-0	Interest Rate Swap			94	94	12/23/2015
000000-00-0	Interest Rate Swap			1,866	1,866	01/06/2016
000000-00-0	Interest Rate Swap			27,234	27,234	06/15/2016
000000-00-0	Interest Rate Swap			4,312	4,312	04/20/2017
9299999. Total - Other Assets				(3,977,198)	(3,977,198)	XXX
9999999 - Totals				2,511,619,984	2,508,970,437	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 112,910,001 — Book/Adjusted Carrying Value $ 114,373,591
2. Average balance for the year — Fair Value $ 2,709,981,336 — Book/Adjusted Carrying Value $ 2,668,802,469

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Commonwealth National Bank	Mobile, AL		0.000	360	0	100,000	XXX
Bank of America	Concord, CA		0.000	0	0	16,914,222	XXX
Metropolitan Bank	Oakland, CA		0.000	300	0	100,000	XXX
Wells Fargo Bank NA	San Francisco, CA		0.000	0	0	(6,720,690)	XXX
Industrial Bank NA	Washington, DC		0.000	450	0	100,000	XXX
Citibank	New Castle, DE		0.000	0	0	(383,045,530)	XXX
Wells Fargo Bank NA	Wilmington, DE		0.000	0	0	(2,134,173)	XXX
Citizens Trust Bank	Atlanta, GA		0.000	250	0	100,000	XXX
Carver State Bank	Savannah, GA		1.000	507	0	100,000	XXX
International Bank of Chicago	Chicago, IL		1.000	1,002	0	200,000	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	9,634	XXX
Pacific Global	Chicago, IL		0.000	500	0	100,000	XXX
Seaway National Bank of Chicago	Chicago, IL		0.000	450	0	100,000	XXX
JP Morgan Chase Bank	Louisville, KY		0.000	0	0	0	XXX
Liberty Bank and Trust	New Orleans, LA		0.000	520	0	100,000	XXX
Liberty Bank and Trust	Opelousas, LA		1.000	520	0	100,000	XXX
Bank of America	Boston, MA		0.000	0	0	0	XXX
The Harbor Bank of Maryland	Baltimore, MD		1.000	501	0	100,000	XXX
First Independence Bank of Detroit	Detroit, MI		1.000	559	0	100,000	XXX
Wells Fargo Bank NA	Minneapolis, MN		0.000	0	0	1,991,828	XXX
Central Bank of Kansas City	Gladstone, MO		0.000	300	0	100,000	XXX
State Street	Kansas City, MO		0.000	0	0	0	XXX
UMB - Bank	Kansas City, MO		0.000	0	0	29,472	XXX
Central Bank of Kansas City	St Louis, MO		0.000	250	0	100,000	XXX
Wells Fargo Bank NA	Charlotte, NC		0.000	0	0	(79,340,471)	XXX
Mechanics and Farmers Bank	Durham, NC		0.000	150	0	100,000	XXX
Lumbee Guaranty Bank	Pembroke, NC		0.000	800	0	200,000	XXX
City National Bank of New Jersey	Newark, NJ		0.000	401	0	100,187	XXX
Wells Fargo Bank NA	Newark, NJ		0.000	0	0	(133,299,162)	XXX
Bank of America	New York, NY		0.000	0	0	0	XXX
Citibank	New York, NY		0.000	0	0	4,861,725	XXX
Federal Home Loan Bank of New York	New York, NY		0.000	0	0	207	XXX
JP Morgan Chase Bank	New York, NY		0.000	0	0	21,650,402	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	0	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	7,043,742	XXX
First State Bank of Portor	Locust Grove, OK		0.000	350	0	100,000	XXX
First National Bank & Trust Company	Shawnee, OK		0.000	903	0	200,000	XXX
Bank of Commerce	Stillwell, OK		0.000	800	0	200,000	XXX
PNC Bank- N A	Philadelphia, PA		0.000	0	0	1,660,385	XXX
United Bank of Philadelphia	Philadelphia, PA		0.000	200	0	100,000	XXX
Tri-State Bank of Memphis	Memphis, TN		0.000	150	0	100,000	XXX
Citizens Savings Bank & Trust	Nashville, TN		0.000	350	0	100,000	XXX
International Bank of Commerce	Brownsville, TX		1.000	1,000	0	200,000	XXX
JP Morgan Chase Bank	Dallas, TX		0.000	0	0	0	XXX
State Bank of Texas	Dallas, TX		1.000	600	0	100,000	XXX
US Bank NA	Milwaukee, WI		0.000	0	0	44,503	XXX
Metrobank	Houston, TX		1.000	550	0	0	XXX
Unity National Bank	Houston, TX		0.000	320	0	100,000	XXX
Commerce Bank NA	Laredo, TX		1.000	1,000	0	200,000	XXX
International Bank of Commerce	Laredo, TX		1.000	1,000	0	200,000	XXX
North Milwaukee State Bank	Milwaukee, WI		0.000	450	0	100,000	XXX
Bank of Montreal	Toronto-Ont, CAN		0.000	0	0	872,757	XXX
RBC Dexia Investor Services Trust	Toronto-Ont, CAN		0.000	0	0	17,133	XXX
Citibank	Beijing, CN		0.000	0	0	5,648	XXX
JP Morgan Chase Bank	London, ENG		0.000	(701)	333	11,442,372	XXX
Citibank	Kuala Lumpur, MY		0.000	0	0	31,470	XXX
Citibank	Kuala Lumpur, MY		0.000	0	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	14,792	333	(534,364,337)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	14,792	333	(534,364,337)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	14,792	333	(534,364,337)	XXX

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

1. January	(387,571,285)	4. April	(566,613,572)	7. July	(512,167,791)	10. October	(494,277,296)
2. February	(367,342,777)	5. May	(481,731,172)	8. August	(504,407,685)	11. November	(489,062,860)
3. March	(419,980,810)	6. June	(418,395,700)	9. September	(443,224,373)	12. December	(534,364,337)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
Bonds - All Other Governments - Issuer Obligations							
REPUBLIC OF URUGUAY NOTES		12/23/2014	7.500	03/15/2015	504,868	11,042	(10,965)
CANADIAN GOVT DISCOUNT NOTE		12/31/2014	0.832	01/29/2015	306,296	0	38
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					811,164	11,042	(10,927)
1099999. Total - All Other Government Bonds					811,164	11,042	(10,927)
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AGRIUM INC DISCOUNT NOTE		12/10/2014	0.480	03/10/2015	49,954,667	0	14,667
AGRIUM INC DISCOUNT NOTE		12/17/2014	0.530	03/17/2015	39,955,833	0	8,833
AIRGAS INC DISCOUNT NOTE		12/05/2014	0.450	03/02/2015	49,962,500	0	16,876
AIRGAS INC DISCOUNT NOTE		12/05/2014	0.450	03/05/2015	39,968,500	0	13,500
AMEREN CORPORATION DISCOUNT NOTE		12/24/2014	0.550	01/28/2015	19,541,936	0	2,389
AMPHENOL CORP DISCOUNT NOTE		12/10/2014	0.480	03/10/2015	99,909,333	0	29,333
AUTOZONE INC DISCOUNT NOTE		12/15/2014	0.450	03/11/2015	49,956,875	0	10,625
BACARDI MARTINI BV DISCOUNT NOTE		12/29/2014	0.700	01/21/2015	33,188,922	0	3,342
BACARDI MARTINI BV DISCOUNT NOTE		12/24/2014	0.650	01/21/2015	19,492,958	0	2,817
CAMPBELL SOUP CO DISCOUNT NOTE		12/16/2014	0.450	03/16/2015	16,984,275	0	3,400
CARNIVAL CORP DISCOUNT NOTE		12/29/2014	0.670	03/02/2015	35,260,582	0	1,971
CBS CORP DISCOUNT NOTE		12/02/2014	0.430	02/02/2015	49,980,889	0	17,320
CBS CORP DISCOUNT NOTE		12/02/2014	0.430	02/09/2015	49,976,709	0	17,320
CENTRICA PLC DISCOUNT NOTE		12/05/2014	0.500	03/05/2015	49,956,250	0	18,750
Consolidated Smart Systems, LL Term A1		11/01/2014	2.135	01/01/2015	422,755	0	0
DUKE ENERGY CORP DISCOUNT NOTE		12/05/2014	0.450	03/05/2015	49,960,625	0	15,000
DUKE ENERGY CORP DISCOUNT NOTE		12/09/2014	0.450	03/09/2015	19,983,250	0	5,750
EASTMAN CHEM CO DISCOUNT NOTE		12/18/2014	0.560	03/18/2015	24,970,444	0	5,444
ECOLAB INC. DISCOUNT NOTE		12/03/2014	0.400	02/10/2015	49,977,780	0	16,111
ECOLAB INC. DISCOUNT NOTE		12/17/2014	0.480	03/13/2015	52,050,679	0	10,420
EQUITY RESIDENTIAL PPTYS TR MONEY MARKET		12/22/2014	0.420	01/20/2015	140,000,000	16,364	0
FMC CORP DISCOUNT NOTE		12/02/2014	0.470	02/25/2015	4,996,410	0	1,958
FMC CORP DISCOUNT NOTE		12/02/2014	0.470	02/25/2015	14,989,229	0	5,875
FMC CORP DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	33,272,916	0	12,876
FMC TECHNOLOGIES INC DISCOUNT NOTE		12/10/2014	0.480	03/09/2015	39,964,267	0	11,733
LIBERTY PROPERTY TR MONEY MARKET		12/15/2014	0.420	01/15/2015	50,000,000	9,917	0
LIBERTY PROPERTY TR MONEY MARKET		12/15/2014	0.420	01/15/2015	60,000,000	11,900	0
PALL CORP. DISCOUNT NOTE		12/16/2014	0.500	03/12/2015	24,975,694	0	5,556
PALL CORP. DISCOUNT NOTE		12/16/2014	0.500	03/12/2015	39,961,111	0	8,889
PENTAIR FINANCE SA DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	29,975,600	0	11,600
PENTAIR FINANCE SA DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	69,943,067	0	27,067
PENTAIR FINANCE SA DISCOUNT NOTE		12/17/2014	0.550	03/16/2015	19,977,389	0	4,583
ROCKWELL COLLINS INC. DISCOUNT NOTE		12/12/2014	0.450	03/02/2015	24,981,250	0	6,250
ROCKWELL COLLINS INC. DISCOUNT NOTE		12/12/2014	0.450	03/02/2015	66,448,127	0	16,625
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE		12/05/2014	0.470	03/03/2015	4,996,018	0	1,567
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE		12/05/2014	0.470	03/03/2015	39,968,144	0	12,533
Starwood Hotels DISCOUNT NOTE		12/24/2014	0.550	01/16/2015	24,994,271	0	3,056
Starwood Hotels DISCOUNT NOTE		12/24/2014	0.550	01/16/2015	24,994,271	0	3,056
TATE & LYLE INTL FIN PLC DISCOUNT NOTE		12/10/2014	0.500	03/10/2015	39,962,222	0	12,222
WEINGARTEN RLTY INVS MONEY MARKET		12/01/2014	0.420	01/05/2015	30,000,000	10,850	0
WEINGARTEN RLTY INVS MONEY MARKET		12/24/2014	0.550	01/05/2015	89,000,000	2,719	0
WEINGARTEN RLTY INVS MONEY MARKET		12/01/2014	0.420	01/05/2015	30,000,000	10,850	0
STIFs - GA - EUROCORP JPM PRIME MMF AGENCY SHARES		12/30/2014	0.130	01/01/2015	5,018,403	554	4
STIFs - Subsidiary Accounts SSALM		12/22/2014	0.130	01/01/2015	64,971,308	6,492	4,576
STIFs - Subsidiary Accounts SSLM ALM		12/29/2014	0.130	01/01/2015	18,595,388	2,053	1,363
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,793,440,847	71,700	365,257
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,793,440,847	71,700	365,257
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					1,794,252,011	82,742	354,330
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					1,794,252,011	82,742	354,330
Sweep Accounts							
STATE STREET SWEEP – SSIXX CE		12/31/2014	0.000	01/01/2015	1,458,078	98	433
8499999. Subtotal - Sweep Accounts					1,458,078	98	433
8699999 - Total Cash Equivalents					1,795,710,089	82,839	354,764

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	162,656	194,801
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	51,701	54,160
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A.140	0	0	433,748	519,468
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,791,891	2,637,845	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	208,566	251,104
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	506,905	632,675
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code 26 L.P.R.A. Sec. 313	0	0	603,072	614,538
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	568,709	595,755
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	31,020	32,496
59. Subtotal	XXX	XXX	1,791,891	2,637,845	2,566,377	2,894,997
DETAILS OF WRITE-INS						
5801. Korea	B	RSD for a license as a foreign insurance underwriter in the Republic.	0	0	31,020	32,496
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	31,020	32,496

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer’s Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912803-AC-7	United States Treasury STRIP	@RA			1	16,002,420	99.8800	36,707,371	36,750,000	35,446,957	0	1,997,970	0	0	0.000	5.887	N/A	0	0	04/10/2001	08/15/2015
912803-AN-3	United States Treasury STRIP	@RA			1	13,917,291	95.9200	47,961,499	50,000,000	40,110,962	0	2,536,875	0	0	0.000	6.642	N/A	0	0	06/15/1999	05/15/2018
912803-AP-8	United States Treasury STRIP	@RA			1	35,165,233	94.8200	100,321,675	105,800,000	83,134,157	0	5,016,029	0	0	0.000	6.322	N/A	0	0	06/29/2001	11/15/2018
912803-AT-0	United States Treasury STRIP	@RA			1	48,453,832	91.0900	139,719,879	153,390,000	110,593,575	0	6,533,175	0	0	0.000	6.183	N/A	0	0	06/29/2001	05/15/2020
912803-AX-1	United States Treasury STRIP	@			1	13,549,118	87.9400	14,348,227	16,315,000	13,921,168	0	329,599	0	0	0.000	2.410	N/A	0	0	11/13/2013	08/15/2021
912803-AY-9	United States Treasury STRIP	@RA			1	88,804,180	87.0800	168,931,320	194,000,000	139,217,166	0	6,396,146	0	0	0.000	4.784	N/A	0	0	07/09/2013	11/15/2021
912803-BL-6	United States Treasury STRIP	@RA			1	59,010,120	74.1400	207,740,277	280,200,000	132,397,500	0	7,634,752	0	0	0.000	6.029	N/A	0	0	05/22/2001	08/15/2027
912803-BM-4	United States Treasury STRIP	@			1	16,538,504	73.5900	45,331,438	61,600,000	29,934,705	0	1,632,022	0	0	0.000	5.686	N/A	0	0	06/30/2004	11/15/2027
912803-DG-5	United States Treasury STRIP	@RA			1	62,733,830	51.3200	111,456,178	217,200,000	73,241,818	0	3,191,275	0	0	0.000	4.505	N/A	0	0	08/11/2011	05/15/2039
912803-DH-3	United States Treasury STRIP	@M			1	9,939,240	50.9300	18,334,080	36,000,000	11,711,276	0	522,129	0	0	0.000	4.613	N/A	0	0	05/25/2011	08/15/2039
912803-DJ-9	United States Treasury STRIP	@RA			1	10,228,186	50.4800	14,286,690	28,300,000	10,684,257	0	410,348	0	0	0.000	3.955	N/A	0	0	11/19/2013	11/15/2039
912803-DK-6	United States Treasury STRIP	@RA			1	14,356,080	50.0400	31,528,346	63,000,000	18,163,738	0	877,249	0	0	0.000	5.012	N/A	0	0	04/06/2010	02/15/2040
912803-DT-7	United States Treasury STRIP	@RA			1	15,911,251	48.2800	23,605,559	48,890,000	16,655,746	0	660,250	0	0	0.000	4.086	N/A	0	0	11/13/2013	08/15/2041
912803-EA-7	United States Treasury STRIP	@RA			1	35,982,241	45.0400	53,351,065	118,450,000	38,017,819	0	1,505,550	0	0	0.000	4.082	N/A	0	0	09/05/2013	02/15/2043
912803-ED-1	United States Treasury STRIP	@RA			1	170,846,668	44.5000	255,178,819	573,500,000	178,888,848	0	7,134,916	0	0	0.000	4.112	N/A	0	0	11/14/2013	08/15/2043
912803-EE-9	United States Treasury STRIP	@RA			1	79,261,694	44.1700	115,818,710	262,235,000	82,471,400	0	3,086,666	0	0	0.000	4.045	N/A	0	0	02/19/2014	11/15/2043
912803-EF-6	United States Treasury STRIP	@RA			1	213,826,041	43.6000	284,791,918	653,170,000	219,945,619	0	6,119,579	0	0	0.000	3.772	N/A	0	0	04/16/2014	02/15/2044
912803-EH-2	United States Treasury STRIP	@RA			1	89,925,967	43.2600	110,780,921	256,100,000	91,883,492	0	1,957,525	0	0	0.000	3.520	N/A	0	0	05/28/2014	05/15/2044
912810-DT-2	UNITED STATES TREASURY BOND	SD			1	1,338,122	108.3200	1,039,862	960,000	992,655	0	(35,719)	0	0	9.875	5.794	MN	12,308	94,800	07/06/2001	11/15/2015
912810-EB-0	UNITED STATES TREASURY BOND	M			1	8,691,241	128.9000	8,788,607	6,818,000	7,399,925	0	(128,675)	0	0	9.000	6.468	MN	79,669	613,620	02/18/2000	11/15/2018
912810-EC-8	UNITED STATES TREASURY BOND	SD			1	1,823,723	129.8700	1,883,072	1,450,000	1,572,338	0	(25,160)	0	0	8.875	6.505	FA	48,608	128,688	11/23/1999	02/15/2019
912810-ED-6	UNITED STATES TREASURY BOND	RA			1	20,712,563	129.3500	22,248,545	17,200,000	18,432,168	0	(223,482)	0	0	8.125	6.311	FA	527,860	1,397,500	08/27/1999	08/15/2019
912810-EG-9	UNITED STATES TREASURY BOND	RA			1	87,764,765	137.4800	92,413,991	67,218,000	77,325,801	0	(1,520,462)	0	0	8.750	5.565	FA	2,221,573	5,881,575	10/16/2008	08/15/2020
912810-EL-8	UNITED STATES TREASURY BOND	RA			1	45,649,714	139.1200	50,290,797	36,150,000	40,613,305	0	(516,107)	0	0	8.000	5.794	MN	375,481	2,892,000	05/07/2001	11/15/2021
912810-EM-6	UNITED STATES TREASURY BOND	RA			1	9,802,344	137.5600	13,755,499	10,000,000	9,904,142	0	8,958	0	0	7.250	7.415	FA	273,845	725,000	09/01/1992	08/15/2022
912810-EP-9	UNITED STATES TREASURY BOND				1	2,570,985	138.2000	3,109,545	2,250,000	2,415,968	0	(15,504)	0	0	7.125	5.964	FA	60,553	160,313	08/18/2000	02/15/2023
912810-ES-3	UNITED STATES TREASURY BOND	M			1	11,647,125	147.8000	17,587,843	11,900,000	11,750,928	0	9,695	0	0	7.500	7.681	MN	115,877	892,500	03/07/1995	11/15/2024
912810-ET-1	UNITED STATES TREASURY BOND	SD			1	439,739	149.8200	524,356	350,000	403,503	0	(3,836)	0	0	7.625	5.623	FA	10,080	26,688	02/28/2002	02/15/2025
912810-EY-0	UNITED STATES TREASURY BOND				1	2,013,961	143.9900	2,339,870	1,625,000	1,955,890	0	(23,699)	0	0	6.500	4.165	MN	13,714	105,625	03/19/2012	11/15/2026
912810-EZ-7	UNITED STATES TREASURY BOND	LS			1	9,901,901	145.9900	11,533,053	7,900,000	9,461,257	0	(95,124)	0	0	6.625	4.506	FA	197,688	523,375	11/10/2009	02/15/2027
912810-FA-1	UNITED STATES TREASURY BOND	LS			1	4,518,417	144.5600	6,382,412	4,415,000	4,481,387	0	(3,409)	0	0	6.375	6.200	FA	106,311	281,456	08/18/2000	08/15/2027
912810-FE-3	UNITED STATES TREASURY BOND	RA			1	18,258,543	136.6400	22,271,830	16,300,000	17,894,592	0	(83,132)	0	0	5.500	4.565	FA	338,624	896,500	01/09/2009	08/15/2028
912810-FJ-2	UNITED STATES TREASURY BOND	M			1	37,717,463	146.3200	42,783,970	29,240,000	36,963,934	0	(395,655)	0	0	6.125	3.753	FA	676,473	1,790,950	11/14/2013	08/15/2029
912810-FM-5	UNITED STATES TREASURY BOND				1	1,332,156	149.5100	1,756,766	1,175,000	1,296,076	0	(5,019)	0	0	6.250	5.263	MN	9,535	73,438	04/19/2006	05/15/2030
912810-FP-8	UNITED STATES TREASURY BOND	LS			1	26,413,483	139.5100	33,747,951	24,190,000	26,082,381	0	(78,290)	0	0	5.375	4.698	FA	491,113	1,300,213	01/28/2009	02/15/2031
912810-FT-0	UNITED STATES TREASURY TREASURY	RA			1	27,472,703	133.5300	41,494,760	31,075,000	27,972,255	0	78,348	0	0	4.500	5.290	FA	528,191	1,398,375	07/09/2007	02/15/2036
912810-PT-9	UNITED STATES TREASURY TREASURY				1	2,313,800	138.0900	3,472,963	2,515,000	2,340,029	0	4,092	0	0	4.750	5.287	FA	45,123	119,463	06/12/2007	02/15/2037
912810-PU-6	UNITED STATES TREASURY TREASURY	RA			1	6,413,694	142.7800	8,788,417	6,155,000	6,381,182	0	(5,618)	0	0	5.000	4.731	MN	39,956	307,750	06/25/2008	05/15/2037
912810-QA-9	UNITED STATES TREASURY TREASURY	RA			1	19,704,300	114.8500	23,378,043	20,355,000	19,722,779	0	16,214	0	0	3.500	3.695	FA	269,095	706,300	07/18/2014	02/15/2039
912810-QE-1	UNITED STATES TREASURY TREASURY	LS			1	5,738,281	135.9400	6,796,875	5,000,000	5,674,003	0	(15,846)	0	0	4.625	3.788	FA	87,347	231,250	09/09/2010	02/15/2040
912810-QS-0	UNITED STATES TREASURY TREASURY				1	1,098,711	120.6000	1,326,655	1,100,000	1,098,753	0	26	0	0	3.750	3.757	FA	15,581	41,250	11/14/2013	08/15/2041
912810-QX-9	UNITED STATES TREASURY TREASURY				1	985,326	99.9700	1,144,643	1,145,000	990,200	0	3,273	0	0	2.750	3.519	FA	11,893	31,488	06/28/2013	08/15/2042
912810-QZ-4	UNITED STATES TREASURY TREASURY	RA			1	15,133,102	107.4400	17,029,398	15,850,000	15,154,957	0	14,509	0	0	3.125	3.366	FA	187,088	495,313	07/31/2013	02/15/2043
912810-RB-6	UNITED STATES TREASURY TREASURY				1	6,973,792	102.2800	7,420,501	7,255,000	6,974,618	0	826	0	0	2.875	3.080	MN	27,081	104,291	11/07/2014	05/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY	RA			1	111,648,061	120.2800	132,677,559	110,310,000	111,625,890	0	(22,171)	0	0	3.750	3.682	MN	537,076	4,136,625	04/01/2014	11/15/2043
912810-RE-0	UNITED STATES TREASURY TREASURY	RA			1	65,775,857	117.6800	73,079,094	62,100,000	65,734,170	0	(41,687)	0	0	3.625	3.310	FA	850,289	1,125,563	08/08/2014	02/15/2044
912810-RG-5	UNITED STATES TREASURY TREASURY	RA			1	297,751,153	112.5800	329,836,946	292,985,000	297,751,376	0	223	0	0	3.375	3.286	MN	1,283,833	3,173,091	11/21/2014	05/15/2044
912810-RH-3	UNITED STATES TREASURY TREASURY	RA			1	195,334,300	107.6600	195,912,753	181,980,000	195,327,595	0	(6,705)	0	0	3.125	2.761	FA	2,148,032	0	12/22/2014	08/15/2044
912828-A3-4	UNITED STATES TREASURY TREASURY				1	1,383,320	99.3000	1,390,157	1,400,000	1,384,986	0	1,666	(62,743)	0	1.250	1.533	MN	1,538	8,750	07/18/2014	11/30/2018
912828-C5-7	UNITED STATES TREASURY TREASURY				1	27,884,180	102.0900	27,922,654	27,350,000	27,876,718	0	(7,462)	0	0	2.250	1.921	MS	157,225	0	11/25/2014	03/31/2021
912828-C7-3	UNITED STATES TREASURY TREASURY				1	42,863,338	100.1300	42,937,032	42,880,000	42,867,070	0	3,732	0	0	0.875	0.888	AO	80,400	187,600	04/21/2014	04/15/2017
912828-D5-6	UNITED STATES TREASURY TREASURY				1	185,694	101.8500	188,425	185,000	185,685	0	(9)	0	0	2.375	2.332	FA	1,660	0	11/04/2014	08/15/2024
912828-EE-6	UNITED STATES TREASURY NOTE				1	219,656	102.5100	230,645	225,000	224,577	0	641	0	0	4.250	4.553	FA	3,612	9,563	10/31/2005	08/15/2015
912828-F6-2	UNITED STATES TREASURY TREASURY	RA			1	35,443,449	99.3900	35,482,444	35,700,000	35,445,969	0	3,614	73,276	0	1.500	1.609	AO	91,715	0	11/25/2014	10/31/2019
912828-G3-8	UNITED STATES TREASURY TREASURY	RA			1	96,932,779	100.6700	97,868,188	97,215,000	96,934,954	0	2,175	0	0	2.250	2.283	MN	283,991	0	12/18/2014	11/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
912828-G6-1	UNITED STATES TREASURY TREASURY				1	4,732,846	99.3700	4,744,784	4,775,000	4,732,890	0	205	12,044	0	1.500	1.634	MN	6,297	0	12/19/2014	11/30/2019
912828-G7-9	UNITED STATES TREASURY TREASURY	RA			1	26,070,062	99.7700	26,098,681	26,160,000	26,070,223	0	247	81,849	0	1.000	1.011	JD	12,218	0	12/10/2014	12/15/2017
912828-GS-3	UNITED STATES TREASURY TREASURY				1	4,059,364	108.5700	4,635,939	4,270,000	4,209,097	0	23,483	0	0	4.500	5.144	MN	24,948	192,150	07/27/2007	05/15/2017
912828-HH-6	UNITED STATES TREASURY TREASURY				1	66,016	109.0000	70,850	65,000	65,335	0	(109)	0	0	4.250	4.057	MN	359	2,763	12/12/2007	11/15/2017
912828-HR-4	UNITED STATES TREASURY TREASURY				1	324,122	107.1600	353,642	330,000	327,911	0	617	0	0	3.500	3.716	FA	4,363	11,550	02/28/2008	02/15/2018
912828-JH-4	UNITED STATES TREASURY TREASURY	RA			1	32,596,607	109.6600	35,089,919	32,000,000	32,243,486	0	(62,073)	0	0	4.000	3.772	FA	483,478	1,280,000	11/04/2008	08/15/2018
912828-LJ-7	UNITED STATES TREASURY TREASURY	RA			1	26,789,355	109.0700	28,629,823	26,250,000	26,525,234	0	(54,288)	0	0	3.625	3.377	FA	359,422	951,563	10/09/2009	08/15/2019
912828-NR-7	UNITED STATES TREASURY TREASURY				1	21,147,575	103.6300	21,027,095	20,290,000	21,043,926	0	(103,649)	0	0	2.375	0.915	JJ	201,659	0	09/15/2014	07/31/2017
912828-RF-9	UNITED STATES TREASURY TREASURY				1	259,941	100.7200	256,823	255,000	257,489	0	(1,491)	0	0	1.000	0.410	FA	866	2,550	05/10/2013	08/31/2016
912828-RJ-1	UNITED STATES TREASURY TREASURY				1	3,812,463	100.7200	3,766,891	3,740,000	3,777,408	0	(21,322)	0	0	1.000	0.424	MS	9,555	37,400	05/10/2013	09/30/2016
912828-SM-3	UNITED STATES TREASURY TREASURY				1	98,331,657	100.4200	98,544,010	98,130,000	98,281,379	0	(50,278)	0	0	1.000	0.930	MS	250,717	490,650	04/02/2014	03/31/2017
912828-TM-2	UNITED STATES TREASURY TREASURY				1	31,508,617	99.0500	31,383,010	31,685,000	31,513,510	0	4,894	0	0	0.625	0.831	FA	67,287	0	12/02/2014	08/31/2017
912828-TR-1	UNITED STATES TREASURY TREASURY				1	62,435,004	97.2500	62,531,750	64,300,000	62,493,441	0	58,438	0	0	1.000	1.617	MS	164,283	0	11/05/2014	09/30/2019
912828-VB-3	UNITED STATES TREASURY TREASURY				1	45,524,666	97.3700	46,006,002	47,250,000	45,554,107	0	29,441	0	0	1.750	2.222	MN	107,357	413,438	11/05/2014	05/15/2023
912828-VR-8	UNITED STATES TREASURY TREASURY				1	35,185,557	100.1600	35,107,517	35,050,000	35,176,867	0	(8,690)	0	0	0.625	0.401	FA	82,744	0	12/02/2014	08/15/2016
912828-VS-6	UNITED STATES TREASURY TREASURY				1	20,337,371	103.1400	20,577,425	19,950,000	20,332,112	0	(5,259)	0	0	2.500	2.254	FA	188,387	0	11/13/2014	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY	RA			1	23,508,092	105.2100	25,281,242	24,030,000	23,554,209	0	46,117	(65,929)	0	2.750	2.747	MN	85,798	660,825	11/25/2013	11/15/2023
912828-WH-9	UNITED STATES TREASURY TREASURY				1	60,218,806	100.0200	60,088,823	60,075,000	60,189,529	0	(29,277)	0	0	0.875	0.794	MN	68,248	262,828	07/02/2014	05/15/2017
912828-WP-1	UNITED STATES TREASURY TREASURY				1	111,006,596	99.9200	110,998,350	111,085,000	111,020,330	0	13,734	0	0	0.875	0.899	JD	45,395	485,997	07/31/2014	06/15/2017
912828-WT-3	UNITED STATES TREASURY TREASURY	RA			1	34,557,485	99.8800	34,599,402	34,640,000	34,569,687	0	12,202	0	0	0.875	0.956	JJ	140,019	0	07/23/2014	07/15/2017
912828-WW-6	UNITED STATES TREASURY TREASURY				1	101,690,225	100.1600	101,558,387	101,400,000	101,684,508	0	(5,717)	0	0	1.625	1.561	JJ	689,548	0	11/24/2014	07/31/2019
912810-RC-4	UNITED STATES TREASURY TREASURY				1	0	0.0000	0	0	0	0	0	(2,373,504)	0	0.000	0.000	N/A	0	0	12/09/2013	08/15/2043
912833-4S-6	UNITED STATES TREASURY STRIP	@RA			1	25,633,270	64.1800	39,472,607	61,500,000	30,800,074	0	1,251,871	0	0	0.000	4.194	N/A	0	0	09/10/2010	08/15/2031
912833-4T-4	UNITED STATES TREASURY STRIP	@RA			1	10,315,962	63.3900	17,114,490	27,000,000	13,073,378	0	541,207	0	0	0.000	4.274	N/A	0	0	11/10/2009	02/15/2032
912833-4V-9	UNITED STATES TREASURY STRIP	@RA			1	24,703,296	61.2200	35,630,156	58,200,000	27,860,040	0	1,106,675	0	0	0.000	4.096	N/A	0	0	11/13/2013	02/15/2033
912833-4W-7	UNITED STATES TREASURY STRIP	@RA			1	143,530,592	60.4200	218,759,073	362,070,000	166,101,458	0	6,796,301	0	0	0.000	4.222	N/A	0	0	11/18/2013	08/15/2033
912833-4X-5	UNITED STATES TREASURY STRIP	@RA			1	56,841,380	59.7800	99,835,948	167,000,000	71,602,151	0	3,094,865	0	0	0.000	4.468	N/A	0	0	01/15/2010	02/15/2034
912833-4Y-3	UNITED STATES TREASURY STRIP	@RA			1	44,336,819	58.9500	74,353,377	126,121,000	54,614,837	0	2,278,458	0	0	0.000	4.307	N/A	0	0	09/13/2010	08/15/2034
912833-4Z-0	UNITED STATES TREASURY STRIP	@RA			1	49,263,074	58.1100	75,920,716	130,650,000	57,538,424	0	2,296,513	0	0	0.000	4.115	N/A	0	0	11/18/2013	02/15/2035
912833-5A-4	UNITED STATES TREASURY STRIP	@RA			1	42,055,250	57.3200	71,073,081	124,000,000	52,527,690	0	2,141,582	0	0	0.000	4.206	N/A	0	0	12/10/2009	08/15/2035
912833-5B-2	UNITED STATES TREASURY STRIP	@M			1	42,835,174	56.6200	70,041,420	123,700,000	49,445,605	0	2,091,944	0	0	0.000	4.371	N/A	0	0	11/15/2013	02/15/2036
912833-7E-4	UNITED STATES TREASURY STRIP	@RA			1	26,231,951	55.9000	39,744,190	71,100,000	29,451,577	0	1,174,526	0	0	0.000	4.112	N/A	0	0	11/18/2013	08/15/2036
912833-7F-1	UNITED STATES TREASURY STRIP	@RA			1	24,950,080	55.1400	45,494,625	82,500,000	30,872,985	0	1,339,079	0	0	0.000	4.484	N/A	0	0	11/15/2010	02/15/2037
912833-7N-4	UNITED STATES TREASURY STRIP	@RA			1	12,438,690	65.6900	21,679,251	33,000,000	15,798,799	0	716,415	0	0	0.000	4.695	N/A	0	0	11/05/2009	11/15/2030
912833-7P-9	UNITED STATES TREASURY STRIP	@RA			1	6,595,660	64.8800	12,326,440	19,000,000	8,438,253	0	408,132	0	0	0.000	5.020	N/A	0	0	01/11/2010	05/15/2031
912833-7S-3	UNITED STATES TREASURY STRIP	@RA			1	9,882,750	61.7600	15,439,825	25,000,000	12,438,604	0	476,473	0	0	0.000	3.944	N/A	0	0	02/10/2009	11/15/2032
912833-7T-1	UNITED STATES TREASURY STRIP	@RA			1	35,348,734	60.8600	48,688,240	80,000,000	39,078,978	0	1,081,432	0	0	0.000	3.898	N/A	0	0	06/30/2014	05/15/2033
912833-7U-8	UNITED STATES TREASURY STRIP	@RA			1	10,285,503	59.9900	18,896,000	31,500,000	13,115,511	0	594,327	0	0	0.000	4.692	N/A	0	0	12/29/2009	11/15/2033
912833-7V-6	UNITED STATES TREASURY STRIP	@RA			1	55,828,681	59.3700	90,822,360	152,982,000	68,794,615	0	2,779,650	0	0	0.000	4.167	N/A	0	0	09/20/2010	05/15/2034
912833-7W-4	UNITED STATES TREASURY STRIP	@RA			1	63,798,216	58.2800	113,459,315	194,675,000	80,393,496	0	3,491,884	0	0	0.000	4.491	N/A	0	0	02/05/2010	11/15/2034
912833-KE-9	UNITED STATES TREASURY STRIP	@			1	7,307,108	99.9500	19,239,605	19,250,000	18,796,611	0	1,159,622	0	0	0.000	6.480	N/A	0	0	03/06/2000	05/15/2015
912833-KF-6	UNITED STATES TREASURY STRIP	@RA			1	7,729,995	99.7600	19,452,616	19,500,000	18,488,559	0	1,095,226	0	0	0.000	6.201	N/A	0	0	09/19/2000	11/15/2015
912833-KG-4	UNITED STATES TREASURY STRIP	@RA			1	16,677,345	99.5800	48,692,174	48,900,000	45,452,270	0	2,866,885	0	0	0.000	6.622	N/A	0	0	08/10/1999	02/15/2016
912833-KH-2	UNITED STATES TREASURY STRIP	@M			1	16,117,280	99.4000	49,204,485	49,500,000	45,042,858	0	2,993,196	0	0	0.000	6.996	N/A	0	0	01/20/2000	05/15/2016
912833-KJ-8	UNITED STATES TREASURY STRIP	@			1	24,761	99.1100	68,385	69,000	62,349	0	3,776	0	0	0.000	6.346	N/A	0	0	03/17/2000	08/15/2016
912833-KL-3	UNITED STATES TREASURY STRIP	@RA			1	14,821,945	98.3800	50,291,344	51,120,000	44,564,485	0	2,790,452	0	0	0.000	6.572	N/A	0	0	05/25/1999	02/15/2017
912833-KN-9	UNITED STATES TREASURY STRIP	@RA			1	9,908,476	97.4700	27,681,480	28,400,000	24,211,644	0	1,429,291	0	0	0.000	6.178	N/A	0	0	04/24/2000	08/15/2017
912833-KP-4	UNITED STATES TREASURY STRIP	@RA			1	4,586,036	96.9200	13,787,839	14,226,000	11,810,336	0	740,949	0	0	0.000	6.585	N/A	0	0	05/24/2000	11/15/2017
912833-KQ-2	UNITED STATES TREASURY STRIP	@RA			1	14,966,090	96.2700	42,214,746	43,850,000	36,257,734	0	2,141,942	0	0	0.000	6.183	N/A	0	0	05/10/2001	02/15/2018
912833-KR-0	UNITED STATES TREASURY STRIP	@RA			1	33,854,286	95.7500	102,070,565	106,600,000	86,332,897	0	5,232,706	0	0	0.000	6.352	N/A	0	0	03/23/2000	05/15/2018
912833-KV-1	UNITED STATES TREASURY STRIP	@			1	1,381,425	93.1000	1,396,425	1,500,000	1,393,383	0	11,958	0	0	0.000	1.693	N/A	0	0	06/26/2014	05/15/2019
912833-KZ-2	UNITED STATES TREASURY STRIP	@RA			1	5,399,072	90.7700	10,165,792	11,200,000	8,480,186	0	427,941	0	0	0.000	5.246	N/A	0	0	04/11/2006	05/15/2020
912833-LD-0	UNITED STATES TREASURY STRIP	@			1	5,351,300	88.0700	11,009,000	12,500,000	9,003,390	0	451,863	0	0	0.000	5.216	N/A	0	0	12/02/2004	05/15/2021
912833-LE-8	UNITED STATES TREASURY STRIP	@RA			1	61,128,898	87.4500	99,601,019	113,890,000	84,379,471	0	3,734,388	0	0	0.000	4.579	N/A	0	0	05/20/2010	08/15/2021
912833-LG-3	UNITED STATES TREASURY STRIP	@RA			1	177,472,894	86.1200	217,537,604	252,600,000	199,020,583	0	5,981,428	0	0	0.000	3.363	N/A	0	0	06/05/2014	02/15/2022
912833-LH-1	UNITED STATES TREASURY STRIP	@RA			1	19,408,200	85.5200	35,228,522	41,195,000	28,812,181	0	1,363,918	0	0	0.000	4.909	N/A	0	0	11/07/2006	05/15/2022
912833-LK-4	UNITED STATES TREASURY STRIP	@RA			1	232,250,963	84.5800	317,054,538	374,862,000	275,366,865	0	10,553,471	0	0	0.000	3.948	N/A	0	0	08/09/2011	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912833-LM-0	UNITED STATES TREASURY STRIP	@RA			1	53,550,187	82.6500	74,959,926	90,700,000	66,565,857	0	2,346,045	0	0	0.000	3.620	N/A	0	0	12/05/2008	08/15/2023
912833-LP-3	UNITED STATES TREASURY STRIP	@RA			1	23,325,838	82.0500	60,521,557	73,760,000	44,724,859	0	2,451,746	0	0	0.000	5.718	N/A	0	0	06/10/2004	11/15/2023
912833-LQ-1	UNITED STATES TREASURY STRIP	@RA			1	82,723,348	81.2300	137,517,311	169,300,000	110,979,178	0	4,991,633	0	0	0.000	4.660	N/A	0	0	12/14/2010	02/15/2024
912833-LR-9	UNITED STATES TREASURY STRIP	@RA			1	100,788,739	80.5600	166,913,068	207,200,000	136,869,225	0	5,319,131	0	0	0.000	4.414	N/A	0	0	06/26/2014	05/15/2024
912833-LS-7	UNITED STATES TREASURY STRIP	@RA			1	10,372,972	79.9400	19,213,609	24,036,000	15,224,866	0	705,621	0	0	0.000	4.802	N/A	0	0	11/29/2006	08/15/2024
912833-LT-5	UNITED STATES TREASURY STRIP	@RA			1	33,151,114	79.4900	45,942,908	57,800,000	40,972,670	0	1,403,431	0	0	0.000	3.516	N/A	0	0	12/02/2008	11/15/2024
912833-LU-2	UNITED STATES TREASURY STRIP	@RA			1	13,409,955	78.6600	23,008,313	29,250,000	18,321,562	0	827,467	0	0	0.000	4.675	N/A	0	0	03/28/2008	02/15/2025
912833-LV-0	UNITED STATES TREASURY STRIP	@RA			1	17,696,790	78.1200	30,701,081	39,300,000	23,998,457	0	1,114,500	0	0	0.000	4.812	N/A	0	0	08/04/2008	05/15/2025
912833-LW-8	UNITED STATES TREASURY STRIP	@RA			1	36,558,328	77.5200	75,385,963	97,250,000	57,660,527	0	2,517,838	0	0	0.000	4.918	N/A	0	0	07/02/2014	08/15/2025
912833-LX-6	UNITED STATES TREASURY STRIP	@RA			1	9,923,600	76.8600	15,371,180	20,000,000	11,937,044	0	553,393	0	0	0.000	4.804	N/A	0	0	02/09/2011	11/15/2025
912833-LY-4	UNITED STATES TREASURY STRIP	@RA			1	36,959,712	76.1800	63,848,637	83,810,000	49,975,566	0	2,267,186	0	0	0.000	4.698	N/A	0	0	12/08/2010	02/15/2026
912833-LZ-1	UNITED STATES TREASURY STRIP	@RA			1	75,932,260	75.5600	110,312,344	146,000,000	91,457,512	0	3,235,367	0	0	0.000	4.127	N/A	0	0	07/02/2014	05/15/2026
912833-PA-2	UNITED STATES TREASURY STRIP	@RA			1	32,018,376	74.9400	36,871,366	49,200,000	33,249,905	0	1,102,329	0	0	0.000	3.400	N/A	0	0	11/15/2013	08/15/2026
912833-PB-0	UNITED STATES TREASURY STRIP	@RA			1	125,487,603	74.5200	209,042,534	280,530,000	162,659,967	0	7,286,873	0	0	0.000	4.637	N/A	0	0	02/09/2011	11/15/2026
912833-PC-8	UNITED STATES TREASURY STRIP (INT)	@			1	24,049,470	73.9400	28,834,649	39,000,000	25,791,216	0	535,547	0	0	0.000	3.417	N/A	0	0	07/07/2014	02/15/2027
912833-PD-6	UNITED STATES TREASURY STRIP	@RA			1	50,600,507	73.1700	95,589,419	130,650,000	71,504,710	0	3,399,485	0	0	0.000	4.931	N/A	0	0	08/05/2008	05/15/2027
912833-QB-9	UNITED STATES TREASURY STRIP	@RA			1	66,322,092	72.2700	96,636,152	133,721,000	79,307,439	0	2,759,199	0	0	0.000	4.071	N/A	0	0	06/30/2014	11/15/2027
912833-RZ-5	UNITED STATES TREASURY STRIP	@RA			1	104,172,323	70.4000	147,298,683	209,240,000	121,255,696	0	4,005,569	0	0	0.000	4.010	N/A	0	0	06/30/2014	08/15/2028
912833-WR-7	UNITED STATES TREASURY STRIP	@RA			1	151,864,194	70.0400	235,894,042	336,775,000	187,091,739	0	7,719,462	0	0	0.000	4.269	N/A	0	0	06/27/2014	11/15/2028
912833-X8-8	UNITED STATES TREASURY STRIP	@RA			1	36,222,317	57.7100	65,791,682	114,000,000	45,765,510	0	2,001,437	0	0	0.000	4.523	N/A	0	0	12/29/2009	05/15/2035
912833-X9-6	UNITED STATES TREASURY STRIP	@RA			1	35,983,502	56.9300	64,895,639	114,000,000	44,408,054	0	1,960,408	0	0	0.000	4.566	N/A	0	0	10/28/2010	11/15/2035
912833-XN-5	UNITED STATES TREASURY STRIP	@RA			1	60,278,328	69.3300	67,107,858	96,800,000	61,463,807	0	1,185,479	0	0	0.000	3.242	N/A	0	0	05/22/2014	02/15/2029
912833-XP-0	UNITED STATES TREASURY STRIP	@RA			1	22,334,125	68.4800	37,114,532	54,200,000	28,952,199	0	1,210,193	0	0	0.000	4.318	N/A	0	0	09/14/2010	08/15/2029
912833-XS-4	UNITED STATES TREASURY STRIP	@RA			1	68,837,281	68.8100	100,942,363	146,700,000	82,808,982	0	2,808,243	0	0	0.000	3.997	N/A	0	0	07/02/2014	05/15/2029
912833-XU-9	UNITED STATES TREASURY STRIP	@RA			1	91,971,731	66.8900	157,389,817	235,300,000	115,123,813	0	5,217,478	0	0	0.000	4.693	N/A	0	0	09/14/2010	05/15/2030
912833-XX-3	UNITED STATES TREASURY STRIP	@RA			1	12,961,930	67.1700	23,174,927	34,500,000	16,591,192	0	783,778	0	0	0.000	4.898	N/A	0	0	01/06/2010	02/15/2030
912833-XY-1	UNITED STATES TREASURY STRIP	@RA			1	12,222,410	66.1500	21,828,708	33,000,000	15,454,685	0	732,482	0	0	0.000	4.915	N/A	0	0	03/16/2010	08/15/2030
912833-XZ-8	UNITED STATES TREASURY STRIP	@RA			1	38,237,782	65.4400	56,538,435	86,400,000	45,558,448	0	1,772,096	0	0	0.000	4.007	N/A	0	0	09/14/2010	02/15/2031
912833-Y2-0	UNITED STATES TREASURY STRIP	@RA			1	44,627,240	56.2600	82,423,826	146,500,000	55,423,578	0	2,457,829	0	0	0.000	4.589	N/A	0	0	03/08/2011	05/15/2036
912833-Y3-8	UNITED STATES TREASURY STRIP	@RA			1	64,531,130	55.5200	117,147,194	211,000,000	78,859,315	0	3,462,143	0	0	0.000	4.541	N/A	0	0	03/08/2011	11/15/2036
912833-Y4-6	UNITED STATES TREASURY STRIP	@RA			1	65,553,910	54.7400	119,324,480	218,000,000	80,753,769	0	3,501,620	0	0	0.000	4.483	N/A	0	0	11/15/2010	05/15/2037
912833-Z5-2	UNITED STATES TREASURY STRIP	@RA			1	39,077,680	54.2300	70,332,420	129,700,000	47,490,219	0	2,061,873	0	0	0.000	4.489	N/A	0	0	11/15/2010	08/15/2037
912833-Z6-0	UNITED STATES TREASURY STRIP	@RA			1	9,229,405	53.2700	18,541,135	34,804,000	11,705,009	0	538,216	0	0	0.000	4.763	N/A	0	0	12/29/2009	02/15/2038
912834-AD-0	UNITED STATES TREASURY STRIP	@RA			1	53,022,497	53.7400	95,003,482	176,800,000	64,459,036	0	2,779,247	0	0	0.000	4.457	N/A	0	0	11/09/2010	11/15/2037
912834-AE-8	UNITED STATES TREASURY STRIP	@RA			1	29,338,807	52.8500	58,294,655	110,300,000	36,642,655	0	1,684,161	0	0	0.000	4.762	N/A	0	0	10/13/2010	05/15/2038
912834-AT-5	UNITED STATES TREASURY STRIP	@M			1	34,335,532	51.9000	64,090,449	123,500,000	42,548,432	0	1,869,990	0	0	0.000	4.546	N/A	0	0	10/01/2010	08/15/2038
912834-AU-2	UNITED STATES TREASURY STRIP	@RA			1	29,610,157	50.8000	60,957,000	120,000,000	37,328,664	0	1,763,186	0	0	0.000	4.898	N/A	0	0	05/14/2010	02/15/2039
912834-DU-9	UNITED STATES TREASURY STRIP	@RA			1	6,144,553	51.6600	12,233,281	23,679,000	7,732,657	0	353,149	0	0	0.000	4.730	N/A	0	0	06/07/2010	11/15/2038
912834-DV-7	UNITED STATES TREASURY STRIP	@RA			1	34,751,564	50.3200	70,956,981	141,000,000	43,881,418	0	2,049,689	0	0	0.000	4.842	N/A	0	0	03/16/2010	05/15/2039
912834-EP-9	UNITED STATES TREASURY STRIP	@RA			1	48,452,059	50.1400	76,313,078	152,200,000	53,328,285	0	2,213,773	0	0	0.000	4.286	N/A	0	0	11/19/2013	08/15/2039
912834-EV-6	UNITED STATES TREASURY STRIP	@RA			1	25,121,304	49.4100	52,656,043	106,575,000	31,141,560	0	1,502,911	0	0	0.000	5.008	N/A	0	0	01/28/2011	11/15/2039
912834-FB-9	UNITED STATES TREASURY STRIP	@RA			1	31,785,361	49.0000	66,886,229	136,500,000	39,395,528	0	1,900,780	0	0	0.000	5.007	N/A	0	0	01/28/2011	02/15/2040
912834-HV-3	UNITED STATES TREASURY STRIP	@RA			1	5,942,500	48.9800	12,245,500	25,000,000	7,203,833	0	344,756	0	0	0.000	4.965	N/A	0	0	01/27/2011	05/15/2040
912834-JH-2	UNITED STATES TREASURY STRIP	@RA			1	5,592,984	48.2200	7,666,503	15,900,000	5,789,276	0	196,292	0	0	0.000	3.943	N/A	0	0	02/12/2014	11/15/2040
912834-JP-4	UNITED STATES TREASURY STRIP	@M			1	37,680,899	47.8500	54,169,597	113,200,000	39,423,252	0	1,560,176	0	0	0.000	4.079	N/A	0	0	11/15/2013	02/15/2041
912834-KV-9	UNITED STATES TREASURY STRIP	@M			1	62,046,768	46.7900	89,885,511	192,100,000	64,923,749	0	2,568,668	0	0	0.000	4.078	N/A	0	0	11/19/2013	11/15/2041
912834-LB-2	UNITED STATES TREASURY STRIP	@RA			1	14,955,174	45.9600	21,783,286	47,400,000	15,661,697	0	626,590	0	0	0.000	4.125	N/A	0	0	11/13/2013	02/15/2042
912834-LR-7	UNITED STATES TREASURY STRIP	@M			1	28,110,371	45.2000	41,316,182	91,400,000	29,445,086	0	1,183,039	0	0	0.000	4.143	N/A	0	0	11/13/2013	08/15/2042
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						6,401,593,929	XXX	9,546,701,246	13,589,691,000	7,658,890,877	0	237,756,351	(2,335,007)	0	XXX	XXX	XXX	15,202,986	34,652,627	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36178G-FN-9	GNMA POOL NO AA8273			2	1	1,622,729	105.2600	1,728,085	1,641,711	1,623,033	0	186	0	0	3.500	3.707	MON	4,788	57,460	09/05/2013	07/15/2042
36179M-G6-1	GNMA POOL NO MA0221			2	1	1,002,706	107.4500	1,014,891	944,522	1,002,114	0	(592)	0	0	4.000	2.420	MON	3,148	9,445	09/16/2014	07/20/2042
36179N-2K-3	GNMA POOL NO MA1678			2	1	4,202,797	107.3200	4,265,731	3,974,716	4,200,490	0	(2,307)	0	0	4.000	2.859	MON	13,249	105,992	04/16/2014	02/20/2044
36179N-TE-8	GNMA POOL NO MA1449			2	1	0	0.0000	0	0	0	0	0	0	0	4.000	0.000	MON	0	0	12/26/2013	11/20/2043
36200A-K6-5	GNMA 1 POOL NO 595317			2	1	36,244	112.0800	41,704	37,209	36,323	0	11	0	0	5.500	6.228	MON	171	2,046	05/16/2006	02/15/2033
36200A-R5-0	GNMA 1 POOL NO 595508			2	1	379,320	113.0500	422,095	373,368	378,747	0	(110)	0	0	6.000	5.540	MON	1,867	22,402	06/18/2004	04/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36200D-ME-0	GNMA 1 POOL NO 598057			2	1	15,467	113.0500	17,524	15,501	15,467	0	0	0	0	6.000	6.067	MON	78	930	08/16/2007	02/15/2033
36200D-PT-4	GNMA 1 POOL NO 598134			2	1	33,006	113.0500	36,726	32,486	32,967	0	(7)	0	0	6.000	5.364	MON	162	1,949	06/18/2004	03/15/2033
36200D-TC-7	GNMA 1 POOL NO 598247			2	1	198,219	112.0800	222,493	198,513	198,207	0	(1)	0	0	5.500	5.546	MON	910	10,918	09/25/2006	06/15/2033
36200F-NJ-3	GNMA 1 POOL NO 599893			2	1	133,111	113.0500	148,111	131,013	132,944	0	(31)	0	0	6.000	5.406	MON	655	7,861	06/18/2004	03/15/2033
36200F-PE-2	GNMA 1 POOL NO 599921			2	1	84,229	113.0500	93,721	82,901	84,105	0	(17)	0	0	6.000	5.504	MON	415	4,974	06/18/2004	04/15/2033
36200F-SR-0	GNMA 1 POOL NO 600028			2	1	30,460	113.0500	33,893	29,980	30,422	0	(7)	0	0	6.000	5.409	MON	150	1,799	06/18/2004	04/15/2033
36200G-MD-5	GNMA POOL NO 600756			2	1	290,977	112.4500	335,194	298,080	291,384	0	58	0	0	5.500	6.253	MON	1,366	16,394	08/15/2007	02/15/2034
36200G-MU-7	GNMA POOL NO 600771			2	1	323,836	112.4500	373,046	331,741	324,357	0	104	0	0	5.500	6.165	MON	1,520	18,246	08/15/2007	03/15/2034
36200J-3Q-1	GNMA POOL NO 603007			2	1	80,476	113.0500	89,594	79,251	80,393	0	(4)	0	0	6.000	5.555	MON	396	4,755	06/18/2004	05/15/2033
36200J-AM-2	GNMA POOL NO 602212			2	1	43,292	113.0500	48,171	42,610	43,230	0	(9)	0	0	6.000	5.489	MON	213	2,557	06/18/2004	03/15/2033
36200J-AS-9	GNMA POOL NO 602217			2	1	69,552	113.0500	77,389	68,456	69,436	0	(20)	0	0	6.000	5.560	MON	342	4,107	06/18/2004	04/15/2033
36200J-QV-5	GNMA POOL NO 602668			2	1	55,011	113.9800	61,748	54,173	54,963	0	(15)	0	0	6.000	5.527	MON	271	3,250	06/18/2004	01/15/2034
36200J-T7-5	GNMA POOL NO 602774			2	1	2,038	112.0800	2,341	2,088	2,040	0	0	0	0	5.500	6.488	MON	10	115	08/15/2007	02/15/2033
36200K-EB-9	GNMA 1 POOL NO 603230			2	1	670,795	112.4500	731,514	650,517	668,082	0	(233)	0	0	5.500	4.884	MON	2,982	35,778	03/30/2004	03/15/2034
36200K-K5-5	GNMA 1 POOL NO 603416			2	1	3,569	112.0800	4,098	3,657	3,576	0	1	0	0	5.500	6.100	MON	17	201	08/15/2007	02/15/2033
36200K-K9-7	GNMA 1 POOL NO 603420			2	1	94,005	113.0500	104,669	92,586	93,868	0	(30)	0	0	6.000	5.659	MON	463	5,555	06/18/2004	02/15/2033
36200K-MR-5	GNMA 1 POOL NO 603468			2	1	96,317	112.0800	108,112	96,460	96,312	0	(1)	0	0	5.500	5.545	MON	442	5,305	09/25/2006	02/15/2033
36200K-R3-3	GNMA 1 POOL NO 603606			2	1	78,676	113.0500	87,541	77,436	78,577	0	(17)	0	0	6.000	5.413	MON	387	4,646	06/18/2004	04/15/2033
36200K-T7-2	GNMA 1 POOL NO 603674			2	1	33,649	113.0500	37,440	33,118	33,609	0	(6)	0	0	6.000	5.369	MON	166	1,987	06/18/2004	05/15/2033
36200M-B5-1	GNMA 1 POOL NO 604060			2	1	14,345	113.0500	15,961	14,119	14,329	0	(3)	0	0	6.000	5.336	MON	71	847	06/18/2004	03/15/2033
36200M-BH-5	GNMA 1 POOL NO 604040			2	1	69,381	113.0500	77,199	68,287	69,287	0	(18)	0	0	6.000	5.449	MON	341	4,097	06/18/2004	02/15/2033
36200M-EN-9	GNMA 1 POOL NO 604141			2	1	42,343	113.0500	47,139	41,697	42,313	0	(7)	0	0	6.000	5.403	MON	208	2,502	06/18/2004	03/15/2033
36200M-FA-6	GNMA 1 POOL NO 604161			2	1	20,053	113.0500	22,313	19,737	20,032	0	(4)	0	0	6.000	5.301	MON	99	1,184	06/18/2004	04/15/2033
36200M-FJ-7	GNMA 1 POOL NO 604169			2	1	289,336	113.0500	321,941	284,776	288,878	0	(76)	0	0	6.000	5.538	MON	1,424	17,087	06/18/2004	04/15/2033
36200M-J6-1	GNMA 1 POOL NO 604285			2	1	1,442,261	111.1400	1,627,454	1,464,340	1,444,242	0	267	0	0	5.000	5.393	MON	6,101	73,217	04/19/2004	05/15/2033
36200M-RJ-4	GNMA 1 POOL NO 604489			2	1	81,360	113.0500	90,577	80,121	81,277	0	(22)	0	0	6.000	5.556	MON	401	4,807	06/18/2004	07/15/2033
36200M-RS-4	GNMA 1 POOL NO 604497			2	1	1,276,163	111.1400	1,473,455	1,325,776	1,280,566	0	564	0	0	5.000	6.046	MON	5,524	66,289	05/18/2004	07/15/2033
36200M-WN-9	GNMA 1 POOL NO 604653			2	1	812,976	112.7500	939,262	833,021	813,786	0	130	0	0	5.500	6.398	MON	3,818	45,816	08/15/2007	01/15/2036
36200M-YK-3	GNMA 1 POOL NO 604714			2	1	93,938	113.0500	104,579	92,506	93,850	0	(23)	0	0	6.000	5.541	MON	463	5,550	06/18/2004	10/15/2033
36200M-YW-7	GNMA 1 POOL NO 604725			2	1	7,026,315	111.1400	7,843,365	7,057,252	7,028,118	0	270	0	0	5.000	5.113	MON	29,405	352,863	09/30/2004	10/15/2033
36200N-2X-8	GNMA POOL NO 605690			2	1	209,147	112.4500	240,930	214,253	209,547	0	63	0	0	5.500	6.061	MON	982	11,784	08/15/2007	09/15/2034
36200N-3C-3	GNMA POOL NO 605695			2	1	54,029	115.2200	59,579	51,708	53,871	0	(22)	0	0	6.500	5.011	MON	280	3,361	08/16/2005	09/15/2034
36200N-BP-5	GNMA POOL NO 604946			2	1	260,864	112.4500	300,506	267,232	261,253	0	67	0	0	5.500	6.218	MON	1,225	14,698	08/15/2007	01/15/2034
36200N-BQ-3	GNMA POOL NO 604947			2	1	87,475	113.9800	98,144	86,105	87,362	0	(17)	0	0	6.000	5.518	MON	431	5,166	06/18/2004	01/15/2034
36200N-CE-9	GNMA POOL NO 604969			2	1	21,805	113.9800	24,475	21,472	21,789	0	(4)	0	0	6.000	5.467	MON	107	1,288	06/18/2004	01/15/2034
36200N-NQ-0	GNMA POOL NO 605299			2	1	650,080	115.2200	713,321	619,078	646,178	0	(474)	0	0	6.500	5.533	MON	3,353	40,240	07/20/2004	07/15/2034
36200N-QR-5	GNMA POOL NO 605364			2	1	8,204	113.9800	9,373	8,223	8,204	0	0	0	0	6.000	6.076	MON	41	493	08/16/2007	09/15/2034
36200N-SQ-5	GNMA POOL NO 605427	CF		2	1	7,405,514	112.4500	8,374,038	7,446,821	7,407,264	0	233	0	0	5.500	5.672	MON	34,131	409,575	05/26/2004	05/15/2034
36200N-SR-3	GNMA POOL NO 605428			2	1	29,953	113.9800	33,619	29,495	29,934	0	(6)	0	0	6.000	5.419	MON	147	1,770	06/18/2004	05/15/2034
36200N-SU-6	GNMA POOL NO 605431	CF		2	1	7,813,301	112.4500	8,835,157	7,856,882	7,815,295	0	288	0	0	5.500	5.666	MON	36,011	432,128	05/26/2004	05/15/2034
36200N-T9-2	GNMA POOL NO 605476			2	1	61,613	112.4500	70,976	63,117	61,702	0	17	0	0	5.500	6.207	MON	289	3,471	08/15/2007	07/15/2034
36200N-TT-8	GNMA POOL NO 605462			2	1	706,725	112.4500	814,119	723,976	707,751	0	179	0	0	5.500	6.209	MON	3,318	39,819	08/15/2007	06/15/2034
36200N-UU-3	GNMA POOL NO 605495			2	1	682,565	115.2200	748,965	650,013	679,468	0	(478)	0	0	6.500	5.259	MON	3,521	42,251	07/20/2004	07/15/2034
36200N-YP-0	GNMA POOL NO 605618			2	1	158,966	112.4500	183,123	162,846	159,189	0	36	0	0	5.500	6.224	MON	746	8,957	08/15/2007	07/15/2034
36200Q-W6-7	GNMA 1 POOL NO 569569			2	1	3,345	111.7900	3,680	3,292	3,340	0	(1)	0	0	6.000	5.461	MON	16	198	06/18/2004	01/15/2032
36200R-2J-0	GNMA 1 POOL NO 570577			2	1	153,676	112.4500	167,764	149,188	153,154	0	(91)	0	0	5.500	4.822	MON	684	8,206	03/30/2004	03/15/2034
36200R-BF-8	GNMA 1 POOL NO 569838			2	1	7,752	111.7900	8,686	7,770	7,752	0	0	0	0	6.000	6.076	MON	39	466	08/16/2007	06/15/2032
36200R-HZ-8	GNMA 1 POOL NO 570048			2	1	551,778	112.9700	638,552	565,247	552,673	0	96	0	0	5.500	6.076	MON	2,591	31,089	08/15/2007	01/15/2036
36200R-P8-9	GNMA 1 POOL NO 570247			2	1	3,318	110.9000	3,622	3,266	3,312	0	(1)	0	0	6.000	5.538	MON	16	196	06/18/2004	12/15/2031
36200R-SM-5	GNMA 1 POOL NO 570324			2	1	5,691	111.7900	6,262	5,601	5,681	0	(1)	0	0	6.000	5.542	MON	28	336	06/18/2004	02/15/2032
36200R-YS-5	GNMA 1 POOL NO 570521			2	1	67,769	113.4600	75,682	66,706	67,672	0	(15)	0	0	6.500	5.870	MON	361	4,336	02/27/2002	01/15/2032
36200T-RQ-3	GNMA 1 POOL NO 572095			2	1	264,155	113.9800	301,796	264,775	264,155	0	0	0	0	6.000	6.076	MON	1,324	15,887	08/16/2007	03/15/2034
36200W-D6-5	GNMA 1 POOL NO 574425			2	1	94,976	113.4600	103,128	90,896	94,636	0	(54)	0	0	6.500	4.936	MON	492	5,908	08/16/2005	02/15/2032
36200W-E3-1	GNMA 1 POOL NO 574454			2	1	72,920	113.4600	81,435	71,777	72,811	0	(17)	0	0	6.500	5.909	MON	389	4,665	02/27/2002	02/15/2032
36200W-HZ-7	GNMA 1 POOL NO 574548			2	1	70,028	112.4500	80,669	71,737	70,145	0	17	0	0	5.500	6.140	MON	329	3,946	08/15/2007	04/15/2034
36200W-JM-4	GNMA 1 POOL NO 574568			2	1	3,024,973	112.4500	3,283,365	2,919,814	3,011,690	0	(1,704)	0	0	5.500	4.758	MON	13,382	160,590	04/20/2004	04/15/2034
36200X-6K-0	GNMA 1 POOL NO 576074			2	1	31,410	111.7900	34,559	30,914	31,346	0	(12)	0	0	6.000	5.589	MON	155	1,855	06/18/2004	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36200X-JW-0	GNMA 1 POOL NO 575477			2	1	1,442	111.7900	1,587	1,419	1,440	0	0	0	0	6.000	5.361	MON	7	85	06/18/2004	01/15/2032
36201C-4K-7	GNMA 1 POOL NO 579626			2	1	53,730	113.4600	60,042	52,921	53,693	0	(11)	0	0	6.500	5.845	MON	287	3,440	02/27/2002	02/15/2032
36201C-4R-2	GNMA 1 POOL NO 579632			2	1	3,784	111.7900	4,163	3,724	3,777	0	(1)	0	0	6.000	5.496	MON	19	223	06/18/2004	02/15/2032
36201E-HS-2	GNMA 1 POOL NO 580841			2	1	2,000	113.9800	2,298	2,016	2,001	0	0	0	0	6.000	6.261	MON	10	121	08/17/2007	06/15/2034
36201E-JS-0	GNMA 1 POOL NO 580873			2	1	26,449	113.4600	28,720	25,313	26,360	0	(12)	0	0	6.500	4.816	MON	137	1,645	08/16/2005	01/15/2032
36201F-AF-4	GNMA 1 POOL NO 581506			2	1	79,209	113.0500	88,135	77,960	79,104	0	(13)	0	0	6.000	5.446	MON	390	4,678	06/18/2004	04/15/2033
36201F-SZ-1	GNMA 1 POOL NO 582036			2	1	5,338	111.7900	5,874	5,254	5,331	0	(1)	0	0	6.000	5.443	MON	26	315	06/18/2004	02/15/2032
36201F-YS-0	GNMA 1 POOL NO 582221			2	1	106,397	110.9000	118,245	106,626	106,395	0	0	0	0	6.000	6.071	MON	533	6,398	08/16/2007	01/15/2032
36201G-UL-7	GNMA 1 POOL NO 582987			2	1	57,841	112.4500	66,630	59,253	57,923	0	10	0	0	5.500	6.200	MON	272	3,259	08/15/2007	10/15/2034
36201G-VF-9	GNMA 1 POOL NO 583014			2	1	55,947	112.4500	64,448	57,312	56,030	0	15	0	0	5.500	6.197	MON	263	3,152	08/15/2007	06/15/2034
36201H-L8-4	GNMA 1 POOL NO 583651			2	1	1,874	111.7900	2,062	1,844	1,872	0	0	0	0	6.000	5.393	MON	9	111	06/18/2004	11/15/2032
36201J-2Y-4	GNMA 1 POOL NO 584991			2	1	12,535	111.7900	13,791	12,337	12,505	0	(1)	0	0	6.000	5.658	MON	62	740	06/18/2004	04/15/2032
36201K-DP-8	GNMA 1 POOL NO 585210			2	1	79,292	113.0500	88,249	78,062	79,203	0	(17)	0	0	6.000	5.469	MON	390	4,684	06/18/2004	03/15/2033
36201L-GQ-1	GNMA 1 POOL NO 586207			2	1	50,926	115.2200	56,158	48,739	50,773	0	(29)	0	0	6.500	5.046	MON	264	3,168	08/16/2005	08/15/2034
36201M-4V-1	GNMA 1 POOL NO 587736			2	1	4,652	113.4600	5,057	4,457	4,642	0	(2)	0	0	6.500	4.754	MON	24	290	08/16/2005	08/15/2032
36201M-CK-6	GNMA 1 POOL NO 586974			2	1	4,764	111.7900	5,242	4,689	4,756	0	(1)	0	0	6.000	5.521	MON	23	281	06/18/2004	03/15/2032
36201M-NZ-1	GNMA 1 POOL NO 587308			2	1	50,181	112.4500	57,807	51,406	50,256	0	17	0	0	5.500	6.201	MON	236	2,827	08/15/2007	04/15/2034
36201M-RM-6	GNMA 1 POOL NO 587392			2	1	7,265	113.4600	7,888	6,953	7,243	0	(3)	0	0	6.500	4.691	MON	38	452	08/16/2005	11/15/2032
36201M-T5-1	GNMA 1 POOL NO 587472			2	1	4,562	113.4600	4,953	4,366	4,546	0	(3)	0	0	6.500	4.911	MON	24	284	08/16/2005	04/15/2032
36201N-KJ-8	GNMA 1 POOL NO 588097			2	1	1,013	111.7900	1,115	997	1,012	0	0	0	0	6.000	5.201	MON	5	60	06/18/2004	10/15/2032
36201N-NH-9	GNMA 1 POOL NO 588192			2	1	36,959	113.0500	41,145	36,396	36,928	0	(8)	0	0	6.000	5.473	MON	182	2,184	06/18/2004	02/15/2033
36201N-QY-9	GNMA 1 POOL NO 588271			2	1	39,566	113.0500	44,051	38,966	39,520	0	(13)	0	0	6.000	5.592	MON	195	2,338	06/18/2004	04/15/2033
36201P-YR-0	GNMA 1 POOL NO 589420			2	1	2,851	111.7900	3,137	2,806	2,847	0	(1)	0	0	6.000	5.434	MON	14	168	06/18/2004	06/15/2032
36201Q-R9-6	GNMA 1 POOL NO 590112			2	1	50,219	112.4500	57,850	51,445	50,295	0	12	0	0	5.500	6.188	MON	236	2,829	08/15/2007	06/15/2034
36201Q-RS-4	GNMA 1 POOL NO 590097			2	1	6,212	112.0800	7,148	6,377	6,226	0	3	0	0	5.500	6.151	MON	29	351	05/16/2006	10/15/2033
36201S-6U-8	GNMA 1 POOL NO 592283			2	1	40,325	113.0500	44,893	39,710	40,289	0	(9)	0	0	6.000	5.499	MON	199	2,383	06/18/2004	02/15/2033
36201S-SR-1	GNMA 1 POOL NO 591928			2	1	22,299	111.9700	23,896	21,341	22,222	0	(11)	0	0	6.500	4.953	MON	116	1,387	08/16/2005	07/15/2032
36201T-FV-4	GNMA 1 POOL NO 592480			2	1	51,802	113.0500	57,669	51,012	51,760	0	(10)	0	0	6.000	5.450	MON	255	3,061	06/18/2004	01/15/2033
36201T-MM-6	GNMA 1 POOL NO 592664			2	1	21,564	113.0500	23,994	21,224	21,540	0	(4)	0	0	6.000	5.334	MON	106	1,273	06/18/2004	04/15/2033
36201U-2N-3	GNMA POOL NO 593981			2	1	316,321	113.0500	351,967	311,335	315,783	0	(107)	0	0	6.000	5.574	MON	1,557	18,680	06/18/2004	05/15/2033
36201U-D3-5	GNMA POOL NO 593322			2	1	53,254	113.0500	59,264	52,422	53,198	0	(12)	0	0	6.000	5.377	MON	262	3,145	06/18/2004	03/15/2033
36201U-UE-2	GNMA POOL NO 593781			2	1	86,658	112.0800	99,497	88,773	86,838	0	(6)	0	0	5.500	6.058	MON	407	4,883	08/15/2007	12/15/2033
36201V-ZY-1	GNMA 1 POOL NO 594859			2	1	16,043	113.4600	17,420	15,354	15,994	0	(8)	0	0	6.500	4.763	MON	83	998	08/16/2005	08/15/2032
36201X-AK-4	GNMA POOL NO 605810			2	1	784,506	112.4500	903,720	803,656	785,757	0	224	0	0	5.500	6.133	MON	3,683	44,201	08/15/2007	12/15/2034
36201X-AU-2	GNMA POOL NO 605819			2	1	428,904	112.9700	496,474	439,479	429,757	0	76	0	0	5.500	5.999	MON	2,014	24,171	08/15/2007	03/15/2036
36201Y-3H-7	GNMA 1 POOL NO 607500			2	1	54,376	112.4500	60,233	53,564	54,309	0	12	0	0	5.500	4.996	MON	246	2,946	04/16/2004	04/15/2034
36201Y-PA-8	GNMA 1 POOL NO 607117			2	1	374,673	112.4500	409,022	363,733	373,143	0	(83)	0	0	5.500	4.930	MON	1,667	20,005	03/30/2004	03/15/2034
36201Y-V9-4	GNMA 1 POOL NO 607340			2	1	263,725	113.0500	289,437	256,024	262,819	0	(58)	0	0	6.000	5.476	MON	1,280	15,361	03/16/2009	06/15/2033
36202D-2V-2	GNMA 2 POOL NO 003488			2	1	1,469,266	111.0000	1,614,784	1,454,809	1,467,680	0	(234)	0	0	5.500	5.225	MON	6,668	80,015	09/19/2005	12/20/2033
36202D-6F-3	GNMA 2 POOL NO 003570			2	1	1,893,528	115.3400	2,123,111	1,840,781	1,889,516	0	(687)	0	0	6.000	5.161	MON	9,204	110,447	07/12/2004	06/20/2034
36202F-3N-4	GNMA POOL NO 005305			2	1	5,422,985	107.4500	5,395,830	5,021,702	5,413,805	0	(2,822)	0	0	4.000	1.924	MON	16,739	200,868	04/27/2012	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331			2	1	5,699,490	105.1900	5,705,215	5,423,646	5,690,069	0	(3,096)	0	0	3.500	2.600	MON	15,819	189,828	04/11/2012	03/20/2042
36202F-B3-9	GNMA POOL NO 004558			2	1	4,865,973	109.7200	4,926,196	4,489,940	4,861,461	0	(4,512)	0	0	4.500	2.616	MON	16,837	134,698	04/08/2014	10/20/2039
36202F-B4-7	GNMA POOL NO 004559			2	1	35,453	110.6400	35,551	32,132	35,400	0	(28)	0	0	5.000	2.367	MON	134	1,607	01/01/2013	10/20/2039
36202F-DB-9	GNMA POOL NO 004598			2	1	87,134	109.7200	86,794	79,108	86,958	0	(89)	0	0	4.500	2.420	MON	297	3,560	01/01/2013	12/20/2039
36202F-E6-9	GNMA POOL NO 004657			2	1	49,832	109.5900	49,598	45,258	49,746	0	(45)	0	0	4.500	2.243	MON	170	2,037	01/01/2013	03/20/2040
36202F-GW-0	GNMA POOL NO 004713			2	1	111,965	109.5900	111,438	101,686	111,771	0	(98)	0	0	4.500	2.279	MON	381	4,576	01/01/2013	06/20/2040
36202F-LP-9	GNMA POOL NO 004834			2	1	136,433	109.5900	135,791	123,908	136,213	0	(114)	0	0	4.500	2.208	MON	465	5,576	01/01/2013	10/20/2040
36202F-M8-6	GNMA POOL NO 004883			2	1	13,587,636	109.5900	13,744,188	12,541,437	13,575,677	0	(11,959)	0	0	4.500	2.713	MON	47,030	376,243	04/08/2014	12/20/2040
36202F-MB-9	GNMA POOL NO 004854			2	1	2,048,907	109.5900	2,071,882	1,890,572	2,047,099	0	(1,809)	0	0	4.500	2.718	MON	7,090	56,717	04/08/2014	11/20/2040
36202F-PG-5	GNMA POOL NO 004923			2	1	2,017,000	109.5900	2,040,205	1,861,667	2,015,262	0	(1,737)	0	0	4.500	2.604	MON	6,981	55,850	04/08/2014	01/20/2041
36202F-Q7-4	GNMA POOL NO 004978			2	1	5,523,655	109.6500	5,590,391	5,098,268	5,519,049	0	(4,606)	0	0	4.500	2.352	MON	19,119	152,948	04/08/2014	03/20/2041
36202F-TL-0	GNMA POOL NO 005055			2	1	2,507,518	109.6500	2,537,082	2,313,742	2,505,435	0	(2,083)	0	0	4.500	2.274	MON	8,677	69,412	04/08/2014	05/20/2041
36202F-UF-1	GNMA POOL NO 005082			2	1	7,200,586	109.6500	7,287,583	6,646,056	7,194,647	0	(5,939)	0	0	4.500	2.294	MON	24,923	199,382	04/08/2014	06/20/2041
36202F-V9-4	GNMA POOL NO 005140			2	1	3,279,008	109.6500	3,317,667	3,025,613	3,276,308	0	(2,700)	0	0	4.500	2.230	MON	11,346	90,768	04/08/2014	08/20/2041
36202F-VG-8	GNMA POOL NO 005115			2	1	4,688,657	109.6500	4,744,232	4,326,597	4,684,793	0	(3,864)	0	0	4.500	2.291	MON	16,225	129,798	04/08/2014	07/20/2041
36202F-X8-4	GNMA POOL NO 005203	RA		2	1	19,281,606	107.4200	19,498,565	18,150,826	19,250,302	0	(9,255)	0	0	4.000	2.508	MON	60,503	726,033	11/03/2011	10/20/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202F-Y7-5	GNMA POOL NO 005234			2	1	1,314,907	109.6500	1,330,409	1,213,293	1,313,822	0	(1,084)	0	0	4.500	2.138	MON	4,550	36,399	04/08/2014	11/20/2041
36202S-DK-1	GNMA 1 POOL NO 607706			2	1	56,603	113.0500	64,141	56,736	56,603	0	0	0	0	6.000	6.076	MON	284	3,404	08/16/2007	02/15/2033
36202S-ST-6	GNMA 1 POOL NO 608130			2	1	96,284	113.0500	107,134	94,766	96,143	0	(21)	0	0	6.000	5.495	MON	474	5,686	06/18/2004	03/15/2033
36202T-DR-4	GNMA POOL NO 608612			2	1	222,477	112.4500	256,284	227,907	222,963	0	70	0	0	5.500	6.020	MON	1,045	12,535	08/15/2007	05/15/2034
36202T-EM-4	GNMA POOL NO 608640			2	1	134,429	112.4500	154,857	137,711	134,635	0	7	0	0	5.500	6.175	MON	631	7,574	08/15/2007	07/15/2034
36202T-P5-9	GNMA POOL NO 608944			2	1	329,542	112.9700	381,458	337,667	330,187	0	150	0	0	5.500	5.997	MON	1,548	18,572	08/15/2007	06/15/2036
36202U-3S-0	GNMA POOL NO 610209			2	1	137,196	113.0500	152,749	135,115	137,015	0	(43)	0	0	6.000	5.637	MON	676	8,107	06/18/2004	05/15/2033
36202U-DB-6	GNMA POOL NO 609498			2	1	165,208	113.0500	183,918	162,686	165,066	0	(32)	0	0	6.000	5.507	MON	813	9,761	06/18/2004	10/15/2033
36202U-FZ-1	GNMA POOL NO 609584			2	1	38,567	112.4500	44,428	39,508	38,614	0	10	0	0	5.500	6.334	MON	181	2,173	08/15/2007	04/15/2034
36202U-HU-0	GNMA POOL NO 609643			2	1	77,705	113.0500	86,505	76,519	77,636	0	(14)	0	0	6.000	5.498	MON	383	4,591	06/18/2004	05/15/2033
36202W-AV-1	GNMA POOL NO 611220			2	1	46,720	112.4500	53,819	47,860	46,789	0	11	0	0	5.500	6.192	MON	219	2,632	08/15/2007	06/15/2034
36203A-D9-4	GNMA 1 POOL NO 343128			2	1	5,785	108.2900	6,524	6,025	5,860	0	12	0	0	7.000	8.141	MON	35	422	06/30/2000	12/15/2022
36203A-EB-8	GNMA 1 POOL NO 343130			2	1	14,867	108.7900	15,538	14,283	14,653	0	(33)	0	0	7.500	6.429	MON	89	1,071	06/30/2000	12/15/2022
36203A-EM-4	GNMA 1 POOL NO 343140			2	1	692	108.2900	822	759	709	0	2	0	0	7.000	10.178	MON	4	53	06/30/2000	12/15/2022
36203A-VZ-6	GNMA 1 POOL NO 343632			2	1	11,252	108.2900	12,352	11,407	11,290	0	5	0	0	7.000	7.398	MON	67	798	09/25/2000	07/15/2023
36203B-J3-9	GNMA 1 POOL NO 344182			2	1	25,835	109.0200	27,713	25,420	25,719	0	(25)	0	0	8.000	7.467	MON	169	2,034	08/18/2000	12/15/2022
36203B-J5-4	GNMA 1 POOL NO 344184			2	1	10,111	108.2900	10,810	9,983	10,059	0	(7)	0	0	7.000	6.664	MON	58	699	06/30/2000	12/15/2022
36203B-KH-6	GNMA 1 POOL NO 344196			2	1	17,590	108.2900	19,297	17,820	17,638	0	9	0	0	7.000	7.418	MON	104	1,247	09/25/2000	01/15/2023
36203B-KQ-6	GNMA 1 POOL NO 344203			2	1	1,640	108.2900	1,799	1,662	1,644	0	1	0	0	7.000	7.472	MON	10	116	09/25/2000	01/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233			2	1	30,037	109.0200	31,490	28,884	29,702	0	(62)	0	0	8.000	6.747	MON	193	2,311	10/07/1998	02/15/2023
36203B-UC-6	GNMA 1 POOL NO 344479			2	1	4,070	108.7900	4,444	4,086	4,071	0	0	0	0	7.500	7.647	MON	26	306	06/30/2000	05/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626			2	1	1,650	111.3100	1,843	1,656	1,651	0	0	0	0	7.500	7.639	MON	10	124	01/10/1997	03/15/2024
36203C-HL-9	GNMA 1 POOL NO 345035			2	1	4,403	108.7900	4,620	4,246	4,355	0	(7)	0	0	7.500	6.428	MON	27	319	06/30/2000	09/15/2023
36203C-HN-5	GNMA 1 POOL NO 345037			2	1	3,232	108.7900	3,528	3,243	3,232	0	0	0	0	7.500	7.638	MON	20	243	06/30/2000	10/15/2023
36203C-JR-4	GNMA 1 POOL NO 345072			2	1	26,131	108.2900	28,047	25,900	26,039	0	(13)	0	0	7.000	6.792	MON	151	1,813	12/20/2000	12/15/2023
36203C-Q2-1	GNMA 1 POOL NO 345273			2	1	5,861	108.2900	6,433	5,940	5,880	0	3	0	0	7.000	7.426	MON	35	416	09/22/2000	04/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330			2	1	17,754	108.2900	19,484	17,993	17,803	0	9	0	0	7.000	7.437	MON	105	1,260	09/25/2000	06/15/2023
36203C-SW-3	GNMA 1 POOL NO 345333			2	1	6,835	108.7900	7,737	7,112	6,893	0	11	0	0	7.500	8.778	MON	44	533	06/30/2000	07/15/2023
36203C-ZG-0	GNMA 1 POOL NO 345543			2	1	8,252	110.0400	8,841	8,034	8,187	0	(10)	0	0	7.000	6.216	MON	47	562	06/30/2000	02/15/2024
36203D-EC-0	GNMA 1 POOL NO 345831			2	1	11,474	108.2900	12,352	11,406	11,453	0	(5)	0	0	7.000	6.834	MON	67	799	12/06/2000	09/15/2023
36203D-F2-1	GNMA 1 POOL NO 345885			2	1	5,460	108.2900	5,992	5,534	5,475	0	2	0	0	7.000	7.463	MON	32	387	09/22/2000	09/15/2023
36203D-HL-7	GNMA 1 POOL NO 345935			2	1	17,928	110.0400	19,897	18,081	17,952	0	3	0	0	7.000	7.289	MON	105	1,266	11/15/2000	02/15/2024
36203D-M8-0	GNMA 1 POOL NO 346083			2	1	7,480	108.7900	8,584	7,891	7,604	0	19	0	0	7.500	9.013	MON	49	592	06/30/2000	03/15/2023
36203D-MG-2	GNMA 1 POOL NO 346059			2	1	12,097	110.0400	13,221	12,014	12,068	0	(4)	0	0	7.000	6.785	MON	70	841	12/06/2000	12/15/2023
36203D-MH-0	GNMA 1 POOL NO 346060			2	1	20,486	110.0400	22,393	20,349	20,428	0	(9)	0	0	7.000	6.844	MON	119	1,424	12/06/2000	12/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207			2	1	5,696	108.2900	6,345	5,859	5,740	0	8	0	0	7.000	7.869	MON	34	410	03/13/1997	12/15/2022
36203D-RN-2	GNMA 1 POOL NO 346193			2	1	8,212	108.2900	8,769	8,097	8,158	0	(7)	0	0	7.000	6.721	MON	47	567	06/30/2000	12/15/2022
36203E-6W-3	GNMA POOL NO 347485			2	1	32,289	108.2900	35,436	32,724	32,411	0	17	0	0	7.000	7.354	MON	191	2,291	09/22/2000	08/15/2023
36203E-AY-4	GNMA POOL NO 346623			2	1	1,961	108.2900	2,108	1,947	1,955	0	(1)	0	0	7.000	6.818	MON	11	136	12/06/2000	06/15/2023
36203E-BL-1	GNMA POOL NO 346643			2	1	14,982	108.2900	16,437	15,179	15,019	0	7	0	0	7.000	7.429	MON	89	1,063	09/25/2000	07/15/2023
36203E-DG-0	GNMA POOL NO 346703			2	1	12,727	108.7900	13,373	12,293	12,583	0	(23)	0	0	7.500	6.554	MON	77	922	06/30/2000	08/15/2023
36203E-MJ-4	GNMA POOL NO 346961			2	1	534	108.2900	586	541	535	0	0	0	0	7.000	7.405	MON	3	38	09/22/2000	12/15/2023
36203F-FT-7	GNMA 1 POOL NO 347678			2	1	2,100	108.7900	2,193	2,016	2,078	0	(4)	0	0	7.500	6.019	MON	13	151	06/30/2000	08/15/2023
36203F-MK-8	GNMA 1 POOL NO 347862			2	1	2,728	108.7900	2,835	2,606	2,696	0	(7)	0	0	7.500	6.118	MON	16	195	06/30/2000	05/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101			2	1	12,320	108.2900	13,525	12,490	12,360	0	6	0	0	7.000	7.418	MON	73	874	09/25/2000	06/15/2023
36203F-WD-3	GNMA 1 POOL NO 348144			2	1	14,171	108.2900	15,210	14,046	14,123	0	(8)	0	0	7.000	6.759	MON	82	983	12/20/2000	07/15/2023
36203F-WR-2	GNMA 1 POOL NO 348156			2	1	4,499	108.2900	4,936	4,558	4,511	0	2	0	0	7.000	7.416	MON	27	319	09/25/2000	07/15/2023
36203G-6U-2	GNMA 1 POOL NO 349283			2	1	2,449	104.4000	2,415	2,313	2,404	0	(8)	0	0	8.500	6.831	MON	16	197	06/30/2000	01/15/2023
36203G-D3-4	GNMA 1 POOL NO 348522			2	1	11,681	108.7900	12,753	11,723	11,684	0	0	0	0	7.500	7.635	MON	73	879	06/30/2000	07/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686			2	1	439	108.7900	505	465	445	0	1	0	0	7.500	9.278	MON	3	35	09/27/1994	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689			2	1	144	108.7900	164	151	145	0	0	0	0	7.500	9.013	MON	1	11	05/13/1994	05/15/2023
36203G-KT-9	GNMA 1 POOL NO 348706			2	1	377	108.2900	404	373	375	0	0	0	0	7.000	6.740	MON	2	26	12/20/2000	06/15/2023
36203G-N6-6	GNMA 1 POOL NO 348813			2	1	1,680	108.7900	1,813	1,666	1,675	0	(1)	0	0	7.500	7.244	MON	10	125	06/30/2000	06/15/2023
36203G-NV-1	GNMA 1 POOL NO 348804			2	1	7,351	109.0200	7,718	7,080	7,278	0	(16)	0	0	8.000	6.918	MON	47	566	06/30/2000	05/15/2023
36203G-P9-8	GNMA 1 POOL NO 348848			2	1	3,246	108.2900	3,485	3,218	3,236	0	(2)	0	0	7.000	6.752	MON	19	225	12/20/2000	06/15/2023
36203G-PG-2	GNMA 1 POOL NO 348823			2	1	12,315	108.2900	13,510	12,476	12,345	0	6	0	0	7.000	7.427	MON	73	873	09/25/2000	06/15/2023
36203G-SU-8	GNMA 1 POOL NO 348931			2	1	8,000	108.2900	8,780	8,108	8,021	0	3	0	0	7.000	7.491	MON	47	568	09/22/2000	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203G-T6-0	GNMA 1 POOL NO 348973			2	1	8,396	104.4000	8,673	8,307	8,353	0	(6)	0	0	8.500	8.328	MON	59	706	06/30/2000	05/15/2023
36203H-C3-3	GNMA 1 POOL NO 349390			2	1	9,187	108.2900	10,083	9,311	9,216	0	4	0	0	7.000	7.420	MON	54	652	09/22/2000	06/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584			2	1	2,497	108.7900	2,843	2,613	2,532	0	6	0	0	7.500	8.702	MON	16	196	05/13/1994	04/15/2023
36203H-YN-5	GNMA 1 POOL NO 350017			2	1	11,411	108.7900	12,469	11,462	11,417	0	1	0	0	7.500	7.657	MON	72	860	06/30/2000	02/15/2023
36203J-JY-4	GNMA POOL NO 350479			2	1	7,990	108.2900	8,769	8,098	8,016	0	4	0	0	7.000	7.408	MON	47	567	09/22/2000	05/15/2023
36203J-U9-6	GNMA POOL NO 350808			2	1	18,517	108.2900	20,312	18,758	18,571	0	10	0	0	7.000	7.364	MON	109	1,313	09/25/2000	08/15/2023
36203K-A2-0	GNMA 1 POOL NO 351125			2	1	328	108.7900	359	330	329	0	0	0	0	7.500	7.645	MON	2	25	06/30/2000	07/15/2023
36203K-CL-6	GNMA 1 POOL NO 351175			2	1	4,806	108.2900	5,273	4,869	4,818	0	2	0	0	7.000	7.416	MON	28	341	09/25/2000	09/15/2023
36203K-K6-0	GNMA 1 POOL NO 351417			2	1	11,016	110.0400	12,041	10,943	10,990	0	(4)	0	0	7.000	6.795	MON	64	766	12/06/2000	01/15/2024
36203K-RZ-9	GNMA 1 POOL NO 351604			2	1	454	108.7900	496	456	454	0	0	0	0	7.500	7.640	MON	3	34	03/15/1996	03/15/2023
36203L-BT-8	GNMA 1 POOL NO 352050			2	1	777	108.2900	852	787	779	0	0	0	0	7.000	7.502	MON	5	55	09/22/2000	10/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108			2	1	1,040	108.2900	1,119	1,034	1,038	0	0	0	0	7.000	6.787	MON	6	73	12/06/2000	08/15/2023
36203L-DX-7	GNMA 1 POOL NO 352118			2	1	1,169	109.0200	1,214	1,113	1,155	0	(2)	0	0	8.000	6.132	MON	7	89	06/30/2000	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146			2	1	64,446	109.0200	67,546	61,957	63,854	0	(84)	0	0	8.000	6.541	MON	413	4,957	10/07/1998	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188			2	1	139	108.7900	146	135	138	0	0	0	0	7.500	6.259	MON	1	10	09/24/1998	04/15/2023
36203L-F8-0	GNMA 1 POOL NO 352191			2	1	5,169	108.2900	5,672	5,238	5,181	0	2	0	0	7.000	7.476	MON	31	367	09/25/2000	05/15/2023
36203L-FK-3	GNMA 1 POOL NO 352170			2	1	442	109.0200	461	423	438	0	(1)	0	0	8.000	6.078	MON	3	34	06/30/2000	06/15/2023
36203L-GC-0	GNMA 1 POOL NO 352195			2	1	3,438	109.0200	3,581	3,284	3,395	0	(8)	0	0	8.000	6.426	MON	22	263	06/30/2000	05/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255			2	1	453	109.0200	479	439	448	0	(1)	0	0	8.000	7.157	MON	3	35	06/23/1999	05/15/2023
36203L-WJ-7	GNMA 1 POOL NO 352649			2	1	6,744	109.0200	6,959	6,383	6,627	0	(19)	0	0	8.000	6.386	MON	43	511	06/30/2000	04/15/2023
36203L-XQ-0	GNMA 1 POOL NO 352687			2	1	3,735	108.2900	4,100	3,786	3,748	0	2	0	0	7.000	7.410	MON	22	265	09/22/2000	06/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710			2	1	7,879	108.2900	8,650	7,988	7,906	0	4	0	0	7.000	7.402	MON	47	559	09/25/2000	07/15/2023
36203M-ES-5	GNMA 1 POOL NO 353045			2	1	22,072	107.5500	22,734	21,139	21,835	0	(35)	0	0	8.000	6.623	MON	141	1,691	06/30/2000	07/15/2024
36203M-JN-1	GNMA 1 POOL NO 353169			2	1	24,454	108.2900	26,838	24,784	24,546	0	13	0	0	7.000	7.345	MON	145	1,735	09/22/2000	12/15/2023
36203M-M9-8	GNMA 1 POOL NO 353284			2	1	1,359	108.7900	1,484	1,364	1,359	0	0	0	0	7.500	7.646	MON	9	102	06/30/2000	05/15/2023
36203M-P8-7	GNMA 1 POOL NO 353347			2	1	12,207	107.5500	12,538	11,658	12,063	0	(24)	0	0	8.000	6.603	MON	78	933	06/30/2000	08/15/2024
36203M-RC-6	GNMA 1 POOL NO 353383			2	1	1,484	107.5500	1,533	1,425	1,472	0	(2)	0	0	8.000	6.731	MON	10	114	04/08/1999	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401			2	1	1,259	107.5500	1,301	1,210	1,251	0	(2)	0	0	8.000	6.535	MON	8	97	04/08/1999	08/15/2025
36203N-3E-6	GNMA 1 POOL NO 354597			2	1	59,245	109.0200	61,653	56,552	58,446	0	(118)	0	0	8.000	6.529	MON	377	4,524	06/30/2000	06/15/2023
36203N-5M-6	GNMA 1 POOL NO 354652			2	1	10,658	108.2900	11,694	10,799	10,684	0	5	0	0	7.000	7.436	MON	63	756	09/25/2000	09/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657			2	1	17,881	108.2900	19,624	18,122	17,927	0	8	0	0	7.000	7.446	MON	106	1,269	09/25/2000	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674			2	1	80,584	108.2900	86,705	80,068	80,409	0	(31)	0	0	7.000	6.812	MON	467	5,605	12/06/2000	10/15/2023
36203N-6W-3	GNMA 1 POOL NO 354685			2	1	40,383	108.2900	43,469	40,142	40,310	0	(16)	0	0	7.000	6.832	MON	234	2,810	12/06/2000	11/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698			2	1	255	109.0200	267	245	252	0	0	0	0	8.000	6.792	MON	2	20	06/23/1999	11/15/2023
36203N-G8-5	GNMA 1 POOL NO 354023			2	1	50,469	108.2900	55,388	51,148	50,689	0	27	0	0	7.000	7.317	MON	298	3,580	09/22/2000	05/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319			2	1	23,554	108.2900	25,855	23,876	23,634	0	11	0	0	7.000	7.398	MON	139	1,671	09/25/2000	06/15/2023
36203N-TD-0	GNMA 1 POOL NO 354348			2	1	5,788	104.4000	5,862	5,615	5,724	0	(10)	0	0	8.500	7.701	MON	40	477	06/30/2000	01/15/2023
36203P-A6-0	GNMA 1 POOL NO 354729			2	1	5,816	111.3100	6,246	5,611	5,754	0	(9)	0	0	7.500	6.468	MON	35	421	06/30/2000	01/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720			2	1	1,499	110.0400	1,640	1,490	1,496	0	(1)	0	0	7.000	6.829	MON	9	104	11/14/1997	01/15/2024
36203P-CR-2	GNMA 1 POOL NO 354780			2	1	7,596	110.0400	8,147	7,404	7,536	0	(8)	0	0	7.000	6.289	MON	43	518	06/30/2000	03/15/2024
36203P-CS-0	GNMA 1 POOL NO 354781			2	1	4,240	111.3100	4,549	4,087	4,197	0	(7)	0	0	7.500	6.393	MON	26	307	06/30/2000	03/15/2024
36203P-DB-6	GNMA 1 POOL NO 354798			2	1	2,654	110.0400	2,845	2,585	2,634	0	(3)	0	0	7.000	6.237	MON	15	182	06/30/2000	04/15/2024
36203P-E6-6	GNMA 1 POOL NO 354857			2	1	3,955	107.5500	4,068	3,783	3,916	0	(5)	0	0	8.000	6.388	MON	25	303	06/30/2000	07/15/2024
36203P-MH-3	GNMA 1 POOL NO 355060			2	1	36,261	110.0400	39,636	36,019	36,148	0	(11)	0	0	7.000	6.882	MON	210	2,521	12/06/2000	03/15/2024
36203P-W5-8	GNMA 1 POOL NO 355368			2	1	2,590	109.0200	2,705	2,482	2,547	0	(7)	0	0	8.000	6.748	MON	17	198	06/30/2000	11/15/2021
36203Q-4A-6	GNMA POOL NO 356417			2	1	4,399	109.0200	4,614	4,233	4,347	0	(5)	0	0	8.000	6.821	MON	28	339	06/30/2000	05/15/2023
36203Q-EH-0	GNMA POOL NO 355736			2	1	6,369	108.2900	6,991	6,456	6,390	0	3	0	0	7.000	7.397	MON	38	452	09/25/2000	07/15/2023
36203R-4F-3	GNMA 1 POOL NO 357322			2	1	2,553	108.2900	2,748	2,538	2,549	0	(1)	0	0	7.000	6.798	MON	15	178	12/06/2000	09/15/2023
36203R-4X-4	GNMA 1 POOL NO 357338			2	1	3,215	108.2900	3,528	3,258	3,224	0	2	0	0	7.000	7.416	MON	19	228	09/22/2000	10/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672			2	1	219	108.7900	249	229	221	0	0	0	0	7.500	9.214	MON	1	17	05/13/1994	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703			2	1	10,777	108.2900	11,830	10,924	10,809	0	4	0	0	7.000	7.436	MON	64	765	09/25/2000	09/15/2023
36203R-M3-0	GNMA 1 POOL NO 356878			2	1	7,185	108.2900	7,734	7,142	7,172	0	(3)	0	0	7.000	6.808	MON	42	500	12/06/2000	05/15/2023
36203R-SP-5	GNMA 1 POOL NO 357026			2	1	6,910	108.2900	7,584	7,003	6,932	0	4	0	0	7.000	7.415	MON	41	490	09/22/2000	07/15/2023
36203R-YS-2	GNMA 1 POOL NO 357221			2	1	2,296	108.7900	2,406	2,211	2,274	0	(4)	0	0	7.500	6.151	MON	14	166	06/30/2000	09/15/2023
36203R-ZZ-5	GNMA 1 POOL NO 357260			2	1	6,077	108.2900	6,667	6,157	6,092	0	3	0	0	7.000	7.424	MON	36	431	09/25/2000	09/15/2023
36203S-4K-0	GNMA 1 POOL NO 358226			2	1	9,872	108.2900	10,831	10,002	9,895	0	4	0	0	7.000	7.444	MON	58	700	09/25/2000	08/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959			2	1	9,820	108.2900	10,779	9,954	9,851	0	5	0	0	7.000	7.421	MON	58	697	09/25/2000	07/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36203S-YL-5	GNMA 1 POOL NO 358115			2	1	29,209	108.2900	32,050	29,597	29,304	0	15	0	0	7.000	7.381	MON	173	2,072	09/25/2000	07/15/2023
36203T-3D-5	GNMA 1 POOL NO 359096			2	1	3,109	108.2900	3,410	3,149	3,116	0	1	0	0	7.000	7.449	MON	18	221	09/25/2000	07/15/2023
36203T-3N-3	GNMA 1 POOL NO 359105			2	1	2,416	109.0200	2,471	2,267	2,373	0	(1)	0	0	8.000	5.926	MON	15	181	06/30/2000	07/15/2023
36203T-3T-0	GNMA 1 POOL NO 359110			2	1	9,753	108.2900	10,704	9,884	9,784	0	3	0	0	7.000	7.409	MON	58	692	09/22/2000	08/15/2023
36203T-M6-9	GNMA 1 POOL NO 358681			2	1	27,638	108.2900	30,332	28,010	27,744	0	14	0	0	7.000	7.351	MON	163	1,961	09/22/2000	08/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673			2	1	7,473	108.2900	8,040	7,425	7,452	0	(4)	0	0	7.000	6.860	MON	43	520	12/06/2000	07/15/2023
36203T-ND-3	GNMA 1 POOL NO 358688			2	1	412	108.7900	450	413	412	0	0	0	0	7.500	7.626	MON	3	31	06/30/2000	08/15/2023
36203T-PD-1	GNMA 1 POOL NO 358720			2	1	9,856	110.0400	10,774	9,790	9,827	0	(4)	0	0	7.000	6.861	MON	57	685	12/06/2000	12/15/2023
36203T-PT-6	GNMA 1 POOL NO 358734			2	1	3,065	108.7900	3,277	3,012	3,048	0	(3)	0	0	7.500	6.999	MON	19	226	06/30/2000	09/15/2023
36203T-QB-4	GNMA 1 POOL NO 358750			2	1	5,943	109.0200	6,207	5,694	5,860	0	(13)	0	0	8.000	6.880	MON	38	456	06/30/2000	10/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851			2	1	11,337	108.2900	12,445	11,492	11,377	0	5	0	0	7.000	7.371	MON	67	804	09/25/2000	10/15/2023
36203T-WH-4	GNMA 1 POOL NO 358948			2	1	2,436	108.7900	2,660	2,445	2,437	0	0	0	0	7.500	7.636	MON	15	183	06/30/2000	06/15/2023
36203U-2S-0	GNMA 1 POOL NO 359985			2	1	2,444	110.0400	2,621	2,382	2,428	0	(3)	0	0	7.000	6.114	MON	14	167	06/30/2000	01/15/2024
36203U-GF-3	GNMA 1 POOL NO 359398			2	1	27,529	109.0200	28,647	26,276	27,155	0	(62)	0	0	8.000	6.575	MON	175	2,102	06/30/2000	08/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425			2	1	468	104.4000	472	452	463	0	(1)	0	0	8.500	7.502	MON	3	38	04/29/1996	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515			2	1	362	111.3100	404	363	362	0	0	0	0	7.500	7.613	MON	2	27	01/10/1997	05/15/2024
36203U-N3-2	GNMA 1 POOL NO 359610			2	1	2,546	108.2900	2,740	2,531	2,541	0	(1)	0	0	7.000	6.834	MON	15	177	12/06/2000	08/15/2023
36203U-U4-2	GNMA 1 POOL NO 359803			2	1	2,424	108.2900	2,660	2,456	2,431	0	1	0	0	7.000	7.435	MON	14	172	09/22/2000	08/15/2023
36203U-Y8-9	GNMA 1 POOL NO 359935			2	1	3,597	108.2900	3,947	3,645	3,606	0	2	0	0	7.000	7.442	MON	21	255	09/25/2000	11/15/2023
36203U-Z5-4	GNMA 1 POOL NO 359964			2	1	5,441	111.3100	6,080	5,462	5,442	0	0	0	0	7.500	7.643	MON	34	410	06/30/2000	12/15/2023
36203V-4M-9	GNMA 1 POOL NO 360928			2	1	16,762	108.2900	18,382	16,975	16,809	0	9	0	0	7.000	7.359	MON	99	1,188	09/25/2000	07/15/2023
36203V-CD-0	GNMA 1 POOL NO 360168			2	1	3,406	108.7900	3,679	3,382	3,399	0	(2)	0	0	7.500	7.280	MON	21	254	06/30/2000	08/15/2023
36203V-MX-5	GNMA 1 POOL NO 360474			2	1	8,976	110.0400	9,812	8,917	8,953	0	(2)	0	0	7.000	6.825	MON	52	624	12/06/2000	01/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517			2	1	209	111.3100	225	202	207	0	0	0	0	7.500	6.368	MON	1	15	09/24/1998	04/15/2024
36203V-YJ-3	GNMA 1 POOL NO 360813			2	1	5,557	110.0400	6,075	5,520	5,543	0	(2)	0	0	7.000	6.830	MON	32	386	12/06/2000	03/15/2024
36203V-ZX-1	GNMA 1 POOL NO 360858			2	1	19,875	110.0400	21,347	19,399	19,715	0	(24)	0	0	7.000	6.399	MON	113	1,358	06/30/2000	04/15/2024
36203W-2E-7	GNMA 1 POOL NO 361773			2	1	2,366	108.2900	2,505	2,313	2,344	0	(3)	0	0	7.000	6.364	MON	13	162	06/30/2000	02/15/2022
36203W-2J-6	GNMA 1 POOL NO 361777			2	1	3,045	108.2900	3,256	3,007	3,030	0	(2)	0	0	7.000	6.620	MON	18	210	06/30/2000	03/15/2022
36203W-2Z-0	GNMA 1 POOL NO 361792			2	1	14,504	108.2900	15,917	14,699	14,553	0	7	0	0	7.000	7.386	MON	86	1,029	09/22/2000	08/15/2023
36203W-N8-7	GNMA 1 POOL NO 361415			2	1	4,885	110.0400	5,248	4,769	4,852	0	(6)	0	0	7.000	6.255	MON	28	334	06/30/2000	03/15/2024
36203W-NX-2	GNMA 1 POOL NO 361406			2	1	5,883	110.0400	6,431	5,844	5,867	0	(2)	0	0	7.000	6.836	MON	34	409	12/06/2000	02/15/2024
36203W-PR-3	GNMA 1 POOL NO 361432			2	1	3,591	111.3100	4,049	3,638	3,598	0	1	0	0	7.500	7.953	MON	23	273	06/30/2000	05/15/2024
36203W-RC-4	GNMA 1 POOL NO 361483			2	1	757	108.7900	827	760	758	0	0	0	0	7.500	7.635	MON	5	57	06/30/2000	08/15/2023
36203W-VK-1	GNMA 1 POOL NO 361618			2	1	12,558	110.0400	13,627	12,383	12,501	0	(9)	0	0	7.000	6.740	MON	72	867	02/04/1998	11/15/2025
36203X-4M-5	GNMA 1 POOL NO 362728			2	1	14,339	111.3100	15,426	13,859	14,185	0	(24)	0	0	7.500	6.592	MON	87	1,039	06/30/2000	01/15/2024
36203X-6G-6	GNMA 1 POOL NO 362771			2	1	14,041	108.2900	15,409	14,230	14,083	0	7	0	0	7.000	7.415	MON	83	996	09/22/2000	11/15/2023
36203X-E5-1	GNMA 1 POOL NO 362056			2	1	10,316	108.7900	11,263	10,353	10,319	0	0	0	0	7.500	7.636	MON	65	777	06/30/2000	06/15/2023
36203X-EF-9	GNMA 1 POOL NO 362034			2	1	1,338	108.2900	1,469	1,356	1,342	0	0	0	0	7.000	7.491	MON	8	95	09/22/2000	11/15/2023
36203X-GK-6	GNMA 1 POOL NO 362102			2	1	329	108.7900	346	318	327	0	(1)	0	0	7.500	6.336	MON	2	24	06/30/2000	09/15/2023
36203X-HR-0	GNMA 1 POOL NO 362140			2	1	5,457	108.7900	5,723	5,261	5,398	0	(8)	0	0	7.500	6.422	MON	33	395	06/30/2000	11/15/2023
36203X-MK-9	GNMA 1 POOL NO 362262			2	1	608	111.3100	655	589	603	0	(1)	0	0	7.500	6.558	MON	4	44	09/24/1998	04/15/2024
36203X-MT-0	GNMA 1 POOL NO 362270			2	1	7,452	107.5500	7,692	7,152	7,364	0	(14)	0	0	8.000	6.855	MON	48	572	06/30/2000	05/15/2024
36203X-UT-1	GNMA 1 POOL NO 362494			2	1	12,474	108.2900	13,684	12,636	12,509	0	7	0	0	7.000	7.383	MON	74	885	09/25/2000	07/15/2023
36203Y-DU-5	GNMA 1 POOL NO 362915			2	1	7,440	108.2900	8,165	7,540	7,463	0	4	0	0	7.000	7.412	MON	44	528	09/22/2000	09/15/2023
36203Y-LE-2	GNMA 1 POOL NO 363125			2	1	1,699	108.2900	1,865	1,722	1,704	0	1	0	0	7.000	7.475	MON	10	120	09/25/2000	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136			2	1	402	108.7900	432	397	401	0	0	0	0	7.500	7.166	MON	2	30	10/10/1995	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816			2	1	373	108.2900	401	371	372	0	0	0	0	7.000	6.750	MON	2	26	12/06/2000	12/15/2023
36204A-EX-9	GNMA 1 POOL NO 363850			2	1	24,759	108.2900	27,172	25,092	24,848	0	13	0	0	7.000	7.367	MON	146	1,756	09/22/2000	08/15/2023
36204A-SV-8	GNMA 1 POOL NO 364232			2	1	18,788	110.0400	20,537	18,663	18,728	0	(8)	0	0	7.000	6.889	MON	109	1,306	12/06/2000	03/15/2024
36204B-SP-4	GNMA POOL NO 365454			2	1	1,544	110.0400	1,656	1,505	1,536	0	(1)	0	0	7.000	6.149	MON	9	105	06/30/2000	09/15/2025
36204B-5U-3	GNMA POOL NO 365459			2	1	6,895	111.3100	7,427	6,672	6,841	0	(9)	0	0	7.500	6.575	MON	42	500	06/30/2000	10/15/2025
36204B-DJ-9	GNMA POOL NO 364705			2	1	18,558	108.2900	20,366	18,808	18,618	0	9	0	0	7.000	7.395	MON	110	1,316	09/22/2000	10/15/2023
36204B-FN-8	GNMA POOL NO 364773			2	1	8,531	108.2900	9,363	8,646	8,558	0	4	0	0	7.000	7.403	MON	50	605	09/22/2000	11/15/2023
36204B-JG-9	GNMA POOL NO 364863			2	1	16,984	110.0400	18,382	16,704	16,884	0	(11)	0	0	7.000	6.587	MON	97	1,169	12/06/2000	01/15/2024
36204B-QJ-5	GNMA POOL NO 365057			2	1	5,624	107.5500	5,846	5,436	5,565	0	(9)	0	0	8.000	7.122	MON	36	435	06/30/2000	06/15/2024
36204B-RM-7	GNMA POOL NO 365092			2	1	336	107.5500	346	321	332	0	(1)	0	0	8.000	6.480	MON	2	26	06/30/2000	07/15/2024
36204B-S8-7	GNMA POOL NO 365143			2	1	18,432	107.5500	18,915	17,587	18,186	0	(9)	0	0	8.000	6.747	MON	117	1,407	06/30/2000	09/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204C-4L-2	GNMA 1 POOL NO 366327			2	1	7,921	108.2900	8,695	8,030	7,947	0	3	0	0	7.000	7.407	MON	47	562	09/25/2000	09/15/2023
36204C-7M-7	GNMA 1 POOL NO 366400			2	1	3,184	110.0400	3,480	3,163	3,176	0	(1)	0	0	7.000	6.810	MON	18	222	12/06/2000	12/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682			2	1	390	108.7900	422	388	389	0	0	0	0	7.500	7.363	MON	2	29	06/30/1997	10/15/2023
36204C-NB-3	GNMA 1 POOL NO 365886			2	1	3,264	108.7900	3,698	3,400	3,298	0	5	0	0	7.500	8.782	MON	21	255	06/30/2000	09/15/2023
36204C-P4-7	GNMA 1 POOL NO 365943			2	1	9,036	108.2900	9,914	9,155	9,057	0	4	0	0	7.000	7.446	MON	53	641	09/25/2000	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930			2	1	5,986	108.2900	6,572	6,069	6,004	0	3	0	0	7.000	7.428	MON	35	425	09/25/2000	11/15/2023
36204C-PT-2	GNMA 1 POOL NO 365934			2	1	3,308	108.2900	3,561	3,288	3,302	0	(1)	0	0	7.000	6.820	MON	19	230	12/06/2000	11/15/2023
36204D-4X-4	GNMA 1 POOL NO 367238			2	1	1,488	108.2900	1,602	1,479	1,486	0	(1)	0	0	7.000	6.805	MON	9	104	12/06/2000	10/15/2023
36204D-AB-5	GNMA 1 POOL NO 366402			2	1	12,225	110.0400	13,363	12,144	12,188	0	(5)	0	0	7.000	6.871	MON	71	850	12/06/2000	01/15/2024
36204D-MQ-9	GNMA 1 POOL NO 366767			2	1	28,780	110.0400	31,417	28,550	28,701	0	(10)	0	0	7.000	6.768	MON	167	1,999	12/06/2000	04/15/2024
36204D-NF-2	GNMA 1 POOL NO 366790			2	1	2,833	107.5500	2,927	2,722	2,811	0	(5)	0	0	8.000	6.679	MON	18	218	06/30/2000	05/15/2024
36204D-SC-4	GNMA 1 POOL NO 366915			2	1	77	107.5500	81	75	77	0	0	0	0	8.000	6.688	MON	1	6	04/22/1998	12/15/2024
36204E-CK-1	GNMA 1 POOL NO 367374			2	1	3,539	111.3100	3,794	3,409	3,494	0	(7)	0	0	7.500	6.602	MON	21	256	06/30/2000	01/15/2024
36204E-GX-9	GNMA 1 POOL NO 367514			2	1	7,869	108.2900	8,462	7,814	7,842	0	(3)	0	0	7.000	6.879	MON	46	547	12/06/2000	11/15/2023
36204E-UW-5	GNMA 1 POOL NO 367897			2	1	4,114	109.0200	4,324	3,966	4,081	0	(8)	0	0	8.000	6.793	MON	26	317	06/30/2000	10/15/2023
36204E-Y5-0	GNMA 1 POOL NO 368032			2	1	1,272	108.7900	1,373	1,262	1,269	0	(1)	0	0	7.500	7.244	MON	8	95	06/30/2000	11/15/2023
36204F-D7-6	GNMA POOL NO 368326			2	1	671	111.3100	791	711	680	0	1	0	0	7.500	9.380	MON	4	53	09/27/1994	01/15/2024
36204F-FS-8	GNMA POOL NO 368377			2	1	5,008	110.0400	5,474	4,974	4,995	0	(2)	0	0	7.000	6.820	MON	29	348	12/06/2000	01/15/2024
36204F-V8-4	GNMA POOL NO 368839			2	1	22,978	108.2900	25,218	23,288	23,058	0	12	0	0	7.000	7.368	MON	136	1,630	09/22/2000	12/15/2023
36204F-VJ-0	GNMA POOL NO 368817			2	1	395	108.2900	434	400	396	0	0	0	0	7.000	7.446	MON	2	28	09/25/2000	10/15/2023
36204G-4X-7	GNMA 1 POOL NO 369938			2	1	11,511	110.0400	12,583	11,435	11,476	0	(5)	0	0	7.000	6.872	MON	67	800	12/06/2000	12/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347			2	1	5,590	108.2900	6,136	5,667	5,605	0	3	0	0	7.000	7.471	MON	33	397	09/25/2000	10/15/2023
36204G-LC-4	GNMA 1 POOL NO 369423			2	1	2,737	110.0400	2,992	2,719	2,730	0	(1)	0	0	7.000	6.807	MON	16	190	12/06/2000	12/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457			2	1	488	107.5500	508	472	485	0	0	0	0	8.000	6.845	MON	3	38	04/22/1998	09/15/2024
36204G-PH-9	GNMA 1 POOL NO 369524			2	1	6,972	107.5500	7,168	6,665	6,902	0	(12)	0	0	8.000	6.429	MON	44	533	06/30/2000	09/15/2024
36204G-UK-6	GNMA 1 POOL NO 369686			2	1	6,732	110.0400	7,358	6,687	6,715	0	(2)	0	0	7.000	6.814	MON	39	468	12/06/2000	12/15/2023
36204H-50-9	GNMA 1 POOL NO 370855			2	1	4,489	108.2900	4,925	4,548	4,499	0	2	0	0	7.000	7.438	MON	27	318	09/25/2000	10/15/2023
36204H-ZX-1	GNMA 1 POOL NO 370758			2	1	4,836	108.2900	5,308	4,902	4,853	0	2	0	0	7.000	7.376	MON	29	343	09/22/2000	10/15/2023
36204H-ZY-9	GNMA 1 POOL NO 370759			2	1	2,890	108.2900	3,171	2,928	2,897	0	1	0	0	7.000	7.457	MON	17	205	09/25/2000	10/15/2023
36204J-3B-0	GNMA 1 POOL NO 371694			2	1	324	111.3100	362	325	324	0	0	0	0	7.500	7.634	MON	2	24	01/10/1997	03/15/2024
36204J-DL-7	GNMA 1 POOL NO 371007			2	1	9,469	111.3100	10,164	9,131	9,367	0	(16)	0	0	7.500	6.456	MON	57	685	06/30/2000	01/15/2024
36204J-L3-8	GNMA 1 POOL NO 371246			2	1	6,410	110.0400	7,006	6,367	6,392	0	(2)	0	0	7.000	6.836	MON	37	446	12/06/2000	01/15/2024
36204J-L6-1	GNMA 1 POOL NO 371249			2	1	2,387	110.0400	2,610	2,371	2,381	0	(1)	0	0	7.000	6.814	MON	14	166	12/06/2000	01/15/2024
36204J-ZD-1	GNMA 1 POOL NO 371640			2	1	10,616	110.0400	11,604	10,545	10,592	0	(4)	0	0	7.000	6.787	MON	62	738	12/06/2000	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814			2	1	669	107.5500	696	647	664	0	(1)	0	0	8.000	6.893	MON	4	52	04/22/1998	06/15/2024
36204K-BN-2	GNMA 1 POOL NO 371845			2	1	1,388	111.3100	1,491	1,339	1,378	0	(2)	0	0	7.500	6.374	MON	8	100	06/30/2000	06/15/2024
36204K-MC-4	GNMA 1 POOL NO 372155			2	1	17,322	107.5500	17,869	16,615	17,130	0	(30)	0	0	8.000	6.792	MON	111	1,329	06/30/2000	09/15/2024
36204K-R3-9	GNMA 1 POOL NO 372306			2	1	240	110.0400	257	234	239	0	0	0	0	7.000	5.868	MON	1	16	06/30/2000	12/15/2025
36204K-RW-5	GNMA 1 POOL NO 372301			2	1	1,393	110.0400	1,510	1,372	1,388	0	(1)	0	0	7.000	6.488	MON	8	96	06/30/2000	11/15/2025
36204L-C8-2	GNMA 1 POOL NO 372795			2	1	1,911	110.0400	2,089	1,898	1,906	0	(1)	0	0	7.000	6.835	MON	11	133	12/06/2000	02/15/2024
36204L-C9-0	GNMA 1 POOL NO 372796			2	1	2,225	111.3100	2,389	2,147	2,204	0	(4)	0	0	7.500	6.346	MON	13	161	06/30/2000	02/15/2024
36204L-CQ-2	GNMA 1 POOL NO 372779			2	1	9,260	110.0400	10,122	9,198	9,233	0	(4)	0	0	7.000	6.852	MON	54	644	12/06/2000	01/15/2024
36204L-GH-8	GNMA 1 POOL NO 372900			2	1	5,860	108.2900	6,431	5,938	5,878	0	3	0	0	7.000	7.406	MON	35	416	09/22/2000	12/15/2023
36204L-KE-0	GNMA 1 POOL NO 372993			2	1	890	111.3100	956	859	883	0	(1)	0	0	7.500	6.429	MON	5	64	06/30/2000	04/15/2024
36204L-V4-0	GNMA 1 POOL NO 373335			2	1	10,563	111.3100	11,569	10,394	10,495	0	(11)	0	0	7.500	7.037	MON	65	780	06/30/2000	05/15/2022
36204L-V5-7	GNMA 1 POOL NO 373336			2	1	1,012	111.3100	1,131	1,016	1,012	0	0	0	0	7.500	7.672	MON	6	76	06/30/2000	05/15/2022
36204L-VX-6	GNMA 1 POOL NO 373330			2	1	607	111.3100	679	610	608	0	0	0	0	7.500	7.639	MON	4	46	01/10/1997	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343			2	1	1,104	111.3100	1,233	1,108	1,104	0	0	0	0	7.500	7.641	MON	7	83	01/10/1997	06/15/2022
36204M-RW-1	GNMA 1 POOL NO 374101			2	1	6,299	108.7900	6,875	6,320	6,300	0	0	0	0	7.500	7.630	MON	40	474	06/30/2000	11/15/2023
36204N-MR-5	GNMA 1 POOL NO 374868			2	1	10,710	111.3100	11,969	10,752	10,714	0	1	0	0	7.500	7.643	MON	67	806	06/30/2000	01/15/2024
36204N-UM-7	GNMA 1 POOL NO 375088			2	1	1,045	110.0400	1,185	1,077	1,051	0	1	0	0	7.000	7.949	MON	6	76	06/30/2000	07/15/2025
36204N-WV-5	GNMA 1 POOL NO 375160			2	1	43,061	108.7900	45,281	41,624	42,511	0	(79)	0	0	7.500	6.752	MON	260	3,122	06/30/2000	10/15/2023
36204P-4H-2	GNMA 1 POOL NO 376224			2	1	1,710	110.0400	1,834	1,667	1,701	0	(2)	0	0	7.000	6.138	MON	10	117	06/30/2000	08/15/2025
36204P-RP-9	GNMA 1 POOL NO 375894			2	1	1,306	111.3100	1,401	1,258	1,295	0	(2)	0	0	7.500	6.394	MON	8	94	06/30/2000	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075			2	1	418	111.3100	467	420	418	0	0	0	0	7.500	7.631	MON	3	32	01/10/1997	05/15/2024
36204Q-BQ-2	GNMA 1 POOL NO 376347			2	1	106	108.2900	117	108	107	0	0	0	0	7.000	7.437	MON	1	7	09/22/2000	12/15/2023
36204Q-BR-0	GNMA 1 POOL NO 376348			2	1	2,211	108.2900	2,380	2,198	2,208	0	(1)	0	0	7.000	6.794	MON	13	154	12/06/2000	12/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36204Q-GV-6	GNMA 1 POOL NO 376512			2	1	1,848	110.0400	2,020	1,835	1,843	0	(1)	0	0	7.000	6.814	MON	11	128	12/06/2000	05/15/2024
36204Q-HQ-6	GNMA 1 POOL NO 376539			2	1	269	107.5500	278	258	267	0	0	0	0	8.000	6.459	MON	2	21	06/30/2000	06/15/2024
36204Q-VL-1	GNMA 1 POOL NO 376919			2	1	32,847	107.5500	34,041	31,652	32,496	0	(56)	0	0	8.000	7.016	MON	211	2,532	06/30/2000	09/15/2024
36204R-5P-9	GNMA POOL NO 378054			2	1	8,720	108.2900	9,569	8,837	8,746	0	4	0	0	7.000	7.404	MON	52	619	09/22/2000	12/15/2023
36204R-D3-9	GNMA POOL NO 377322			2	1	973	107.5500	1,010	939	966	0	(1)	0	0	8.000	6.740	MON	6	75	03/10/1998	10/15/2024
36204R-ME-5	GNMA POOL NO 377557			2	1	15,508	107.5500	15,993	14,871	15,367	0	(24)	0	0	8.000	6.659	MON	99	1,190	06/30/2000	07/15/2025
36204S-HB-5	GNMA 1 POOL NO 378326			2	1	1,508	111.4600	1,662	1,491	1,504	0	(1)	0	0	6.500	6.209	MON	8	97	06/30/2000	06/15/2024
36204S-SK-3	GNMA 1 POOL NO 378622			2	1	6,406	110.0400	7,000	6,361	6,386	0	(3)	0	0	7.000	6.854	MON	37	445	12/06/2000	12/15/2023
36204S-XB-7	GNMA 1 POOL NO 378774			2	1	10,097	107.5500	10,438	9,706	9,970	0	(20)	0	0	8.000	7.009	MON	65	776	06/30/2000	04/15/2024
36204T-KZ-6	GNMA 1 POOL NO 379312			2	1	11,919	111.3100	12,567	11,290	11,750	0	(26)	0	0	7.500	6.156	MON	71	847	06/30/2000	12/15/2025
36204T-QW-7	GNMA 1 POOL NO 379469			2	1	6,587	110.0400	7,201	6,543	6,571	0	(2)	0	0	7.000	6.835	MON	38	458	12/06/2000	06/15/2024
36204U-DB-4	GNMA POOL NO 379998			2	1	2,421	107.5500	2,592	2,410	2,416	0	(1)	0	0	8.000	7.911	MON	16	193	06/28/2000	05/15/2024
36204U-J6-9	GNMA POOL NO 380185			2	1	23,936	110.0400	26,163	23,776	23,872	0	(10)	0	0	7.000	6.825	MON	139	1,664	12/06/2000	12/15/2023
36204U-PH-8	GNMA POOL NO 380324			2	1	670	111.3100	718	645	664	0	0	0	0	7.500	6.099	MON	4	48	06/30/2000	01/15/2024
36204U-Q9-5	GNMA POOL NO 380380			2	1	1,187	107.5500	1,234	1,147	1,178	0	(2)	0	0	8.000	6.883	MON	8	92	04/22/1998	08/15/2024
36204U-Y9-6	GNMA POOL NO 380636			2	1	21,013	107.5500	21,617	20,100	20,754	0	(42)	0	0	8.000	6.791	MON	134	1,608	06/30/2000	10/15/2024
36204V-EB-1	GNMA 1 POOL NO 380930			2	1	5,490	110.0400	5,886	5,349	5,448	0	(7)	0	0	7.000	6.262	MON	31	374	06/30/2000	04/15/2024
36204V-HM-4	GNMA 1 POOL NO 381036			2	1	2,419	111.3100	2,617	2,351	2,401	0	(4)	0	0	7.500	6.761	MON	15	176	06/30/2000	01/15/2024
36204V-QD-4	GNMA 1 POOL NO 381252			2	1	2,310	111.3100	2,474	2,222	2,294	0	(3)	0	0	7.500	6.178	MON	14	167	06/30/2000	06/15/2026
36204W-5T-0	GNMA 1 POOL NO 382558			2	1	3,642	107.5500	3,787	3,522	3,615	0	(4)	0	0	8.000	7.020	MON	23	282	06/30/2000	06/15/2024
36204X-BE-4	GNMA POOL NO 382637			2	1	13,331	107.5500	13,760	12,794	13,179	0	(25)	0	0	8.000	6.819	MON	85	1,024	06/30/2000	06/15/2024
36204X-S9-7	GNMA POOL NO 383144			2	1	7,888	110.0400	8,466	7,694	7,819	0	(10)	0	0	7.000	6.399	MON	45	539	06/30/2000	01/15/2024
36204X-W4-3	GNMA POOL NO 383267			2	1	19,540	107.5500	19,997	18,593	19,258	0	(44)	0	0	8.000	6.693	MON	124	1,488	06/30/2000	08/15/2024
36204X-XQ-3	GNMA POOL NO 383287			2	1	11,224	107.5500	11,589	10,775	11,115	0	(19)	0	0	8.000	6.684	MON	72	862	06/30/2000	10/15/2024
36204Y-BW-2	GNMA POOL NO 383553			2	1	4,391	110.0400	4,799	4,361	4,379	0	(2)	0	0	7.000	6.825	MON	25	305	12/06/2000	02/15/2024
36204Y-PY-3	GNMA POOL NO 383939			2	1	849	111.3100	914	821	844	0	(1)	0	0	7.500	6.353	MON	5	62	06/30/2000	02/15/2024
36204Y-U5-0	GNMA POOL NO 384104			2	1	858	111.3100	959	862	859	0	0	0	0	7.500	7.633	MON	5	65	01/10/1997	05/15/2024
36204Y-WA-7	GNMA POOL NO 384141			2	1	478	107.5500	491	457	474	0	(1)	0	0	8.000	6.146	MON	3	36	06/30/2000	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264			2	1	910	111.3100	1,016	913	910	0	0	0	0	7.500	7.644	MON	6	68	01/10/1997	06/15/2024
36205A-6M-1	GNMA 1 POOL NO 385276			2	1	8,768	107.5500	9,038	8,403	8,675	0	(16)	0	0	8.000	6.643	MON	56	672	06/30/2000	07/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606			2	1	5,338	107.5500	5,515	5,128	5,287	0	(9)	0	0	8.000	6.933	MON	34	410	04/08/1999	07/15/2025
36205A-RG-1	GNMA 1 POOL NO 384887			2	1	7,438	111.3100	7,970	7,160	7,372	0	(11)	0	0	7.500	6.402	MON	45	537	06/30/2000	11/15/2025
36205B-BW-1	GNMA 1 POOL NO 385353			2	1	1,551	115.0300	1,740	1,513	1,545	0	(2)	0	0	8.500	7.649	MON	11	129	06/30/2000	04/15/2025
36205B-GU-0	GNMA 1 POOL NO 385511			2	1	3,830	110.0400	4,104	3,730	3,800	0	(5)	0	0	7.000	6.254	MON	22	261	06/30/2000	05/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613			2	1	795	111.3100	857	770	789	0	(1)	0	0	7.500	6.520	MON	5	58	09/24/1998	04/15/2024
36205B-K8-4	GNMA 1 POOL NO 385619			2	1	6,807	111.3100	7,323	6,578	6,760	0	(11)	0	0	7.500	6.361	MON	41	493	06/30/2000	04/15/2024
36205B-PJ-5	GNMA 1 POOL NO 385725			2	1	8,138	107.5500	8,379	7,791	8,050	0	(15)	0	0	8.000	6.587	MON	52	623	06/30/2000	06/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807			2	1	368	111.3100	397	357	366	0	(1)	0	0	7.500	6.397	MON	2	27	09/24/1998	07/15/2024
36205B-R5-3	GNMA 1 POOL NO 385808			2	1	8,057	107.5500	8,286	7,705	7,968	0	(13)	0	0	8.000	6.574	MON	51	616	06/30/2000	07/15/2024
36205B-TF-9	GNMA 1 POOL NO 385850			2	1	6,884	107.5500	7,067	6,571	6,814	0	(12)	0	0	8.000	6.337	MON	44	526	06/30/2000	08/15/2024
36205B-UR-1	GNMA 1 POOL NO 385892			2	1	4,285	107.5500	4,388	4,080	4,240	0	(8)	0	0	8.000	6.227	MON	27	326	06/30/2000	09/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894			2	1	114	107.5500	118	110	113	0	0	0	0	8.000	6.622	MON	1	9	04/22/1998	09/15/2024
36205B-VZ-2	GNMA 1 POOL NO 385932			2	1	9,188	107.5500	9,440	8,777	9,106	0	(15)	0	0	8.000	6.236	MON	59	702	06/30/2000	11/15/2024
36205B-XM-9	GNMA 1 POOL NO 385984			2	1	5,661	107.5500	5,821	5,412	5,604	0	(9)	0	0	8.000	6.504	MON	36	433	06/30/2000	12/15/2024
36205B-XS-6	GNMA 1 POOL NO 385989			2	1	12,577	107.5500	12,932	12,025	12,442	0	(23)	0	0	8.000	6.582	MON	80	962	06/30/2000	11/15/2024
36205B-ZB-1	GNMA 1 POOL NO 386038			2	1	12,618	110.0400	13,524	12,290	12,514	0	(12)	0	0	7.000	6.315	MON	72	860	06/30/2000	06/15/2024
36205C-5L-0	GNMA 1 POOL NO 387051			2	1	8,703	107.5500	8,979	8,349	8,643	0	(14)	0	0	8.000	6.648	MON	56	668	06/30/2000	07/15/2025
36205C-G6-1	GNMA 1 POOL NO 386421			2	1	4,400	111.3100	4,734	4,253	4,362	0	(6)	0	0	7.500	6.371	MON	27	319	06/30/2000	04/15/2024
36205C-HT-0	GNMA 1 POOL NO 386442			2	1	538	107.5500	576	536	537	0	0	0	0	8.000	7.905	MON	4	43	06/28/2000	08/15/2024
36205C-K5-8	GNMA 1 POOL NO 386516			2	1	4,004	107.5500	4,085	3,798	3,957	0	(3)	0	0	8.000	6.171	MON	25	304	06/30/2000	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511			2	1	561	111.3100	627	563	561	0	0	0	0	7.500	7.634	MON	4	42	01/10/1997	05/15/2024
36205D-QH-4	GNMA 1 POOL NO 387556			2	1	4,056	107.5500	4,212	3,917	4,025	0	(7)	0	0	8.000	6.953	MON	26	313	06/30/2000	05/15/2024
36205E-F3-5	GNMA 1 POOL NO 388186			2	1	6,205	110.0400	6,783	6,164	6,189	0	(3)	0	0	7.000	6.834	MON	36	431	12/06/2000	04/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336			2	1	110	111.3100	123	111	110	0	0	0	0	7.500	7.668	MON	1	9	01/10/1997	05/15/2024
36205F-C2-7	GNMA POOL NO 388989			2	1	1,439	111.3100	1,608	1,445	1,440	0	0	0	0	7.500	7.643	MON	9	108	01/10/1997	07/15/2022
36205F-C3-5	GNMA POOL NO 388990			2	1	3,935	111.3100	4,397	3,950	3,936	0	0	0	0	7.500	7.642	MON	25	296	06/30/2000	07/15/2022
36205F-DA-8	GNMA POOL NO 388997			2	1	2,885	111.3100	3,178	2,855	2,873	0	(2)	0	0	7.500	7.170	MON	18	214	06/30/2000	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36205F-DD-2	GNMA POOL NO 389000			2	1	2,722	110.0400	2,919	2,653	2,699	0	(4)	0	0	7.000	6.149	MON	15	186	06/30/2000	08/15/2022
36205F-UH-4	GNMA POOL NO 389484			2	1	12,803	107.5500	13,169	12,245	12,644	0	(26)	0	0	8.000	6.702	MON	82	980	06/30/2000	04/15/2024
36205F-X3-2	GNMA POOL NO 389598			2	1	17,525	107.5500	18,103	16,832	17,331	0	(32)	0	0	8.000	6.860	MON	112	1,347	06/30/2000	08/15/2024
36205G-3K-5	GNMA 1 POOL NO 390602			2	1	14,479	107.5500	14,876	13,832	14,313	0	(28)	0	0	8.000	6.598	MON	92	1,107	06/30/2000	09/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948			2	1	11,194	110.0400	12,039	10,941	11,125	0	(6)	0	0	7.000	6.330	MON	64	766	10/29/1998	04/15/2024
36205G-FB-2	GNMA 1 POOL NO 389962			2	1	3,077	107.5500	3,182	2,959	3,050	0	(6)	0	0	8.000	6.866	MON	20	237	06/30/2000	05/15/2024
36205H-ZR-3	GNMA 1 POOL NO 391452			2	1	30,980	107.5500	31,941	29,699	30,563	0	(25)	0	0	8.000	6.976	MON	198	2,376	06/30/2000	06/15/2024
36205J-2F-1	GNMA POOL NO 392374			2	1	37,797	107.5500	39,188	36,437	37,359	0	(67)	0	0	8.000	7.098	MON	243	2,915	06/30/2000	06/15/2024
36205J-UH-6	GNMA POOL NO 392184			2	1	2,137	107.5500	2,288	2,127	2,132	0	(1)	0	0	8.000	7.926	MON	14	170	06/28/2000	05/15/2024
36205J-VW-2	GNMA POOL NO 392229			2	1	307	111.3100	331	298	305	0	0	0	0	7.500	6.383	MON	2	22	09/24/1998	06/15/2024
36205J-WU-5	GNMA POOL NO 392259			2	1	2,809	111.3100	3,138	2,819	2,810	0	0	0	0	7.500	7.638	MON	18	211	01/10/1997	05/15/2024
36205K-C4-2	GNMA POOL NO 392591			2	1	4,427	107.5500	4,531	4,213	4,377	0	(9)	0	0	8.000	6.318	MON	28	337	06/30/2000	09/15/2024
36205K-EH-1	GNMA POOL NO 392636			2	1	19,385	110.0400	21,189	19,255	19,325	0	(8)	0	0	7.000	6.894	MON	112	1,348	12/06/2000	10/15/2024
36205K-M6-6	GNMA POOL NO 392881			2	1	639	115.0300	716	623	635	0	(1)	0	0	8.500	7.792	MON	4	53	07/18/1996	01/15/2025
36205K-WE-8	GNMA POOL NO 393145			2	1	1,292	111.3100	1,390	1,248	1,282	0	(2)	0	0	7.500	6.442	MON	8	94	06/30/2000	05/15/2024
36205K-XF-4	GNMA POOL NO 393178			2	1	1,323	107.5500	1,367	1,271	1,314	0	(2)	0	0	8.000	6.388	MON	8	102	04/08/1999	08/15/2024
36205L-5Q-9	GNMA POOL NO 394255			2	1	2,071	110.0400	2,223	2,020	2,059	0	(2)	0	0	7.000	6.229	MON	12	141	06/30/2000	09/15/2025
36205L-MU-1	GNMA POOL NO 393771			2	1	2,010	107.5500	2,076	1,931	1,993	0	(3)	0	0	8.000	6.737	MON	13	155	04/08/1999	05/15/2025
36205M-4C-9	GNMA 1 POOL NO 395119			2	1	3,700	107.5500	3,846	3,576	3,665	0	(6)	0	0	8.000	7.160	MON	24	286	04/22/1998	11/15/2024
36205N-U2-0	GNMA 1 POOL NO 395801			2	1	17,822	107.5500	18,392	17,101	17,654	0	(29)	0	0	8.000	6.737	MON	114	1,368	06/30/2000	06/15/2025
36205N-UK-0	GNMA 1 POOL NO 395786			2	1	2,992	107.5500	3,091	2,874	2,965	0	(5)	0	0	8.000	6.840	MON	19	230	04/08/1999	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683			2	1	410	107.5500	426	396	407	0	(1)	0	0	8.000	6.902	MON	3	32	04/22/1998	09/15/2024
36205Q-UX-5	GNMA 1 POOL NO 397598			2	1	1,030	111.3100	1,151	1,034	1,030	0	0	0	0	7.500	7.641	MON	6	78	01/10/1997	07/15/2024
36205Q-Z4-4	GNMA 1 POOL NO 397763			2	1	18,099	110.0400	19,784	17,979	18,043	0	(8)	0	0	7.000	6.890	MON	105	1,258	12/06/2000	06/15/2024
36205R-L5-4	GNMA 1 POOL NO 398248			2	1	303	110.0400	328	298	302	0	0	0	0	7.000	6.328	MON	2	21	06/30/2000	09/15/2025
36205R-ZZ-3	GNMA 1 POOL NO 398660			2	1	1,397	111.3100	1,497	1,345	1,388	0	(1)	0	0	7.500	6.073	MON	8	101	06/30/2000	05/15/2026
36205S-TN-5	GNMA 1 POOL NO 399357			2	1	376	107.5500	392	365	374	0	0	0	0	8.000	6.787	MON	2	29	06/28/2000	09/15/2024
36205T-AM-5	GNMA POOL NO 399712			2	1	1,880	107.5500	1,942	1,806	1,864	0	(3)	0	0	8.000	6.780	MON	12	144	04/08/1999	06/15/2025
36205T-BK-8	GNMA POOL NO 399742			2	1	6,079	110.0400	7,045	6,402	6,147	0	11	0	0	7.000	8.520	MON	37	448	06/30/2000	08/15/2025
36205T-BU-6	GNMA POOL NO 399751			2	1	18,991	110.0400	20,394	18,532	18,848	0	(21)	0	0	7.000	6.460	MON	108	1,297	06/30/2000	09/15/2025
36205T-L6-8	GNMA POOL NO 400049			2	1	1,923	111.3100	2,083	1,871	1,912	0	(2)	0	0	7.500	6.707	MON	12	140	06/30/2000	08/15/2024
36205T-SF-1	GNMA POOL NO 400218			2	1	6,933	110.0400	7,578	6,887	6,914	0	(3)	0	0	7.000	6.851	MON	40	482	12/06/2000	04/15/2024
36205U-NQ-9	GNMA 1 POOL NO 400999			2	1	8,313	110.0400	9,087	8,258	8,291	0	(4)	0	0	7.000	6.851	MON	48	578	12/06/2000	06/15/2024
36205U-ST-8	GNMA 1 POOL NO 401130			2	1	1,795	111.3100	1,945	1,748	1,779	0	(3)	0	0	7.500	6.958	MON	11	131	02/07/1996	08/15/2024
36205U-T2-6	GNMA 1 POOL NO 401169			2	1	29,904	107.5500	30,498	28,358	29,424	0	(72)	0	0	8.000	6.701	MON	189	2,269	06/30/2000	10/15/2024
36205X-4F-8	GNMA 1 POOL NO 404122			2	1	6,256	107.5500	6,467	6,014	6,217	0	(9)	0	0	8.000	6.648	MON	40	481	06/30/2000	07/15/2025
36205X-E2-6	GNMA 1 POOL NO 403453			2	1	4,471	111.5000	4,771	4,279	4,454	0	(3)	0	0	6.500	5.295	MON	23	278	08/16/2005	11/15/2033
36205X-JM-7	GNMA 1 POOL NO 403568			2	1	1,428	107.5500	1,478	1,374	1,418	0	(2)	0	0	8.000	6.717	MON	9	110	06/30/2000	12/15/2024
36205X-LP-7	GNMA 1 POOL NO 403634			2	1	17,195	107.5500	17,526	16,296	16,964	0	(39)	0	0	8.000	6.417	MON	109	1,304	06/30/2000	12/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945			2	1	1,777	107.5500	1,847	1,717	1,762	0	(3)	0	0	8.000	6.993	MON	11	137	04/22/1998	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977			2	1	1,242	111.3100	1,387	1,246	1,242	0	0	0	0	7.500	7.639	MON	8	93	01/10/1997	10/15/2024
36205X-XW-9	GNMA 1 POOL NO 403993			2	1	5,143	107.5500	5,289	4,918	5,094	0	(9)	0	0	8.000	6.415	MON	33	393	06/30/2000	11/15/2024
36205X-YH-1	GNMA 1 POOL NO 404012			2	1	4,657	107.5500	4,790	4,454	4,613	0	(4)	0	0	8.000	6.410	MON	30	356	06/30/2000	12/15/2024
36205Y-2L-5	GNMA POOL NO 404979			2	1	4,716	107.5500	4,872	4,530	4,671	0	(8)	0	0	8.000	6.874	MON	30	362	04/08/1999	04/15/2025
36206A-EW-9	GNMA 1 POOL NO 405249			2	1	9,304	111.3100	9,985	8,970	9,226	0	(13)	0	0	7.500	6.488	MON	56	673	06/30/2000	04/15/2026
36206A-N5-8	GNMA 1 POOL NO 405512			2	1	1,264	110.0400	1,381	1,255	1,262	0	0	0	0	7.000	6.736	MON	7	88	12/15/1997	10/15/2025
36206A-XS-7	GNMA 1 POOL NO 405789			2	1	4,363	107.5500	4,509	4,192	4,326	0	(7)	0	0	8.000	6.562	MON	28	336	06/30/2000	10/15/2024
36206C-SB-6	GNMA POOL NO 407414			2	1	3,786	110.0400	4,108	3,733	3,772	0	(3)	0	0	7.000	6.624	MON	22	261	02/04/1998	06/15/2025
36206D-K7-1	GNMA 1 POOL NO 408118			2	1	15,747	111.3100	16,598	14,911	15,579	0	(37)	0	0	7.500	6.026	MON	93	1,118	06/30/2000	09/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540			2	1	1,950	107.5500	2,015	1,873	1,932	0	(3)	0	0	8.000	6.837	MON	12	150	04/08/1999	04/15/2025
36206E-2P-9	GNMA POOL NO 409482			2	1	1,770	107.5500	1,829	1,700	1,755	0	(3)	0	0	8.000	6.781	MON	11	136	04/08/1999	06/15/2025
36206F-RA-2	GNMA 1 POOL NO 410081			2	1	6,893	107.5500	7,136	6,636	6,854	0	(9)	0	0	8.000	6.642	MON	44	531	06/30/2000	08/15/2025
36206F-SD-5	GNMA 1 POOL NO 410116			2	1	329	111.3100	353	317	327	0	0	0	0	7.500	5.811	MON	2	24	06/30/2000	09/15/2025
36206F-SE-3	GNMA 1 POOL NO 410117			2	1	1,180	110.0400	1,264	1,149	1,173	0	(1)	0	0	7.000	6.047	MON	7	80	06/30/2000	09/15/2025
36206F-U8-3	GNMA 1 POOL NO 410207			2	1	2,863	111.3100	3,062	2,751	2,841	0	(4)	0	0	7.500	6.143	MON	17	206	06/30/2000	11/15/2025
36206F-WN-8	GNMA 1 POOL NO 410253			2	1	2,010	110.0400	2,154	1,958	1,999	0	(2)	0	0	7.000	6.099	MON	11	137	06/30/2000	12/15/2025
36206F-XE-7	GNMA 1 POOL NO 410277			2	1	11,128	107.5500	11,486	10,680	11,038	0	(16)	0	0	8.000	6.567	MON	71	854	06/30/2000	08/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36206G-DV-9	GNMA POOL NO 410616			2	1	15,721	110.0400	18,232	16,568	15,953	0	34	0	0	7.000	8.228	MON	97	1,160	06/30/2000	07/15/2025
36206G-QG-8	GNMA POOL NO 410955			2	1	2,702	110.0400	3,128	2,843	2,731	0	4	0	0	7.000	8.537	MON	17	199	06/30/2000	08/15/2025
36206H-3T-3	GNMA POOL NO 412210			2	1	4,735	111.3100	5,074	4,558	4,693	0	(6)	0	0	7.500	6.455	MON	28	342	06/30/2000	02/15/2026
36206J-5R-1	GNMA 1 POOL NO 413156			2	1	1,918	110.0400	2,220	2,018	1,936	0	3	0	0	7.000	8.710	MON	12	141	06/30/2000	10/15/2025
36206J-6E-9	GNMA 1 POOL NO 413169			2	1	2,574	111.3100	2,758	2,477	2,554	0	(3)	0	0	7.500	6.198	MON	15	186	06/30/2000	10/15/2025
36206J-FF-6	GNMA 1 POOL NO 412466			2	1	35,876	107.5500	37,055	34,455	35,508	0	(60)	0	0	8.000	6.891	MON	230	2,756	06/30/2000	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479			2	1	2,432	107.5500	2,513	2,336	2,413	0	(4)	0	0	8.000	6.723	MON	16	187	04/08/1999	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755			2	1	1,465	107.5500	1,513	1,407	1,454	0	(2)	0	0	8.000	6.599	MON	9	113	04/08/1999	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952			2	1	418	107.5500	431	401	414	0	(1)	0	0	8.000	6.714	MON	3	32	04/08/1999	07/15/2025
36206J-X3-3	GNMA 1 POOL NO 412998			2	1	8,852	107.5500	9,158	8,515	8,787	0	(11)	0	0	8.000	6.594	MON	57	681	06/30/2000	08/15/2025
36206J-XY-5	GNMA 1 POOL NO 412995			2	1	3,047	110.0400	3,529	3,207	3,078	0	5	0	0	7.000	8.652	MON	19	225	06/30/2000	08/15/2025
36206K-FS-5	GNMA POOL NO 413377			2	1	60,268	107.5500	62,263	57,894	59,575	0	(103)	0	0	8.000	7.039	MON	386	4,631	06/30/2000	06/15/2025
36206K-FT-3	GNMA POOL NO 413378			2	1	1,819	107.5500	1,879	1,748	1,806	0	(3)	0	0	8.000	6.527	MON	12	140	04/08/1999	06/15/2025
36206K-MB-4	GNMA POOL NO 413554			2	1	5,566	111.3100	5,968	5,362	5,516	0	(8)	0	0	7.500	6.456	MON	34	402	06/30/2000	11/15/2025
36206L-4T-3	GNMA 1 POOL NO 414934			2	1	6,048	110.0400	6,539	5,943	6,032	0	(4)	0	0	7.000	6.401	MON	35	416	06/30/2000	01/15/2026
36206L-NV-7	GNMA 1 POOL NO 414504			2	1	2,812	107.5500	2,918	2,714	2,800	0	(3)	0	0	8.000	6.513	MON	18	217	06/30/2000	08/15/2025
36206L-QX-0	GNMA 1 POOL NO 414570			2	1	1,474	111.3100	1,576	1,416	1,463	0	(2)	0	0	7.500	6.006	MON	9	106	06/30/2000	08/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837			2	1	283	110.0400	323	293	285	0	0	0	0	7.000	8.190	MON	2	20	08/05/1999	11/15/2025
36206M-LX-3	GNMA 1 POOL NO 415342			2	1	1,929	107.5500	1,993	1,853	1,913	0	(3)	0	0	8.000	6.761	MON	12	148	04/08/1999	07/15/2025
36206N-6E-0	GNMA 1 POOL NO 416769			2	1	5,367	110.0400	5,815	5,284	5,343	0	(4)	0	0	7.000	6.611	MON	31	370	06/30/2000	10/15/2025
36206N-C3-7	GNMA 1 POOL NO 415990			2	1	1,721	111.3100	1,850	1,662	1,707	0	(2)	0	0	7.500	6.458	MON	10	125	06/30/2000	09/15/2025
36206N-CT-0	GNMA 1 POOL NO 415982			2	1	4,376	110.0400	5,067	4,605	4,424	0	7	0	0	7.000	8.527	MON	27	322	06/30/2000	08/15/2025
36206N-KP-9	GNMA 1 POOL NO 416202			2	1	4,602	108.6000	5,150	4,743	4,613	0	2	0	0	7.000	8.108	MON	28	332	06/30/2000	02/15/2029
36206N-WR-2	GNMA 1 POOL NO 416556			2	1	2,112	107.5500	2,183	2,030	2,094	0	(4)	0	0	8.000	6.852	MON	14	162	04/08/1999	07/15/2025
36206P-AE-0	GNMA 1 POOL NO 416805			2	1	3,109	110.0400	3,333	3,029	3,089	0	(3)	0	0	7.000	6.279	MON	18	212	06/30/2000	12/15/2025
36206P-B6-6	GNMA 1 POOL NO 416861			2	1	3,943	111.3100	4,208	3,780	3,905	0	(6)	0	0	7.500	6.263	MON	24	284	06/30/2000	11/15/2025
36206P-WY-2	GNMA 1 POOL NO 417463			2	1	4,106	110.0400	4,448	4,042	4,089	0	(2)	0	0	7.000	6.582	MON	24	283	06/30/2000	09/15/2025
36206Q-W7-9	GNMA POOL NO 418370			2	1	6,970	111.3100	7,471	6,712	6,908	0	(10)	0	0	7.500	6.445	MON	42	503	06/30/2000	12/15/2025
36206R-B2-1	GNMA POOL NO 418657			2	1	6,444	110.0400	6,985	6,348	6,414	0	(4)	0	0	7.000	6.665	MON	37	444	06/30/2000	11/15/2025
36206R-ET-9	GNMA POOL NO 418746			2	1	434	107.5500	449	417	432	0	(1)	0	0	8.000	6.355	MON	3	33	04/08/1999	08/15/2025
36206R-GD-2	GNMA POOL NO 418796			2	1	1,297	111.3100	1,390	1,249	1,288	0	(2)	0	0	7.500	6.133	MON	8	93	06/30/2000	11/15/2025
36206R-WT-9	GNMA POOL NO 419258			2	1	7,404	111.3100	7,911	7,107	7,333	0	(12)	0	0	7.500	6.351	MON	44	533	06/30/2000	12/15/2025
36206T-ZS-4	GNMA 1 POOL NO 421153			2	1	538	111.3100	576	518	535	0	(1)	0	0	7.500	6.006	MON	3	39	06/30/2000	01/15/2026
36206U-RD-3	GNMA POOL NO 421784			2	1	15,118	110.0400	16,330	14,840	15,052	0	(11)	0	0	7.000	6.466	MON	87	1,039	06/30/2000	03/15/2026
36206W-K4-6	GNMA 1 POOL NO 423415			2	1	1,775	111.3100	1,906	1,712	1,763	0	(2)	0	0	7.500	6.224	MON	11	128	06/30/2000	12/15/2025
36206W-K5-3	GNMA 1 POOL NO 423416			2	1	2,280	111.3100	2,441	2,193	2,263	0	(3)	0	0	7.500	6.211	MON	14	164	06/30/2000	12/15/2025
36206X-YU-1	GNMA 1 POOL NO 424723			2	1	2,188	111.3100	2,342	2,104	2,170	0	(3)	0	0	7.500	6.313	MON	13	158	06/30/2000	04/15/2026
36207A-LY-6	GNMA POOL NO 426143			2	1	758	111.3100	812	729	753	0	(1)	0	0	7.500	6.017	MON	5	55	06/30/2000	05/15/2026
36207E-AZ-7	GNMA 1 POOL NO 429424			2	1	450	111.3100	501	450	450	0	0	0	0	7.500	7.492	MON	3	34	08/18/2000	04/15/2026
36207E-NC-4	GNMA 1 POOL NO 429787			2	1	50,482	113.0500	56,199	49,711	50,446	0	(10)	0	0	6.000	5.450	MON	249	2,983	06/18/2004	12/15/2033
36207K-3Z-1	GNMA 1 POOL NO 434716			2	1	47	106.0800	51	48	47	0	0	0	0	7.500	9.102	MON	0	4	05/18/2000	02/15/2030
36207K-JK-7	GNMA 1 POOL NO 434166			2	1	2,570	108.6000	2,874	2,647	2,575	0	1	0	0	7.000	8.162	MON	15	185	06/30/2000	01/15/2029
36207K-KC-3	GNMA 1 POOL NO 434191			2	1	2,803	108.6000	3,136	2,888	2,815	0	2	0	0	7.000	7.823	MON	17	202	08/03/1999	01/15/2029
36207K-KT-6	GNMA 1 POOL NO 434206			2	1	5,974	108.6000	6,687	6,157	5,990	0	3	0	0	7.000	8.220	MON	36	431	06/30/2000	02/15/2029
36207K-MK-3	GNMA 1 POOL NO 434262			2	1	47,802	108.6000	53,478	49,245	47,909	0	24	0	0	7.000	8.140	MON	287	3,447	06/30/2000	04/15/2029
36207K-PN-4	GNMA 1 POOL NO 434329			2	1	4,814	108.6000	5,389	4,963	4,827	0	1	0	0	7.000	8.196	MON	29	347	06/30/2000	05/15/2029
36207K-R5-1	GNMA 1 POOL NO 434408			2	1	9,882	108.6000	11,059	10,183	9,911	0	5	0	0	7.000	8.091	MON	59	713	06/30/2000	06/15/2029
36207K-S3-5	GNMA 1 POOL NO 434438			2	1	15,318	108.6000	17,144	15,787	15,371	0	7	0	0	7.000	7.978	MON	92	1,105	06/30/2000	07/15/2029
36207K-XP-0	GNMA 1 POOL NO 434586			2	1	4,257	108.6000	4,672	4,302	4,260	0	0	0	0	7.000	7.443	MON	25	301	10/18/2000	11/15/2029
36207M-6Q-4	GNMA 1 POOL NO 436579			2	1	1,968	111.3100	2,105	1,891	1,955	0	(2)	0	0	7.500	6.096	MON	12	142	06/30/2000	12/15/2026
36207N-D4-3	GNMA 1 POOL NO 436723			2	1	3,874	111.3100	4,159	3,737	3,853	0	(4)	0	0	7.500	6.396	MON	23	280	06/30/2000	11/15/2026
36207N-G6-5	GNMA 1 POOL NO 436821			2	1	1,997	111.3100	2,139	1,922	1,984	0	(2)	0	0	7.500	6.200	MON	12	144	06/30/2000	12/15/2026
36207P-ZX-0	GNMA 1 POOL NO 438258			2	1	9,054	111.3100	9,722	8,734	8,979	0	(12)	0	0	7.500	6.549	MON	55	655	06/30/2000	08/15/2026
36207Q-KY-2	GNMA 1 POOL NO 438711			2	1	6,636	112.9300	7,496	6,638	6,633	0	(1)	0	0	7.500	7.530	MON	41	498	08/18/2000	04/15/2027
36207Q-VR-5	GNMA 1 POOL NO 439024			2	1	3,561	111.3100	3,809	3,422	3,535	0	(4)	0	0	7.500	6.216	MON	21	257	06/30/2000	11/15/2026
36207S-K4-4	GNMA POOL NO 440515			2	1	3,744	111.3100	4,005	3,598	3,718	0	(5)	0	0	7.500	6.171	MON	22	270	06/30/2000	12/15/2026
36207U-CJ-5	GNMA POOL NO 442073			2	1	838	111.3100	895	804	833	0	(1)	0	0	7.500	5.731	MON	5	60	06/30/2000	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36207Y-JJ-5	GNMA 1 POOL NO 445882			2	1	20,118	109.3100	22,964	21,009	20,216	0	8	0	0	6.500	7.922	MON	114	1,366	08/18/2000	04/15/2029
36208J-KQ-4	GNMA 1 POOL NO 452203			2	1	71,651	112.4500	82,540	73,400	71,762	0	20	0	0	5.500	6.163	MON	336	4,037	08/15/2007	09/15/2034
36208M-ZD-0	GNMA 1 POOL NO 455340			2	1	203	109.8800	229	209	203	0	0	0	0	7.000	8.164	MON	1	15	08/03/1999	11/15/2027
36208Q-TK-2	GNMA 1 POOL NO 457854			2	1	1,394	107.2800	1,533	1,429	1,398	0	1	0	0	5.500	6.219	MON	7	78	08/15/2007	12/15/2028
36208Q-TR-7	GNMA 1 POOL NO 457860			2	1	11,593	108.6000	12,991	11,963	11,632	0	5	0	0	7.000	8.131	MON	70	837	06/30/2000	01/15/2029
36208Q-WZ-5	GNMA 1 POOL NO 457964			2	1	1,041	109.3100	1,160	1,061	1,043	0	0	0	0	6.500	7.208	MON	6	69	05/21/1999	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013			2	1	26,901	109.3100	29,422	26,916	26,899	0	(1)	0	0	6.500	6.524	MON	146	1,750	04/08/1999	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048			2	1	1,702	109.3100	1,898	1,736	1,706	0	0	0	0	6.500	7.137	MON	9	113	05/21/1999	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022			2	1	600	109.3100	694	635	604	0	1	0	0	6.500	8.544	MON	3	41	10/14/1999	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025			2	1	6,061	108.6000	6,783	6,246	6,081	0	4	0	0	7.000	8.035	MON	36	437	08/03/1999	03/15/2029
36208W-DX-8	GNMA 1 POOL NO 462818			2	1	37,202	111.8200	39,813	35,604	37,002	0	(36)	0	0	6.500	4.932	MON	193	2,314	08/16/2005	06/15/2028
36208W-XT-5	GNMA 1 POOL NO 463390			2	1	1,021,954	112.4500	1,177,253	1,046,901	1,023,356	0	203	0	0	5.500	6.221	MON	4,798	57,580	08/15/2007	10/15/2034
36208Y-BX-6	GNMA 1 POOL NO 464554			2	1	6,644	108.6000	7,438	6,849	6,666	0	4	0	0	7.000	8.072	MON	40	479	06/30/2000	02/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484			2	1	580	106.2100	635	598	581	0	0	0	0	7.500	8.589	MON	4	45	05/18/2000	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910			2	1	2,004	109.5500	2,108	1,924	1,995	0	(2)	0	0	8.000	6.364	MON	13	154	04/08/1999	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069			2	1	26,011	109.3100	29,695	27,166	26,142	0	18	0	0	6.500	7.855	MON	147	1,766	08/18/2000	07/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584			2	1	317	108.6000	355	327	318	0	0	0	0	7.000	8.090	MON	2	23	08/03/1999	02/15/2029
36209D-WV-2	GNMA 1 POOL NO 468760			2	1	12,650	112.6600	14,065	12,484	12,622	0	(5)	0	0	7.000	6.567	MON	73	874	06/30/2000	03/15/2028
36209F-6J-3	GNMA 1 POOL NO 470773			2	1	379	108.6000	424	391	380	0	0	0	0	7.000	8.066	MON	2	27	08/03/1999	08/15/2029
36209F-A5-8	GNMA 1 POOL NO 469928			2	1	1,467	110.9100	1,601	1,444	1,463	0	(1)	0	0	6.000	5.576	MON	7	86	06/18/2004	01/15/2029
36209F-AP-4	GNMA 1 POOL NO 469914			2	1	5,240	108.6000	5,869	5,405	5,255	0	3	0	0	7.000	8.230	MON	32	378	06/30/2000	01/15/2029
36209F-AT-6	GNMA 1 POOL NO 469918			2	1	18,284	108.6000	20,455	18,836	18,337	0	10	0	0	7.000	8.140	MON	110	1,319	06/30/2000	01/15/2029
36209F-DS-5	GNMA 1 POOL NO 470013			2	1	10,033	108.6000	11,231	10,342	10,064	0	6	0	0	7.000	8.116	MON	60	724	06/30/2000	02/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014			2	1	692	108.6000	774	712	693	0	0	0	0	7.000	8.155	MON	4	50	08/03/1999	02/15/2029
36209F-DV-8	GNMA 1 POOL NO 470016			2	1	21,663	108.6000	24,246	22,327	21,710	0	10	0	0	7.000	8.220	MON	130	1,563	06/30/2000	02/15/2029
36209F-DX-4	GNMA 1 POOL NO 470018			2	1	58,799	108.6000	65,725	60,523	58,937	0	31	0	0	7.000	8.059	MON	353	4,236	06/30/2000	02/15/2029
36209F-FE-4	GNMA 1 POOL NO 470065			2	1	3,753	108.6000	4,198	3,866	3,763	0	1	0	0	7.000	8.212	MON	23	271	06/30/2000	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142			2	1	3,252	109.3100	3,558	3,255	3,251	0	0	0	0	6.500	6.547	MON	18	212	04/29/1999	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162			2	1	324	106.2100	356	335	325	0	0	0	0	7.500	8.925	MON	2	25	05/18/2000	03/15/2029
36209F-L3-1	GNMA 1 POOL NO 470246			2	1	3,596	108.6000	4,024	3,705	3,605	0	2	0	0	7.000	8.262	MON	22	259	06/30/2000	04/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250			2	1	1,222	109.3100	1,394	1,275	1,228	0	1	0	0	6.500	7.835	MON	7	83	08/18/2000	04/15/2029
36209F-ME-6	GNMA 1 POOL NO 470257			2	1	5,565	108.6000	6,229	5,736	5,581	0	3	0	0	7.000	8.201	MON	33	401	06/30/2000	04/15/2029
36209F-ML-0	GNMA 1 POOL NO 470263			2	1	3,141	108.6000	3,515	3,237	3,148	0	1	0	0	7.000	8.179	MON	19	227	06/30/2000	04/15/2029
36209F-PL-7	GNMA 1 POOL NO 470327			2	1	1,710	108.6000	1,825	1,680	1,708	0	(1)	0	0	7.000	6.207	MON	10	118	06/30/2000	05/15/2029
36209F-U4-9	GNMA 1 POOL NO 470503			2	1	10,584	108.6000	11,849	10,911	10,620	0	7	0	0	7.000	8.021	MON	64	764	06/30/2000	06/15/2029
36209F-U9-8	GNMA 1 POOL NO 470508			2	1	22,992	108.6000	25,728	23,692	23,072	0	11	0	0	7.000	7.973	MON	138	1,658	06/30/2000	06/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482			2	1	2,283	109.3100	2,639	2,414	2,299	0	3	0	0	6.500	8.127	MON	13	157	10/14/1999	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486			2	1	21,826	109.3100	24,917	22,795	21,934	0	21	0	0	6.500	7.891	MON	123	1,482	08/18/2000	06/15/2029
36209F-UQ-0	GNMA 1 POOL NO 470491			2	1	39,536	108.6000	44,259	40,756	39,668	0	18	0	0	7.000	8.032	MON	238	2,853	06/30/2000	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618			2	1	18,156	109.3100	20,727	18,963	18,243	0	16	0	0	6.500	7.917	MON	103	1,232	08/18/2000	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622			2	1	1,301	109.3100	1,505	1,376	1,310	0	2	0	0	6.500	8.330	MON	7	89	10/14/1999	07/15/2029
36209F-ZE-2	GNMA 1 POOL NO 470641			2	1	5,165	108.6000	5,697	5,246	5,171	0	0	0	0	7.000	7.644	MON	31	367	06/30/2000	07/15/2029
36209G-SW-8	GNMA 1 POOL NO 471333			2	1	920	113.4600	1,000	881	918	0	0	0	0	6.500	4.315	MON	5	57	08/16/2005	07/15/2032
36209J-MF-5	GNMA 1 POOL NO 472958			2	1	15,763	108.6000	17,644	16,248	15,817	0	10	0	0	7.000	8.010	MON	95	1,137	06/30/2000	05/15/2029
36209J-NU-1	GNMA 1 POOL NO 473003			2	1	6,928	108.6000	7,747	7,134	6,945	0	4	0	0	7.000	8.009	MON	42	499	06/30/2000	06/15/2029
36209L-5T-9	GNMA 1 POOL NO 475258			2	1	6,536	108.6000	7,317	6,737	6,553	0	4	0	0	7.000	8.044	MON	39	472	06/30/2000	06/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720			2	1	818	109.3100	946	865	823	0	0	0	0	6.500	8.388	MON	5	56	10/14/1999	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698			2	1	559	108.6000	626	576	561	0	0	0	0	7.000	8.232	MON	3	41	08/03/1999	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685			2	1	1,885	108.6000	2,110	1,943	1,893	0	1	0	0	7.000	7.851	MON	11	136	08/03/1999	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529			2	1	515	106.2100	565	532	516	0	0	0	0	7.500	8.930	MON	3	40	05/18/2000	06/15/2029
36209S-ZQ-7	GNMA 1 POOL NO 480551			2	1	4,167	108.6000	4,665	4,295	4,177	0	2	0	0	7.000	8.129	MON	25	301	06/30/2000	04/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522			2	1	8,095	111.8200	9,560	8,550	8,139	0	5	0	0	6.500	8.589	MON	46	556	07/20/2000	09/15/2028
36209T-4T-3	GNMA 1 POOL NO 481534			2	1	10,546	111.8200	11,286	10,093	10,485	0	(12)	0	0	6.500	5.069	MON	55	656	08/16/2005	09/15/2028
36209T-6W-4	GNMA 1 POOL NO 481585			2	1	436	108.6000	478	440	436	0	0	0	0	7.000	7.369	MON	3	31	10/18/2000	07/15/2029
36209U-BB-1	GNMA 1 POOL NO 481634			2	1	6,088	108.6000	6,683	6,154	6,094	0	1	0	0	7.000	7.395	MON	36	431	10/18/2000	08/15/2029
36209V-R6-3	GNMA 1 POOL NO 483009			2	1	4,257	108.6000	4,764	4,387	4,269	0	2	0	0	7.000	8.161	MON	26	307	06/30/2000	03/15/2029
36209W-ZV-7	GNMA 1 POOL NO 484156			2	1	10,735	108.6000	12,000	11,050	10,766	0	6	0	0	7.000	8.046	MON	64	774	06/30/2000	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209X-5K-2	GNMA 1 POOL NO 485150			2	1	18,975	109.3100	21,639	19,796	19,074	0	18	0	0	6.500	7.816	MON	107	1,287	08/18/2000	02/15/2029
36209Y-NY-0	GNMA 1 POOL NO 485607			2	1	12,583	111.9700	13,485	12,043	12,540	0	(8)	0	0	6.500	4.761	MON	65	783	08/16/2005	07/15/2031
3620A1-X7-8	GNMA POOL NO 716302			2	1	9,740	111.0700	9,913	8,925	9,724	0	(8)	0	0	5.000	2.960	MON	37	446	01/01/2013	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239			2	1	15,659	111.0700	15,938	14,350	15,631	0	(14)	0	0	5.000	3.112	MON	60	717	01/01/2013	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320			2	1	26,292	111.0700	26,760	24,093	26,245	0	(24)	0	0	5.000	3.098	MON	100	1,205	01/01/2013	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291			2	1	1,306,780	109.7800	1,316,170	1,198,908	1,302,975	0	(1,162)	0	0	4.500	2.756	MON	4,496	53,951	11/07/2012	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316			2	1	71,995	111.0700	73,277	65,974	71,866	0	(63)	0	0	5.000	3.106	MON	275	3,299	01/01/2013	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323			2	1	11,712	111.0700	11,920	10,732	11,690	0	(11)	0	0	5.000	3.126	MON	45	537	01/01/2013	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555			2	1	1,097,169	109.6600	1,101,848	1,004,833	1,093,153	0	(1,799)	0	0	4.500	3.233	MON	3,768	45,218	11/07/2012	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571			2	1	3,396,426	107.6200	3,371,518	3,132,753	3,376,151	0	(7,736)	0	0	4.000	3.282	MON	10,443	125,310	04/17/2012	11/15/2040
3620AW-G2-0	GNMA POOL NO 741917			2	1	2,028,444	109.5900	2,025,241	1,848,012	2,018,695	0	(3,079)	0	0	4.500	3.263	MON	6,930	83,160	04/17/2012	04/20/2040
36210A-HN-0	GNMA 1 POOL NO 486337			2	1	6,064	108.6000	6,784	6,247	6,080	0	3	0	0	7.000	8.031	MON	36	437	06/30/2000	04/15/2029
36210A-J7-3	GNMA 1 POOL NO 486386			2	1	11,701	108.6000	13,096	12,060	11,739	0	6	0	0	7.000	8.027	MON	70	844	06/30/2000	06/15/2029
36210A-K6-3	GNMA 1 POOL NO 486417			2	1	741	106.2100	796	750	741	0	0	0	0	7.500	7.932	MON	5	56	06/02/2000	09/15/2029
36210A-KS-5	GNMA 1 POOL NO 486405			2	1	6,060	108.6000	6,806	6,267	6,080	0	4	0	0	7.000	8.234	MON	37	438	06/30/2000	08/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542			2	1	8,339	111.8200	9,722	8,694	8,374	0	6	0	0	6.500	8.054	MON	47	565	08/18/2000	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846			2	1	69,763	108.6000	78,043	71,866	69,982	0	40	0	0	7.000	8.036	MON	419	5,031	08/03/1999	01/15/2029
36210B-BB-0	GNMA 1 POOL NO 487034			2	1	9,094	109.3100	9,526	8,715	9,062	0	(7)	0	0	6.500	4.890	MON	47	566	08/16/2005	03/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037			2	1	865	106.2100	948	892	867	0	0	0	0	7.500	8.827	MON	6	67	05/18/2000	03/15/2029
36210B-D5-1	GNMA 1 POOL NO 487124			2	1	5,334	108.6000	5,971	5,498	5,349	0	2	0	0	7.000	8.207	MON	32	385	06/30/2000	04/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117			2	1	14,261	108.6000	15,957	14,694	14,319	0	10	0	0	7.000	7.846	MON	86	1,029	08/03/1999	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119			2	1	654	109.3100	756	691	658	0	1	0	0	6.500	8.246	MON	4	45	10/14/1999	04/15/2029
36210B-EP-6	GNMA 1 POOL NO 487142			2	1	6,230	106.5600	6,353	5,963	6,211	0	(3)	0	0	6.500	5.151	MON	32	387	08/16/2005	03/15/2035
36210B-GJ-8	GNMA 1 POOL NO 487201			2	1	5,271	108.6000	5,786	5,328	5,275	0	0	0	0	7.000	7.427	MON	31	373	10/18/2000	05/15/2029
36210B-GK-5	GNMA 1 POOL NO 487202			2	1	5,321	106.2100	5,831	5,490	5,339	0	3	0	0	7.500	8.552	MON	34	412	05/18/2000	05/15/2029
36210B-S7-1	GNMA 1 POOL NO 487542			2	1	13,192	108.6000	14,769	13,600	13,236	0	8	0	0	7.000	8.029	MON	79	952	06/30/2000	07/15/2029
36210B-T8-8	GNMA 1 POOL NO 487575			2	1	21,644	108.6000	24,233	22,315	21,726	0	9	0	0	7.000	7.969	MON	130	1,562	06/30/2000	03/15/2029
36210D-FJ-5	GNMA 1 POOL NO 488969			2	1	11,570	108.6000	12,947	11,922	11,609	0	7	0	0	7.000	8.019	MON	70	835	06/30/2000	02/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007			2	1	385	108.6000	430	396	386	0	0	0	0	7.000	8.060	MON	2	28	08/03/1999	04/15/2029
36210D-GY-1	GNMA 1 POOL NO 489015			2	1	6,005	108.6000	6,723	6,191	6,022	0	3	0	0	7.000	8.170	MON	36	434	06/30/2000	05/15/2029
36210D-HF-1	GNMA 1 POOL NO 489030			2	1	37,565	108.6000	42,005	38,680	37,645	0	12	0	0	7.000	8.108	MON	226	2,707	06/30/2000	08/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034			2	1	41,960	108.6000	46,958	43,241	42,080	0	23	0	0	7.000	8.069	MON	252	3,026	08/03/1999	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066			2	1	2,087	108.6000	2,335	2,151	2,094	0	1	0	0	7.000	8.007	MON	13	151	08/03/1999	03/15/2029
36210E-PH-6	GNMA 1 POOL NO 490124			2	1	1,330	108.6000	1,489	1,371	1,333	0	0	0	0	7.000	8.400	MON	8	96	06/30/2000	01/15/2029
36210E-QH-5	GNMA 1 POOL NO 490156			2	1	35,839	108.6000	40,088	36,915	35,923	0	16	0	0	7.000	8.095	MON	215	2,584	06/30/2000	03/15/2029
36210F-QX-7	GNMA 1 POOL NO 491070			2	1	23,509	108.6000	26,303	24,221	23,583	0	8	0	0	7.000	8.076	MON	141	1,696	06/30/2000	01/15/2029
36210F-YM-2	GNMA 1 POOL NO 491316			2	1	8,592	108.6000	9,615	8,854	8,618	0	5	0	0	7.000	8.128	MON	52	620	06/30/2000	01/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617			2	1	211	106.0800	231	218	212	0	0	0	0	7.500	8.795	MON	1	17	05/18/2000	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140			2	1	656	109.3100	718	657	656	0	0	0	0	6.500	6.544	MON	4	43	04/29/1999	01/15/2029
36210H-BX-9	GNMA 1 POOL NO 492454			2	1	7,630	108.6000	8,529	7,854	7,650	0	5	0	0	7.000	7.963	MON	46	550	06/30/2000	02/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438			2	1	5,124	109.3100	5,923	5,419	5,164	0	7	0	0	6.500	8.016	MON	29	352	10/14/1999	07/15/2029
36210J-UK-2	GNMA 1 POOL NO 493886			2	1	614	108.6000	687	632	615	0	0	0	0	7.000	8.429	MON	4	44	06/30/2000	04/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950			2	1	1,461	108.6000	1,635	1,506	1,466	0	1	0	0	7.000	8.055	MON	9	106	08/03/1999	06/15/2029
36210J-XB-9	GNMA 1 POOL NO 493974			2	1	2,251	108.6000	2,519	2,320	2,256	0	1	0	0	7.000	8.205	MON	14	162	06/30/2000	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012			2	1	4,027	109.3100	4,597	4,206	4,041	0	3	0	0	6.500	8.345	MON	23	273	08/18/2000	07/15/2029
36210K-NP-6	GNMA 1 POOL NO 494598			2	1	770	109.3100	858	785	772	0	0	0	0	6.500	7.078	MON	4	51	05/21/1999	01/15/2029
36210K-UD-5	GNMA 1 POOL NO 494780			2	1	5,651	108.6000	6,326	5,825	5,668	0	3	0	0	7.000	8.129	MON	34	408	06/30/2000	06/15/2029
36210K-V6-9	GNMA 1 POOL NO 494837			2	1	11,729	108.6000	13,125	12,087	11,764	0	5	0	0	7.000	8.101	MON	71	846	06/30/2000	06/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886			2	1	674	108.6000	755	695	677	0	0	0	0	7.000	7.979	MON	4	49	08/03/1999	01/15/2029
36210L-3D-3	GNMA 1 POOL NO 495896			2	1	184,183	108.6000	206,007	189,701	184,821	0	115	0	0	7.000	7.987	MON	1,107	13,278	06/30/2000	01/15/2029
36210L-5L-3	GNMA 1 POOL NO 495951			2	1	13,805	108.6000	15,450	14,227	13,852	0	3	0	0	7.000	8.033	MON	83	996	06/30/2000	02/15/2029
36210L-SG-9	GNMA 1 POOL NO 495619			2	1	5,818	108.6000	6,511	5,995	5,835	0	3	0	0	7.000	8.109	MON	35	420	06/30/2000	06/15/2029
36210L-YG-2	GNMA 1 POOL NO 495811			2	1	11,099	108.6000	12,472	11,485	11,134	0	8	0	0	7.000	8.142	MON	67	804	06/30/2000	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849			2	1	452	108.6000	506	466	453	0	0	0	0	7.000	8.135	MON	3	33	08/03/1999	01/15/2029
36210M-2U-4	GNMA 1 POOL NO 496787			2	1	11,549	108.6000	12,923	11,901	11,582	0	6	0	0	7.000	8.164	MON	69	833	06/30/2000	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143			2	1	111	108.6000	124	114	111	0	0	0	0	7.000	8.306	MON	1	8	08/03/1999	02/15/2029
36210M-FM-8	GNMA 1 POOL NO 496172			2	1	7,936	108.6000	8,885	8,182	7,960	0	5	0	0	7.000	8.139	MON	48	573	06/30/2000	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210M-QV-6	GNMA 1 POOL NO 496468			2	1	553	108.6000	619	570	555	0	0	0	0	7.000	8.091	MON	3	40	08/03/1999	01/15/2029
36210M-QW-4	GNMA 1 POOL NO 496469			2	1	13,549	108.6000	15,181	13,979	13,597	0	9	0	0	7.000	8.087	MON	82	979	06/30/2000	01/15/2029
36210M-SL-6	GNMA 1 POOL NO 496523			2	1	13,288	108.6000	14,876	13,698	13,336	0	9	0	0	7.000	8.007	MON	80	959	06/30/2000	02/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206			2	1	2,822	109.3100	3,096	2,832	2,823	0	0	0	0	6.500	6.613	MON	15	184	04/05/1999	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556			2	1	873	109.3100	956	874	873	0	0	0	0	6.500	6.551	MON	5	57	04/22/1999	02/15/2029
36210N-ZD-4	GNMA 1 POOL NO 497640			2	1	8,367	108.6000	9,358	8,617	8,394	0	5	0	0	7.000	8.040	MON	50	603	06/30/2000	02/15/2029
36210P-RH-9	GNMA 1 POOL NO 498288			2	1	3,711	108.6000	4,150	3,821	3,720	0	2	0	0	7.000	8.106	MON	22	268	06/30/2000	01/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342			2	1	1,812	109.3100	2,020	1,848	1,816	0	1	0	0	6.500	7.138	MON	10	120	05/21/1999	02/15/2029
36210P-UX-0	GNMA 1 POOL NO 498398			2	1	12,134	108.6000	13,588	12,513	12,173	0	7	0	0	7.000	8.108	MON	73	876	06/30/2000	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415			2	1	1,506	109.3100	1,679	1,536	1,509	0	1	0	0	6.500	7.163	MON	8	100	05/21/1999	03/15/2029
36210P-VT-8	GNMA 1 POOL NO 498426			2	1	2,449	108.6000	2,740	2,523	2,455	0	1	0	0	7.000	8.166	MON	15	177	06/30/2000	03/15/2029
36210P-X7-4	GNMA 1 POOL NO 498502			2	1	228	109.3100	239	219	228	0	0	0	0	6.500	4.496	MON	1	14	08/16/2005	02/15/2029
36210Q-6B-3	GNMA 1 POOL NO 499566			2	1	35,829	108.6000	40,078	36,906	35,981	0	26	0	0	7.000	7.853	MON	215	2,583	06/30/2000	01/15/2029
36210Q-B6-8	GNMA 1 POOL NO 498761			2	1	1,768	108.6000	1,978	1,821	1,771	0	1	0	0	7.000	8.272	MON	11	128	06/30/2000	06/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347			2	1	1,135	108.6000	1,270	1,170	1,139	0	1	0	0	7.000	7.988	MON	7	82	08/03/1999	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431			2	1	80	106.2100	88	83	80	0	0	0	0	7.500	9.085	MON	1	6	05/18/2000	04/15/2029
36210Q-Z8-8	GNMA 1 POOL NO 499467			2	1	9,029	108.6000	10,110	9,310	9,055	0	3	0	0	7.000	8.173	MON	54	652	06/30/2000	04/15/2029
36210Q-ZN-5	GNMA 1 POOL NO 499449			2	1	12,923	108.6000	14,476	13,330	12,963	0	7	0	0	7.000	8.146	MON	78	933	06/30/2000	04/15/2029
36210R-AT-7	GNMA 1 POOL NO 499618			2	1	5,257	108.6000	5,882	5,417	5,271	0	3	0	0	7.000	8.183	MON	32	379	06/30/2000	02/15/2029
36210R-PW-4	GNMA 1 POOL NO 500037			2	1	11,975	108.6000	13,406	12,345	12,015	0	3	0	0	7.000	8.025	MON	72	864	06/30/2000	06/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176			2	1	261	106.0800	280	264	261	0	0	0	0	7.500	7.998	MON	2	20	06/02/2000	01/15/2030
36210S-PL-6	GNMA 1 POOL NO 500927			2	1	9,634	109.3100	10,999	10,062	9,676	0	4	0	0	6.500	8.071	MON	55	654	08/18/2000	05/15/2029
36210T-4E-3	GNMA 1 POOL NO 502221			2	1	811	108.6000	908	836	813	0	0	0	0	7.000	8.406	MON	5	58	06/30/2000	06/15/2029
36210T-CW-4	GNMA 1 POOL NO 501485			2	1	11,483	108.6000	12,272	11,301	11,461	0	(3)	0	0	7.000	6.365	MON	66	791	06/30/2000	03/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815			2	1	742	109.3100	846	774	746	0	1	0	0	6.500	7.801	MON	4	51	08/18/2000	04/15/2029
36210T-R3-2	GNMA 1 POOL NO 501906			2	1	5,106	108.6000	5,713	5,261	5,121	0	3	0	0	7.000	8.105	MON	31	368	06/30/2000	02/15/2029
36210T-SB-3	GNMA 1 POOL NO 501914			2	1	5,717	108.6000	6,400	5,893	5,734	0	3	0	0	7.000	8.117	MON	34	413	06/30/2000	04/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159			2	1	1,037	108.6000	1,160	1,068	1,039	0	1	0	0	7.000	8.184	MON	6	75	08/03/1999	04/15/2029
36210U-2D-4	GNMA 1 POOL NO 503072			2	1	373	108.6000	409	377	373	0	0	0	0	7.000	7.412	MON	2	26	10/18/2000	04/15/2029
36210U-AW-3	GNMA 1 POOL NO 502321			2	1	38,673	108.6000	43,246	39,823	38,824	0	26	0	0	7.000	7.869	MON	232	2,788	06/30/2000	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421			2	1	4,995	106.2100	5,473	5,153	5,012	0	3	0	0	7.500	8.509	MON	32	386	05/18/2000	06/15/2029
36210U-ER-0	GNMA 1 POOL NO 502444			2	1	10,575	108.6000	11,826	10,890	10,604	0	6	0	0	7.000	7.935	MON	64	762	06/30/2000	06/15/2029
36210U-FD-0	GNMA 1 POOL NO 502464			2	1	17,164	108.6000	19,207	17,687	17,222	0	11	0	0	7.000	7.989	MON	103	1,238	06/30/2000	07/15/2029
36210U-KB-8	GNMA 1 POOL NO 502590			2	1	11,407	108.6000	12,521	11,529	11,420	0	2	0	0	7.000	7.337	MON	67	807	10/18/2000	08/15/2029
36210U-M3-4	GNMA 1 POOL NO 502678			2	1	13,397	108.6000	14,992	13,805	13,439	0	7	0	0	7.000	8.070	MON	81	966	06/30/2000	05/15/2029
36210U-MX-8	GNMA 1 POOL NO 502674			2	1	2,748	108.6000	3,074	2,831	2,754	0	1	0	0	7.000	8.211	MON	17	198	06/30/2000	05/15/2029
36210U-NU-3	GNMA 1 POOL NO 502703			2	1	14,343	108.6000	16,056	14,785	14,389	0	8	0	0	7.000	8.070	MON	86	1,035	06/30/2000	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753			2	1	2,028	106.2100	2,223	2,093	2,036	0	1	0	0	7.500	8.477	MON	13	157	05/18/2000	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987			2	1	8,242	106.2100	9,031	8,503	8,268	0	5	0	0	7.500	8.615	MON	53	638	05/18/2000	02/15/2029
36210V-GQ-8	GNMA 1 POOL NO 503407			2	1	5,124	108.6000	5,717	5,264	5,135	0	2	0	0	7.000	8.003	MON	31	368	10/18/2000	04/15/2029
36210V-H4-6	GNMA 1 POOL NO 503451			2	1	15,181	108.6000	16,991	15,646	15,229	0	9	0	0	7.000	8.070	MON	91	1,095	06/30/2000	05/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484			2	1	442	108.6000	494	455	443	0	0	0	0	7.000	8.111	MON	3	32	08/03/1999	03/15/2029
36210V-L5-8	GNMA 1 POOL NO 503548			2	1	8,561	108.6000	9,577	8,819	8,586	0	5	0	0	7.000	8.126	MON	51	617	06/30/2000	03/15/2029
36210V-M8-1	GNMA 1 POOL NO 503583			2	1	14,622	108.6000	16,375	15,079	14,671	0	7	0	0	7.000	8.062	MON	88	1,056	06/30/2000	04/15/2029
36210V-QJ-3	GNMA 1 POOL NO 503657			2	1	7,750	108.6000	8,671	7,984	7,772	0	4	0	0	7.000	8.131	MON	47	559	06/30/2000	04/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353			2	1	1,827	109.3100	2,112	1,932	1,839	0	2	0	0	6.500	8.313	MON	10	126	10/14/1999	05/15/2029
36210X-A3-1	GNMA 1 POOL NO 505026			2	1	3,210	108.6000	3,604	3,318	3,218	0	2	0	0	7.000	8.279	MON	19	232	06/30/2000	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111			2	1	2,286	106.2100	2,505	2,358	2,292	0	1	0	0	7.500	8.728	MON	15	177	05/18/2000	08/15/2029
36210X-FB-8	GNMA 1 POOL NO 505162			2	1	5,478	108.6000	6,012	5,536	5,483	0	1	0	0	7.000	7.370	MON	32	388	10/18/2000	09/15/2029
36210X-VJ-3	GNMA 1 POOL NO 505617			2	1	5,935	108.6000	6,643	6,117	5,952	0	2	0	0	7.000	8.129	MON	36	428	06/30/2000	04/15/2029
36210X-VV-6	GNMA 1 POOL NO 505628			2	1	7,832	108.6000	8,766	8,072	7,855	0	3	0	0	7.000	8.136	MON	47	565	06/30/2000	05/15/2029
36210X-XR-3	GNMA 1 POOL NO 505688			2	1	8,491	108.6000	9,502	8,750	8,516	0	5	0	0	7.000	8.128	MON	51	613	06/30/2000	06/15/2029
36210X-YB-7	GNMA 1 POOL NO 505706			2	1	13,529	108.6000	15,137	13,939	13,572	0	8	0	0	7.000	8.038	MON	81	976	06/30/2000	06/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760			2	1	1,007	109.3100	1,164	1,065	1,013	0	1	0	0	6.500	8.385	MON	6	69	10/14/1999	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693			2	1	585	109.3100	667	610	587	0	0	0	0	6.500	7.899	MON	3	40	08/18/2000	04/15/2029
36210Y-UQ-6	GNMA 1 POOL NO 506491			2	1	2,690	108.6000	3,010	2,771	2,695	0	1	0	0	7.000	8.175	MON	16	194	06/30/2000	04/15/2029
36210Y-XG-5	GNMA 1 POOL NO 506579			2	1	8,889	108.6000	9,947	9,160	8,915	0	(7)	0	0	7.000	8.117	MON	53	641	06/30/2000	05/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36210Y-ZS-7	GNMA 1 POOL NO 506653			2	1	10,606	108.6000	11,913	10,970	10,649	0	8	0	0	7.000	8.102	MON	64	768	06/30/2000	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825			2	1	1,666	106.0800	1,823	1,719	1,670	0	1	0	0	7.500	8.763	MON	11	129	05/18/2000	01/15/2030
36211A-CA-2	GNMA 1 POOL NO 506865			2	1	719	108.6000	808	744	721	0	0	0	0	7.000	8.660	MON	4	52	06/30/2000	04/15/2029
36211A-DT-0	GNMA 1 POOL NO 506914			2	1	817	108.6000	914	842	820	0	1	0	0	7.000	7.970	MON	5	59	08/03/1999	05/15/2029
36211A-X5-0	GNMA 1 POOL NO 507500			2	1	60,356	108.6000	67,485	62,143	60,493	0	31	0	0	7.000	8.070	MON	363	4,350	06/30/2000	06/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820			2	1	3,961	108.6000	4,235	3,900	3,953	0	0	0	0	7.000	6.510	MON	23	273	04/19/1999	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867			2	1	4,110	106.2100	4,503	4,240	4,122	0	2	0	0	7.500	8.622	MON	27	318	05/18/2000	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967			2	1	872	108.6000	976	899	875	0	0	0	0	7.000	8.119	MON	5	63	08/03/1999	05/15/2029
36211B-TS-3	GNMA 1 POOL NO 508261			2	1	33,892	108.6000	37,923	34,921	34,049	0	26	0	0	7.000	7.785	MON	204	2,445	06/30/2000	06/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264			2	1	1,142	108.6000	1,278	1,177	1,145	0	1	0	0	7.000	8.149	MON	7	83	08/03/1999	06/15/2029
36211B-WA-8	GNMA 1 POOL NO 508341			2	1	6,793	106.0800	7,434	7,008	6,806	0	2	0	0	7.500	8.788	MON	44	526	06/29/2000	05/15/2030
36211C-4V-1	GNMA 1 POOL NO 509436			2	1	321	106.2100	345	325	321	0	0	0	0	7.500	8.063	MON	2	24	06/02/2000	12/15/2029
36211C-6M-9	GNMA 1 POOL NO 509476			2	1	1,692	106.0800	1,852	1,746	1,696	0	1	0	0	7.500	8.931	MON	11	131	05/18/2000	01/15/2030
36211C-BP-6	GNMA 1 POOL NO 508646			2	1	1,493	108.6000	1,639	1,509	1,495	0	0	0	0	7.000	7.314	MON	9	106	10/18/2000	07/15/2029
36211C-GK-2	GNMA 1 POOL NO 508802			2	1	224	108.6000	246	226	224	0	0	0	0	7.000	7.567	MON	1	16	10/18/2000	09/15/2029
36211C-TN-2	GNMA 1 POOL NO 509157			2	1	3,200	108.6000	3,582	3,299	3,208	0	1	0	0	7.000	8.297	MON	19	231	06/30/2000	06/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294			2	1	707	106.2100	774	729	709	0	0	0	0	7.500	8.533	MON	5	55	05/18/2000	08/15/2029
36211D-P2-0	GNMA 1 POOL NO 509941			2	1	5,668	108.6000	6,341	5,839	5,682	0	3	0	0	7.000	8.069	MON	34	409	06/30/2000	06/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954			2	1	322	108.6000	360	332	323	0	0	0	0	7.000	8.346	MON	2	23	08/03/1999	06/15/2029
36211D-U8-1	GNMA 1 POOL NO 510107			2	1	877	106.2100	943	888	878	0	0	0	0	7.500	7.967	MON	6	67	06/02/2000	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086			2	1	10,869	109.3100	12,409	11,352	10,914	0	7	0	0	6.500	8.092	MON	61	738	08/18/2000	07/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905			2	1	1,697	106.2100	1,860	1,751	1,701	0	1	0	0	7.500	8.867	MON	11	132	05/18/2000	05/15/2029
36211G-MA-8	GNMA 1 POOL NO 512553			2	1	438	106.2100	479	451	439	0	0	0	0	7.500	8.700	MON	3	34	05/18/2000	10/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405			2	1	2,010	106.2100	2,202	2,074	2,015	0	1	0	0	7.500	8.787	MON	13	155	05/18/2000	09/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496			2	1	290	106.2100	312	293	290	0	0	0	0	7.500	8.080	MON	2	22	06/02/2000	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583			2	1	1,828	106.0800	1,963	1,850	1,830	0	0	0	0	7.500	7.923	MON	12	139	06/02/2000	05/15/2030
36211H-U6-6	GNMA 1 POOL NO 513705			2	1	9,163	108.6000	10,057	9,261	9,171	0	1	0	0	7.000	7.379	MON	54	648	10/18/2000	07/15/2029
36211H-VP-3	GNMA 1 POOL NO 513722			2	1	3,900	108.6000	4,281	3,942	3,904	0	1	0	0	7.000	7.388	MON	23	276	10/18/2000	07/15/2029
36211J-NN-3	GNMA 1 POOL NO 514397			2	1	1,125	106.2100	1,210	1,139	1,126	0	0	0	0	7.500	7.977	MON	7	85	06/02/2000	08/15/2029
36211J-SA-6	GNMA 1 POOL NO 514513			2	1	17,775	108.6000	19,892	18,317	17,833	0	10	0	0	7.000	8.000	MON	107	1,282	06/30/2000	09/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591			2	1	3,675	106.2100	3,950	3,719	3,679	0	1	0	0	7.500	7.872	MON	23	279	06/02/2000	08/15/2029
36211K-PZ-1	GNMA 1 POOL NO 515340			2	1	37,564	106.0800	41,091	38,738	37,670	0	24	0	0	7.500	8.431	MON	242	2,905	06/29/2000	03/15/2030
36211K-RW-6	GNMA 1 POOL NO 515401			2	1	645	114.0700	744	652	646	0	0	0	0	7.000	7.360	MON	4	46	10/18/2000	05/15/2030
36211L-KN-1	GNMA 1 POOL NO 516101			2	1	1,519	106.2100	1,664	1,567	1,524	0	1	0	0	7.500	8.448	MON	10	117	05/18/2000	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124			2	1	2,551	106.2100	2,796	2,632	2,558	0	1	0	0	7.500	8.651	MON	16	197	05/18/2000	12/15/2029
36211M-2F-6	GNMA 1 POOL NO 517474			2	1	8,434	106.0800	9,229	8,701	8,454	0	4	0	0	7.500	8.627	MON	54	653	06/29/2000	01/15/2030
36211N-KJ-6	GNMA 1 POOL NO 517897			2	1	18,503	108.6000	20,708	19,069	18,562	0	11	0	0	7.000	8.041	MON	111	1,335	06/30/2000	07/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105			2	1	856	106.2100	938	883	859	0	1	0	0	7.500	8.598	MON	6	66	05/18/2000	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630			2	1	6,108	106.2100	6,692	6,300	6,120	0	2	0	0	7.500	8.993	MON	39	472	05/18/2000	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199			2	1	1,502	106.0800	1,612	1,520	1,503	0	0	0	0	7.500	7.947	MON	10	114	06/02/2000	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500			2	1	3,977	106.2100	4,358	4,103	3,989	0	2	0	0	7.500	8.560	MON	26	308	05/18/2000	11/15/2029
36211R-FN-4	GNMA 1 POOL NO 520473			2	1	796	106.0800	871	821	797	0	0	0	0	7.500	9.019	MON	5	61	05/18/2000	01/15/2030
36211R-JB-6	GNMA 1 POOL NO 520558			2	1	219	106.0800	240	226	219	0	0	0	0	7.500	8.979	MON	1	17	06/29/2000	02/15/2030
36211R-SP-5	GNMA 1 POOL NO 520826			2	1	77,621	112.7500	89,657	79,516	77,717	0	17	0	0	5.500	6.269	MON	364	4,373	08/15/2007	03/15/2035
36211S-EC-7	GNMA 1 POOL NO 521331			2	1	109,629	112.7500	126,628	112,305	109,764	0	23	0	0	5.500	6.256	MON	515	6,177	08/15/2007	05/15/2035
36211S-XA-0	GNMA 1 POOL NO 521873			2	1	352	106.2100	378	356	352	0	0	0	0	7.500	8.003	MON	2	26	06/02/2000	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935			2	1	362	106.2100	389	366	362	0	0	0	0	7.500	8.026	MON	2	28	06/02/2000	12/15/2029
36211U-AB-8	GNMA 1 POOL NO 523002			2	1	15,891	113.4600	17,255	15,209	15,844	0	(6)	0	0	6.500	4.547	MON	82	989	08/16/2005	02/15/2032
36211U-KY-7	GNMA 1 POOL NO 523311			2	1	1,153	106.2100	1,264	1,190	1,156	0	0	0	0	7.500	8.870	MON	7	89	05/18/2000	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785			2	1	2,902	106.0800	3,176	2,994	2,910	0	1	0	0	7.500	8.656	MON	19	225	05/18/2000	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200			2	1	3,202	106.0800	3,437	3,240	3,205	0	1	0	0	7.500	7.921	MON	20	243	06/02/2000	01/15/2030
36212D-TR-0	GNMA 1 POOL NO 530760			2	1	184,410	113.4600	200,036	176,310	183,142	0	(221)	0	0	6.500	5.606	MON	955	11,460	11/18/2002	11/15/2032
36212D-VQ-9	GNMA 1 POOL NO 530823			2	1	226,815	111.5000	239,957	215,213	225,493	0	(307)	0	0	6.500	5.453	MON	1,166	13,989	02/18/2003	02/15/2033
36212E-BQ-9	GNMA 1 POOL NO 531147			2	1	1,034	106.0800	1,132	1,067	1,037	0	0	0	0	7.500	8.781	MON	7	80	05/18/2000	05/15/2030
36212H-GV-6	GNMA 1 POOL NO 534012			2	1	258,716	113.4600	281,168	247,820	258,129	0	(122)	0	0	6.500	4.717	MON	1,342	16,108	08/16/2005	06/15/2032
36212S-ZR-0	GNMA 1 POOL NO 542652			2	1	541,287	112.7500	625,219	554,500	542,102	0	155	0	0	5.500	6.137	MON	2,541	30,498	08/15/2007	06/15/2035
36212S-ZS-8	GNMA 1 POOL NO 542653			2	1	83,329	113.5900	91,889	80,896	83,211	0	(24)	0	0	6.000	4.910	MON	404	4,854	03/16/2009	06/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36212U-2D-2	GNMA 1 POOL NO 544472			2	1	40,624	111.9700	43,534	38,879	40,475	0	(25)	0	0	6.500	4.829	MON	211	2,527	08/16/2005	04/15/2031
36212Y-G9-8	GNMA 1 POOL NO 547524			2	1	42,682	111.9700	45,739	40,849	42,505	0	(24)	0	0	6.500	5.028	MON	221	2,655	08/16/2005	04/15/2031
36213A-SF-2	GNMA 1 POOL NO 548718			2	1	45,141	111.9700	48,373	43,202	44,951	0	(36)	0	0	6.500	5.035	MON	234	2,808	08/16/2005	03/15/2031
36213C-TS-9	GNMA 1 POOL NO 550561			2	1	184,574	112.7500	210,515	186,703	184,672	0	15	0	0	5.500	5.870	MON	856	10,269	09/18/2006	07/15/2035
36213D-G3-6	GNMA 1 POOL NO 551118			2	1	3,285	110.9000	3,585	3,233	3,279	0	(1)	0	0	6.000	5.438	MON	16	194	06/18/2004	08/15/2031
36213E-MC-7	GNMA 1 POOL NO 552155			2	1	6,153	110.9000	6,716	6,056	6,142	0	(2)	0	0	6.000	5.510	MON	30	363	06/18/2004	11/15/2031
36213E-WW-2	GNMA 1 POOL NO 552461			2	1	4,855	111.7900	5,341	4,778	4,846	0	(2)	0	0	6.000	5.520	MON	24	287	06/18/2004	03/15/2032
36213F-BZ-5	GNMA 1 POOL NO 552756			2	1	15,574	111.7900	17,145	15,337	15,561	0	(3)	0	0	6.000	5.425	MON	77	920	06/18/2004	09/15/2032
36213F-MH-3	GNMA 1 POOL NO 553060			2	1	168,125	112.0800	188,714	168,375	168,117	0	(1)	0	0	5.500	5.543	MON	772	9,261	09/25/2006	02/15/2033
36213F-RN-5	GNMA 1 POOL NO 553193			2	1	122,499	113.0500	136,345	120,605	122,366	0	(24)	0	0	6.000	5.480	MON	603	7,236	06/18/2004	04/15/2033
36213H-KK-4	GNMA 1 POOL NO 554798			2	1	1,713	110.9000	1,870	1,686	1,710	0	(1)	0	0	6.000	5.516	MON	8	101	06/18/2004	04/15/2031
36213N-5D-4	GNMA 1 POOL NO 559844			2	1	26,371	113.4600	28,634	25,238	26,243	0	(25)	0	0	6.500	5.313	MON	137	1,640	08/16/2005	12/15/2031
36213N-BD-7	GNMA 1 POOL NO 559036			2	1	27,841	111.9700	29,835	26,646	27,731	0	(21)	0	0	6.500	5.003	MON	144	1,732	08/16/2005	07/15/2031
36213Q-YE-3	GNMA 1 POOL NO 561509			2	1	3,984	110.9000	4,348	3,921	3,976	0	(1)	0	0	6.000	5.507	MON	20	235	06/18/2004	07/15/2031
36213R-2K-2	GNMA 1 POOL NO 562478			2	1	51,391	112.4500	59,200	52,645	51,466	0	14	0	0	5.500	6.225	MON	241	2,896	08/15/2007	02/15/2034
36213R-W5-2	GNMA 1 POOL NO 562368			2	1	68,729	112.4500	79,173	70,407	68,843	0	25	0	0	5.500	6.162	MON	323	3,872	08/15/2007	01/15/2034
36213R-Y8-4	GNMA 1 POOL NO 562435			2	1	35,759	112.4500	41,193	36,632	35,808	0	11	0	0	5.500	6.269	MON	168	2,015	08/15/2007	01/15/2034
36213U-HV-5	GNMA 1 POOL NO 564644			2	1	269,992	111.9700	289,327	258,394	268,987	0	(157)	0	0	6.500	4.884	MON	1,400	16,796	08/16/2005	06/15/2031
36213U-W6-3	GNMA 1 POOL NO 565069			2	1	4,545	111.7900	5,000	4,473	4,536	0	(1)	0	0	6.000	5.548	MON	22	268	06/18/2004	01/15/2032
36213U-WV-8	GNMA 1 POOL NO 565060			2	1	1,952	110.9000	2,130	1,921	1,948	0	0	0	0	6.000	5.583	MON	10	115	06/18/2004	11/15/2031
36213W-BV-7	GNMA 1 POOL NO 566252			2	1	994	110.9000	1,085	978	992	0	0	0	0	6.000	5.419	MON	5	58	06/18/2004	10/15/2031
36213W-SR-8	GNMA 1 POOL NO 566728			2	1	4,347	111.9700	4,659	4,161	4,335	0	(2)	0	0	6.500	4.389	MON	23	270	08/16/2005	08/15/2031
36213X-6H-2	GNMA 1 POOL NO 567972			2	1	54,014	113.0500	60,100	53,162	53,931	0	(16)	0	0	6.000	5.510	MON	266	3,190	06/18/2004	01/15/2033
36213X-RR-7	GNMA 1 POOL NO 567596			2	1	1,725	113.4600	1,873	1,651	1,719	0	(1)	0	0	6.500	5.020	MON	9	108	08/16/2005	04/15/2032
36213Y-P3-0	GNMA 1 POOL NO 568442			2	1	5,522	111.7900	6,076	5,435	5,512	0	(2)	0	0	6.000	5.569	MON	27	326	06/18/2004	01/15/2032
362143-QF-9	GNMA POOL NO 122954			2	1	152	102.2000	146	143	143	0	(1)	0	0	12.000	10.552	MON	1	17	05/18/1989	02/15/2015
362146-CE-0	GNMA 1 POOL NO 125269			2	1	867	102.2600	845	826	827	0	(6)	0	0	11.500	10.087	MON	8	95	02/21/1990	09/15/2015
362146-ZC-9	GNMA 1 POOL NO 125939			2	1	17	102.2000	16	16	16	0	0	0	0	12.000	11.136	MON	0	2	08/27/1985	04/15/2015
362156-HA-2	GNMA POOL NO 155125			2	1	250	104.4000	251	240	245	0	(1)	0	0	8.500	7.263	MON	2	21	03/15/1996	12/15/2019
362157-S5-9	GNMA 1 POOL NO 156340			2	1	854	104.4000	851	815	821	0	(5)	0	0	8.500	7.234	MON	6	69	01/31/1994	07/15/2016
36215A-C6-7	GNMA POOL NO 128893			2	1	95	102.2100	89	87	87	0	(1)	0	0	12.000	9.272	MON	1	10	01/21/1988	06/15/2015
36215C-SS-8	GNMA POOL NO 131129			2	1	1,160	102.2200	1,086	1,062	1,066	0	(13)	0	0	12.000	9.394	MON	11	128	01/21/1988	07/15/2015
36215H-3R-6	GNMA 1 POOL NO 135908			2	1	128	102.2600	123	120	120	0	(1)	0	0	11.500	9.762	MON	1	14	10/04/1988	08/15/2015
36215W-EY-6	GNMA 1 POOL NO 146951			2	1	513	102.2600	503	492	493	0	(3)	0	0	11.500	10.363	MON	5	57	02/14/1989	01/15/2016
36215X-UV-2	GNMA POOL NO 148296			2	1	605	102.7300	590	574	575	0	(3)	0	0	11.000	9.960	MON	5	63	06/08/1988	12/15/2015
362161-R4-5	GNMA POOL NO 180607			2	1	955	108.7900	1,007	925	930	0	(3)	0	0	7.500	6.783	MON	6	69	06/30/2000	04/15/2017
362164-4V-4	GNMA POOL NO 183636			2	1	2,583	108.7900	2,770	2,546	2,569	0	(2)	0	0	7.500	7.002	MON	16	191	06/30/2000	03/15/2022
362165-AP-7	GNMA 1 POOL NO 183714			2	1	2,248	108.2900	2,399	2,215	2,236	0	(2)	0	0	7.000	6.567	MON	13	155	06/30/2000	10/15/2022
362165-HJ-4	GNMA 1 POOL NO 183933			2	1	10,561	108.2900	11,355	10,486	10,525	0	(5)	0	0	7.000	6.834	MON	61	734	12/06/2000	12/15/2022
362165-M2-5	GNMA 1 POOL NO 184077			2	1	293	108.7900	316	291	292	0	0	0	0	7.500	7.282	MON	2	22	06/30/1997	07/15/2023
362166-CE-8	GNMA POOL NO 184669			2	1	4,868	109.0200	5,179	4,751	4,811	0	(9)	0	0	8.000	7.403	MON	32	380	06/30/2000	05/15/2021
362166-UX-6	GNMA POOL NO 185198			2	1	12,871	104.4000	12,928	12,382	12,657	0	(32)	0	0	8.500	7.512	MON	88	1,053	06/30/2000	10/15/2021
362167-RD-2	GNMA 1 POOL NO 185984			2	1	597	104.4000	592	567	575	0	(4)	0	0	8.500	6.800	MON	4	48	01/31/1994	03/15/2017
362169-MF-8	GNMA 1 POOL NO 186758			2	1	2,668	104.4000	2,683	2,570	2,627	0	(7)	0	0	8.500	7.404	MON	18	218	06/30/2000	06/15/2021
36216F-HU-7	GNMA 1 POOL NO 163243			2	1	6,702	104.4000	6,632	6,352	6,553	0	(30)	0	0	8.500	6.847	MON	45	540	06/30/2000	04/15/2020
36216F-WV-8	GNMA 1 POOL NO 163660			2	1	654	104.4000	643	616	622	0	(4)	0	0	8.500	6.861	MON	4	52	06/30/2000	07/15/2016
36216R-KH-6	GNMA POOL NO 172296			2	1	720	104.4000	685	656	668	0	(7)	0	0	8.500	5.812	MON	5	56	06/30/2000	10/15/2016
36216U-V5-3	GNMA POOL NO 175336			2	1	20,020	108.6000	22,424	20,649	20,086	0	12	0	0	7.000	8.114	MON	120	1,445	06/30/2000	02/15/2029
36216W-UP-6	GNMA POOL NO 177090			2	1	4,186	109.0200	4,456	4,087	4,136	0	(7)	0	0	8.000	7.460	MON	27	327	06/30/2000	05/15/2021
362170-AN-2	GNMA POOL NO 208013			2	1	816	108.7900	861	791	796	0	(3)	0	0	7.500	6.748	MON	5	59	06/30/2000	04/15/2017
362171-2J-8	GNMA POOL NO 209677			2	1	9,823	108.2900	10,493	9,690	9,752	0	(8)	0	0	7.000	6.756	MON	57	678	06/30/2000	04/15/2022
362171-XU-9	GNMA POOL NO 209591			2	1	1,151	104.4000	1,118	1,071	1,089	0	(8)	0	0	8.500	6.616	MON	8	91	06/30/2000	03/15/2017
36217A-ZW-7	GNMA 1 POOL NO 212357			2	1	9,951	109.0200	10,743	9,854	9,899	0	(8)	0	0	8.000	7.766	MON	66	788	06/30/2000	05/15/2021
362178-MT-9	GNMA 1 POOL NO 215570			2	1	7,861	108.2900	8,383	7,742	7,812	0	(7)	0	0	7.000	6.609	MON	45	542	06/30/2000	11/15/2022
36217A-CL-2	GNMA POOL NO 187375			2	1	7,859	108.2900	8,385	7,743	7,810	0	(5)	0	0	7.000	6.634	MON	45	542	06/30/2000	11/15/2022
36217C-2Y-1	GNMA 1 POOL NO 189891			2	1	722	104.4000	707	677	687	0	(5)	0	0	8.500	6.717	MON	5	58	06/30/2000	02/15/2017
36217C-5L-6	GNMA 1 POOL NO 189951			2	1	21,331	104.4000	21,722	20,805	21,077	0	(36)	0	0	8.500	7.968	MON	147	1,768	06/30/2000	12/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36217E-YW-6	GNMA 1 POOL NO 191625			2	1	1,874	109.0200	1,932	1,772	1,791	0	(11)	0	0	8.000	6.582	MON	12	142	06/30/2000	01/15/2017
36217F-4B-2	GNMA 1 POOL NO 192618			2	1	671	109.0200	735	674	672	0	0	0	0	8.000	8.154	MON	4	54	06/30/2000	01/15/2017
36217H-DR-3	GNMA 1 POOL NO 193712			2	1	1,222	109.3100	1,383	1,265	1,226	0	1	0	0	6.500	7.684	MON	7	82	07/14/1999	06/15/2029
36217L-QE-4	GNMA 1 POOL NO 196369			2	1	10,321	109.0200	10,718	9,831	9,916	0	(49)	0	0	8.000	6.894	MON	66	786	06/30/2000	02/15/2017
36217M-GL-2	GNMA 1 POOL NO 197403			2	1	459	104.4000	459	439	445	0	(3)	0	0	8.500	6.723	MON	3	37	06/30/2000	01/15/2017
36217Q-ES-0	GNMA POOL NO 200045			2	1	10,569	109.0200	11,285	10,351	10,379	0	(24)	0	0	8.000	7.545	MON	69	828	06/30/2000	03/15/2017
36217Q-HT-5	GNMA POOL NO 200142			2	1	602	109.0200	620	569	577	0	(3)	0	0	8.000	6.431	MON	4	46	06/30/2000	05/15/2017
36217Q-WA-9	GNMA POOL NO 200541			2	1	130	104.4000	130	125	126	0	(1)	0	0	8.500	6.660	MON	1	11	06/30/2000	01/15/2017
36217S-EX-5	GNMA POOL NO 201850			2	1	4,670	111.3100	5,218	4,688	4,672	0	0	0	0	7.500	7.637	MON	29	352	01/10/1997	06/15/2024
36217U-6R-2	GNMA POOL NO 204380			2	1	18,901	108.2900	21,409	19,770	19,182	0	43	0	0	7.000	8.236	MON	115	1,384	06/30/2000	11/15/2022
36217V-DA-9	GNMA 1 POOL NO 204497			2	1	713	104.4000	714	684	690	0	(3)	0	0	8.500	7.407	MON	5	58	06/30/2000	03/15/2017
36217W-VD-1	GNMA POOL NO 205912			2	1	4,348	109.0200	4,502	4,129	4,176	0	(23)	0	0	8.000	6.580	MON	28	330	06/30/2000	02/15/2017
36217X-3Z-1	GNMA POOL NO 207016			2	1	1,276	104.4000	1,252	1,199	1,215	0	(8)	0	0	8.500	6.958	MON	8	102	06/30/2000	03/15/2017
362181-KT-5	GNMA POOL NO 238006			2	1	72	109.0200	78	71	72	0	0	0	0	8.000	7.497	MON	0	6	06/30/2000	02/15/2018
362181-U4-9	GNMA POOL NO 238303			2	1	571	109.0200	607	557	561	0	(1)	0	0	8.000	7.393	MON	4	45	06/30/2000	12/15/2017
36218A-6P-9	GNMA 1 POOL NO 216978			2	1	2,571	109.0200	2,747	2,520	2,528	0	(5)	0	0	8.000	7.570	MON	17	202	06/30/2000	08/15/2017
36218C-R8-0	GNMA POOL NO 218411			2	1	3,345	108.7900	3,581	3,292	3,325	0	(3)	0	0	7.500	7.001	MON	21	247	06/30/2000	03/15/2022
36218E-MW-8	GNMA 1 POOL NO 220073			2	1	1,177	104.4000	1,183	1,133	1,143	0	(5)	0	0	8.500	7.446	MON	8	96	06/30/2000	04/15/2017
36218G-RD-0	GNMA 1 POOL NO 221984			2	1	635	109.0200	679	622	626	0	(1)	0	0	8.000	7.442	MON	4	50	06/30/2000	12/15/2017
36218K-KL-0	GNMA POOL NO 224499			2	1	125	102.2600	119	116	119	0	(1)	0	0	11.500	9.537	MON	1	13	06/17/1988	12/15/2017
36218K-SZ-1	GNMA POOL NO 224736			2	1	12,211	108.2900	13,735	12,684	12,360	0	23	0	0	7.000	8.057	MON	74	888	06/30/2000	12/15/2022
36218N-TE-1	GNMA POOL NO 227449			2	1	8,355	104.4000	8,403	8,049	8,171	0	(24)	0	0	8.500	7.668	MON	57	684	06/30/2000	11/15/2019
36218Y-PX-9	GNMA 1 POOL NO 236338			2	1	2,716	104.4000	2,681	2,568	2,661	0	(10)	0	0	8.500	6.741	MON	18	218	01/31/1994	07/15/2021
362191-PF-9	GNMA 1 POOL NO 264222			2	1	25,973	104.4000	26,810	25,679	25,846	0	(20)	0	0	8.500	8.261	MON	182	2,183	06/30/2000	04/15/2023
362191-PL-6	GNMA 1 POOL NO 264227			2	1	595	108.7900	624	574	588	0	(1)	0	0	7.500	6.438	MON	4	43	06/30/2000	09/15/2023
362198-SN-4	GNMA 1 POOL NO 270625			2	1	226	108.7900	237	218	224	0	0	0	0	7.500	6.084	MON	1	16	06/30/2000	07/15/2023
362199-4L-2	GNMA 1 POOL NO 271827			2	1	2,560	109.0200	2,735	2,509	2,525	0	(3)	0	0	8.000	7.545	MON	17	201	06/30/2000	03/15/2019
36219F-ER-4	GNMA 1 POOL NO 247744			2	1	3,122	111.3100	3,355	3,014	3,103	0	(4)	0	0	7.500	6.506	MON	19	226	06/30/2000	07/15/2026
36219M-CZ-3	GNMA 1 POOL NO 253088			2	1	281	109.0200	295	270	278	0	0	0	0	8.000	6.533	MON	2	22	04/08/1999	07/15/2022
36219Q-XX-6	GNMA POOL NO 256394			2	1	6,443	104.4000	6,649	6,369	6,412	0	(5)	0	0	8.500	8.251	MON	45	541	06/30/2000	06/15/2023
36219Q-Z5-5	GNMA POOL NO 256464			2	1	9,969	109.0200	10,388	9,528	9,829	0	(22)	0	0	8.000	6.756	MON	64	762	06/30/2000	10/15/2023
36219R-F8-9	GNMA 1 POOL NO 256791			2	1	1,938	109.3100	2,210	2,022	1,949	0	2	0	0	6.500	7.661	MON	11	131	08/18/2000	03/15/2029
36219S-HS-1	GNMA 1 POOL NO 257741			2	1	9,994	108.2900	10,968	10,128	10,027	0	5	0	0	7.000	7.399	MON	59	709	09/22/2000	05/15/2023
36219T-2K-2	GNMA 1 POOL NO 259178			2	1	1,226	104.4000	1,221	1,170	1,203	0	(3)	0	0	8.500	7.104	MON	8	99	06/30/2000	08/15/2021
36219Y-N7-7	GNMA POOL NO 263314			2	1	1,988	109.0200	2,124	1,948	1,959	0	(4)	0	0	8.000	7.565	MON	13	156	06/30/2000	09/15/2018
362200-FY-8	GNMA POOL NO 292783			2	1	18,670	109.0200	19,823	18,182	18,408	0	(19)	0	0	8.000	7.337	MON	121	1,455	06/30/2000	06/15/2020
362202-ZZ-9	GNMA POOL NO 295160			2	1	29,568	109.0200	31,471	28,867	29,185	0	(54)	0	0	8.000	7.458	MON	192	2,309	06/30/2000	10/15/2020
362205-BH-8	GNMA POOL NO 297140			2	1	9,038	109.0200	9,688	8,887	8,983	0	(10)	0	0	8.000	7.527	MON	59	711	08/18/2000	08/15/2022
362205-TV-8	GNMA POOL NO 297664			2	1	366	108.2900	414	382	371	0	1	0	0	7.000	8.314	MON	2	27	06/30/2000	10/15/2022
362205-X4-3	GNMA POOL NO 297799			2	1	12,356	108.2900	13,985	12,914	12,529	0	18	0	0	7.000	8.254	MON	75	904	06/30/2000	12/15/2022
362205-XB-7	GNMA POOL NO 297774			2	1	9,857	108.7900	10,415	9,574	9,739	0	(18)	0	0	7.500	6.758	MON	60	718	06/30/2000	04/15/2022
362206-6A-7	GNMA POOL NO 298865			2	1	11,183	104.4000	11,151	10,680	10,988	0	(33)	0	0	8.500	6.987	MON	76	908	06/30/2000	05/15/2021
362206-GM-0	GNMA POOL NO 298204			2	1	8,753	104.4000	8,834	8,461	8,611	0	(20)	0	0	8.500	7.683	MON	60	719	06/30/2000	04/15/2021
362206-T3-8	GNMA POOL NO 298570			2	1	930	104.4000	929	890	919	0	(3)	0	0	8.500	6.791	MON	6	76	06/30/2000	10/15/2021
362206-UX-0	GNMA POOL NO 298598			2	1	47,594	104.4000	47,751	45,737	46,900	0	(111)	0	0	8.500	7.267	MON	324	3,888	06/30/2000	12/15/2021
362207-A2-8	GNMA 1 POOL NO 298925			2	1	8,918	104.4000	8,919	8,542	8,766	0	(23)	0	0	8.500	7.305	MON	61	726	06/30/2000	12/15/2021
362208-RV-4	GNMA 1 POOL NO 300300			2	1	4,612	104.4000	4,661	4,464	4,547	0	(10)	0	0	8.500	7.610	MON	32	379	06/30/2000	06/15/2021
362209-5Y-0	GNMA 1 POOL NO 301563			2	1	102,214	108.7900	109,589	100,738	101,797	0	(93)	0	0	7.500	7.021	MON	630	7,555	06/30/2000	10/15/2022
362209-7C-6	GNMA 1 POOL NO 301591			2	1	12,772	108.7900	13,659	12,556	12,691	0	(12)	0	0	7.500	7.019	MON	78	942	06/30/2000	11/15/2022
362209-UJ-5	GNMA 1 POOL NO 301285			2	1	36,844	109.0200	38,437	35,257	36,013	0	(105)	0	0	8.000	7.082	MON	235	2,821	06/30/2000	04/15/2021
36220A-FE-0	GNMA 1 POOL NO 272065			2	1	7,162	109.0200	7,626	6,995	7,078	0	(11)	0	0	8.000	7.502	MON	47	560	06/30/2000	10/15/2021
36220B-HH-9	GNMA POOL NO 273032			2	1	3,936	108.2900	4,193	3,872	3,909	0	(1)	0	0	7.000	6.593	MON	23	271	06/30/2000	10/15/2022
36220C-6Y-2	GNMA 1 POOL NO 274587			2	1	4,722	104.4000	4,609	4,415	4,546	0	(24)	0	0	8.500	6.798	MON	31	375	06/30/2000	09/15/2019
36220D-KP-3	GNMA 1 POOL NO 274902			2	1	6,897	110.0400	7,539	6,851	6,880	0	(3)	0	0	7.000	6.810	MON	40	480	12/06/2000	03/15/2024
36220E-6P-7	GNMA 1 POOL NO 276378			2	1	21,136	108.7900	22,651	20,821	21,013	0	(25)	0	0	7.500	7.150	MON	130	1,562	06/30/2000	04/15/2022
36220E-AT-4	GNMA 1 POOL NO 275518			2	1	5,657	104.4000	5,564	5,330	5,468	0	(25)	0	0	8.500	7.109	MON	38	453	06/30/2000	12/15/2019
36220H-VW-7	GNMA 1 POOL NO 278829			2	1	5,267	104.4000	5,256	5,034	5,134	0	(19)	0	0	8.500	7.371	MON	36	428	06/30/2000	10/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36220J-LA-2	GNMA POOL NO 279421			2	1	991	104.4000	989	947	968	0	(4)	0	0	8.500	7.148	MON	7	80	06/30/2000	10/15/2019
36220J-YL-4	GNMA POOL NO 279815			2	1	4,714	104.4000	4,709	4,511	4,601	0	(17)	0	0	8.500	7.407	MON	32	383	06/30/2000	01/15/2020
36220K-CJ-0	GNMA POOL NO 280073			2	1	53,184	109.0200	56,480	51,807	52,352	0	(108)	0	0	8.000	7.411	MON	345	4,145	06/30/2000	12/15/2019
36220K-CL-5	GNMA POOL NO 280075			2	1	4,661	109.0200	4,938	4,530	4,594	0	(11)	0	0	8.000	7.125	MON	30	362	06/30/2000	01/15/2020
36220K-MG-5	GNMA POOL NO 280359			2	1	7,198	104.4000	7,390	7,078	7,150	0	(10)	0	0	8.500	8.035	MON	50	602	06/30/2000	05/15/2021
36220N-6Z-5	GNMA POOL NO 283588			2	1	3,727	109.0200	3,964	3,636	3,676	0	(7)	0	0	8.000	7.377	MON	24	291	06/30/2000	03/15/2020
36220N-AG-2	GNMA POOL NO 282707			2	1	3,714	104.4000	3,726	3,569	3,637	0	(12)	0	0	8.500	7.344	MON	25	303	06/30/2000	11/15/2019
36220Q-KM-1	GNMA 1 POOL NO 284800			2	1	2,510	109.0200	2,660	2,440	2,471	0	(3)	0	0	8.000	7.257	MON	16	195	06/30/2000	02/15/2020
36220Q-NE-6	GNMA 1 POOL NO 284889			2	1	4,516	104.4000	4,552	4,360	4,463	0	(11)	0	0	8.500	6.922	MON	31	371	06/30/2000	03/15/2020
36220Q-NT-3	GNMA 1 POOL NO 284902			2	1	2,368	104.4000	2,362	2,263	2,309	0	(8)	0	0	8.500	7.343	MON	16	192	06/30/2000	12/15/2019
36220R-6X-1	GNMA POOL NO 286286			2	1	554	104.4000	551	527	541	0	(2)	0	0	8.500	6.974	MON	4	45	06/30/2000	01/15/2020
36220R-NE-4	GNMA POOL NO 285789			2	1	2,615	104.4000	2,602	2,492	2,549	0	(4)	0	0	8.500	7.221	MON	18	212	06/30/2000	01/15/2020
36220S-AH-9	GNMA 1 POOL NO 286308			2	1	5,409	104.4000	5,247	5,026	5,201	0	(29)	0	0	8.500	6.654	MON	36	427	06/30/2000	02/15/2020
36220S-B2-1	GNMA 1 POOL NO 286357			2	1	964	104.4000	963	922	943	0	(3)	0	0	8.500	7.144	MON	7	78	06/30/2000	02/15/2020
36220U-FJ-5	GNMA 1 POOL NO 288269			2	1	29,192	109.0200	31,003	28,437	28,758	0	(61)	0	0	8.000	7.372	MON	190	2,275	06/30/2000	02/15/2020
36220U-FX-4	GNMA 1 POOL NO 288282			2	1	19,034	109.0200	20,203	18,532	18,767	0	(39)	0	0	8.000	7.299	MON	124	1,483	06/30/2000	05/15/2020
36220U-JG-7	GNMA 1 POOL NO 288363			2	1	104	104.4000	104	99	102	0	0	0	0	8.500	7.244	MON	1	8	03/15/1996	04/15/2020
36220V-NB-1	GNMA POOL NO 289386			2	1	115,364	111.9200	133,847	119,587	117,098	0	265	0	0	9.000	10.266	MON	897	10,763	09/13/1990	12/15/2019
36220V-QY-8	GNMA POOL NO 289471			2	1	2,712	109.0200	2,838	2,603	2,658	0	(8)	0	0	8.000	6.814	MON	17	208	06/30/2000	05/15/2020
36220X-2T-1	GNMA 1 POOL NO 291586			2	1	4,235	104.4000	4,200	4,023	4,120	0	(12)	0	0	8.500	7.292	MON	29	342	06/30/2000	06/15/2020
36220Y-R3-9	GNMA 1 POOL NO 292206			2	1	11,779	108.2900	14,184	13,098	12,388	0	86	0	0	7.000	9.660	MON	76	917	06/30/2000	09/15/2020
36223A-AP-7	GNMA POOL NO 301614			2	1	6,286	108.2900	6,706	6,193	6,250	0	(6)	0	0	7.000	6.583	MON	36	434	06/30/2000	11/15/2022
36223A-G8-9	GNMA POOL NO 301823			2	1	21,425	109.0200	22,799	20,913	21,151	0	(35)	0	0	8.000	7.527	MON	139	1,673	06/30/2000	07/15/2021
36223A-L3-4	GNMA POOL NO 301946			2	1	2,705	108.7900	2,890	2,657	2,688	0	(3)	0	0	7.500	6.910	MON	17	199	06/30/2000	06/15/2022
36223B-6D-7	GNMA POOL NO 303368			2	1	320	104.4000	320	307	315	0	(1)	0	0	8.500	6.946	MON	2	26	06/30/2000	07/15/2021
36223B-EY-2	GNMA POOL NO 302651			2	1	3,994	109.0200	4,278	3,924	3,968	0	(5)	0	0	8.000	7.426	MON	26	314	08/18/2000	02/15/2022
36223B-J5-0	GNMA POOL NO 302784			2	1	1,669	104.4000	1,682	1,611	1,649	0	(4)	0	0	8.500	7.363	MON	11	137	06/30/2000	07/15/2021
36223B-NZ-9	GNMA POOL NO 302908			2	1	2,186	104.4000	2,217	2,124	2,157	0	(4)	0	0	8.500	7.753	MON	15	181	06/30/2000	05/15/2021
36223B-PS-3	GNMA POOL NO 302933			2	1	7,301	104.4000	7,293	6,986	7,175	0	(18)	0	0	8.500	7.123	MON	49	594	06/30/2000	06/15/2021
36223C-3V-8	GNMA POOL NO 304212			2	1	13,282	108.7900	14,111	12,971	13,155	0	(15)	0	0	7.500	6.847	MON	81	973	06/30/2000	02/15/2022
36223C-3W-6	GNMA POOL NO 304213			2	1	3,054	109.0200	3,271	3,000	3,036	0	(3)	0	0	8.000	7.341	MON	20	240	08/18/2000	02/15/2022
36223C-3Y-2	GNMA POOL NO 304215			2	1	4,683	108.7900	5,007	4,602	4,649	0	(5)	0	0	7.500	7.029	MON	29	345	06/30/2000	03/15/2022
36223C-BV-9	GNMA POOL NO 303452			2	1	6,806	104.4000	6,810	6,523	6,697	0	(19)	0	0	8.500	7.321	MON	46	554	03/15/1996	12/15/2021
36223C-L6-3	GNMA POOL NO 303749			2	1	5,589	108.7900	5,976	5,494	5,548	0	(6)	0	0	7.500	7.031	MON	34	412	06/30/2000	01/15/2022
36223D-2Z-8	GNMA POOL NO 305092			2	1	9,530	104.4000	9,533	9,131	9,333	0	(26)	0	0	8.500	7.565	MON	65	776	06/30/2000	07/15/2021
36223D-7A-8	GNMA POOL NO 305189			2	1	1,326	104.4000	1,324	1,269	1,308	0	(2)	0	0	8.500	6.614	MON	9	108	06/30/2000	07/15/2021
36223D-F2-7	GNMA POOL NO 304485			2	1	6,118	104.4000	6,184	5,923	6,027	0	(14)	0	0	8.500	7.642	MON	42	504	06/30/2000	03/15/2021
36223D-QL-3	GNMA POOL NO 304759			2	1	1,283	104.4000	1,289	1,234	1,268	0	(3)	0	0	8.500	7.082	MON	9	105	06/30/2000	05/15/2021
36223D-YK-6	GNMA POOL NO 305014			2	1	1,287	104.4000	1,276	1,222	1,260	0	(4)	0	0	8.500	6.941	MON	9	104	06/30/2000	06/15/2021
36223D-ZB-5	GNMA POOL NO 305038			2	1	3,968	104.4000	3,980	3,812	3,911	0	(11)	0	0	8.500	7.202	MON	27	324	03/15/1996	07/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817			2	1	1,189	104.4000	1,194	1,144	1,172	0	(3)	0	0	8.500	7.184	MON	8	97	06/14/1995	03/15/2021
36223F-AC-5	GNMA 1 POOL NO 306103			2	1	26,274	104.4000	26,321	25,211	25,889	0	(67)	0	0	8.500	7.122	MON	179	2,143	06/30/2000	10/15/2021
36223F-CZ-2	GNMA 1 POOL NO 306188			2	1	9,639	104.4000	9,565	9,162	9,389	0	(32)	0	0	8.500	7.450	MON	65	779	06/30/2000	04/15/2021
36223F-D6-5	GNMA 1 POOL NO 306225			2	1	7,009	104.4000	6,877	6,587	6,817	0	(28)	0	0	8.500	6.918	MON	47	560	06/30/2000	06/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282			2	1	2,292	104.4000	2,338	2,239	2,271	0	(4)	0	0	8.500	7.848	MON	16	190	04/15/1994	10/15/2021
36223F-P7-0	GNMA 1 POOL NO 306546			2	1	11,258	104.4000	11,212	10,739	11,076	0	(31)	0	0	8.500	6.900	MON	76	913	06/30/2000	11/15/2021
36223F-Q7-9	GNMA 1 POOL NO 306578			2	1	851	109.0200	913	838	847	0	(1)	0	0	8.000	7.446	MON	6	67	08/18/2000	03/15/2022
36223F-V6-5	GNMA 1 POOL NO 306737			2	1	1,879	104.4000	1,939	1,857	1,870	0	(2)	0	0	8.500	8.164	MON	13	158	08/24/1994	01/15/2022
36223G-R3-5	GNMA POOL NO 307506			2	1	1,778	104.4000	1,781	1,706	1,752	0	(4)	0	0	8.500	7.013	MON	12	145	06/30/2000	05/15/2021
36223G-RR-2	GNMA POOL NO 307496			2	1	572	104.4000	575	551	565	0	(1)	0	0	8.500	7.226	MON	4	47	10/18/1995	05/15/2021
36223G-SV-2	GNMA POOL NO 307532			2	1	3,219	104.4000	3,233	3,096	3,177	0	(8)	0	0	8.500	7.084	MON	22	263	11/17/1995	06/15/2021
36223G-UN-7	GNMA POOL NO 307589			2	1	1,218	104.4000	1,249	1,196	1,211	0	(2)	0	0	8.500	7.864	MON	8	102	06/30/2000	08/15/2021
36223G-WZ-8	GNMA POOL NO 307664			2	1	1,998	104.4000	2,044	1,957	1,981	0	(3)	0	0	8.500	7.856	MON	14	167	06/30/2000	05/15/2021
36223G-ZB-8	GNMA POOL NO 307738			2	1	8,526	104.4000	8,631	8,267	8,403	0	(17)	0	0	8.500	7.745	MON	59	703	06/30/2000	06/15/2021
36223H-2U-0	GNMA POOL NO 308687			2	1	1,207	104.4000	1,217	1,165	1,189	0	(3)	0	0	8.500	7.508	MON	8	99	06/30/2000	07/15/2021
36223H-4T-1	GNMA POOL NO 308734			2	1	5,858	104.4000	5,856	5,609	5,762	0	(15)	0	0	8.500	7.186	MON	40	477	06/30/2000	11/15/2021
36223H-6N-2	GNMA POOL NO 308777			2	1	15,706	108.7900	16,788	15,432	15,595	0	(16)	0	0	7.500	7.012	MON	96	1,157	06/30/2000	05/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223H-GQ-4	GNMA POOL NO 308107			2	1	525	104.4000	525	503	517	0	(1)	0	0	8.500	7.152	MON	4	43	03/15/1996	11/15/2021
36223H-HW-0	GNMA POOL NO 308145			2	1	768	108.7900	811	745	760	0	(1)	0	0	7.500	6.538	MON	5	56	06/30/2000	02/15/2022
36223H-KG-1	GNMA POOL NO 308195			2	1	984	104.4000	1,007	964	976	0	(1)	0	0	8.500	7.798	MON	7	82	06/30/2000	05/15/2021
36223H-ND-5	GNMA POOL NO 308288			2	1	9,213	104.4000	9,216	8,827	9,041	0	(25)	0	0	8.500	7.458	MON	63	750	06/30/2000	11/15/2021
36223H-PW-1	GNMA POOL NO 308337			2	1	13,328	109.0200	14,290	13,108	13,228	0	(15)	0	0	8.000	7.625	MON	87	1,049	08/18/2000	01/15/2022
36223H-VE-4	GNMA POOL NO 308513			2	1	556	104.4000	556	533	547	0	(1)	0	0	8.500	7.054	MON	4	45	06/30/2000	07/15/2021
36223J-6X-6	GNMA 1 POOL NO 309686			2	1	47,372	109.0200	50,416	46,244	46,822	0	(76)	0	0	8.000	7.478	MON	308	3,700	06/30/2000	11/15/2021
36223J-LA-9	GNMA 1 POOL NO 309121			2	1	2,553	108.7900	2,703	2,485	2,523	0	(4)	0	0	7.500	6.842	MON	16	186	06/30/2000	03/15/2022
36223J-VH-3	GNMA 1 POOL NO 309416			2	1	3,483	104.4000	3,463	3,317	3,418	0	(11)	0	0	8.500	6.967	MON	24	282	06/30/2000	07/15/2021
36223K-3W-8	GNMA POOL NO 310513			2	1	5,505	104.4000	5,531	5,298	5,419	0	(15)	0	0	8.500	7.439	MON	38	450	11/17/1995	06/15/2021
36223K-4L-1	GNMA POOL NO 310527			2	1	1,378	104.4000	1,381	1,323	1,357	0	(4)	0	0	8.500	7.190	MON	9	112	06/30/2000	07/15/2021
36223K-4U-1	GNMA POOL NO 310535			2	1	6,913	104.4000	6,913	6,622	6,799	0	(19)	0	0	8.500	7.146	MON	47	563	06/30/2000	07/15/2021
36223K-5E-6	GNMA POOL NO 310545			2	1	2,292	104.4000	2,279	2,183	2,250	0	(7)	0	0	8.500	6.954	MON	15	186	06/30/2000	08/15/2021
36223K-5V-8	GNMA POOL NO 310560			2	1	2,062	104.4000	2,104	2,015	2,044	0	(3)	0	0	8.500	7.764	MON	14	171	04/15/1994	08/15/2021
36223K-PN-4	GNMA POOL NO 310129			2	1	95	108.2900	107	99	96	0	0	0	0	7.000	8.514	MON	1	7	06/30/2000	11/15/2022
36223K-PQ-7	GNMA POOL NO 310131			2	1	5,946	108.2900	6,342	5,857	5,913	0	(5)	0	0	7.000	6.557	MON	34	410	06/30/2000	12/15/2022
36223K-QQ-6	GNMA POOL NO 310163			2	1	25,902	104.4000	26,097	24,996	25,464	0	(60)	0	0	8.500	7.727	MON	177	2,125	06/30/2000	10/15/2021
36223K-RL-6	GNMA POOL NO 310191			2	1	2,316	104.4000	2,314	2,216	2,275	0	(6)	0	0	8.500	7.326	MON	16	188	06/30/2000	01/15/2022
36223L-4S-4	GNMA 1 POOL NO 311433			2	1	7,769	108.7900	8,316	7,644	7,721	0	(6)	0	0	7.500	7.001	MON	48	573	06/30/2000	04/15/2022
36223L-AR-9	GNMA 1 POOL NO 310616			2	1	3,905	104.4000	3,897	3,733	3,842	0	(11)	0	0	8.500	7.007	MON	26	317	06/30/2000	10/15/2021
36223L-AW-8	GNMA 1 POOL NO 310621			2	1	1,918	109.0200	2,038	1,870	1,897	0	(3)	0	0	8.000	7.307	MON	12	149	06/30/2000	11/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895			2	1	174	104.4000	175	167	172	0	0	0	0	8.500	7.011	MON	1	14	06/14/1995	07/15/2021
36223L-UC-0	GNMA 1 POOL NO 311179			2	1	6,845	109.0200	7,293	6,690	6,769	0	(10)	0	0	8.000	7.505	MON	45	535	06/30/2000	11/15/2021
36223L-V9-6	GNMA 1 POOL NO 311240			2	1	3,946	108.7900	4,220	3,879	3,920	0	(4)	0	0	7.500	6.978	MON	24	291	06/30/2000	03/15/2022
36223L-VU-9	GNMA 1 POOL NO 311227			2	1	13,363	108.7900	14,327	13,170	13,286	0	(10)	0	0	7.500	7.059	MON	82	988	06/30/2000	03/15/2022
36223M-4Y-9	GNMA POOL NO 312339			2	1	1,111	108.7900	1,186	1,091	1,105	0	(1)	0	0	7.500	6.784	MON	7	82	06/30/2000	04/15/2022
36223M-A2-2	GNMA POOL NO 311525			2	1	7,311	109.0200	7,830	7,182	7,267	0	(2)	0	0	8.000	7.413	MON	48	575	08/18/2000	08/15/2022
36223M-H3-3	GNMA POOL NO 311750			2	1	25,632	104.4000	25,616	24,536	25,109	0	(70)	0	0	8.500	7.501	MON	174	2,086	06/30/2000	08/15/2021
36223M-R9-9	GNMA POOL NO 312012			2	1	2,186	104.4000	2,173	2,081	2,149	0	(6)	0	0	8.500	6.733	MON	15	177	06/30/2000	07/15/2021
36223M-RW-8	GNMA POOL NO 312001			2	1	1,510	104.4000	1,498	1,435	1,482	0	(5)	0	0	8.500	6.810	MON	10	122	06/30/2000	07/15/2021
36223M-SF-4	GNMA POOL NO 312018			2	1	2,666	104.4000	2,678	2,565	2,628	0	(6)	0	0	8.500	7.287	MON	18	218	06/14/1995	07/15/2021
36223M-TE-6	GNMA POOL NO 312049			2	1	409	104.4000	411	393	403	0	(1)	0	0	8.500	7.150	MON	3	33	06/14/1995	08/15/2021
36223M-U8-7	GNMA POOL NO 312107			2	1	1,401	104.4000	1,406	1,346	1,382	0	(3)	0	0	8.500	7.126	MON	10	114	06/30/2000	09/15/2021
36223M-VN-3	GNMA POOL NO 312121			2	1	2,460	104.4000	2,473	2,368	2,422	0	(6)	0	0	8.500	7.410	MON	17	201	06/30/2000	09/15/2021
36223M-WG-7	GNMA POOL NO 312147			2	1	5,346	104.4000	5,361	5,135	5,265	0	(9)	0	0	8.500	7.242	MON	36	436	06/30/2000	10/15/2021
36223M-XB-7	GNMA POOL NO 312174			2	1	638	104.4000	641	614	630	0	(1)	0	0	8.500	7.100	MON	4	52	06/30/2000	11/15/2021
36223M-Y3-4	GNMA POOL NO 312230			2	1	2,242	109.0200	2,381	2,184	2,220	0	(3)	0	0	8.000	7.176	MON	15	175	06/30/2000	12/15/2021
36223M-YR-1	GNMA POOL NO 312220			2	1	3,492	104.4000	3,449	3,303	3,418	0	(12)	0	0	8.500	6.871	MON	23	281	06/30/2000	11/15/2021
36223N-5N-0	GNMA 1 POOL NO 313253			2	1	3,019	109.0200	3,206	2,940	2,986	0	(5)	0	0	8.000	7.279	MON	20	235	06/30/2000	12/15/2021
36223N-5P-5	GNMA 1 POOL NO 313254			2	1	269	104.4000	266	255	264	0	(1)	0	0	8.500	6.624	MON	2	22	06/30/2000	12/15/2021
36223N-5W-0	GNMA 1 POOL NO 313261			2	1	2,654	109.0200	2,871	2,634	2,644	0	(2)	0	0	8.000	7.799	MON	18	211	06/30/2000	12/15/2021
36223N-6D-1	GNMA 1 POOL NO 313268			2	1	11,033	104.4000	11,118	10,649	10,851	0	(26)	0	0	8.500	7.678	MON	75	905	06/30/2000	08/15/2021
36223N-DL-5	GNMA 1 POOL NO 312507			2	1	1,698	109.0200	1,805	1,656	1,681	0	(3)	0	0	8.000	7.265	MON	11	132	06/30/2000	11/15/2021
36223N-F3-3	GNMA 1 POOL NO 312586			2	1	1,719	109.0200	1,827	1,676	1,702	0	(3)	0	0	8.000	7.265	MON	11	134	06/30/2000	12/15/2021
36223N-RR-7	GNMA 1 POOL NO 312896			2	1	1,801	104.4000	1,795	1,719	1,776	0	(6)	0	0	8.500	6.905	MON	12	146	06/30/2000	10/15/2021
36223N-UD-4	GNMA 1 POOL NO 312980			2	1	1,661	104.4000	1,659	1,589	1,638	0	(4)	0	0	8.500	6.867	MON	11	135	06/30/2000	12/15/2021
36223N-UQ-5	GNMA 1 POOL NO 312991			2	1	8,236	109.0200	8,820	8,090	8,180	0	(9)	0	0	8.000	7.432	MON	54	647	08/18/2000	01/15/2022
36223N-YC-2	GNMA 1 POOL NO 313107			2	1	7,331	108.2900	7,824	7,225	7,290	0	(6)	0	0	7.000	6.598	MON	42	506	06/30/2000	11/15/2022
36223P-4X-4	GNMA 1 POOL NO 314138			2	1	32,743	104.4000	33,010	31,617	32,239	0	(75)	0	0	8.500	7.651	MON	224	2,687	06/30/2000	11/15/2021
36223P-K4-0	GNMA 1 POOL NO 313615			2	1	11,420	104.4000	11,417	10,936	11,217	0	(31)	0	0	8.500	7.364	MON	77	930	06/30/2000	12/15/2021
36223P-N3-9	GNMA 1 POOL NO 313710			2	1	8,289	109.0200	8,812	8,082	8,198	0	(14)	0	0	8.000	7.359	MON	54	647	06/30/2000	12/15/2021
36223P-P9-4	GNMA 1 POOL NO 313748			2	1	16,620	104.4000	16,576	15,876	16,269	0	(48)	0	0	8.500	7.489	MON	112	1,349	06/30/2000	11/15/2021
36223P-TA-7	GNMA 1 POOL NO 313845			2	1	3,098	109.0200	3,228	2,961	3,039	0	(9)	0	0	8.000	6.842	MON	20	237	06/30/2000	12/15/2021
36223Q-2S-5	GNMA POOL NO 314985			2	1	12,611	108.2900	13,463	12,433	12,533	0	(11)	0	0	7.000	6.678	MON	73	870	06/30/2000	12/15/2022
36223Q-6Y-8	GNMA POOL NO 315087			2	1	1,198	104.4000	1,196	1,146	1,182	0	(2)	0	0	8.500	6.791	MON	8	97	06/30/2000	12/15/2021
36223Q-7K-7	GNMA POOL NO 315098			2	1	8,889	109.0200	9,443	8,662	8,799	0	(15)	0	0	8.000	7.227	MON	58	693	06/30/2000	11/15/2021
36223Q-AV-9	GNMA POOL NO 314220			2	1	4,594	108.7900	4,910	4,514	4,564	0	(5)	0	0	7.500	6.925	MON	28	339	06/30/2000	04/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223Q-DE-4	GNMA POOL NO 314301			2	1	33,605	108.7900	35,993	33,086	33,338	0	(36)	0	0	7.500	7.206	MON	207	2,481	06/30/2000	04/15/2022
36223Q-N7-8	GNMA POOL NO 314614			2	1	77,455	109.0200	82,952	76,088	76,857	0	(86)	0	0	8.000	7.559	MON	507	6,087	08/18/2000	04/15/2022
36223Q-RL-3	GNMA POOL NO 314691			2	1	22,118	104.4000	22,151	21,217	21,731	0	(57)	0	0	8.500	7.410	MON	150	1,803	06/30/2000	10/15/2021
36223Q-Z8-3	GNMA POOL NO 314967			2	1	8,896	104.4000	8,906	8,531	8,762	0	(23)	0	0	8.500	7.165	MON	60	725	06/30/2000	12/15/2021
36223R-2P-9	GNMA POOL NO 315882			2	1	1,423	108.7900	1,501	1,380	1,406	0	(3)	0	0	7.500	6.655	MON	9	104	06/30/2000	03/15/2022
36223R-A6-2	GNMA POOL NO 315129			2	1	15,155	109.0200	16,230	14,887	15,046	0	(17)	0	0	8.000	7.487	MON	99	1,191	08/18/2000	02/15/2022
36223R-A8-8	GNMA POOL NO 315131			2	1	471	104.4000	466	446	463	0	(1)	0	0	8.500	6.462	MON	3	38	06/30/2000	02/15/2022
36223R-BN-4	GNMA POOL NO 315145			2	1	134	108.7900	142	130	132	0	0	0	0	7.500	6.664	MON	1	10	02/06/1996	03/15/2022
36223R-DU-6	GNMA POOL NO 315215			2	1	22,905	108.7900	24,664	22,672	22,806	0	(16)	0	0	7.500	7.229	MON	142	1,700	06/30/2000	09/15/2022
36223R-E5-0	GNMA POOL NO 315256			2	1	1,810	108.2900	1,931	1,783	1,800	0	(1)	0	0	7.000	6.535	MON	10	125	06/30/2000	11/15/2022
36223R-E7-6	GNMA POOL NO 315258			2	1	125,448	108.7900	138,150	126,991	125,721	0	57	0	0	7.500	7.959	MON	794	9,524	06/30/2000	11/15/2022
36223R-E8-4	GNMA POOL NO 315259			2	1	435,615	108.7900	480,112	441,334	436,941	0	217	0	0	7.500	7.941	MON	2,758	33,100	06/30/2000	11/15/2022
36223R-EE-1	GNMA POOL NO 315233			2	1	2,001	108.2900	2,140	1,977	1,990	0	(2)	0	0	7.000	6.743	MON	12	138	01/26/1998	09/15/2022
36223R-FB-6	GNMA POOL NO 315262			2	1	8,246	104.4000	8,393	8,039	8,185	0	(10)	0	0	8.500	7.578	MON	57	684	06/30/2000	11/15/2022
36223R-J3-0	GNMA POOL NO 315382			2	1	11,516	108.7900	12,321	11,326	11,429	0	(12)	0	0	7.500	7.099	MON	71	850	06/30/2000	02/15/2022
36223R-QE-8	GNMA POOL NO 315553			2	1	10,379	109.0200	11,030	10,117	10,272	0	(17)	0	0	8.000	7.278	MON	67	810	06/30/2000	12/15/2021
36223R-QZ-1	GNMA POOL NO 315572			2	1	342	109.0200	357	327	337	0	(1)	0	0	8.000	6.561	MON	2	26	12/01/1993	12/15/2021
36223R-SY-2	GNMA POOL NO 315635			2	1	11,266	109.0200	11,795	10,819	11,098	0	(33)	0	0	8.000	6.998	MON	72	866	06/30/2000	12/15/2021
36223S-4G-5	GNMA POOL NO 316823			2	1	21,794	108.7900	23,312	21,429	21,616	0	0	0	0	7.500	7.142	MON	134	1,607	06/30/2000	03/15/2022
36223S-5C-3	GNMA POOL NO 316843			2	1	6,725	109.0200	7,156	6,564	6,656	0	(11)	0	0	8.000	7.366	MON	44	525	06/30/2000	12/15/2021
36223S-7J-6	GNMA POOL NO 316897			2	1	11,075	104.4000	11,177	10,706	10,910	0	(25)	0	0	8.500	7.660	MON	76	910	06/30/2000	10/15/2021
36223S-AB-9	GNMA POOL NO 316002			2	1	6,807	109.0200	7,139	6,549	6,722	0	(18)	0	0	8.000	6.939	MON	44	524	06/30/2000	05/15/2022
36223S-C3-5	GNMA POOL NO 316090			2	1	8,463	108.7900	8,928	8,207	8,357	0	(13)	0	0	7.500	6.678	MON	51	615	06/30/2000	02/15/2022
36223S-CV-3	GNMA POOL NO 316084			2	1	17,543	108.7900	18,769	17,253	17,429	0	(16)	0	0	7.500	6.986	MON	108	1,294	06/30/2000	02/15/2022
36223S-DM-2	GNMA POOL NO 316108			2	1	2,578	109.0200	2,764	2,535	2,563	0	(2)	0	0	8.000	7.481	MON	17	203	08/18/2000	03/15/2022
36223S-DY-6	GNMA POOL NO 316119			2	1	7,807	108.2900	9,491	8,764	8,170	0	51	0	0	7.000	9.911	MON	51	614	06/30/2000	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137			2	1	2,278	108.7900	2,448	2,250	2,267	0	(2)	0	0	7.500	7.156	MON	14	169	08/21/1997	04/15/2022
36223S-EZ-2	GNMA POOL NO 316152			2	1	8,331	108.7900	8,796	8,086	8,233	0	(15)	0	0	7.500	6.687	MON	51	606	06/30/2000	04/15/2022
36223S-FV-0	GNMA POOL NO 316180			2	1	3,996	108.7900	4,283	3,937	3,973	0	(4)	0	0	7.500	7.046	MON	25	295	06/30/2000	03/15/2022
36223S-GQ-0	GNMA POOL NO 316207			2	1	3,277	108.7900	3,508	3,224	3,255	0	(4)	0	0	7.500	7.049	MON	20	242	06/30/2000	02/15/2022
36223S-GR-8	GNMA POOL NO 316208			2	1	1,281	109.0200	1,342	1,231	1,267	0	(3)	0	0	8.000	6.606	MON	8	98	06/30/2000	02/15/2022
36223S-HP-1	GNMA POOL NO 316238			2	1	42,702	109.0200	45,758	41,972	42,413	0	(49)	0	0	8.000	7.495	MON	280	3,358	08/18/2000	01/15/2022
36223S-JS-3	GNMA POOL NO 316273			2	1	1,893	104.4000	1,887	1,807	1,861	0	(5)	0	0	8.500	7.049	MON	13	154	06/30/2000	12/15/2021
36223S-NW-9	GNMA POOL NO 316405			2	1	2,415	104.4000	2,413	2,311	2,373	0	(7)	0	0	8.500	7.287	MON	16	196	06/30/2000	12/15/2021
36223S-PD-9	GNMA POOL NO 316420			2	1	1,936	108.7900	2,042	1,877	1,912	0	(4)	0	0	7.500	6.676	MON	12	141	06/30/2000	02/15/2022
36223S-V4-2	GNMA POOL NO 316635			2	1	16,101	109.0200	17,135	15,717	15,939	0	(26)	0	0	8.000	7.346	MON	105	1,257	06/30/2000	12/15/2021
36223S-V5-9	GNMA POOL NO 316636			2	1	1,900	109.0200	2,013	1,846	1,880	0	(3)	0	0	8.000	7.065	MON	12	148	06/30/2000	12/15/2021
36223S-Z2-2	GNMA POOL NO 316761			2	1	1,002	108.7900	1,077	990	997	0	(1)	0	0	7.500	7.225	MON	6	74	08/21/1997	12/15/2021
36223S-Z3-0	GNMA POOL NO 316762			2	1	1,071	109.0200	1,117	1,024	1,053	0	(3)	0	0	8.000	6.698	MON	7	82	06/30/2000	12/15/2021
36223T-7D-7	GNMA 1 POOL NO 317792			2	1	11,724	108.7900	12,347	11,350	11,566	0	(22)	0	0	7.500	6.680	MON	71	851	06/30/2000	03/15/2022
36223T-AB-7	GNMA 1 POOL NO 316902			2	1	1,029	104.4000	1,025	982	1,012	0	(2)	0	0	8.500	7.000	MON	7	83	06/30/2000	11/15/2021
36223T-FK-2	GNMA 1 POOL NO 317070			2	1	5,448	104.4000	5,478	5,247	5,365	0	(13)	0	0	8.500	7.479	MON	37	446	06/30/2000	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212			2	1	1,314	104.4000	1,320	1,264	1,296	0	(3)	0	0	8.500	7.346	MON	9	107	06/14/1995	11/15/2021
36223T-XN-6	GNMA 1 POOL NO 317585			2	1	1,547	109.0200	1,638	1,503	1,529	0	(3)	0	0	8.000	7.199	MON	10	120	06/30/2000	12/15/2021
36223T-ZJ-3	GNMA 1 POOL NO 317645			2	1	6,972	104.4000	6,825	6,537	6,787	0	(27)	0	0	8.500	6.884	MON	46	556	06/30/2000	01/15/2022
36223U-7G-7	GNMA POOL NO 318695			2	1	7,325	108.7900	7,863	7,228	7,284	0	(7)	0	0	7.500	7.162	MON	45	542	02/19/1997	03/15/2022
36223U-JX-7	GNMA POOL NO 318078			2	1	5,372	108.7900	5,702	5,242	5,312	0	(9)	0	0	7.500	6.920	MON	33	393	06/30/2000	01/15/2022
36223U-VL-9	GNMA POOL NO 318419			2	1	5,563	109.0200	5,963	5,470	5,529	0	(5)	0	0	8.000	7.526	MON	36	438	08/18/2000	06/15/2022
36223U-WQ-7	GNMA POOL NO 318455			2	1	12,779	109.0200	13,612	12,486	12,637	0	(17)	0	0	8.000	7.502	MON	83	999	06/30/2000	12/15/2021
36223U-XK-9	GNMA POOL NO 318482			2	1	19,328	108.7900	20,742	19,067	19,207	0	(19)	0	0	7.500	7.207	MON	119	1,430	02/19/1997	04/15/2022
36223V-4D-5	GNMA 1 POOL NO 319520			2	1	78,508	109.0200	84,079	77,122	77,879	0	(94)	0	0	8.000	7.571	MON	514	6,170	08/18/2000	02/15/2022
36223V-DL-7	GNMA 1 POOL NO 318807			2	1	5,906	108.7900	6,325	5,814	5,865	0	(6)	0	0	7.500	7.108	MON	36	436	06/30/2000	03/15/2022
36223V-DQ-6	GNMA 1 POOL NO 318811			2	1	14,961	108.7900	15,995	14,703	14,841	0	(17)	0	0	7.500	7.101	MON	92	1,103	06/30/2000	03/15/2022
36223V-FV-3	GNMA 1 POOL NO 318880			2	1	10,924	109.0200	11,721	10,751	10,876	0	(11)	0	0	8.000	7.427	MON	72	860	08/18/2000	05/15/2022
36223V-G5-9	GNMA 1 POOL NO 318920			2	1	42,652	104.4000	42,724	40,922	41,845	0	(111)	0	0	8.500	7.581	MON	290	3,478	06/30/2000	12/15/2021
36223V-N7-7	GNMA 1 POOL NO 319114			2	1	11,413	108.7900	12,215	11,229	11,335	0	(12)	0	0	7.500	7.070	MON	70	842	06/30/2000	04/15/2022
36223V-NP-7	GNMA 1 POOL NO 319098			2	1	542	108.2900	580	535	539	0	0	0	0	7.000	6.664	MON	3	38	01/26/1998	04/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36223V-UN-4	GNMA 1 POOL NO 319289			2	1	583	109.0200	624	573	579	0	(1)	0	0	8.000	7.451	MON	4	46	04/29/1996	12/15/2021
36223V-UR-5	GNMA 1 POOL NO 319292			2	1	5,727	108.7900	6,123	5,629	5,685	0	(7)	0	0	7.500	7.021	MON	35	422	06/30/2000	01/15/2022
36223V-US-3	GNMA 1 POOL NO 319293			2	1	549	109.0200	589	540	547	0	(1)	0	0	8.000	7.374	MON	4	43	08/18/2000	01/15/2022
36223V-UV-6	GNMA 1 POOL NO 319296			2	1	17,285	109.0200	18,522	16,989	17,181	0	(19)	0	0	8.000	7.405	MON	113	1,359	08/18/2000	01/15/2022
36223V-V3-7	GNMA 1 POOL NO 319334			2	1	7,053	108.7900	7,502	6,896	6,992	0	(7)	0	0	7.500	6.825	MON	43	517	06/30/2000	02/15/2022
36223V-V4-5	GNMA 1 POOL NO 319335			2	1	1,966	109.0200	2,105	1,931	1,954	0	(2)	0	0	8.000	7.309	MON	13	154	08/18/2000	02/15/2022
36223V-V6-0	GNMA 1 POOL NO 319337			2	1	8,347	108.7900	8,922	8,201	8,301	0	(9)	0	0	7.500	6.929	MON	51	615	06/30/2000	02/15/2022
36223V-VH-6	GNMA 1 POOL NO 319316			2	1	240	109.0200	258	236	239	0	0	0	0	8.000	7.300	MON	2	19	08/18/2000	02/15/2022
36223V-VX-1	GNMA 1 POOL NO 319330			2	1	5,332	108.7900	5,700	5,240	5,294	0	(6)	0	0	7.500	6.998	MON	33	393	06/30/2000	02/15/2022
36223V-WD-4	GNMA 1 POOL NO 319344			2	1	3,323	108.2900	3,549	3,277	3,307	0	(4)	0	0	7.000	6.599	MON	19	229	06/30/2000	03/15/2022
36223V-WM-4	GNMA 1 POOL NO 319352			2	1	6,409	108.7900	6,851	6,297	6,363	0	(7)	0	0	7.500	7.018	MON	39	472	06/30/2000	04/15/2022
36223V-WT-9	GNMA 1 POOL NO 319358			2	1	19,338	109.0200	20,710	18,997	19,205	0	(21)	0	0	8.000	7.470	MON	127	1,520	08/18/2000	04/15/2022
36223V-WU-6	GNMA 1 POOL NO 319359			2	1	1,215	104.4000	1,207	1,156	1,194	0	(3)	0	0	8.500	7.010	MON	8	98	06/30/2000	04/15/2022
36223V-Z6-6	GNMA 1 POOL NO 319465			2	1	8,652	108.2900	10,095	9,322	8,884	0	8	0	0	7.000	8.880	MON	54	653	06/30/2000	12/15/2022
36223W-BY-9	GNMA 1 POOL NO 319655			2	1	2,226	108.2900	2,373	2,192	2,213	0	(2)	0	0	7.000	6.557	MON	13	153	06/30/2000	11/15/2022
36223W-DQ-4	GNMA 1 POOL NO 319711			2	1	409	109.0200	435	399	406	0	0	0	0	8.000	7.078	MON	3	32	06/30/2000	11/15/2021
36223W-NA-8	GNMA 1 POOL NO 319985			2	1	7,959	109.0200	8,523	7,818	7,911	0	(8)	0	0	8.000	7.358	MON	52	626	08/18/2000	05/15/2022
36223W-PN-8	GNMA 1 POOL NO 320029			2	1	23,678	108.2900	25,507	23,555	23,615	0	(10)	0	0	7.000	6.875	MON	137	1,649	06/30/2000	12/15/2022
36223W-SD-7	GNMA 1 POOL NO 320116			2	1	60,135	108.7900	64,381	59,181	59,629	0	(64)	0	0	7.500	7.217	MON	370	4,439	06/30/2000	04/15/2022
36223W-TU-8	GNMA 1 POOL NO 320163			2	1	18,644	108.7900	20,554	18,894	18,729	0	11	0	0	7.500	7.852	MON	118	1,417	06/30/2000	02/15/2022
36223W-XR-0	GNMA 1 POOL NO 320288			2	1	21,773	109.0200	23,318	21,389	21,630	0	(24)	0	0	8.000	7.417	MON	143	1,711	08/18/2000	02/15/2022
36223X-GQ-9	GNMA 1 POOL NO 320707			2	1	4,607	108.7900	4,935	4,536	4,579	0	(4)	0	0	7.500	7.028	MON	28	340	06/30/2000	03/15/2022
36223X-LE-0	GNMA 1 POOL NO 320825			2	1	15,761	104.4000	16,008	15,333	15,613	0	(25)	0	0	8.500	7.605	MON	109	1,303	06/30/2000	05/15/2022
36223X-LG-5	GNMA 1 POOL NO 320827			2	1	24,771	109.0200	26,529	24,334	24,612	0	(27)	0	0	8.000	7.435	MON	162	1,947	08/18/2000	06/15/2022
36223X-PV-8	GNMA 1 POOL NO 320936			2	1	3,672	104.4000	3,724	3,566	3,634	0	(6)	0	0	8.500	7.567	MON	25	303	06/30/2000	03/15/2022
36223X-RS-3	GNMA 1 POOL NO 320997			2	1	6,728	108.7900	7,069	6,498	6,651	0	(8)	0	0	7.500	6.454	MON	41	487	06/30/2000	12/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038			2	1	6,095	108.7900	6,540	6,012	6,061	0	(6)	0	0	7.500	7.143	MON	38	451	02/19/1997	04/15/2022
36223X-UY-6	GNMA 1 POOL NO 321099			2	1	29,504	109.0200	31,598	28,984	29,287	0	(34)	0	0	8.000	7.533	MON	193	2,319	08/18/2000	05/15/2022
36223X-ZF-2	GNMA 1 POOL NO 321242			2	1	9,606	108.7900	10,259	9,430	9,527	0	(12)	0	0	7.500	7.066	MON	59	707	06/30/2000	05/15/2022
36223Y-DA-5	GNMA 1 POOL NO 321497			2	1	15,144	108.7900	16,200	14,892	15,026	0	(17)	0	0	7.500	7.125	MON	93	1,117	06/30/2000	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556			2	1	19,550	109.0200	20,950	19,217	19,437	0	(21)	0	0	8.000	7.442	MON	128	1,537	08/18/2000	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536			2	1	780	108.2900	835	771	777	0	(1)	0	0	7.000	6.634	MON	5	54	01/26/1998	10/15/2022
36223Y-GW-4	GNMA 1 POOL NO 321613			2	1	2,836	109.0200	2,980	2,733	2,807	0	(7)	0	0	8.000	6.760	MON	18	219	06/30/2000	04/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716			2	1	3,194	108.2900	3,416	3,154	3,179	0	(3)	0	0	7.000	6.678	MON	18	221	01/26/1998	11/15/2022
36223Y-M3-1	GNMA 1 POOL NO 321778			2	1	9,931	109.0200	10,635	9,756	9,872	0	(8)	0	0	8.000	7.363	MON	65	780	08/18/2000	06/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765			2	1	5,094	104.4000	5,255	5,034	5,069	0	(4)	0	0	8.500	8.208	MON	36	428	08/24/1994	06/15/2022
36223Y-N3-0	GNMA 1 POOL NO 321810			2	1	78,409	109.0200	83,973	77,025	77,818	0	(91)	0	0	8.000	7.558	MON	514	6,162	08/18/2000	06/15/2022
36223Y-N7-1	GNMA 1 POOL NO 321814			2	1	3,226	109.0200	3,359	3,081	3,185	0	(9)	0	0	8.000	6.524	MON	21	246	06/30/2000	07/15/2022
36223Y-Q4-5	GNMA 1 POOL NO 321875			2	1	2,575	108.7900	2,763	2,539	2,562	0	(2)	0	0	7.500	7.048	MON	16	190	02/19/1997	03/15/2022
36223Y-S6-8	GNMA 1 POOL NO 321941			2	1	215	109.0200	231	212	215	0	0	0	0	8.000	7.263	MON	1	17	08/18/2000	10/15/2022
36223Y-VU-1	GNMA 1 POOL NO 322027			2	1	28,188	108.7900	30,020	27,595	27,917	0	(39)	0	0	7.500	6.991	MON	172	2,070	06/30/2000	01/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076			2	1	34,518	109.0200	36,984	33,924	34,307	0	(19)	0	0	8.000	7.466	MON	226	2,714	08/18/2000	07/15/2022
36224A-2N-0	GNMA POOL NO 323081			2	1	697	108.7900	748	688	694	0	(1)	0	0	7.500	6.984	MON	4	52	02/19/1997	05/15/2022
36224A-4C-2	GNMA POOL NO 323119			2	1	20,884	108.7900	22,335	20,531	20,720	0	(22)	0	0	7.500	7.120	MON	128	1,540	06/30/2000	05/15/2022
36224A-4U-2	GNMA POOL NO 323135			2	1	27,039	109.0200	28,976	26,578	26,872	0	(30)	0	0	8.000	7.481	MON	177	2,126	08/18/2000	06/15/2022
36224A-5G-2	GNMA POOL NO 323147			2	1	1,865	108.7900	1,969	1,810	1,844	0	(2)	0	0	7.500	6.656	MON	11	136	06/30/2000	06/15/2022
36224A-5H-0	GNMA POOL NO 323148			2	1	1,197	109.0200	1,283	1,177	1,192	0	(1)	0	0	8.000	7.169	MON	8	94	08/18/2000	06/15/2022
36224A-6D-8	GNMA POOL NO 323168			2	1	364	109.0200	383	351	360	0	(1)	0	0	8.000	6.826	MON	2	28	06/30/2000	07/15/2022
36224A-6K-2	GNMA POOL NO 323174			2	1	1,379	104.4000	1,398	1,339	1,365	0	(2)	0	0	8.500	7.550	MON	9	114	06/30/2000	07/15/2022
36224A-F9-7	GNMA POOL NO 322492			2	1	16,799	108.7900	18,030	16,573	16,698	0	(16)	0	0	7.500	7.216	MON	104	1,243	02/19/1997	08/15/2022
36224A-RM-5	GNMA POOL NO 322792			2	1	13,536	108.7900	14,372	13,211	13,407	0	(20)	0	0	7.500	6.817	MON	83	991	06/30/2000	04/15/2022
36224A-VP-3	GNMA POOL NO 322922			2	1	3,566	108.2900	3,814	3,522	3,549	0	(3)	0	0	7.000	6.695	MON	21	247	01/26/1998	12/15/2022
36224A-Z9-5	GNMA POOL NO 323068			2	1	12,467	108.7900	13,330	12,253	12,379	0	(11)	0	0	7.500	7.023	MON	77	919	06/30/2000	04/15/2022
36224A-ZE-4	GNMA POOL NO 323041			2	1	568	108.7900	609	559	565	0	0	0	0	7.500	6.900	MON	4	42	06/30/2000	03/15/2022
36224A-ZZ-7	GNMA POOL NO 323060			2	1	18,631	108.7900	19,772	18,175	18,444	0	(28)	0	0	7.500	6.843	MON	114	1,363	06/30/2000	04/15/2022
36224B-3P-2	GNMA POOL NO 324006			2	1	107,581	109.0200	115,214	105,682	106,770	0	(111)	0	0	8.000	7.558	MON	705	8,454	08/18/2000	06/15/2022
36224B-4E-6	GNMA POOL NO 324021			2	1	5,717	108.7900	6,130	5,635	5,683	0	(3)	0	0	7.500	7.069	MON	35	423	06/30/2000	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224B-4Y-2	GNMA POOL NO 324039			2	1	2,618	108.7900	2,803	2,577	2,603	0	(3)	0	0	7.500	6.997	MON	16	193	06/30/2000	04/15/2022
36224B-AV-1	GNMA POOL NO 323220			2	1	6,780	109.0200	7,274	6,673	6,753	0	(5)	0	0	8.000	7.349	MON	44	534	08/18/2000	06/15/2022
36224B-CL-1	GNMA POOL NO 323275			2	1	14,257	108.7900	15,275	14,042	14,168	0	(14)	0	0	7.500	7.085	MON	88	1,053	06/30/2000	05/15/2022
36224B-DK-2	GNMA POOL NO 323306			2	1	31,783	109.0200	34,038	31,222	31,573	0	(34)	0	0	8.000	7.456	MON	208	2,498	08/18/2000	06/15/2022
36224B-DQ-9	GNMA POOL NO 323311			2	1	21,029	109.0200	22,522	20,658	20,869	0	(22)	0	0	8.000	7.582	MON	138	1,653	08/18/2000	08/15/2022
36224B-EL-9	GNMA POOL NO 323339			2	1	4,521	108.7900	4,731	4,349	4,465	0	(10)	0	0	7.500	6.246	MON	27	326	06/30/2000	10/15/2022
36224B-G7-8	GNMA POOL NO 323422			2	1	11,564	109.0200	12,385	11,360	11,480	0	(13)	0	0	8.000	7.533	MON	76	909	08/18/2000	06/15/2022
36224B-GY-9	GNMA POOL NO 323415			2	1	5,340	108.7900	5,631	5,176	5,275	0	(7)	0	0	7.500	6.655	MON	32	388	06/30/2000	05/15/2022
36224B-HD-4	GNMA POOL NO 323428			2	1	5,598	109.0200	5,995	5,499	5,562	0	(6)	0	0	8.000	7.437	MON	37	440	08/18/2000	06/15/2022
36224B-JQ-3	GNMA POOL NO 323471			2	1	1,436	108.7900	1,507	1,385	1,421	0	(3)	0	0	7.500	6.354	MON	9	104	06/30/2000	04/15/2022
36224B-LJ-6	GNMA POOL NO 323529			2	1	10,442	108.2900	11,134	10,282	10,371	0	(10)	0	0	7.000	6.652	MON	60	720	06/30/2000	10/15/2022
36224B-LT-4	GNMA POOL NO 323538			2	1	1,383	108.2900	1,479	1,366	1,376	0	(1)	0	0	7.000	6.683	MON	8	96	01/26/1998	11/15/2022
36224B-VB-2	GNMA POOL NO 323810			2	1	8,830	109.0200	9,465	8,682	8,772	0	(11)	0	0	8.000	7.540	MON	58	695	08/18/2000	04/15/2022
36224C-5C-7	GNMA 1 POOL NO 324943			2	1	7,287	109.0200	7,804	7,158	7,242	0	(8)	0	0	8.000	7.411	MON	48	573	08/18/2000	06/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347			2	1	1,823	108.7900	1,959	1,801	1,815	0	(2)	0	0	7.500	7.141	MON	11	135	08/21/1997	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365			2	1	41,016	109.0200	43,952	40,316	40,761	0	(45)	0	0	8.000	7.487	MON	269	3,225	08/18/2000	06/15/2022
36224C-K3-0	GNMA 1 POOL NO 324414			2	1	20,255	109.0200	21,279	19,518	20,061	0	(44)	0	0	8.000	6.713	MON	130	1,561	06/30/2000	07/15/2022
36224C-KD-8	GNMA 1 POOL NO 324392			2	1	2,063	109.0200	2,209	2,026	2,050	0	(1)	0	0	8.000	7.410	MON	14	162	08/18/2000	06/15/2022
36224C-LS-4	GNMA 1 POOL NO 324437			2	1	4,837	104.4000	4,774	4,573	4,739	0	(15)	0	0	8.500	6.966	MON	32	389	06/30/2000	08/15/2022
36224C-ZK-6	GNMA 1 POOL NO 324846			2	1	31,388	109.0200	33,631	30,849	31,193	0	(34)	0	0	8.000	7.468	MON	206	2,468	08/18/2000	06/15/2022
36224D-D7-7	GNMA 1 POOL NO 325126			2	1	3,923	108.7900	4,198	3,859	3,898	0	(3)	0	0	7.500	7.016	MON	24	289	06/30/2000	05/15/2022
36224D-DP-7	GNMA 1 POOL NO 325110			2	1	822	108.7900	879	808	817	0	0	0	0	7.500	6.903	MON	5	61	06/30/2000	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164			2	1	2,053	109.0200	2,200	2,018	2,042	0	(2)	0	0	8.000	7.415	MON	13	161	08/18/2000	07/15/2022
36224D-L8-6	GNMA 1 POOL NO 325351			2	1	20,142	108.7900	21,537	19,797	19,982	0	(23)	0	0	7.500	7.117	MON	124	1,485	06/30/2000	05/15/2022
36224D-LZ-6	GNMA 1 POOL NO 325344			2	1	11,673	108.7900	12,518	11,507	11,601	0	(11)	0	0	7.500	7.131	MON	72	863	06/30/2000	05/15/2022
36224D-M8-5	GNMA 1 POOL NO 325383			2	1	10,149	109.0200	10,869	9,970	10,082	0	(11)	0	0	8.000	7.462	MON	66	798	08/18/2000	06/15/2022
36224D-MR-3	GNMA 1 POOL NO 325368			2	1	5,363	108.7900	5,678	5,220	5,310	0	(9)	0	0	7.500	6.667	MON	33	391	06/30/2000	04/15/2022
36224D-N4-3	GNMA 1 POOL NO 325411			2	1	10,662	108.2900	11,357	10,488	10,590	0	(8)	0	0	7.000	6.585	MON	61	734	06/30/2000	10/15/2022
36224D-PG-4	GNMA 1 POOL NO 325423			2	1	7,104	108.2900	8,028	7,414	7,193	0	12	0	0	7.000	8.308	MON	43	519	06/30/2000	12/15/2022
36224D-SQ-9	GNMA 1 POOL NO 325527			2	1	51,267	108.7900	54,840	50,410	50,807	0	(59)	0	0	7.500	7.206	MON	315	3,781	06/30/2000	03/15/2022
36224D-VK-8	GNMA 1 POOL NO 325618			2	1	8,127	108.2900	8,684	8,019	8,081	0	(7)	0	0	7.000	6.682	MON	47	561	06/30/2000	11/15/2022
36224D-XH-3	GNMA 1 POOL NO 325680			2	1	3,553	104.4000	3,645	3,491	3,528	0	(4)	0	0	8.500	7.999	MON	25	297	06/30/2000	02/15/2022
36224E-AX-1	GNMA 1 POOL NO 325922			2	1	585	108.7900	617	567	578	0	(1)	0	0	7.500	6.520	MON	4	42	06/30/2000	03/15/2022
36224E-DL-4	GNMA 1 POOL NO 326007			2	1	5,972	108.7900	6,393	5,877	5,929	0	(1)	0	0	7.500	7.118	MON	37	441	06/30/2000	04/15/2022
36224E-FB-4	GNMA 1 POOL NO 326062			2	1	14,862	108.7900	15,894	14,610	14,736	0	(17)	0	0	7.500	7.170	MON	91	1,096	06/30/2000	05/15/2022
36224E-SA-2	GNMA 1 POOL NO 326413			2	1	1,541	104.4000	1,541	1,476	1,522	0	(3)	0	0	8.500	6.998	MON	10	126	06/30/2000	12/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417			2	1	2,160	104.4000	2,203	2,110	2,145	0	(3)	0	0	8.500	7.764	MON	15	179	04/15/1994	12/15/2022
36224F-2R-0	GNMA POOL NO 327584			2	1	16,824	104.4000	16,747	16,040	16,481	0	(47)	0	0	8.500	7.440	MON	114	1,364	06/30/2000	06/15/2022
36224F-AJ-9	GNMA POOL NO 326809			2	1	3,069	108.2900	3,280	3,029	3,053	0	(2)	0	0	7.000	6.635	MON	18	212	06/30/2000	11/15/2022
36224F-F7-0	GNMA POOL NO 326990			2	1	5,280	108.2900	5,794	5,351	5,299	0	3	0	0	7.000	7.374	MON	31	375	09/22/2000	05/15/2023
36224F-J2-7	GNMA POOL NO 327081			2	1	1,141	108.7900	1,226	1,127	1,135	0	(1)	0	0	7.500	7.168	MON	7	85	06/30/2000	05/15/2022
36224F-J7-6	GNMA POOL NO 327086			2	1	12,110	108.7900	12,964	11,917	12,031	0	(13)	0	0	7.500	7.065	MON	74	894	06/30/2000	06/15/2022
36224F-KE-9	GNMA POOL NO 327093			2	1	6,518	108.7900	7,190	6,610	6,540	0	4	0	0	7.500	7.986	MON	41	496	06/30/2000	06/15/2022
36224F-MP-2	GNMA POOL NO 327166			2	1	18,964	109.0200	19,782	18,145	18,613	0	(54)	0	0	8.000	6.709	MON	121	1,452	06/30/2000	04/15/2021
36224F-P8-7	GNMA POOL NO 327247			2	1	2,385	108.7900	2,559	2,352	2,371	0	(2)	0	0	7.500	7.177	MON	15	176	02/19/1997	08/15/2022
36224F-PH-7	GNMA POOL NO 327224			2	1	4,721	108.2900	4,962	4,583	4,668	0	(8)	0	0	7.000	6.233	MON	27	321	06/30/2000	11/15/2022
36224F-QJ-2	GNMA POOL NO 327257			2	1	12,639	109.0200	13,536	12,416	12,560	0	(12)	0	0	8.000	7.411	MON	83	993	08/18/2000	06/15/2022
36224F-UB-4	GNMA POOL NO 327378			2	1	1,125	109.0200	1,208	1,108	1,120	0	(1)	0	0	8.000	7.437	MON	7	88	08/18/2000	06/15/2022
36224F-VD-9	GNMA POOL NO 327412			2	1	8,655	109.0200	9,286	8,517	8,620	0	(9)	0	0	8.000	7.388	MON	57	681	08/18/2000	07/15/2022
36224G-G2-8	GNMA POOL NO 327917			2	1	22,617	108.2900	24,822	22,922	22,702	0	12	0	0	7.000	7.349	MON	134	1,605	09/22/2000	10/15/2023
36224G-NE-4	GNMA POOL NO 328089			2	1	2,574	109.0200	2,762	2,533	2,563	0	(3)	0	0	8.000	7.441	MON	17	203	08/18/2000	07/15/2022
36224G-PG-7	GNMA POOL NO 328123			2	1	8,645	104.4000	8,826	8,453	8,567	0	(8)	0	0	8.500	7.944	MON	60	719	06/30/2000	08/15/2022
36224G-YD-4	GNMA POOL NO 328408			2	1	3,513	109.0200	3,663	3,360	3,463	0	(8)	0	0	8.000	6.571	MON	22	269	06/30/2000	09/15/2022
36224H-3H-7	GNMA 1 POOL NO 329400			2	1	45,660	109.0200	48,900	44,854	45,307	0	(53)	0	0	8.000	7.577	MON	299	3,588	08/18/2000	06/15/2022
36224H-A6-3	GNMA 1 POOL NO 328629			2	1	8,339	108.2900	8,882	8,202	8,282	0	(9)	0	0	7.000	6.588	MON	48	574	06/30/2000	11/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605			2	1	882	108.2900	943	871	878	0	(1)	0	0	7.000	6.641	MON	5	61	01/26/1998	10/15/2022
36224H-BB-1	GNMA 1 POOL NO 328634			2	1	11,378	108.2900	12,135	11,206	11,303	0	(11)	0	0	7.000	6.656	MON	65	784	06/30/2000	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36224H-CZ-7	GNMA 1 POOL NO 328688			2	1	2,153	108.2900	2,296	2,120	2,142	0	(2)	0	0	7.000	6.521	MON	12	148	06/30/2000	11/15/2022
36224H-ME-3	GNMA 1 POOL NO 328957			2	1	8,897	108.2900	10,077	9,305	9,019	0	20	0	0	7.000	8.332	MON	54	651	06/30/2000	12/15/2022
36224H-SA-5	GNMA 1 POOL NO 329113			2	1	9,891	109.0200	10,593	9,717	9,825	0	(11)	0	0	8.000	7.475	MON	65	777	08/18/2000	06/15/2022
36224H-SU-1	GNMA 1 POOL NO 329131			2	1	23,285	109.0200	24,974	22,907	23,174	0	(20)	0	0	8.000	7.453	MON	153	1,833	08/18/2000	09/15/2022
36224H-SX-5	GNMA 1 POOL NO 329134			2	1	28,101	109.0200	30,095	27,605	27,921	0	(30)	0	0	8.000	7.445	MON	184	2,208	08/18/2000	07/15/2022
36224J-AJ-1	GNMA 1 POOL NO 329509			2	1	55,844	109.0200	59,915	54,958	55,544	0	(61)	0	0	8.000	7.576	MON	366	4,397	08/18/2000	11/15/2022
36224J-AT-9	GNMA 1 POOL NO 329518			2	1	7,089	108.2900	8,027	7,413	7,193	0	15	0	0	7.000	8.223	MON	43	519	06/30/2000	12/15/2022
36224J-B7-6	GNMA 1 POOL NO 329562			2	1	11,062	108.2900	11,831	10,925	10,997	0	(7)	0	0	7.000	6.746	MON	64	765	06/30/2000	11/15/2022
36224J-EF-5	GNMA 1 POOL NO 329634			2	1	2,161	104.4000	2,227	2,133	2,149	0	(2)	0	0	8.500	8.173	MON	15	181	06/30/2000	08/15/2022
36224J-HZ-8	GNMA 1 POOL NO 329748			2	1	1,251	109.0200	1,308	1,200	1,240	0	(2)	0	0	8.000	6.459	MON	8	96	06/30/2000	01/15/2023
36224J-JF-0	GNMA 1 POOL NO 329762			2	1	4,845	109.0200	5,189	4,759	4,812	0	(5)	0	0	8.000	7.493	MON	32	381	08/18/2000	08/15/2022
36224J-JY-9	GNMA 1 POOL NO 329779			2	1	13,403	108.2900	14,283	13,189	13,318	0	(10)	0	0	7.000	6.566	MON	77	923	06/30/2000	10/15/2022
36224J-KH-4	GNMA 1 POOL NO 329796			2	1	2,820	108.7900	2,960	2,721	2,790	0	(4)	0	0	7.500	6.277	MON	17	204	06/30/2000	10/15/2022
36224J-KL-5	GNMA 1 POOL NO 329799			2	1	5,629	108.2900	6,010	5,550	5,598	0	(5)	0	0	7.000	6.609	MON	32	388	06/30/2000	11/15/2022
36224J-KT-8	GNMA 1 POOL NO 329806			2	1	16,474	108.2900	17,583	16,237	16,367	0	(15)	0	0	7.000	6.684	MON	95	1,137	06/30/2000	11/15/2022
36224J-LU-4	GNMA 1 POOL NO 329839			2	1	25,246	108.2900	26,977	24,912	25,087	0	(22)	0	0	7.000	6.733	MON	145	1,744	06/30/2000	11/15/2022
36224J-N5-7	GNMA 1 POOL NO 329912			2	1	284	108.2900	312	288	285	0	0	0	0	7.000	7.421	MON	2	20	09/22/2000	11/15/2023
36224J-RC-8	GNMA 1 POOL NO 329983			2	1	1,746	109.0200	1,848	1,695	1,728	0	(2)	0	0	8.000	7.136	MON	11	136	01/06/1993	02/15/2023
36224K-AU-3	GNMA 1 POOL NO 330419			2	1	459	108.7900	491	451	457	0	0	0	0	7.500	6.832	MON	3	34	06/30/2000	05/15/2022
36224K-EG-0	GNMA 1 POOL NO 330535			2	1	618	109.0200	662	608	615	0	(1)	0	0	8.000	7.395	MON	4	49	08/18/2000	09/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551			2	1	929	108.2900	994	918	925	0	(1)	0	0	7.000	6.653	MON	5	64	01/26/1998	11/15/2022
36224K-KX-6	GNMA 1 POOL NO 330710			2	1	3,625	108.7900	3,791	3,485	3,581	0	(8)	0	0	7.500	6.188	MON	22	261	06/30/2000	10/15/2022
36224K-M3-0	GNMA 1 POOL NO 330778			2	1	5,390	108.2900	5,747	5,307	5,360	0	(5)	0	0	7.000	6.546	MON	31	371	06/30/2000	12/15/2022
36224K-MW-6	GNMA 1 POOL NO 330773			2	1	4,092	108.2900	4,367	4,033	4,071	0	(2)	0	0	7.000	6.532	MON	24	282	06/30/2000	10/15/2022
36224K-PU-7	GNMA 1 POOL NO 330835			2	1	17,011	108.2900	18,147	16,758	16,908	0	(16)	0	0	7.000	6.619	MON	98	1,173	06/30/2000	12/15/2022
36224K-QU-6	GNMA 1 POOL NO 330867			2	1	467	108.2900	499	461	465	0	0	0	0	7.000	6.468	MON	3	32	06/30/2000	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909			2	1	1,556	108.2900	1,665	1,537	1,549	0	(1)	0	0	7.000	6.681	MON	9	108	01/26/1998	12/15/2022
36224K-R7-6	GNMA 1 POOL NO 330910			2	1	6,167	108.2900	6,582	6,078	6,133	0	(5)	0	0	7.000	6.600	MON	35	425	06/30/2000	12/15/2022
36224K-XX-2	GNMA 1 POOL NO 331094			2	1	9,669	108.2900	10,900	10,066	9,804	0	19	0	0	7.000	8.030	MON	59	705	06/30/2000	12/15/2022
36224L-B4-8	GNMA 1 POOL NO 331359			2	1	45,975	108.7900	48,013	44,135	45,150	0	(108)	0	0	7.500	6.676	MON	276	3,310	06/30/2000	11/15/2022
36224L-FS-1	GNMA 1 POOL NO 331477			2	1	9,667	108.2900	10,192	9,412	9,572	0	(11)	0	0	7.000	6.273	MON	55	659	06/30/2000	11/15/2022
36224L-HA-8	GNMA 1 POOL NO 331525			2	1	6,320	108.2900	6,752	6,235	6,292	0	(6)	0	0	7.000	6.642	MON	36	436	06/30/2000	11/15/2022
36224L-RF-6	GNMA 1 POOL NO 331786			2	1	11,562	109.0200	12,383	11,358	11,492	0	(10)	0	0	8.000	7.414	MON	76	909	08/18/2000	08/15/2022
36224L-SG-3	GNMA 1 POOL NO 331819			2	1	26,560	108.2900	28,556	26,370	26,459	0	(14)	0	0	7.000	6.867	MON	154	1,846	12/06/2000	11/15/2022
36224L-SJ-7	GNMA 1 POOL NO 331821			2	1	1,151	108.7900	1,240	1,140	1,148	0	0	0	0	7.500	7.054	MON	7	85	06/30/2000	11/15/2022
36224L-SQ-1	GNMA 1 POOL NO 331827			2	1	5,033	108.2900	5,371	4,960	5,003	0	(4)	0	0	7.000	6.637	MON	29	347	06/30/2000	12/15/2022
36224L-SS-7	GNMA 1 POOL NO 331829			2	1	20,917	108.7900	22,397	20,588	20,838	0	(17)	0	0	7.500	6.903	MON	129	1,544	06/30/2000	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836			2	1	9,336	108.2900	10,248	9,464	9,370	0	5	0	0	7.000	7.396	MON	55	662	09/25/2000	01/15/2023
36224L-UQ-8	GNMA 1 POOL NO 331891			2	1	6,560	109.0200	7,025	6,444	6,515	0	(7)	0	0	8.000	7.476	MON	43	516	08/18/2000	06/15/2022
36224L-YE-1	GNMA 1 POOL NO 332009			2	1	6,121	108.2900	6,555	6,053	6,096	0	(5)	0	0	7.000	6.731	MON	35	424	06/30/2000	10/15/2022
36224L-ZA-8	GNMA 1 POOL NO 332037			2	1	4,155	109.0200	4,350	3,990	4,099	0	(9)	0	0	8.000	6.738	MON	27	319	06/30/2000	08/15/2022
36224M-2F-1	GNMA 1 POOL NO 332974			2	1	601	108.2900	678	626	607	0	1	0	0	7.000	8.303	MON	4	44	06/30/2000	11/15/2022
36224M-J3-0	GNMA 1 POOL NO 332482			2	1	8,337	108.2900	9,150	8,449	8,367	0	5	0	0	7.000	7.391	MON	49	591	09/22/2000	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491			2	1	2,260	108.2900	2,432	2,246	2,254	0	(1)	0	0	7.000	6.830	MON	13	157	12/06/2000	01/15/2023
36224M-LT-0	GNMA 1 POOL NO 332538			2	1	35,189	108.2900	39,014	36,028	35,470	0	36	0	0	7.000	7.593	MON	210	2,522	06/30/2000	12/15/2022
36224M-RE-7	GNMA 1 POOL NO 332685			2	1	8,819	108.2900	9,678	8,937	8,849	0	5	0	0	7.000	7.398	MON	52	626	09/22/2000	04/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734	CF		2	1	223,559	108.7900	246,097	226,221	224,114	0	92	0	0	7.500	7.923	MON	1,414	16,967	07/23/1996	11/15/2022
36224M-T5-4	GNMA 1 POOL NO 332772			2	1	651	110.0400	699	636	647	0	(1)	0	0	7.000	6.207	MON	4	44	06/30/2000	03/15/2024
36224M-T6-2	GNMA 1 POOL NO 332773			2	1	537	111.3100	576	518	534	0	(1)	0	0	7.500	6.132	MON	3	39	06/30/2000	03/15/2024
36224M-UY-9	GNMA 1 POOL NO 332799			2	1	9,820	108.7900	10,564	9,711	9,781	0	(7)	0	0	7.500	7.145	MON	61	728	06/30/2000	12/15/2022
36224N-3C-5	GNMA POOL NO 333895			2	1	6,826	104.4000	6,769	6,484	6,689	0	(20)	0	0	8.500	7.234	MON	46	551	06/30/2000	08/15/2022
36224N-3Q-4	GNMA POOL NO 333907			2	1	10,937	109.0200	11,713	10,744	10,870	0	(11)	0	0	8.000	7.426	MON	72	860	08/18/2000	09/15/2022
36224N-BS-1	GNMA POOL NO 333149			2	1	2,498	108.2900	2,817	2,602	2,532	0	1	0	0	7.000	8.078	MON	15	182	06/30/2000	12/15/2022
36224N-D8-3	GNMA POOL NO 333227			2	1	765	108.2900	867	801	776	0	2	0	0	7.000	8.401	MON	5	56	06/30/2000	12/15/2022
36224N-DC-4	GNMA POOL NO 333199			2	1	12,111	109.0200	12,970	11,897	12,042	0	0	0	0	8.000	7.384	MON	79	952	08/18/2000	11/15/2022
36224N-GL-1	GNMA POOL NO 333303			2	1	16,506	109.0200	17,678	16,215	16,386	0	(19)	0	0	8.000	7.547	MON	108	1,297	08/18/2000	08/15/2022
36224N-HW-6	GNMA POOL NO 333345			2	1	14,280	108.2900	15,353	14,178	14,224	0	(8)	0	0	7.000	6.874	MON	83	992	12/06/2000	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224N-KY-8	GNMA POOL NO 333411			2	1	33,886	109.0200	36,291	33,288	33,663	0	(36)	0	0	8.000	7.500	MON	222	2,663	08/18/2000	11/15/2022
36224N-UY-7	GNMA POOL NO 333699			2	1	15,270	109.0200	15,785	14,479	15,026	0	(42)	0	0	8.000	6.179	MON	97	1,158	06/30/2000	09/15/2022
36224N-W3-3	GNMA POOL NO 333766			2	1	23,936	108.2900	25,546	23,591	23,792	0	(22)	0	0	7.000	6.640	MON	138	1,651	06/30/2000	11/15/2022
36224N-WY-5	GNMA POOL NO 333763			2	1	886	108.7900	933	858	876	0	(1)	0	0	7.500	6.599	MON	5	64	09/24/1998	10/15/2022
36224N-XA-6	GNMA POOL NO 333773			2	1	2,612	108.2900	2,787	2,573	2,598	0	(2)	0	0	7.000	6.563	MON	15	180	06/30/2000	12/15/2022
36224P-2H-0	GNMA 1 POOL NO 334776			2	1	8,886	107.5500	9,183	8,539	8,829	0	(13)	0	0	8.000	6.672	MON	57	683	06/30/2000	08/15/2025
36224P-AC-2	GNMA 1 POOL NO 334003			2	1	1,012	108.2900	1,083	1,000	1,007	0	(1)	0	0	7.000	6.714	MON	6	70	01/26/1998	09/15/2022
36224P-D6-2	GNMA 1 POOL NO 334125			2	1	38,536	108.2900	43,623	40,284	39,192	0	90	0	0	7.000	8.035	MON	235	2,820	06/30/2000	10/15/2022
36224P-KS-6	GNMA 1 POOL NO 334305			2	1	4,550	108.7900	4,912	4,515	4,536	0	(2)	0	0	7.500	7.309	MON	28	339	06/30/2000	06/15/2023
36224P-RH-3	GNMA 1 POOL NO 334488			2	1	22,832	108.2900	25,811	23,835	23,197	0	51	0	0	7.000	8.029	MON	139	1,668	06/30/2000	11/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714			2	1	11,376	109.0200	11,853	10,873	11,218	0	(27)	0	0	8.000	6.793	MON	72	870	06/23/1999	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996			2	1	1,495	108.2900	1,599	1,477	1,488	0	(1)	0	0	7.000	6.675	MON	9	103	01/26/1998	11/15/2022
36224Q-CB-0	GNMA 1 POOL NO 334966			2	1	906	108.7900	955	878	897	0	(1)	0	0	7.500	6.427	MON	5	66	06/30/2000	09/15/2022
36224Q-CR-5	GNMA 1 POOL NO 334980			2	1	8,088	108.2900	9,106	8,409	8,177	0	11	0	0	7.000	8.256	MON	49	589	06/30/2000	10/15/2022
36224Q-DC-7	GNMA 1 POOL NO 334999			2	1	2,352	108.7900	2,514	2,311	2,340	0	(2)	0	0	7.500	6.800	MON	14	173	06/30/2000	11/15/2022
36224Q-DM-5	GNMA 1 POOL NO 335008			2	1	5,566	108.2900	5,870	5,420	5,511	0	(7)	0	0	7.000	6.297	MON	32	379	06/30/2000	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253			2	1	534	111.3100	597	536	534	0	0	0	0	7.500	7.642	MON	3	40	01/10/1997	01/15/2024
36224Q-X2-7	GNMA 1 POOL NO 335597			2	1	25,293	108.2900	26,994	24,928	25,128	0	(21)	0	0	7.000	6.688	MON	145	1,745	06/30/2000	12/15/2022
36224Q-X5-0	GNMA 1 POOL NO 335600			2	1	9,517	108.2900	10,141	9,365	9,452	0	(9)	0	0	7.000	6.629	MON	55	656	06/30/2000	12/15/2022
36224Q-X8-4	GNMA 1 POOL NO 335603			2	1	10,566	108.7900	11,295	10,383	10,503	0	(11)	0	0	7.500	6.955	MON	65	779	06/30/2000	12/15/2022
36224Q-XN-1	GNMA 1 POOL NO 335585			2	1	35,204	108.2900	37,558	34,683	34,972	0	(31)	0	0	7.000	6.669	MON	202	2,428	06/30/2000	11/15/2022
36224Q-Z2-5	GNMA 1 POOL NO 335661			2	1	3,607	108.7900	4,105	3,773	3,651	0	7	0	0	7.500	8.927	MON	24	283	06/30/2000	04/15/2023
36224Q-ZH-2	GNMA 1 POOL NO 335644			2	1	12,629	104.4000	12,820	12,279	12,489	0	(21)	0	0	8.500	7.873	MON	87	1,044	06/30/2000	03/15/2023
36224R-3D-4	GNMA 1 POOL NO 336596			2	1	517	108.2900	627	579	536	0	3	0	0	7.000	10.219	MON	3	41	11/03/1994	10/15/2022
36224R-C4-4	GNMA 1 POOL NO 335891			2	1	4,125	108.2900	4,414	4,076	4,108	0	(4)	0	0	7.000	6.685	MON	24	285	06/30/2000	11/15/2022
36224R-CF-9	GNMA 1 POOL NO 335870			2	1	8,874	108.2900	9,488	8,762	8,818	0	(8)	0	0	7.000	6.757	MON	51	613	06/30/2000	09/15/2022
36224R-EW-0	GNMA 1 POOL NO 335949			2	1	2,819	108.2900	3,009	2,778	2,803	0	(3)	0	0	7.000	6.578	MON	16	195	06/30/2000	10/15/2022
36224R-Y2-4	GNMA 1 POOL NO 336529			2	1	6,876	104.4000	6,980	6,685	6,809	0	(13)	0	0	8.500	7.846	MON	47	568	06/30/2000	09/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522			2	1	2,486	108.2900	2,659	2,456	2,473	0	(2)	0	0	7.000	6.716	MON	14	172	01/26/1998	12/15/2022
36224S-2B-7	GNMA POOL NO 337470			2	1	4,789	108.2900	5,254	4,852	4,801	0	2	0	0	7.000	7.425	MON	28	340	09/25/2000	07/15/2023
36224S-4Y-5	GNMA POOL NO 337539			2	1	11,408	108.2900	12,520	11,562	11,446	0	5	0	0	7.000	7.400	MON	67	809	09/22/2000	07/15/2023
36224S-4Z-2	GNMA POOL NO 337540			2	1	4,546	108.2900	4,988	4,606	4,556	0	2	0	0	7.000	7.486	MON	27	323	09/25/2000	08/15/2023
36224S-CN-0	GNMA POOL NO 336777			2	1	2,387	108.2900	2,550	2,355	2,375	0	(2)	0	0	7.000	6.614	MON	14	165	06/30/2000	11/15/2022
36224S-HG-0	GNMA POOL NO 336931			2	1	4,042	109.0200	4,206	3,858	3,984	0	(10)	0	0	8.000	6.572	MON	26	309	06/30/2000	03/15/2023
36224S-KS-0	GNMA POOL NO 337005			2	1	7,866	109.0200	8,215	7,535	7,763	0	(10)	0	0	8.000	6.595	MON	50	603	06/30/2000	12/15/2022
36224S-KV-3	GNMA POOL NO 337008			2	1	2,803	104.4000	2,767	2,650	2,752	0	(8)	0	0	8.500	6.833	MON	19	225	06/30/2000	12/15/2022
36224S-WD-0	GNMA POOL NO 337344			2	1	1,882	108.2900	2,065	1,907	1,887	0	1	0	0	7.000	7.458	MON	11	134	09/22/2000	08/15/2023
36224S-ZQ-8	GNMA POOL NO 337451			2	1	35	108.7900	37	34	35	0	0	0	0	7.500	6.791	MON	0	3	10/10/1995	05/15/2023
36224T-2A-7	GNMA 1 POOL NO 338369			2	1	664	108.2900	723	668	664	0	0	0	0	7.000	7.231	MON	4	47	06/30/2000	12/15/2022
36224T-BY-5	GNMA 1 POOL NO 337655			2	1	5,379	108.2900	5,752	5,311	5,346	0	(4)	0	0	7.000	6.749	MON	31	372	06/30/2000	11/15/2022
36224T-F4-7	GNMA 1 POOL NO 337787			2	1	49,225	109.0200	52,815	48,445	48,981	0	(50)	0	0	8.000	7.526	MON	323	3,876	08/18/2000	11/15/2022
36224T-GM-6	GNMA 1 POOL NO 337804			2	1	7,610	108.2900	8,121	7,500	7,565	0	(7)	0	0	7.000	6.631	MON	44	525	06/30/2000	11/15/2022
36224T-KN-9	GNMA 1 POOL NO 337901			2	1	4,820	108.2900	5,146	4,752	4,793	0	(1)	0	0	7.000	6.629	MON	28	333	06/30/2000	12/15/2022
36224T-KP-4	GNMA 1 POOL NO 337902			2	1	6,664	108.2900	7,118	6,573	6,626	0	(6)	0	0	7.000	6.668	MON	38	460	06/30/2000	12/15/2022
36224T-KU-3	GNMA 1 POOL NO 337907			2	1	10,149	109.0200	10,869	9,970	10,074	0	(11)	0	0	8.000	7.585	MON	66	798	08/18/2000	12/15/2022
36224T-KW-9	GNMA 1 POOL NO 337909			2	1	32,677	108.2900	34,875	32,206	32,450	0	(30)	0	0	7.000	6.725	MON	188	2,255	06/30/2000	12/15/2022
36224T-QM-5	GNMA 1 POOL NO 338060			2	1	821	108.7900	896	824	821	0	0	0	0	7.500	7.635	MON	5	62	03/15/1996	02/15/2023
36224T-U5-7	GNMA 1 POOL NO 338204			2	1	4,717	108.2900	5,177	4,781	4,734	0	3	0	0	7.000	7.392	MON	28	335	09/22/2000	02/15/2023
36224T-UC-2	GNMA 1 POOL NO 338179			2	1	2,414	108.2900	2,578	2,381	2,402	0	(1)	0	0	7.000	6.583	MON	14	167	06/30/2000	12/15/2022
36224T-UG-3	GNMA 1 POOL NO 338183			2	1	7,462	108.2900	7,966	7,356	7,423	0	(6)	0	0	7.000	6.573	MON	43	515	06/30/2000	12/15/2022
36224T-UK-4	GNMA 1 POOL NO 338186			2	1	817	108.2900	874	807	814	0	(1)	0	0	7.000	6.618	MON	5	56	01/26/1998	12/15/2022
36224T-VQ-0	GNMA 1 POOL NO 338223			2	1	3,902	104.4000	3,901	3,736	3,838	0	(10)	0	0	8.500	7.430	MON	26	318	06/30/2000	11/15/2022
36224T-W8-9	GNMA 1 POOL NO 338271			2	1	2,376	108.2900	2,540	2,345	2,367	0	(2)	0	0	7.000	6.611	MON	14	164	06/30/2000	11/15/2022
36224T-WA-4	GNMA 1 POOL NO 338241			2	1	6,555	108.2900	6,993	6,458	6,514	0	(6)	0	0	7.000	6.633	MON	38	452	06/30/2000	11/15/2022
36224T-WK-2	GNMA 1 POOL NO 338250			2	1	13,138	108.2900	14,872	13,734	13,314	0	27	0	0	7.000	8.338	MON	80	961	06/30/2000	11/15/2022
36224T-WQ-9	GNMA 1 POOL NO 338255			2	1	26,210	108.7900	27,947	25,690	26,009	0	(32)	0	0	7.500	6.969	MON	161	1,927	06/30/2000	11/15/2022
36224T-WS-5	GNMA 1 POOL NO 338257			2	1	6,960	104.4000	6,940	6,647	6,845	0	(18)	0	0	8.500	7.279	MON	47	565	06/30/2000	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36224T-WW-6	GNMA 1 POOL NO 338261			2	1	12,476	108.2900	13,407	12,381	12,431	0	(7)	0	0	7.000	6.818	MON	72	867	06/30/2000	11/15/2022
36224T-XK-1	GNMA 1 POOL NO 338282			2	1	13,893	108.2900	14,925	13,783	13,847	0	(8)	0	0	7.000	6.787	MON	80	965	12/06/2000	12/15/2022
36224T-XL-9	GNMA 1 POOL NO 338283			2	1	7,163	108.2900	7,643	7,058	7,124	0	(6)	0	0	7.000	6.574	MON	41	494	06/30/2000	12/15/2022
36224T-Y6-1	GNMA 1 POOL NO 338333			2	1	10,239	108.2900	10,941	10,103	10,183	0	(9)	0	0	7.000	6.654	MON	59	707	06/30/2000	11/15/2022
36224T-YE-4	GNMA 1 POOL NO 338309			2	1	1,233	108.2900	1,430	1,321	1,257	0	4	0	0	7.000	9.320	MON	8	92	06/30/2000	12/15/2022
36224T-ZK-9	GNMA 1 POOL NO 338346			2	1	13,911	108.2900	15,316	14,144	13,974	0	10	0	0	7.000	7.492	MON	83	990	06/30/2000	12/15/2022
36224T-ZV-5	GNMA 1 POOL NO 338356			2	1	10,548	108.2900	11,936	11,023	10,680	0	18	0	0	7.000	8.403	MON	64	771	06/30/2000	12/15/2022
36224U-7H-4	GNMA POOL NO 339396			2	1	8,534	108.2900	9,111	8,413	8,484	0	(8)	0	0	7.000	6.635	MON	49	589	06/30/2000	11/15/2022
36224U-AQ-0	GNMA POOL NO 338515			2	1	384	108.2900	445	411	392	0	1	0	0	7.000	9.003	MON	2	29	07/21/1994	11/15/2022
36224U-BN-6	GNMA POOL NO 338545			2	1	20,308	108.2900	21,692	20,032	20,185	0	(18)	0	0	7.000	6.697	MON	117	1,402	06/30/2000	12/15/2022
36224U-M3-8	GNMA POOL NO 338878			2	1	990	108.2900	1,117	1,031	1,004	0	2	0	0	7.000	8.080	MON	6	72	06/30/2000	11/15/2022
36224U-P9-2	GNMA POOL NO 338948			2	1	6,570	108.7900	6,949	6,388	6,484	0	(11)	0	0	7.500	6.975	MON	40	479	06/30/2000	11/15/2022
36224U-Y3-5	GNMA POOL NO 339230			2	1	90	108.7900	98	90	90	0	0	0	0	7.500	7.738	MON	1	7	06/30/2000	03/15/2023
36224V-DG-7	GNMA 1 POOL NO 339503			2	1	10,297	108.2900	10,883	10,050	10,192	0	(10)	0	0	7.000	6.445	MON	59	703	06/30/2000	11/15/2022
36224V-QY-4	GNMA 1 POOL NO 339871			2	1	932	108.2900	1,055	974	945	0	2	0	0	7.000	8.228	MON	6	68	06/30/2000	12/15/2022
36224V-TV-7	GNMA 1 POOL NO 339964			2	1	35,988	109.0200	38,542	35,353	35,697	0	(41)	0	0	8.000	7.649	MON	236	2,828	08/18/2000	12/15/2022
36224V-TW-5	GNMA 1 POOL NO 339965			2	1	1,588	108.2900	1,699	1,569	1,582	0	(1)	0	0	7.000	6.628	MON	9	110	01/26/1998	11/15/2022
36224V-WX-9	GNMA 1 POOL NO 340062			2	1	263	108.2900	293	271	265	0	0	0	0	7.000	8.058	MON	2	19	06/30/2000	12/15/2022
36224V-XU-4	GNMA 1 POOL NO 340091			2	1	628	108.2900	713	658	637	0	1	0	0	7.000	8.379	MON	4	46	06/30/2000	12/15/2022
36224V-ZD-0	GNMA 1 POOL NO 340140			2	1	18,721	109.0200	19,545	17,928	18,411	0	(42)	0	0	8.000	7.049	MON	120	1,434	06/30/2000	07/15/2023
36224W-EE-9	GNMA 1 POOL NO 340433			2	1	20,297	108.7900	21,419	19,689	20,116	0	(39)	0	0	7.500	6.648	MON	123	1,477	06/30/2000	12/15/2022
36224W-MA-8	GNMA 1 POOL NO 340653			2	1	158,405	109.0200	165,285	151,609	156,821	0	(339)	0	0	8.000	6.453	MON	1,011	12,129	06/30/2000	02/15/2023
36224W-V5-9	GNMA 1 POOL NO 340936			2	1	5,563	108.2900	6,105	5,638	5,581	0	3	0	0	7.000	7.424	MON	33	395	09/22/2000	05/15/2023
36224W-WV-1	GNMA 1 POOL NO 340960			2	1	5,569	110.0400	5,953	5,410	5,514	0	(8)	0	0	7.000	6.302	MON	32	379	06/30/2000	04/15/2024
36224X-5N-7	GNMA 1 POOL NO 342053			2	1	32,234	109.0200	34,521	31,665	31,995	0	(36)	0	0	8.000	7.583	MON	211	2,533	08/18/2000	11/15/2022
36224X-BY-6	GNMA 1 POOL NO 341255			2	1	16,093	108.7900	17,190	15,801	15,986	0	(3)	0	0	7.500	6.975	MON	99	1,185	06/30/2000	11/15/2022
36224X-DZ-1	GNMA 1 POOL NO 341320			2	1	17,676	108.2900	18,886	17,441	17,590	0	(17)	0	0	7.000	6.688	MON	102	1,221	06/30/2000	11/15/2022
36224X-Y8-8	GNMA 1 POOL NO 341935			2	1	9,926	109.0200	10,377	9,519	9,788	0	(15)	0	0	8.000	6.888	MON	63	762	06/30/2000	07/15/2023
36224Y-4X-4	GNMA 1 POOL NO 342938			2	1	5,731	108.2900	6,492	5,995	5,829	0	13	0	0	7.000	8.058	MON	35	420	06/30/2000	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334			2	1	571	108.7900	623	573	571	0	0	0	0	7.500	7.635	MON	4	43	03/15/1996	04/15/2023
36224Y-K9-9	GNMA 1 POOL NO 342420			2	1	8,556	108.2900	9,383	8,665	8,577	0	4	0	0	7.000	7.392	MON	51	607	09/25/2000	10/15/2023
36224Y-LH-0	GNMA 1 POOL NO 342428			2	1	18,897	108.2900	20,208	18,662	18,798	0	(15)	0	0	7.000	6.687	MON	109	1,306	06/30/2000	12/15/2022
36224Y-LJ-6	GNMA 1 POOL NO 342429			2	1	5,682	108.2900	6,068	5,604	5,650	0	(5)	0	0	7.000	6.646	MON	33	392	06/30/2000	12/15/2022
36224Y-M2-2	GNMA 1 POOL NO 342477			2	1	36,819	108.2900	39,947	36,890	36,804	0	(2)	0	0	7.000	7.084	MON	215	2,582	06/30/2000	12/15/2022
36224Y-M3-0	GNMA 1 POOL NO 342478			2	1	3,576	108.2900	4,072	3,760	3,621	0	7	0	0	7.000	8.723	MON	22	263	06/30/2000	12/15/2022
36224Y-M4-8	GNMA 1 POOL NO 342479			2	1	3,848	108.7900	4,127	3,794	3,832	0	(3)	0	0	7.500	6.939	MON	24	284	06/30/2000	11/15/2022
36224Y-M5-5	GNMA 1 POOL NO 342480			2	1	3,173	108.7900	3,318	3,050	3,135	0	(6)	0	0	7.500	6.180	MON	19	229	06/30/2000	12/15/2022
36224Y-M7-1	GNMA 1 POOL NO 342482			2	1	87	109.0200	93	85	86	0	0	0	0	8.000	7.331	MON	1	6	08/18/2000	12/15/2022
36224Y-PL-7	GNMA 1 POOL NO 342527			2	1	39,903	108.7900	42,883	39,419	39,722	0	(28)	0	0	7.500	7.154	MON	246	2,957	06/30/2000	02/15/2023
36224Y-QF-9	GNMA 1 POOL NO 342554			2	1	11,071	109.0200	11,480	10,530	10,924	0	(25)	0	0	8.000	6.191	MON	70	842	06/30/2000	03/15/2023
36224Y-QN-2	GNMA 1 POOL NO 342561			2	1	199	107.5500	206	192	197	0	0	0	0	8.000	6.731	MON	1	15	03/26/1998	08/15/2024
36224Y-ZE-2	GNMA 1 POOL NO 342841			2	1	1,224	104.4000	1,218	1,167	1,207	0	(2)	0	0	8.500	6.860	MON	8	99	06/30/2000	12/15/2022
36224Y-ZJ-1	GNMA 1 POOL NO 342845			2	1	518	104.4000	523	501	513	0	0	0	0	8.500	7.386	MON	4	43	06/30/2000	01/15/2023
36225A-2J-8	GNMA 1 POOL NO 780777			2	1	2,719	112.6600	3,156	2,801	2,728	0	2	0	0	7.000	8.086	MON	16	196	08/03/1999	04/15/2028
36225A-7K-0	GNMA 1 POOL NO 780898			2	1	21,536	112.6600	24,997	22,187	21,607	0	11	0	0	7.000	8.060	MON	129	1,553	06/30/2000	11/15/2028
36225A-A8-3	GNMA 1 POOL NO 780031			2	1	20,963	110.0400	22,914	20,823	20,911	0	(8)	0	0	7.000	6.826	MON	121	1,458	12/06/2000	07/15/2024
36225A-AR-1	GNMA 1 POOL NO 780016			2	1	6,000	104.4000	6,093	5,836	5,937	0	(10)	0	0	8.500	7.653	MON	41	496	06/30/2000	12/15/2021
36225A-AY-6	GNMA 1 POOL NO 780023			2	1	32,673	110.0400	35,714	32,455	32,596	0	(11)	0	0	7.000	6.821	MON	189	2,272	12/06/2000	09/15/2024
36225A-B2-5	GNMA 1 POOL NO 780057			2	1	1,068	111.3100	1,149	1,032	1,062	0	(1)	0	0	7.500	6.330	MON	6	77	06/30/2000	02/15/2025
36225A-B3-3	GNMA 1 POOL NO 780058			2	1	6,458	110.0400	6,990	6,352	6,429	0	(4)	0	0	7.000	6.512	MON	37	445	06/30/2000	01/15/2025
36225A-B5-8	GNMA 1 POOL NO 780060			2	1	14,366	107.5500	14,914	13,867	14,267	0	(18)	0	0	8.000	6.773	MON	92	1,109	09/09/1998	02/15/2025
36225A-C6-5	GNMA 1 POOL NO 780093			2	1	11,053	111.4600	12,784	11,469	11,153	0	13	0	0	6.500	7.598	MON	62	746	06/30/2000	07/15/2024
36225A-DA-5	GNMA 1 POOL NO 780097			2	1	1,368	107.5500	1,414	1,314	1,358	0	(2)	0	0	8.000	6.644	MON	9	105	04/08/1999	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105			2	1	1,643	110.0400	1,767	1,606	1,634	0	(1)	0	0	7.000	6.309	MON	9	113	10/29/1998	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115	CF		2	1	234,421	115.0300	262,932	228,576	233,345	0	(208)	0	0	8.500	7.577	MON	1,619	19,429	06/19/2000	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129			2	1	392	110.0400	425	386	391	0	0	0	0	7.000	6.532	MON	2	27	08/21/1998	11/15/2024
36225A-F6-2	GNMA 1 POOL NO 780189			2	1	9,180	110.0400	9,912	9,008	9,136	0	(6)	0	0	7.000	6.445	MON	53	630	06/30/2000	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36225A-FB-1	GNMA 1 POOL NO 780162			2	1	49,522	115.0300	55,500	48,248	49,243	0	(46)	0	0	8.500	7.629	MON	342	4,101	06/19/2000	06/15/2025
36225A-FH-8	GNMA 1 POOL NO 780168			2	1	433	111.4600	484	434	433	0	0	0	0	6.500	6.616	MON	2	28	04/05/1999	05/15/2024
36225A-GH-7	GNMA 1 POOL NO 780200			2	1	371,430	115.0300	416,265	361,874	369,469	0	(314)	0	0	8.500	7.577	MON	2,563	30,759	06/19/2000	07/15/2025
36225A-HD-5	GNMA 1 POOL NO 780228			2	1	486	109.0200	512	470	482	0	(1)	0	0	8.000	6.835	MON	3	38	02/18/1997	12/15/2023
36225A-HF-0	GNMA 1 POOL NO 780230			2	1	9,988	111.3100	10,921	9,811	9,926	0	(10)	0	0	7.500	6.957	MON	61	736	06/30/2000	12/15/2022
36225A-KD-1	GNMA 1 POOL NO 780292			2	1	2,649	107.5500	2,831	2,632	2,643	0	(1)	0	0	8.000	7.816	MON	18	211	06/30/2000	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339			2	1	1,630	107.5500	1,685	1,566	1,615	0	(3)	0	0	8.000	6.646	MON	10	125	04/08/1999	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354			2	1	1,073	111.4600	1,193	1,070	1,071	0	0	0	0	6.500	6.437	MON	6	70	01/14/1998	12/15/2023
36225A-MU-1	GNMA 1 POOL NO 780371			2	1	1,599	109.0200	1,713	1,571	1,590	0	(2)	0	0	8.000	7.413	MON	10	126	08/18/2000	11/15/2022
36225A-MX-5	GNMA 1 POOL NO 780374			2	1	13,777	111.3100	15,122	13,585	13,719	0	(9)	0	0	7.500	7.060	MON	85	1,019	06/30/2000	12/15/2023
36225A-NB-2	GNMA 1 POOL NO 780386			2	1	2,851	110.0400	3,115	2,831	2,843	0	(1)	0	0	7.000	6.786	MON	17	198	12/06/2000	12/15/2023
36225A-NN-6	GNMA 1 POOL NO 780397			2	1	20,601	107.5500	21,764	20,237	20,481	0	(20)	0	0	8.000	7.413	MON	135	1,619	08/18/2000	12/15/2022
36225A-NX-4	GNMA 1 POOL NO 780406			2	1	13,953	110.0400	15,247	13,856	13,917	0	(6)	0	0	7.000	6.800	MON	81	970	12/06/2000	12/15/2023
36225A-Q3-7	GNMA 1 POOL NO 780474			2	1	8,575	111.3100	9,485	8,521	8,556	0	(3)	0	0	7.500	7.302	MON	53	639	06/30/2000	12/15/2023
36225A-QT-0	GNMA 1 POOL NO 780466			2	1	109,518	111.3100	121,212	108,896	109,289	0	(38)	0	0	7.500	7.325	MON	681	8,167	06/30/2000	12/15/2023
36225A-QV-5	GNMA 1 POOL NO 780468			2	1	17,383	110.0400	18,995	17,262	17,338	0	(7)	0	0	7.000	6.796	MON	101	1,208	12/06/2000	12/15/2023
36225A-R6-9	GNMA 1 POOL NO 780509			2	1	205,943	113.8900	230,652	202,525	205,237	0	(106)	0	0	6.500	6.000	MON	1,097	13,164	01/31/2002	02/15/2027
36225A-U2-4	GNMA 1 POOL NO 780601			2	1	21,614	109.8800	23,343	21,244	21,546	0	(11)	0	0	7.000	6.450	MON	124	1,487	06/30/2000	07/15/2027
36225A-UA-6	GNMA 1 POOL NO 780577			2	1	25,632	110.0400	28,009	25,453	25,569	0	(10)	0	0	7.000	6.784	MON	148	1,782	12/06/2000	12/15/2023
36225A-UH-1	GNMA 1 POOL NO 780584			2	1	6,559	109.8800	7,083	6,446	6,545	0	(3)	0	0	7.000	6.394	MON	38	451	06/30/2000	06/15/2027
36225A-UK-4	GNMA 1 POOL NO 780586			2	1	82,617	110.0400	90,296	82,056	82,431	0	(29)	0	0	7.000	6.801	MON	479	5,744	06/30/2000	09/15/2024
36225A-UN-8	GNMA 1 POOL NO 780589			2	1	10,746	109.8800	11,623	10,578	10,716	0	(4)	0	0	7.000	6.470	MON	62	740	06/30/2000	06/15/2027
36225A-VT-4	GNMA 1 POOL NO 780626			2	1	10,710	109.8800	11,555	10,516	10,676	0	(6)	0	0	7.000	6.408	MON	61	736	06/30/2000	08/15/2027
36225B-2X-5	GNMA POOL NO 781690			2	1	208,963	113.0500	232,550	205,704	208,717	0	(43)	0	0	6.000	5.495	MON	1,029	12,342	06/18/2004	12/15/2033
36225B-3M-8	GNMA POOL NO 781704			2	1	9,713	113.4600	10,547	9,296	9,681	0	(5)	0	0	6.500	4.981	MON	50	604	08/16/2005	04/15/2033
36225B-3V-8	GNMA POOL NO 781712			2	1	68,843	113.9800	77,231	67,757	68,748	0	(14)	0	0	6.000	5.503	MON	339	4,065	06/18/2004	01/15/2034
36225B-4W-5	GNMA POOL NO 781737			2	1	59,564	112.0800	68,389	61,018	59,651	0	14	0	0	5.500	6.217	MON	280	3,356	08/15/2007	04/15/2034
36225B-AC-2	GNMA POOL NO 780903			2	1	781,614	109.0200	845,902	775,912	779,381	0	(374)	0	0	8.000	7.772	MON	5,173	62,073	06/30/2000	12/15/2022
36225B-AK-4	GNMA POOL NO 780910			2	1	3,993	109.5500	4,212	3,844	3,981	0	(3)	0	0	8.000	6.565	MON	26	308	06/30/2000	11/15/2028
36225B-BU-1	GNMA POOL NO 780951			2	1	8,169	108.6000	9,142	8,419	8,195	0	4	0	0	7.000	8.095	MON	49	589	06/30/2000	01/15/2029
36225B-D8-8	GNMA POOL NO 781027			2	1	5,129	108.6000	5,629	5,184	5,133	0	1	0	0	7.000	7.391	MON	30	363	10/18/2000	04/15/2029
36225B-DY-1	GNMA POOL NO 781019			2	1	9,003	108.6000	10,076	9,278	9,031	0	4	0	0	7.000	8.090	MON	54	649	06/30/2000	03/15/2029
36225B-FV-5	GNMA POOL NO 781080			2	1	1,483	106.2100	1,625	1,530	1,487	0	1	0	0	7.500	8.767	MON	10	115	05/18/2000	08/15/2029
36225B-HM-3	GNMA POOL NO 781136			2	1	6,035	108.6000	6,624	6,100	6,041	0	1	0	0	7.000	7.387	MON	36	427	10/18/2000	12/15/2028
36225B-WZ-7	GNMA POOL NO 781564			2	1	1,043,776	113.0500	1,161,439	1,027,361	1,042,444	0	(234)	0	0	6.000	5.462	MON	5,137	61,642	06/03/2004	02/15/2033
36225B-Y9-3	GNMA POOL NO 781636			2	1	1,004,214	112.0800	1,121,664	1,000,774	1,003,726	0	(67)	0	0	5.500	5.399	MON	4,587	55,042	04/29/2004	07/15/2033
36225C-4V-5	GNMA 2 POOL NO 080835			2	1	956,049	104.1000	950,497	913,053	953,659	0	(933)	0	0	1.625	0.686	MON	1,236	14,837	11/07/2012	02/20/2034
36230S-KD-5	GNMA POOL NO 757492			2	1	592,312	107.4600	594,531	553,240	591,117	0	(437)	0	0	4.000	2.595	MON	1,844	22,129	02/17/2012	01/15/2042
36230T-3Z-3	GNMA POOL NO 758916			2	1	4,572,839	105.2700	4,686,392	4,451,805	4,570,408	0	(2,431)	0	0	3.500	3.282	MON	12,984	103,875	04/15/2014	07/15/2043
36241K-DR-6	GNMA POOL NO 781912			2	1	35,552	111.9700	38,098	34,025	35,429	0	(19)	0	0	6.500	5.261	MON	184	2,212	08/16/2005	11/15/2034
36241K-FC-7	GNMA POOL NO 781963			2	1	426,047	111.9700	456,558	407,747	424,723	0	(193)	0	0	6.500	5.204	MON	2,209	26,504	08/16/2005	06/15/2035
36241K-ZA-9	GNMA POOL NO 782537			2	1	9	112.0900	9	8	9	0	0	0	0	5.500	3.663	MON	0	1	04/16/2009	12/15/2038
36290Q-JV-8	GNMA 1 POOL NO 614176			2	1	333,950	113.9800	368,991	323,728	333,174	0	(209)	0	0	6.000	5.249	MON	1,619	19,424	07/20/2004	07/15/2034
36290Q-TH-8	GNMA 1 POOL NO 614452			2	1	84,025	113.0500	93,546	82,747	83,933	0	(19)	0	0	6.000	5.579	MON	414	4,965	06/18/2004	06/15/2033
36290Q-WD-3	GNMA 1 POOL NO 614544			2	1	128,100	113.0500	145,130	128,376	128,099	0	0	0	0	6.000	6.068	MON	642	7,703	08/16/2007	06/15/2033
36290R-HU-0	GNMA POOL NO 615043			2	1	45,449	112.4500	52,356	46,559	45,508	0	13	0	0	5.500	6.286	MON	213	2,561	08/15/2007	05/15/2034
36290R-RP-0	GNMA POOL NO 615294			2	1	83,379	111.5000	88,972	79,798	82,950	0	(84)	0	0	6.500	5.543	MON	432	5,187	08/16/2005	07/15/2033
36290S-2L-4	GNMA 1 POOL NO 616479			2	1	260,435	112.4500	300,011	266,792	260,884	0	94	0	0	5.500	6.118	MON	1,223	14,674	08/15/2007	06/15/2034
36290S-6R-7	GNMA 1 POOL NO 616580			2	1	129,537	112.4500	149,221	132,699	129,843	0	56	0	0	5.500	5.983	MON	608	7,299	08/15/2007	08/15/2034
36290S-CU-3	GNMA 1 POOL NO 615783			2	1	128,665	113.0500	143,247	126,710	128,505	0	(34)	0	0	6.000	5.618	MON	634	7,603	06/18/2004	09/15/2033
36290S-K5-9	GNMA 1 POOL NO 616016			2	1	2,826,516	111.1400	3,188,064	2,868,536	2,830,402	0	441	0	0	5.000	5.362	MON	11,952	143,427	04/13/2004	10/15/2033
36290S-MS-7	GNMA 1 POOL NO 616069			2	1	92,399	113.0500	102,882	91,005	92,271	0	(28)	0	0	6.000	5.671	MON	455	5,460	06/18/2004	11/15/2033
36290S-PT-2	GNMA 1 POOL NO 616134			2	1	866,025	113.0500	977,825	864,944	865,747	0	(46)	0	0	6.000	5.991	MON	4,325	51,897	08/15/2007	12/15/2033
36290S-QK-0	GNMA 1 POOL NO 616158			2	1	36,282	113.0500	40,392	35,729	36,250	0	(9)	0	0	6.000	5.527	MON	179	2,144	06/18/2004	12/15/2033
36290S-TH-4	GNMA 1 POOL NO 616252			2	1	144,273	112.4500	166,557	148,115	144,600	0	60	0	0	5.500	6.147	MON	679	8,146	05/16/2006	02/15/2034
36290S-U6-6	GNMA 1 POOL NO 616305			2	1	251,966	112.4500	290,255	258,116	252,417	0	52	0	0	5.500	6.112	MON	1,183	14,196	08/15/2007	03/15/2034
36290T-CW-7	GNMA POOL NO 616685			2	1	102,272	112.4500	117,814	104,769	102,458	0	21	0	0	5.500	6.080	MON	480	5,762	08/15/2007	10/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36290T-QA-0	GNMA POOL NO 617049			2	1	506,889	112.9700	586,745	519,387	508,164	0	142	0	0	5.500	5.919	MON	2,381	28,566	08/15/2007	04/15/2036
36290U-AW-6	GNMA POOL NO 617521			2	1	1,126,808	113.5700	1,289,540	1,135,502	1,127,192	0	83	0	0	6.000	6.201	MON	5,678	68,130	08/17/2007	05/15/2037
36290V-6R-0	GNMA POOL NO 619280			2	1	350,412	112.7500	404,747	358,965	351,500	0	79	0	0	5.500	5.882	MON	1,645	19,743	08/15/2007	01/15/2035
36290V-XL-3	GNMA POOL NO 619083			2	1	103,333	112.4500	119,036	105,855	103,533	0	44	0	0	5.500	6.057	MON	485	5,822	08/15/2007	09/15/2034
36290W-4P-4	GNMA 1 POOL NO 620130			2	1	109,210	112.7500	126,144	111,876	109,364	0	25	0	0	5.500	6.194	MON	513	6,153	08/15/2007	01/15/2035
36290X-P8-7	GNMA 1 POOL NO 620647			2	1	60,471	113.0500	67,319	59,548	60,434	0	0	0	0	6.000	5.363	MON	298	3,573	06/18/2004	07/15/2033
36290Y-2E-7	GNMA 1 POOL NO 621873			2	1	1,384,317	112.4500	1,594,679	1,418,107	1,386,265	0	360	0	0	5.500	6.248	MON	6,500	77,996	08/15/2007	02/15/2034
36290Y-F8-6	GNMA 1 POOL NO 621291			2	1	44,945	113.0500	50,035	44,259	44,914	0	(10)	0	0	6.000	5.431	MON	221	2,655	06/18/2004	10/15/2033
36290Y-Y4-4	GNMA 1 POOL NO 621831			2	1	21,133	113.0500	23,515	20,800	21,114	0	(3)	0	0	6.000	5.194	MON	104	1,248	06/18/2004	12/15/2033
36291A-CD-9	GNMA POOL NO 622068			2	1	85,288	113.9800	97,441	85,488	85,288	0	0	0	0	6.000	6.076	MON	427	5,129	08/16/2007	07/15/2034
36291A-H8-5	GNMA POOL NO 622255			2	1	87,593	112.7500	101,175	89,731	87,704	0	15	0	0	5.500	6.249	MON	411	4,935	08/15/2007	02/15/2035
36291A-UZ-0	GNMA POOL NO 622600			2	1	91,912	113.0500	102,326	90,513	91,819	0	(27)	0	0	6.000	5.572	MON	453	5,431	06/18/2004	11/15/2033
36291B-QX-8	GNMA POOL NO 623370			2	1	54,828	112.4500	63,160	56,167	54,920	0	16	0	0	5.500	6.154	MON	257	3,089	08/15/2007	01/15/2034
36291B-RH-2	GNMA POOL NO 623388			2	1	166,645	112.4500	191,968	170,712	166,921	0	35	0	0	5.500	6.154	MON	782	9,389	08/15/2007	02/15/2034
36291C-Q2-4	GNMA POOL NO 624273			2	1	35,329	112.4500	40,697	36,191	35,370	0	7	0	0	5.500	6.390	MON	166	1,990	08/15/2007	03/15/2034
36291C-UF-0	GNMA POOL NO 624382			2	1	27,270	112.4500	31,414	27,935	27,306	0	6	0	0	5.500	6.277	MON	128	1,536	08/15/2007	03/15/2034
36291D-6M-0	GNMA POOL NO 625576			2	1	65,247	112.0800	74,913	66,839	65,350	0	17	0	0	5.500	6.189	MON	306	3,676	08/15/2007	12/15/2033
36291E-BU-4	GNMA POOL NO 625651			2	1	74,324	112.4500	85,618	76,138	74,439	0	17	0	0	5.500	6.195	MON	349	4,188	08/15/2007	01/15/2034
36291F-H5-0	GNMA POOL NO 626752			2	1	270,658	112.7500	312,626	277,265	271,104	0	56	0	0	5.500	6.105	MON	1,271	15,250	08/15/2007	03/15/2035
36291F-M7-0	GNMA POOL NO 626882			2	1	82,850	112.4500	95,440	84,872	83,005	0	34	0	0	5.500	6.081	MON	389	4,668	08/15/2007	06/15/2034
36291F-TZ-1	GNMA POOL NO 627068			2	1	38,436	112.4500	44,277	39,375	38,482	0	6	0	0	5.500	6.368	MON	180	2,166	08/15/2007	03/15/2034
36291F-UR-7	GNMA POOL NO 627092			2	1	134,093	112.4500	154,470	137,367	134,297	0	31	0	0	5.500	6.203	MON	630	7,555	08/15/2007	02/15/2034
36291F-V5-4	GNMA POOL NO 627136			2	1	43,243	112.4500	49,814	44,298	43,297	0	9	0	0	5.500	6.330	MON	203	2,436	08/15/2007	03/15/2034
36291G-SJ-6	GNMA POOL NO 627921			2	1	46,522	113.9800	52,191	45,789	46,456	0	(9)	0	0	6.000	5.529	MON	229	2,747	06/18/2004	02/15/2034
36291G-UQ-7	GNMA POOL NO 627991			2	1	15,867	113.9800	17,809	15,625	15,858	0	(2)	0	0	6.000	5.372	MON	78	938	06/18/2004	03/15/2034
36291G-YM-2	GNMA POOL NO 628116			2	1	106,136	112.4500	122,265	108,727	106,304	0	8	0	0	5.500	6.166	MON	498	5,980	08/15/2007	05/15/2034
36291J-7E-4	GNMA POOL NO 630093			2	1	55,244	112.4500	63,639	56,592	55,315	0	12	0	0	5.500	6.291	MON	259	3,113	08/15/2007	06/15/2034
36291J-7J-3	GNMA POOL NO 630097			2	1	88,040	112.4500	101,418	90,189	88,163	0	27	0	0	5.500	6.231	MON	413	4,960	08/15/2007	06/15/2034
36291J-FP-0	GNMA POOL NO 629374			2	1	127,127	112.4500	146,445	130,230	127,336	0	38	0	0	5.500	6.153	MON	597	7,163	08/15/2007	03/15/2034
36291K-4N-4	GNMA POOL NO 630929			2	1	144,148	112.4500	166,053	147,667	144,442	0	55	0	0	5.500	6.049	MON	677	8,122	08/15/2007	05/15/2034
36291K-A3-1	GNMA POOL NO 630126			2	1	71,821	112.4500	82,735	73,574	71,928	0	15	0	0	5.500	6.196	MON	337	4,047	08/15/2007	06/15/2034
36291K-AF-4	GNMA POOL NO 630106			2	1	70,160	112.4500	80,821	71,872	70,266	0	18	0	0	5.500	6.184	MON	329	3,953	08/15/2007	06/15/2034
36291L-EN-1	GNMA POOL NO 631141			2	1	749,745	113.9800	853,505	748,809	749,586	0	(19)	0	0	6.000	5.962	MON	3,744	44,929	08/15/2007	09/15/2034
36291L-TQ-8	GNMA POOL NO 631559			2	1	184,105	112.4500	212,082	188,599	184,538	0	66	0	0	5.500	5.985	MON	864	10,373	08/15/2007	08/15/2034
36291L-VN-2	GNMA POOL NO 631621			2	1	60,334	112.4500	69,503	61,807	60,424	0	12	0	0	5.500	6.182	MON	283	3,399	08/15/2007	08/15/2034
36291L-Z6-5	GNMA POOL NO 631765			2	1	51,688	112.4500	59,542	52,949	51,753	0	14	0	0	5.500	6.279	MON	243	2,912	08/15/2007	10/15/2034
36291M-ST-1	GNMA POOL NO 632430			2	1	196,772	113.9800	215,594	189,147	195,856	0	(178)	0	0	6.000	5.186	MON	946	11,349	01/25/2005	08/15/2034
36291N-2C-4	GNMA POOL NO 633571			2	1	284,908	113.9800	325,506	285,577	284,908	0	0	0	0	6.000	6.076	MON	1,428	17,135	08/16/2007	08/15/2034
36291N-M7-3	GNMA POOL NO 633182			2	1	53,853	112.4500	62,037	55,168	53,940	0	15	0	0	5.500	6.152	MON	253	3,034	08/15/2007	06/15/2034
36291N-PZ-8	GNMA POOL NO 633240			2	1	193,697	112.4500	223,131	198,425	194,039	0	49	0	0	5.500	6.096	MON	909	10,913	08/15/2007	09/15/2034
36291N-UN-9	GNMA POOL NO 633389			2	1	7,955	112.3600	8,959	7,973	7,955	0	0	0	0	6.000	6.076	MON	40	478	08/16/2007	01/15/2036
36291P-CY-0	GNMA POOL NO 633787			2	1	82,113	112.4500	94,591	84,117	82,230	0	20	0	0	5.500	6.199	MON	386	4,626	08/15/2007	10/15/2034
36291P-XA-9	GNMA POOL NO 634373			2	1	65,245	112.4500	75,160	66,838	65,352	0	24	0	0	5.500	6.132	MON	306	3,676	08/15/2007	09/15/2034
36291Q-EW-0	GNMA POOL NO 634749			2	1	495,330	113.9800	542,708	476,136	492,752	0	(318)	0	0	6.000	5.268	MON	2,381	28,568	01/25/2005	08/15/2034
36291R-LR-1	GNMA POOL NO 635836			2	1	12,642	112.4500	14,563	12,951	12,654	0	1	0	0	5.500	6.612	MON	59	712	08/15/2007	10/15/2034
36291R-NV-0	GNMA POOL NO 635904			2	1	1,265,160	113.9800	1,386,171	1,216,134	1,260,355	0	(755)	0	0	6.000	5.035	MON	6,081	72,968	11/17/2004	11/15/2034
36291T-AC-2	GNMA POOL NO 637303			2	1	248,208	112.4500	285,926	254,267	248,622	0	22	0	0	5.500	6.115	MON	1,165	13,985	08/15/2007	11/15/2034
36291V-J8-7	GNMA POOL NO 639387			2	1	90,680	113.5900	103,797	91,380	90,703	0	3	0	0	6.000	6.276	MON	457	5,483	08/17/2007	05/15/2035
36291W-E2-3	GNMA POOL NO 640153			2	1	234,890	112.7500	271,312	240,624	235,303	0	28	0	0	5.500	6.080	MON	1,103	13,234	08/15/2007	02/15/2035
36291W-GW-5	GNMA POOL NO 640213			2	1	63,863	112.7500	73,766	65,422	63,958	0	18	0	0	5.500	6.157	MON	300	3,598	08/15/2007	03/15/2035
36291X-B8-1	GNMA POOL NO 640963			2	1	23,088	106.5600	23,545	22,096	23,017	0	(14)	0	0	6.500	5.173	MON	120	1,436	08/16/2005	05/15/2035
36291X-BE-8	GNMA POOL NO 640937			2	1	3,195	106.5600	3,258	3,057	3,187	0	(1)	0	0	6.500	4.767	MON	17	199	08/16/2005	05/15/2035
36291Y-3Y-1	GNMA POOL NO 642615			2	1	68,056	112.9700	78,778	69,734	68,208	0	19	0	0	5.500	5.960	MON	320	3,835	08/15/2007	03/15/2036
36292B-DU-7	GNMA POOL NO 643715			2	1	15,611	113.5900	17,774	15,647	15,611	0	0	0	0	6.000	6.076	MON	78	939	08/16/2007	08/15/2035
36292F-K7-1	GNMA POOL NO 647518			2	1	295,390	112.3600	332,693	296,084	295,390	0	0	0	0	6.000	6.076	MON	1,480	17,765	08/16/2007	01/15/2036
36292F-K8-9	GNMA POOL NO 647519			2	1	181,470	112.3600	204,386	181,896	181,469	0	0	0	0	6.000	6.076	MON	909	10,914	08/16/2007	01/15/2036
36292F-PQ-4	GNMA POOL NO 647631			2	1	144,986	112.3600	163,295	145,326	144,986	0	0	0	0	6.000	6.076	MON	727	8,720	08/16/2007	12/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36292F-PR-2	GNMA POOL NO 647632			2	1	292,522	112.3600	329,463	293,210	292,522	0	0	0	0	6.000	6.076	MON	1,466	17,593	08/16/2007	12/15/2036
36292G-TE-5	GNMA POOL NO 648649			2	1	7,018	112.7500	8,109	7,192	7,028	0	2	0	0	5.500	6.205	MON	33	396	08/15/2007	01/15/2036
36292H-LX-9	GNMA POOL NO 649342			2	1	2,888	112.7500	3,336	2,959	2,891	0	1	0	0	5.500	6.329	MON	14	162	08/15/2007	01/15/2036
36292H-MS-9	GNMA POOL NO 649369			2	1	84,272	112.9700	97,549	86,350	84,405	0	31	0	0	5.500	6.102	MON	396	4,749	08/15/2007	01/15/2036
36292J-D4-8	GNMA POOL NO 650023			2	1	219,395	112.9700	253,959	224,804	219,732	0	80	0	0	5.500	6.107	MON	1,030	12,364	08/15/2007	02/15/2036
36292J-JD-2	GNMA POOL NO 650160			2	1	365,897	112.9700	423,541	374,918	366,511	0	85	0	0	5.500	6.062	MON	1,718	20,620	08/15/2007	04/15/2036
36292K-6L-5	GNMA POOL NO 651675			2	1	805,477	112.7500	931,311	825,969	806,452	0	152	0	0	5.500	6.287	MON	3,786	45,429	08/15/2007	01/15/2036
36292K-6M-3	GNMA POOL NO 651676			2	1	5,667	113.5900	6,452	5,680	5,667	0	0	0	0	6.000	6.076	MON	28	341	08/16/2007	01/15/2036
36292K-MY-9	GNMA POOL NO 651175			2	1	648,887	112.7500	749,684	664,886	649,943	0	191	0	0	5.500	6.086	MON	3,047	36,569	08/15/2007	01/15/2036
36292K-P6-7	GNMA POOL NO 651245			2	1	159,815	112.7500	184,640	163,755	159,999	0	(2)	0	0	5.500	6.271	MON	751	9,006	08/15/2007	02/15/2036
36292K-P7-5	GNMA POOL NO 651246			2	1	122,953	112.9700	142,323	125,984	123,116	0	21	0	0	5.500	6.183	MON	577	6,929	08/15/2007	02/15/2036
36292L-AC-8	GNMA POOL NO 651703			2	1	350,454	112.9700	405,567	359,008	351,085	0	113	0	0	5.500	6.030	MON	1,645	19,745	08/15/2007	02/15/2036
36292L-AL-8	GNMA POOL NO 651711			2	1	104,920	112.9700	121,420	107,481	105,095	0	40	0	0	5.500	6.060	MON	493	5,912	08/15/2007	02/15/2036
36292L-BN-3	GNMA POOL NO 651745			2	1	134,015	112.9700	155,127	137,319	134,282	0	41	0	0	5.500	5.998	MON	629	7,552	08/15/2007	03/15/2036
36292L-BZ-6	GNMA POOL NO 651756			2	1	166,771	112.9700	193,045	170,883	166,987	0	32	0	0	5.500	6.193	MON	783	9,399	08/15/2007	03/15/2036
36292L-CH-5	GNMA POOL NO 651772			2	1	653,680	112.9700	756,662	669,797	654,937	0	240	0	0	5.500	6.009	MON	3,070	36,839	08/15/2007	04/15/2036
36292L-DN-1	GNMA POOL NO 651809			2	1	88,292	112.3600	99,974	88,973	88,321	0	7	0	0	6.000	6.213	MON	445	5,338	08/17/2007	05/15/2036
36292N-HV-5	GNMA POOL NO 653744			2	1	394,577	112.9700	456,739	404,305	395,265	0	62	0	0	5.500	6.049	MON	1,853	22,237	08/15/2007	03/15/2036
36292N-KS-8	GNMA POOL NO 653805			2	1	30,050	112.9700	34,784	30,791	30,084	0	5	0	0	5.500	6.263	MON	141	1,693	08/15/2007	04/15/2036
36292N-KU-3	GNMA POOL NO 653807			2	1	124,727	112.9700	144,377	127,802	124,934	0	17	0	0	5.500	6.066	MON	586	7,029	08/15/2007	04/15/2036
36294N-S4-1	GNMA POOL NO 654939			2	1	37,549	112.3600	42,283	37,630	37,549	0	0	0	0	6.000	6.070	MON	188	2,258	08/16/2007	08/15/2036
36294P-DQ-3	GNMA POOL NO 655411			2	1	24,067	112.3600	27,101	24,118	24,066	0	0	0	0	6.000	6.070	MON	121	1,447	08/16/2007	06/15/2036
36294X-AH-9	GNMA POOL NO 662508			2	1	49,699	113.5700	56,574	49,816	49,699	0	0	0	0	6.000	6.076	MON	249	2,989	08/16/2007	07/15/2037
36296N-Y5-9	GNMA POOL NO 696532			2	1	189,220	114.2800	190,556	166,752	188,648	0	(120)	0	0	6.000	1.327	MON	834	10,005	04/17/2012	08/15/2038
36296N-YU-4	GNMA POOL NO 696523			2	1	420,847	112.0900	419,870	374,572	419,524	0	(400)	0	0	5.500	2.076	MON	1,717	20,602	04/17/2012	08/15/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N			2	1	1,356,570	98.5000	1,938,294	1,967,812	1,676,569	0	21,816	0	0	7.430	11.415	MON	12,184	134,019	08/07/1985	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	142,589	98.5000	146,319	148,547	145,720	0	203	0	0	7.430	7.916	MON	920	11,037	10/27/1992	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT			2	1	396,084	98.5000	435,598	442,231	423,958	0	1,742	0	0	7.430	8.626	MON	2,738	32,197	06/30/2000	10/25/2022
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT			2	1	499,027	98.5000	527,847	535,885	517,045	0	1,591	0	0	7.430	8.369	MON	3,318	39,816	06/30/2000	07/25/2023
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236			2	1	170,861	98.5000	195,601	198,580	196,079	0	1,438	0	0	7.097	8.783	MON	1,174	13,373	02/02/1987	12/25/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT			2	1	59,092	98.5000	77,880	79,066	67,500	0	1,434	0	0	7.469	13.301	MON	492	5,746	06/30/2000	02/25/2021
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT			2	1	27,718	98.5000	32,693	33,191	31,084	0	205	0	0	7.430	9.302	MON	206	2,637	05/28/1986	11/01/2022
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P			2	1	27,748	98.5000	27,931	28,356	27,971	0	34	0	0	7.430	7.847	MON	176	2,106	06/30/2000	05/25/2021
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	175,517	98.5000	201,484	204,553	193,995	0	1,119	0	0	7.430	9.045	MON	1,267	15,198	06/30/2000	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC			2	1	59,546	98.5000	68,821	69,869	65,674	0	378	0	0	7.430	9.104	MON	433	5,190	01/26/1989	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ			2	1	130,585	98.5000	140,749	142,893	136,190	0	573	0	0	7.430	8.683	MON	885	11,190	05/14/1986	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO			2	1	202,363	98.5000	311,344	316,085	262,559	0	4,279	0	0	7.430	12.371	MON	1,957	23,453	05/31/1985	12/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL			2	1	424,587	98.5000	473,012	480,216	457,828	0	2,091	0	0	7.460	8.787	MON	2,985	27,698	06/22/1990	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER			2	1	440,488	98.5000	527,737	535,774	494,909	0	3,411	0	0	7.430	9.461	MON	3,317	39,808	04/15/1987	01/01/2024
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						188,634,823	XXX	200,922,321	183,094,089	189,018,916	0	(45,766)	0	0	XXX	XXX	XXX	771,371	8,450,661	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
62888X-AB-0	NCUA GUARANTEED NOTES NGN_10-C CMBS			2	1	29,702,910	102.6800	30,804,090	30,000,000	29,926,149	0	58,854	0	0	2.900	3.128	MON	9,667	870,000	01/12/2011	10/29/2020
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						29,702,910	XXX	30,804,090	30,000,000	29,926,149	0	58,854	0	0	XXX	XXX	XXX	9,667	870,000	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
38373P-AZ-6	GOVT LN TRUST ZERO CPN US GOVT GUARANT				1	5,651,121	96.1900	17,688,563	18,389,000	15,694,104	0	1,067,310	0	0	0.000	7.168	N/A	0	0	06/30/2000	04/01/2017
38373P-BD-4	GOVT LN TRUST ZERO CPN US GOVT GUARANT				1	1,833,505	91.7700	6,326,900	6,894,000	5,106,395	0	348,200	0	0	0.000	7.189	N/A	0	0	06/30/2000	04/01/2019
38373P-BE-2	GOVT LN TRUST ZERO CPN US GOVT GUARANT				1	1,769,948	88.5400	6,103,741	6,894,000	4,929,261	0	336,114	0	0	0.000	7.189	N/A	0	0	06/30/2000	10/01/2019
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19			1	1	12,720	104.2300	13,772	13,214	13,213	0	1	0	0	6.550	6.549	JD	72	866	08/18/2000	12/01/2017
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						9,267,294	XXX	30,132,976	32,190,214	25,742,973	0	1,751,625	0	0	XXX	XXX	XXX	72	866	XXX	XXX
0599999. Total - U.S. Government Bonds						6,629,198,956	XXX	9,808,560,633	13,834,975,303	7,903,578,915	0	239,521,064	(2,335,007)	0	XXX	XXX	XXX	15,984,096	43,974,154	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
110709-DL-3	BRITISH COLUMBIA PROVINCE GOVT FOREIGN		A		1FE	1,142,565	134.0900	1,740,506	1,298,000	1,196,174	0	5,738	0	0	6.500	7.560	JJ	38,904	84,370	03/02/2000	01/15/2026
110709-EJ-7	BRITISH COLUMBIA PROVINCE CORP FOREIGN		C		1FE	582,482	136.5300	589,381	431,686	496,087	0	(4,092)	0	(44,534)	6.150	4.601	MN	3,154	27,722	03/23/2010	11/19/2027
11070T-AB-4	BRITISH COLUMBIA (PROVINCE OF) GOVT FORE		A		1FE	8,606,477	97.8200	8,637,400	8,830,000	8,606,549	0	4,434	185,976	0	2.000	2.059	AO	33,358	176,600	10/16/2012	10/23/2022
135087-A7-9	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	531,517	100.3100	533,475	531,837	533,345	0	(911)	25,979	1,836	1.250	1.044	FA	2,764	3,533	03/10/2014	02/01/2016
135087-B8-6	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	443,142	101.9700	445,472	436,866	444,663	0	(197)	14,784	1,530	1.750	1.695	MS	2,577	4,075	03/10/2014	03/01/2019
135087-D5-0	CANADIAN GOVERNMENT DISCOUNT NOTE		C		1FE	87,848	103.1800	89,085	86,337	88,038	0	0	0	190	2.250	2.039	JD	165	0	12/24/2014	06/01/2025
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	1,627,115	132.6300	1,711,961	1,290,740	1,534,047	0	(3,550)	29,582	(61,119)	4.000	2.993	JD	4,397	36,319	12/24/2014	06/01/2041
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	2,968,363	125.4900	3,012,001	2,400,173	2,668,498	0	(6,086)	0	(240,328)	3.500	2.940	JD	7,154	87,548	12/03/2013	12/01/2045
135087-ZU-1	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	961,605	107.9600	969,398	897,906	964,879	0	(1,990)	37,639	7,702	2.750	2.506	JD	2,103	25,734	12/17/2013	06/01/2022
135087-ZV-9	CANADIAN GOVERNMENT GOVT FOREIGN		C		1FE	565,440	101.1500	567,651	561,191	567,377	0	(761)	81,185	35,266	1.500	1.379	MS	2,837	8,890	04/02/2013	03/01/2017
13521J-AB-7	CANADA POST CORP CORP FOREIGN		C		1FE	639,790	126.5200	655,403	518,023	538,449	0	(522)	0	(48,489)	4.360	4.109	JJ	10,372	24,129	04/21/2011	07/16/2040
13521J-AC-5	CANADA POST CORP CORP FOREIGN		C		1FE	190,026	116.0900	200,458	172,674	172,598	0	6	0	(15,554)	4.080	4.085	JJ	3,235	7,527	07/07/2010	07/16/2025
427028-AA-3	CANADA GOVERNMENT GOVT FOREIGN		A		1FE	200,216	100.0800	200,164	200,000	200,138	0	(65)	0	0	0.875	0.842	FA	666	1,750	10/15/2013	02/14/2017
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	5,440,680	148.0500	6,292,138	4,250,000	4,993,744	0	(43,863)	0	0	8.875	6.630	MS	125,729	377,188	03/16/1999	03/01/2026
448814-DB-6	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	39,054,229	153.1300	50,348,618	32,880,000	37,489,656	0	(185,607)	0	0	8.625	7.044	JD	126,040	2,835,900	07/21/2004	06/15/2029
448814-DC-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	3,646,320	153.2200	6,128,960	4,000,000	3,728,536	0	8,135	0	0	8.500	9.351	JD	28,333	340,000	06/20/1991	12/01/2029
448814-DF-7	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	1,965,840	163.7600	3,275,234	2,000,000	1,973,190	0	741	0	0	9.375	9.540	AO	39,583	187,500	11/29/1990	04/15/2030
448814-DL-4	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	19,225,960	167.3300	31,791,959	19,000,000	19,176,244	0	(4,804)	0	0	9.500	9.384	MN	230,639	1,805,000	06/20/1991	11/15/2030
448814-DM-2	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	38,637,592	136.1800	48,412,720	35,550,000	36,969,731	0	(177,042)	0	0	9.400	8.531	FA	1,392,375	3,341,700	01/27/2000	02/01/2021
448814-DX-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	9,563,093	134.5400	12,173,559	9,048,000	9,317,125	0	(27,913)	0	0	8.400	7.840	JJ	350,459	760,032	07/21/2004	01/15/2022
448814-EJ-8	HYDRO-QUEBEC GOVT FOREIGN		A		1FE	43,566,792	140.4700	52,675,688	37,500,000	41,121,782	0	(267,663)	0	0	8.050	6.658	JJ	1,459,063	3,018,750	07/21/2004	07/07/2024
563469-CL-7	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	10,745,461	126.9400	11,301,492	8,903,000	9,510,460	0	(129,021)	0	0	9.625	7.575	JD	71,409	856,914	07/21/2004	12/01/2018
563469-CP-8	MANITOBA PROV CDA GOVT FOREIGN		A		1FE	4,907,750	130.9600	6,548,026	5,000,000	4,961,253	0	5,293	0	0	9.250	9.434	AO	115,625	462,500	12/06/1990	04/01/2020
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE		C		1FE	363,093	115.5200	369,026	319,447	358,109	0	(571)	0	(4,413)	4.050	3.252	MAT	1,023	0	12/12/2014	09/05/2045
564835-AH-9	CANADIAN GOVT DISCOUNT NOTE		C	1	1FE	62,312	100.7400	60,883	60,436	60,358	0	(79)	0	(1,875)	2.640	2.358	JJ	197	0	11/26/2014	01/15/2025
642866-DF-1	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	15,993,217	134.6900	18,513,415	13,745,000	14,792,866	0	(153,122)	0	0	9.750	7.964	MN	171,240	1,340,138	07/21/2004	05/15/2020
642866-DP-9	PROV OF NEW BRUNSWICK GOVT FOREIGN		A		1FE	11,943,781	140.9600	16,115,728	11,433,000	11,711,236	0	(27,241)	0	0	8.750	8.294	MN	166,731	1,000,388	07/21/2004	05/01/2022
651333-DK-9	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	2,497,620	125.5400	2,510,860	2,000,000	2,169,608	0	(32,017)	0	0	9.000	6.745	JD	15,000	180,000	11/03/1998	06/01/2019
651333-DM-5	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	34,057,479	133.9100	37,274,127	27,835,000	30,494,751	0	(387,073)	0	0	9.875	7.673	JD	229,059	2,748,706	07/21/2004	06/01/2020
651333-DN-3	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	17,072,673	135.4500	19,929,672	14,714,000	15,875,618	0	(147,854)	0	0	10.000	8.279	JD	122,617	1,471,400	07/21/2004	12/01/2020
651333-DP-8	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	13,428,919	137.4600	14,904,788	10,843,000	12,092,381	0	(140,950)	0	0	9.000	6.844	AO	206,017	975,870	07/21/2004	10/15/2021
651333-DR-4	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG		A		1FE	7,164,103	139.4800	9,197,311	6,594,000	6,890,041	0	(26,789)	0	0	8.650	7.865	AO	109,323	570,381	02/04/1997	10/22/2022
651333-DS-2	NEWFOUNDLAND & LABRADOR PROV GOVT FOREIG	LS	A		1FE	10,000,000	134.4300	13,442,700	10,000,000	10,000,000	0	0	0	0	7.320	7.320	AO	158,600	732,000	09/22/1993	10/13/2023
669827-DF-1	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	12,718,251	128.1200	13,616,594	10,628,000	11,422,434	0	(161,721)	0	0	9.500	7.344	FA	420,692	1,009,660	07/21/2004	02/01/2019
669827-DG-9	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	11,184,587	127.3700	12,736,900	10,000,000	10,451,003	0	(81,114)	0	0	8.875	7.756	JJ	443,750	887,500	03/21/1997	07/01/2019
669827-DH-7	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	5,283,854	126.3300	5,586,180	4,422,000	4,730,196	0	(52,245)	0	0	8.250	6.553	MN	46,615	364,815	07/07/1998	11/15/2019
669827-DL-8	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	10,975,517	136.7200	13,893,019	10,162,000	10,584,233	0	(49,505)	0	0	9.125	8.263	MN	154,547	927,283	07/21/2004	05/01/2021
669827-DM-6	NOVA SCOTIA PROV CDA GOVT FOREIGN		A		1FE	853,680	136.5800	1,024,346	750,000	803,628	0	(5,423)	0	0	8.750	7.452	AO	16,406	65,625	08/10/2000	04/01/2022
683234-8D-3	ONTARIO (PROVINCE OF) GOVT FOREIGN	LS	A		1FE	9,984,120	109.3400	10,933,600	10,000,000	9,991,147	0	1,561	0	0	4.000	4.019	AO	93,333	400,000	09/30/2009	10/07/2019
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN		C	2	1FE	4,233,717	124.1700	4,357,877	3,509,605	3,841,985	0	(7,356)	0	(338,006)	4.650	4.056	JD	13,450	165,258	09/22/2014	06/02/2041
683234-PS-1	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	970,957	150.8600	1,074,548	712,281	867,552	0	(3,095)	0	(78,143)	6.200	4.755	JD	3,640	45,932	05/19/2010	12/02/2041
683234-YD-4	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	717,875	122.9400	992,436	807,252	766,477	0	903	0	(68,931)	4.700	5.073	JD	3,127	39,462	06/02/2009	06/02/2037
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN		C		1FE	3,574,040	122.2100	3,534,673	2,892,294	3,176,263	0	(8,036)	0	(285,925)	4.600	3.959	JD	10,965	138,380	06/24/2013	06/02/2039
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN		C		1FE	505,910	104.1200	453,966	436,003	439,114	0	(79)	0	(39,565)	3.500	3.460	JD	1,258	15,872	06/04/2013	06/02/2043
748148-PB-3	PROVINCE OF QUEBEC GOVT FOREIGN		A		1FE	2,823,438	135.3800	3,858,441	2,850,000	2,834,834	0	1,213	0	0	7.500	7.585	JJ	98,563	213,750	09/25/2000	07/15/2023
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	LS	A		1FE	22,725,033	147.7900	33,289,517	22,525,000	22,654,268	0	(8,915)	0	0	7.500	7.416	MS	497,427	1,689,375	07/21/2004	09/15/2029
803854-ET-1	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	11,182,852	135.6700	14,053,745	10,359,000	10,759,580	0	(49,908)	0	0	9.375	8.532	JD	43,163	971,156	07/21/2004	12/15/2020
803854-EZ-7	SASKATCHEWAN PROV CDA GOVT FOREIGN		A		1FE	19,017,638	135.1200	22,863,824	16,921,000	17,920,731	0	(127,760)	0	0	9.125	7.865	FA	583,304	1,544,041	07/21/2004	02/15/2021
045167-AY-9	ASIAN DEVELOPMENT BANK GOVT FOREIGN		F		1FE	1,140,240	112.9900	1,129,930	1,000,000	1,131,854	0	(8,386)	0	0	5.593	1.738	JJ	25,635	0	10/02/2014	07/16/2018
06425Y-AF-6	BK OF ENGLAND EURO NOTE GOVT FOREIGN		F		1FE	499,880	99.9800	499,925	500,000	499,910	0	30	0	0	0.875	0.883	MS	1,264	2,188	03/10/2014	03/17/2017
066716-AB-7	BANQUE CENT DE TUNISIE GOVT FOREIGN		F		3FE	6,529,038	113.5000	7,445,600	6,560,000	6,546,612	0	(221)	0	0	8.250	8.263	MS	153,340	541,200	12/15/2010	09/19/2027
085209-B@-2	Government of Bermuda Senior Note		F		1	1,380,631	107.4100	1,240,577	1,155,000	1,215,832	0	(42,267)	0	0	6.980	3.074	MN	8,958	80,619	12/01/2010	05/21/2016
085209-C*-3	Government of Bermuda Seniore Note		F		1	36,000,000	106.3300	38,280,382	36,000,000	36,000,000	0	0	0	0	5.270	5.270	MN	268,770	1,897,200	11/10/2009	11/10/2016
105756-AP-5	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F	1	2FE	9,808,287	106.6500	8,846,618	8,295,000	8,430,116	0	(202,774)	0	0	11.000	8.249	FA	339,634	909,975	05/07/2014	08/17/2040
105756-BE-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	39,225	124.3500	37,305	30,000	38,297	0	(928)	0	0	8.875	2.678	AO	569	1,331	05/30/2014	10/14/2019
105756-BM-1	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	2,228,000	107.7500	2,155,000	2,000,000	2,182,299	0	(45,701)	0	0	6.000	1.458	JJ	54,667	60,000	06/18/2014	01/17/2017
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	12,749,575	107.7500	12,876,125	11,950,000	12,742,499	0	(7,076)	0	0	5.625	5.159	JJ	324,891	182,813	07/14/2014	01/07/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
105756-BU-3	FED REPUBLIC OF BRAZIL GOVT FOREIGN		F		2FE	358,400	91.5000	366,000	400,000	362,994	0	3,851	0	0	2.625	3.985	JJ	5,133	10,500	10/16/2013	01/05/2023
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN		F	2	2FE	4,979,000	98.7500	4,937,500	5,000,000	4,977,950	0	(2,642)	79,409	0	5.333	5.162	FA	100,734	133,325	07/01/2014	02/15/2028
12015K-CN-1	REPUBLIC OF BULGARIA GOVT FOREIGN		F		2FE	5,845,887	100.1500	5,494,119	5,486,000	5,487,110	0	(42,649)	0	0	8.250	7.445	JJ	208,697	452,595	07/21/2004	01/15/2015
14976C-AA-2	CAYMAN ISLANDS (GOVERNMENT OF) GOVT FORE		F		1FE	10,147,500	114.2500	11,425,001	10,000,000	10,082,042	0	(14,247)	0	0	5.950	5.754	MN	61,153	595,000	11/23/2009	11/24/2019
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN	LS	F		1FE	19,220,600	107.2500	19,519,500	18,200,000	19,136,225	0	(86,066)	0	0	3.875	2.865	FA	286,018	401,063	08/05/2013	08/05/2020
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN		F		1FE	14,271,000	90.7500	15,427,500	17,000,000	14,305,255	0	34,255	0	0	3.625	4.643	AO	104,420	507,500	06/30/2014	10/30/2042
195325-AJ-4	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	9,701,236	108.7500	11,054,438	10,165,000	10,096,205	0	54,121	0	0	8.700	9.331	FA	334,090	884,355	07/23/2004	02/15/2016
195325-AL-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	1,413,983	125.7500	2,952,610	2,348,000	1,563,696	0	23,399	0	0	8.375	14.228	FA	74,288	196,645	07/21/2004	02/15/2027
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	345,298	141.8500	507,823	358,000	351,190	0	886	0	0	11.750	12.249	FA	14,723	42,065	07/21/2004	02/25/2020
195325-BB-0	REPUBLIC OF COLOMBIA GOVT FOREIGN		F		2FE	384,337	156.2500	523,438	335,000	377,432	0	(921)	0	0	10.375	8.947	JJ	14,771	34,756	07/21/2004	01/28/2033
195325-BJ-3	REPUBLIC OF COLOMBIA CORP FOREIGN		F		2FE	5,840,568	110.7500	5,980,500	5,400,000	5,757,455	0	(90,677)	0	0	7.375	3.952	JJ	170,362	287,625	06/12/2014	01/27/2017
195325-BQ-7	REPUBLIC OF COLOMBIA GOVT FOREIGN		F	1	2FE	492,975	102.2500	511,250	500,000	493,641	0	548	0	0	4.000	4.168	FA	6,944	18,333	09/19/2013	02/26/2024
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	LS	F	1	2FE	9,967,700	112.5000	11,250,000	10,000,000	9,967,939	0	239	0	0	5.625	5.647	FA	195,313	325,000	01/21/2014	02/26/2044
19532M-AB-4	REPUBLIC OF COLUMBIA GOVT FOREIGN		F		2FE	10,391,298	111.4700	11,146,776	10,000,000	10,080,952	0	(42,097)	0	0	8.660	8.145	AO	202,067	866,000	07/21/2004	10/07/2016
200447-AD-2	COMISION FED DE ELECTRIC GOVT FOREIGN		F		2FE	10,862,400	104.5000	11,416,625	10,925,000	10,867,206	0	4,665	0	0	4.875	4.948	JJ	245,585	386,130	10/17/2013	01/15/2024
24850N-AB-6	KINGDOM OF DENMARK GOVT FOREIGN		F		1FE	198,916	99.8300	199,654	200,000	199,431	0	429	0	0	0.375	0.592	AO	138	751	10/15/2013	04/25/2016
24850N-AC-4	KINGDOM OF DENMARK GOVT FOREIGN		F		1FE	499,600	100.0200	500,090	500,000	499,702	0	102	0	0	0.875	0.902	MS	1,227	2,210	03/11/2014	03/20/2017
283875-AH-5	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	13,637,671	114.0000	15,105,000	13,250,000	13,640,980	0	(13,118)	15,220	0	8.250	7.904	AO	245,953	1,093,125	09/12/2007	04/10/2032
283875-AK-8	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	10,630,700	110.0000	11,682,000	10,620,000	10,624,135	0	(553)	0	0	7.750	7.741	JJ	358,941	823,050	07/21/2004	01/24/2023
283875-AM-4	REPUBLIC OF EL SALVADOR GOVT FOREIGN		F		3FE	6,442,125	104.7500	6,442,125	6,150,000	6,442,108	0	(16,738)	398,077	0	7.625	6.600	MS	130,260	468,938	10/15/2007	09/21/2034
317873-AY-3	FINLAND REPUBLIC OF BD GOVT FOREIGN		F		1FE	530,900	133.0500	532,203	400,000	526,431	0	(4,469)	0	0	6.950	3.495	FA	10,502	13,900	07/01/2014	02/15/2026
31788D-AD-6	REPUBLIC OF FINLAND GOVT FOREIGN		F		1FE	200,532	100.6400	201,290	200,000	200,405	0	(105)	0	0	1.625	1.569	AO	813	3,250	10/15/2013	10/01/2018
31788D-AE-4	REPUBLIC OF FINLAND GOVT FOREIGN		F		1FE	997,520	100.2900	1,002,870	1,000,000	997,657	0	137	0	0	1.750	1.802	MS	5,396	0	09/03/2014	09/10/2019
423324-A*-3	HELLENIC REPUBLIC NT GOVT FOREIGN		D		4FE	294,837	83.0000	276,909	333,625	296,689	0	14,645	88,171	18,597	5.250	9.591	FA	7,342	20,542	01/14/2014	02/01/2016
445545-AK-2	REPUBLIC OF HUNGARY GOVT FOREIGN		F		3FE	331,849	102.7500	343,185	334,000	332,134	0	285	0	0	4.000	4.144	MS	3,563	6,680	03/18/2014	03/25/2019
455780-AQ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	289,455	101.8300	281,040	276,000	276,677	0	(2,401)	0	0	7.250	6.334	AO	3,946	20,010	09/09/2008	04/20/2015
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	29,724,100	139.0000	33,909,050	24,395,000	29,443,503	0	(85,270)	0	0	8.500	6.622	AO	455,035	1,695,963	05/29/2014	10/12/2035
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN		F		2FE	7,918,639	110.3800	7,703,281	6,979,000	7,718,559	0	(200,079)	0	0	6.875	1.907	MS	149,273	239,903	05/20/2014	03/09/2017
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	11,001,088	117.0000	11,817,000	10,100,000	11,007,327	0	(7,903)	0	0	6.625	5.871	FA	249,063	450,500	07/29/2014	02/17/2037
455780-AY-2	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	13,030,800	113.0000	15,255,000	13,500,000	13,294,275	0	54,624	0	0	6.875	7.424	JJ	422,813	928,125	12/10/2008	01/17/2018
455780-AZ-9	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	3,657,500	130.8800	5,889,375	4,500,000	3,692,332	0	7,203	0	0	7.750	9.656	JJ	158,875	348,750	10/30/2008	01/17/2038
455780-BD-7	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	2,110,000	110.7500	2,215,000	2,000,000	2,094,789	0	(15,211)	0	0	5.875	4.832	MS	35,250	117,500	01/08/2014	03/13/2020
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	2,134,600	105.6200	2,112,500	2,000,000	2,124,603	0	(9,997)	0	0	4.875	3.761	MN	15,167	48,750	05/29/2014	05/05/2021
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN	LS	F		2FE	10,922,750	100.8800	11,499,750	11,400,000	10,926,803	0	4,053	0	0	5.250	5.548	JJ	272,650	299,250	06/25/2014	01/17/2042
455780-BQ-8	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	305,700	113.0000	339,000	300,000	305,274	0	(426)	0	0	5.875	5.624	JJ	8,127	8,813	01/14/2014	01/15/2024
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2FE	11,347,063	123.7500	11,669,625	9,430,000	11,338,467	0	(8,596)	0	0	6.750	5.366	JJ	293,509	0	09/09/2014	01/15/2044
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		F		1FE	9,785,448	123.3200	12,183,749	9,880,000	9,786,637	0	1,188	0	0	4.375	4.433	JJ	188,509	216,125	01/16/2014	01/24/2044
4581X0-CJ-5	INTER-AMERICAN DEVEL BANK GOVT FOREIGN		F		1FE	999,480	99.9700	999,670	1,000,000	999,557	0	77	0	0	0.625	0.651	MS	1,892	0	09/03/2014	09/12/2016
465138-7N-9	AID ISRAEL GOVT FOREIGN	LS	F		1FE	23,930,581	102.0000	25,112,400	24,620,000	23,937,951	0	7,370	0	0	4.500	4.678	JJ	464,703	553,950	06/04/2014	01/30/2043
465138-RE-7	AID ISRAEL CRP FRGN ZERO COUPON	@	F		1FE	522,355	75.3500	868,762	1,153,000	693,224	0	33,982	0	0	0.000	5.090	N/A	0	0	05/13/2009	02/15/2025
465139-KZ-5	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	9,998,013	75.3500	16,915,626	22,450,000	13,340,184	0	668,646	0	0	0.000	5.209	N/A	0	0	05/21/2009	02/15/2025
465139-RA-3	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	2,567,671	87.0300	3,880,712	4,459,000	3,344,834	0	153,446	0	0	0.000	4.752	N/A	0	0	05/13/2009	02/15/2021
465139-UR-2	ISRAEL ST US GOVT GTD NT CRP FRGN ZERO C	@	F		1FE	7,214,697	93.5100	8,836,317	9,450,000	8,340,422	0	267,375	0	0	0.000	3.285	N/A	0	0	07/16/2010	11/01/2018
46513A-GA-2	STATE OF ISRAEL GOVT FOREIGN	LS	F		1FE	5,350,000	108.3800	5,419,000	5,000,000	5,327,176	0	(22,825)	0	0	4.000	3.018	JD	556	200,000	05/21/2014	06/30/2022
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN	LS	F		2FE	55,012,343	126.2200	82,238,250	65,155,000	58,977,797	0	453,824	0	0	6.875	8.411	MS	1,169,623	4,472,359	07/22/2014	09/27/2023
465410-BN-7	REPUBLIC OF ITALY CORP FOREIGN		F		2FE	3,523,335	100.1700	3,305,478	3,300,000	3,302,525	0	(46,445)	0	0	4.500	3.059	JJ	66,000	148,500	12/11/2009	01/21/2015
50064F-AE-4	REPUBLIC OF KOREA GLOBAL CORP FOREIGN		F		1FE	2,531,250	124.4100	3,110,159	2,500,000	2,521,675	0	(1,441)	0	0	5.625	5.516	MN	23,047	140,625	01/05/2007	11/03/2025
50064F-AJ-3	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	5,096,290	120.6600	5,429,790	4,500,000	4,831,666	0	(69,486)	0	0	7.125	5.153	AO	66,797	320,625	02/10/2012	04/16/2019
50064F-AK-0	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		F		1FE	592,746	109.3500	656,112	600,000	593,510	0	610	0	0	3.875	4.023	MS	7,104	23,250	09/04/2013	09/11/2023
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	LS	F		1FE	21,433,780	117.8400	25,334,631	21,500,000	21,433,946	0	166	0	0	4.125	4.143	JD	51,734	443,438	06/03/2013	06/10/2044
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN		F		1FE	5,500,858	108.3900	5,493,371	5,068,000	5,464,076	0	(36,782)	0	0	4.250	2.789	MN	35,300	107,695	05/22/2014	11/02/2020
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN		F		1FE	9,856,700	141.1200	11,289,696	8,000,000	9,830,346	0	(26,354)	0	0	6.250	4.740	JJ	223,611	250,000	03/05/2014	01/20/2042
50066A-AF-0	KOREA GAS CORP GOVT FOREIGN		F		1FE	5,736,752	102.0700	5,715,976	5,600,000	5,712,845	0	(23,907)	0	0	2.875	2.285	JJ	67,978	80,500	03/11/2014	07/29/2018
518417-AA-8	REPUBLIC OF LATVIA GOVT FOREIGN		F		1FE	224,900	112.0000	224,000	200,000	223,085	0	(1,815)	0	0	5.250	3.254	JD	438	10,500	06/03/2014	06/16/2021
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN		F		1FE	2,657,038	120.6100	2,641,425	2,190,000	2,627,277	0	(29,761)	0	0	7.375	3.118	FA	62,810	0	08/12/2014	02/11/2020
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN		F		1FE	2,749,400	116.3100	2,710,093	2,330,000	2,717,800	0	(31,600)	0	0	6.125	3.144	MS	44,399	71,356	06/04/2014	03/09/2021
593048-AX-9	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	1,542,806	165.5600	2,051,301	1,239,000	1,458,102	0	(10,852)	0	0	11.500	8.976	MN	18,206	142,485	07/21/2004	05/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
593048-BA-8	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	4,920,456	117.5000	5,222,875	4,445,000	4,537,295	0	(49,229)	0	0	11.375	9.987	MS	148,877	505,619	07/21/2004	09/15/2016
593048-BN-0	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	5,993,218	130.5000	6,660,720	5,104,000	5,571,764	0	(78,271)	0	0	8.125	5.975	JD	1,152	414,700	09/18/2008	12/30/2019
637193-BA-0	NATIONAL POWER CORPORATION GOVT FOREIGN		F		2FE	8,870,750	152.3800	12,190,000	8,000,000	8,698,745	0	(27,337)	0	0	9.625	8.516	MN	98,389	770,000	08/15/2006	05/15/2028
68268A-AA-9	1MALAYSIA SUKUK GLOBAL BERHAD GOVT FOREI		F		1FE	2,000,000	101.1900	2,023,760	2,000,000	2,000,000	0	0	0	0	3.928	3.928	JD	5,892	78,560	05/27/2010	06/04/2015
695847-AA-1	ISLAMIC REP OF PAKISTAN CORP FOREIGN		F		5FE	760,000	101.5000	2,030,000	2,000,000	1,463,769	0	281,802	0	0	7.125	25.612	MS	36,021	142,500	03/05/2008	03/31/2016
695847-AC-7	ISLAMIC REP OF PAKISTAN GOVT FOREIGN		F		5FE	760,000	101.2500	2,025,000	2,000,000	1,231,391	0	187,825	0	0	6.875	23.068	JD	11,458	137,500	12/04/2007	06/01/2017
698299-AD-6	Republic of Panama GOVT FOREIGN		F		2FE	8,019,730	145.0000	10,355,900	7,142,000	7,798,626	0	(35,671)	0	0	8.875	7.650	MS	160,224	633,853	04/25/2007	09/30/2027
698299-AK-0	Republic of Panama GOVT FOREIGN		F		2FE	24,068,403	151.7500	33,058,738	21,785,000	23,614,770	0	(72,625)	0	0	9.375	8.323	AO	510,586	2,042,344	10/14/2008	04/01/2029
698299-AM-6	Republic of Panama GOVT FOREIGN		F		2FE	206,500	136.5000	273,000	200,000	203,145	0	(426)	0	0	10.750	10.355	MN	2,747	21,500	04/30/2001	05/15/2020
698299-AS-3	Republic of Panama GOVT FOREIGN		F		2FE	11,228,667	137.0000	14,202,790	10,367,000	10,894,579	0	(44,775)	0	0	9.375	8.484	JJ	445,457	971,906	07/21/2004	01/16/2023
698299-AW-4	Republic of Panama GOVT FOREIGN		F	2	2FE	117,050	129.2500	129,250	100,000	116,516	0	(451)	0	0	6.700	5.346	JJ	2,885	6,700	10/15/2013	01/26/2036
698299-AX-2	Republic of Panama GOVT FOREIGN		F		2FE	327,990	110.2500	330,750	300,000	323,932	0	(4,058)	0	0	5.200	3.473	JJ	6,543	15,600	01/14/2014	01/30/2020
70687W-AC-6	PENERBANGAN CORP FOREIGN		F		1FE	2,996,700	105.0700	3,152,113	3,000,000	2,999,222	0	385	0	0	5.625	5.639	MS	49,688	168,750	10/20/2006	03/15/2016
712219-AC-8	PEOPLES REPUBLIC OF CHINA GOVT FOREIGN		F		1FE	9,130,160	179.9500	12,596,789	7,000,000	9,126,332	0	(586)	0	0	9.000	6.896	JJ	290,500	630,000	04/29/2005	01/15/2096
715638-AN-2	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	738,413	100.7500	755,648	750,000	749,547	0	1,403	0	0	9.875	10.100	FA	29,831	74,063	01/30/2003	02/06/2015
715638-AP-7	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	14,892,085	155.7500	17,813,128	11,437,000	14,417,779	0	(81,803)	0	0	8.750	6.347	MN	111,193	1,000,738	05/20/2008	11/21/2033
715638-AQ-5	REPUBLIC OF PERU GOVT FOREIGN		F		2FE	9,981,300	109.7500	10,975,000	10,000,000	9,995,014	0	2,109	0	0	8.375	8.400	MN	134,931	837,500	04/26/2004	05/03/2016
715638-AS-1	REPUBLIC OF PERU CORP FOREIGN		F		2FE	514,000	132.7500	531,000	400,000	504,450	0	(7,698)	0	0	7.350	4.253	JJ	13,067	29,400	09/26/2013	07/21/2025
71567P-AB-6	PERUSAHAAN PENERBIT SBSN GOVT FOREIGN		F		2FE	225,000	110.5000	248,625	225,000	225,000	0	0	0	0	6.125	6.125	MS	4,058	13,705	09/10/2013	03/15/2019
71567P-AC-4	PERUSAHAAN PENERBIT SBSN GOVT FOREIGN		F		2FE	400,000	100.2500	401,000	400,000	400,000	0	0	0	0	4.350	4.350	MS	5,365	0	09/02/2014	09/10/2024
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	5,555,458	130.2500	8,485,788	6,515,000	6,097,148	0	75,957	0	0	9.875	11.911	JJ	296,659	643,356	07/21/2004	01/15/2019
718286-AL-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	2,290,517	148.7500	3,805,025	2,558,000	2,368,425	0	10,416	0	0	9.500	10.733	AO	47,252	243,010	07/21/2004	10/21/2024
718286-AP-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	4,036,904	161.0000	6,335,350	3,935,000	3,982,271	0	(9,377)	0	0	10.625	10.264	MS	121,944	418,094	03/07/2007	03/16/2025
718286-AQ-0	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	101,250	116.7500	116,750	100,000	100,293	0	(128)	0	0	9.375	9.210	JJ	4,245	9,375	04/01/2003	01/18/2017
718286-AY-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	1,425,474	162.2500	2,028,125	1,250,000	1,394,153	0	(5,004)	0	0	9.500	8.137	FA	49,149	118,750	07/30/2008	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	9,757,725	144.0000	13,024,800	9,045,000	9,648,923	0	(20,054)	0	0	7.750	7.046	JJ	325,180	700,988	09/24/2008	01/14/2031
718286-BD-8	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	2,913,750	131.0000	3,930,000	3,000,000	2,926,181	0	2,286	0	0	6.375	6.618	JJ	88,188	191,250	09/09/2008	01/15/2032
718286-BG-1	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	165,353	134.0000	187,600	140,000	162,809	0	(658)	0	0	6.375	5.062	AO	1,686	8,925	11/02/2010	10/23/2034
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN		F		2FE	607,396	108.1200	651,994	603,000	605,766	0	(400)	0	0	4.000	3.914	JJ	11,122	24,120	09/28/2010	01/15/2021
718286-BN-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	223,900	118.2500	236,500	200,000	222,089	0	(1,505)	0	0	5.500	4.253	MS	2,781	11,000	10/15/2013	03/30/2026
718286-BY-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN		F		2FE	202,700	108.5000	217,000	200,000	202,484	0	(216)	0	0	4.200	4.035	JJ	3,733	4,200	01/14/2014	01/21/2024
731011-AP-7	REPUBLIC OF POLAND GOVT FOREIGN		F		1FE	6,285,000	103.5700	6,213,960	6,000,000	6,210,074	0	(74,926)	0	0	5.000	0.605	AO	60,000	150,000	09/15/2014	10/19/2015
731011-AR-3	REPUBLIC OF POLAND CORP FOREIGN		F		1FE	39,411,184	117.0000	41,710,500	35,650,000	38,168,482	0	(512,103)	0	0	6.375	4.583	JJ	1,047,961	2,272,688	10/10/2012	07/15/2019
737271-AE-6	PORTUGAL REP GOVT FOREIGN		F		3FE	496,105	105.0500	525,259	500,000	496,236	0	131	0	0	5.125	5.224	JJ	12,172	6,760	07/02/2014	10/15/2024
73933B-AB-0	POWER SECTOR ASSETS & LI GOVT FOREIGN		F		2FE	1,637,000	130.3000	1,765,565	1,355,000	1,613,957	0	(20,145)	0	0	7.390	4.912	JD	8,066	100,135	11/05/2013	12/02/2024
744080-AC-6	Buenos Aires CORP FRGN		F	2	5FE	793,975	52.5000	3,412,500	6,500,000	910,563	0	(78,368)	0	0	4.000	32.810	MN	33,222	260,000	10/17/2006	05/15/2035
74727P-AG-6	STATE OF QATAR GOVT FOREIGN		F		1FE	3,648,750	118.0000	3,540,000	3,000,000	3,574,466	0	(74,284)	0	0	6.550	1.865	AO	44,758	98,250	05/29/2014	04/09/2019
74727P-AK-7	STATE OF QATAR GOVT FOREIGN		F		1FE	14,719,475	112.8800	14,380,275	12,740,000	14,524,457	0	(195,018)	0	0	5.250	2.298	JJ	299,125	334,425	05/30/2014	01/20/2020
74727P-AL-5	STATE OF QATAR GOVT FOREIGN		F		1FE	8,741,075	127.1200	8,854,256	6,965,000	8,719,136	0	(21,939)	0	0	6.400	4.682	JJ	199,354	222,880	05/19/2014	01/20/2040
74727P-AR-2	STATE OF QATAR GOVT FOREIGN	LS	F		1FE	14,736,113	117.7500	14,883,600	12,640,000	14,714,080	0	(22,033)	0	0	5.750	4.675	JJ	325,041	363,400	06/03/2014	01/20/2042
760942-AS-1	REPUBLICA ORIENT URUGUAY CORP SINKING FU		F	2	2FE	6,116,300	136.2500	8,175,000	6,000,000	6,102,030	0	(2,172)	0	0	7.625	7.458	MS	127,083	457,500	10/27/2006	03/21/2036
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		F	2	2FE	3,935,500	89.0000	4,005,000	4,500,000	3,939,572	0	4,072	0	0	4.125	4.925	MN	21,141	92,813	06/30/2014	11/20/2045
760942-AZ-5	REPUBLICA ORIENT URUGUAY GOVT FOREIGN		F	2	2FE	406,028	105.0000	420,000	400,000	405,419	0	(520)	0	0	4.500	4.308	FA	6,850	18,000	01/14/2014	08/14/2024
77586R-AA-8	ROMANIA GOVT FOREIGN		F		2FE	2,224,625	120.3600	2,226,716	1,850,000	2,200,090	0	(24,535)	0	0	6.750	3.695	FA	49,950	62,438	05/30/2014	02/07/2022
77586R-AC-4	ROMANIA GOVT FOREIGN	LS	F		2FE	50,447,323	121.1200	53,113,313	43,850,000	50,406,986	0	(40,336)	0	0	6.125	5.129	JJ	1,186,234	454,781	09/09/2014	01/22/2044
77586R-AD-2	ROMANIA GOVT FOREIGN		F		2FE	138,408	109.0000	152,600	140,000	138,522	0	114	0	0	4.875	5.021	JJ	3,014	3,413	01/14/2014	01/22/2024
78307A-AE-3	RUSSIAN FEDERATION GOVT FOREIGN		F		2FE	2,484,100	143.2800	3,933,080	2,745,000	2,412,398	0	(9,486)	0	0	12.750	14.081	JD	6,805	349,988	02/28/2002	06/24/2028
78307A-AG-8	RUSSIAN FEDERATION GOVT FOREIGN	LS	F		2FE	3,847,680	115.9000	5,884,243	5,077,000	4,133,285	0	94,795	0	0	11.000	16.600	JJ	243,555	558,470	12/11/2003	07/24/2018
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN		F	2	2FE	10,307,062	103.7000	14,904,431	14,372,643	11,840,525	0	62,880	0	0	7.500	11.907	MS	272,481	1,077,948	06/25/2013	03/31/2030
78307A-DF-7	RUSSIAN FEDERATION GOVT FOREIGN		F		2FE	182,500	90.1300	180,266	200,000	182,511	0	326	16,275	0	3.500	3.664	JJ	3,208	5,833	09/09/2013	01/16/2019
831594-AC-0	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		2FE	398,260	107.0000	428,000	400,000	398,689	0	341	0	0	4.750	4.854	MN	2,692	19,000	12/06/2013	05/10/2018
831594-AF-3	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		2FE	198,662	104.7500	209,504	200,000	198,866	0	204	0	0	4.125	4.275	FA	3,048	4,125	02/10/2014	02/18/2019
836205-AD-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		F		2FE	12,063,913	115.0000	13,667,750	11,885,000	11,928,227	0	(17,517)	0	0	8.500	8.321	JD	22,449	1,010,225	07/21/2004	06/23/2017
836205-AQ-7	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	LS	F		2FE	250,380	103.5000	269,100	260,000	251,080	0	700	0	0	4.665	5.144	JJ	5,525	6,065	01/23/2014	01/17/2024
857309-AA-6	NETHERLANDS (KINGDOM OF) GOVT FOREIGN		F		1FE	200,296	100.2500	200,498	200,000	200,191	0	(88)	0	0	1.000	0.955	FA	706	2,000	10/15/2013	02/24/2017
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	LS	F		1FE	20,761,013	112.2300	20,352,366	18,135,000	20,334,024	0	(249,023)	0	0	5.125	2.999	AO	180,720	669,709	05/23/2014	04/21/2021
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	LS	F		1FE	60,918,665	112.0200	58,978,530	52,650,000	59,147,566	0	(791,795)	0	0	5.000	3.081	MS	716,625	2,632,500	01/14/2014	03/23/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	LS	F		1FE	29,758,200	106.1200	31,837,500	30,000,000	29,776,390	0	18,190	0	0	4.000	4.099	JJ	530,000	600,000	01/16/2014	01/22/2024
87020D-AM-6	KINGDOM OF SWEDEN GOVT FOREIGN		F		1FE	498,200	99.6800	498,410	500,000	498,648	0	448	0	0	0.750	0.870	AO	823	2,050	03/18/2014	04/12/2017
87020D-AN-4	KINGDOM OF SWEDEN GOVT FOREIGN		F		1FE	1,491,795	99.5700	1,493,580	1,500,000	1,491,804	0	662	5,213	0	0.875	0.952	FA	4,958	2,805	05/21/2014	08/15/2017
87020D-AP-9	KINGDOM OF SWEDEN GOVT FOREIGN	LS	F		1FE	998,890	100.0000	1,000,010	1,000,000	999,045	0	155	0	0	0.625	0.681	MS	1,771	0	09/11/2014	09/19/2016
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN		F		1FE	6,992,842	109.7600	6,898,191	6,285,000	6,918,607	0	(74,235)	0	0	4.300	2.088	AO	49,547	135,128	05/23/2014	10/25/2019
87973P-AC-8	TEMASEK FINANCIAL I LTD GOVT FOREIGN		F		1FE	2,224,393	97.4900	2,291,005	2,350,000	2,232,183	0	7,791	0	0	2.375	3.082	JJ	24,495	27,906	05/19/2014	01/23/2023
900123-AL-4	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	686,526	177.2500	1,471,175	830,000	701,268	0	2,348	0	0	11.875	14.424	JJ	45,448	98,563	07/21/2004	01/15/2030
900123-AW-0	REPUBLIC OF TURKEY CORP FOREIGN		F		2FE	7,210,000	124.4400	9,955,040	8,000,000	7,429,826	0	34,654	0	0	7.375	8.436	FA	239,278	590,000	07/05/2006	02/05/2025
900123-BA-7	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	3,474,100	111.2500	3,893,750	3,500,000	3,489,444	0	2,672	0	0	6.750	6.850	AO	57,750	236,250	09/26/2007	04/03/2018
900123-BB-5	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	1,929,140	129.3500	2,587,000	2,000,000	1,934,491	0	1,019	0	0	7.250	7.550	MS	46,722	145,000	02/27/2008	03/05/2038
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	1,099,000	109.8800	1,098,750	1,000,000	1,091,595	0	(7,405)	0	0	5.625	3.955	MS	14,219	28,125	05/29/2014	03/30/2021
900123-CF-5	REPUBLIC OF TURKEY GOVT FOREIGN		F		2FE	218,352	111.7500	245,850	220,000	218,425	0	73	0	0	5.750	5.850	MS	3,479	8,187	01/22/2014	03/22/2024
91086Q-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	LS	F		2FE	9,133,770	150.2500	14,063,400	9,360,000	9,169,683	0	4,642	0	0	8.300	8.525	FA	293,488	776,880	07/21/2004	08/15/2031
91086Q-AJ-7	UNITED MEXICAN STATES GOVT FOREIGN	LS	F		2FE	1,109,003	131.5000	1,499,100	1,140,000	1,121,556	0	1,627	0	0	8.000	8.284	MS	24,573	91,200	07/21/2004	09/24/2022
91086Q-AS-7	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	16,843,200	130.6000	17,239,200	13,200,000	16,811,261	0	(31,939)	0	0	6.750	4.621	MS	232,650	445,500	09/17/2014	09/27/2034
91086Q-BB-3	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	5,200,000	104.2500	5,212,500	5,000,000	5,199,993	0	(5,168)	109,398	0	4.750	4.372	MS	74,549	237,500	05/22/2013	03/08/2044
91086Q-BC-1	UNITED MEXICAN STATES GOVT FOREIGN		F		2FE	304,410	103.7500	311,250	300,000	304,095	0	(315)	0	0	4.000	3.814	AO	2,967	12,000	03/18/2014	10/02/2023
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN		F		2FE	4,901,392	136.5000	4,924,419	3,607,633	4,878,488	0	(25,352)	0	0	7.875	4.872	JJ	131,002	146,682	06/02/2014	01/15/2033
922646-AS-3	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		5FE	167,125	46.1500	161,525	350,000	167,125	0	2,601	86,382	0	9.250	13.927	MS	9,533	32,375	03/07/2002	09/15/2027
922646-AT-1	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		5FE	27,750	57.0000	28,500	50,000	27,750	0	138	21,498	0	13.625	14.150	FA	2,574	6,813	12/01/1999	08/15/2018
922646-BL-7	REPUBLIC OF VENEZUELA GOVT FOREIGN		F		5FE	3,166,175	43.4000	3,087,910	7,115,000	3,166,175	0	(13,363)	4,512,786	0	9.375	8.603	JJ	311,281	667,031	07/11/2006	01/13/2034
92670L-AD-1	SOCIALIST REP OF VIETNAM NOTES		F		4FE	1,413,070	104.7700	1,456,345	1,390,000	1,393,615	0	(3,319)	0	0	6.875	6.608	JJ	44,065	95,563	08/08/2007	01/15/2016
B11204-SM-5	KINGDOM OF BELGIUM FEDERAL GOV GOVT FORE		F		1FE	489,490	99.8700	499,360	500,000	492,098	0	2,174	0	0	1.500	1.964	JUN	3,938	7,750	10/15/2013	06/22/2018
B11204-TJ-1	KINGDOM OF BELGIUM FEDERAL GOV GOVT FORE		D		1FE	332,740	142.3100	396,062	278,312	296,479	0	(390)	0	(35,870)	3.750	3.373	JUN	5,519	8,918	01/23/2014	06/22/2045
B533BS-KB-9	BELGIUM KINGDOM GOVT FOREIGN		D		1FE	79,145	151.0800	91,405	60,503	69,757	0	(247)	0	(9,678)	4.250	3.335	MAR	1,966	2,923	12/09/2013	03/28/2041
D20658-2G-0	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI		D		1FE	1,588,069	104.2800	1,577,330	1,512,563	1,577,612	0	(201)	8,164	(10,430)	1.000	0.621	AUG	5,760	0	12/30/2014	08/15/2024
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN		D		1FE	1,149,328	127.1400	1,307,699	1,028,543	1,066,661	0	(827)	0	(143,401)	2.500	2.309	JUL	12,751	27,178	09/05/2014	07/04/2044
E3124C-BY-8	COMUNIDAD DE MADRID NONDMUNI GOVT FOREIG		D		2FE	134,847	110.6400	133,886	121,005	133,923	0	(4,493)	15,757	(885)	6.439	0.892	AO	1,364	3,814	06/03/2014	10/30/2016
E4R46C-BB-2	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		D		2FE	165,265	142.9900	173,024	121,005	156,330	0	(150)	0	(8,785)	5.150	3.517	OCT	1,059	6,452	10/21/2014	10/31/2044
E89228-8K-4	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		D		2FE	231,799	127.2700	231,001	181,508	230,236	0	(3,608)	13,589	(1,522)	5.500	2.192	APR	6,728	0	05/16/2014	04/30/2021
E89228-T7-0	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		D		2FE	608,380	127.9800	619,435	484,020	532,523	0	(4,300)	0	(71,558)	4.800	3.463	JAN	21,323	0	02/24/2014	01/31/2024
E89228-U9-4	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		F		2FE	1,007,689	105.2100	1,052,110	1,000,000	1,005,658	0	(1,670)	0	0	4.000	3.769	MAR	32,778	41,000	09/18/2013	03/06/2018
E89229-AL-7	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN		D		2FE	3,397,234	131.7600	3,523,593	2,674,211	2,986,847	0	(42,280)	0	(414,970)	5.850	3.888	JAN	143,583	174,354	12/18/2013	01/31/2022
G4935K-BB-5	IRELAND GOVT FOREIGN		D		1FE	281,823	125.2100	280,290	223,859	279,920	0	(4,719)	12,739	(1,851)	5.000	2.094	OCT	2,300	11,810	04/03/2014	10/18/2020
G49364-PV-1	IRELAND (REPUBLIC OF) GOVT FOREIGN		D		1FE	921,160	117.5500	924,569	786,533	846,268	0	(10,305)	10,175	(89,436)	4.400	2.958	JUN	18,679	38,816	01/15/2014	06/18/2019
G7S95M-CD-5	REP OF IRELAND GOVT FOREIGN		D		1FE	1,614,893	118.4800	1,612,930	1,361,306	1,540,407	0	(4,035)	7,604	(72,965)	3.400	2.361	MAR	36,647	0	10/30/2014	03/18/2024
G92444-AM-3	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	162,275	140.9900	175,872	124,740	149,855	0	(349)	0	(12,071)	4.500	3.380	JD	386	5,829	05/21/2014	12/07/2042
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY		D		1FE	1,106,583	129.0000	1,166,640	904,365	1,024,703	0	(3,113)	0	(78,766)	4.250	3.244	JD	2,640	19,218	06/24/2014	06/07/2032
G92450-K8-0	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	0	113.1900	0	0	0	0	0	0	0	5.000	0.000	MS	0	4,180	11/20/2013	03/07/2018
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	0	0.0000	0	0	0	0	0	0	0	4.750	0.000	MS	0	5,957	10/24/2013	03/07/2020
G92450-VE-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN		D		1FE	213,928,826	145.9400	236,660,835	162,162,000	195,381,977	0	(191,262)	0	(18,355,587)	4.250	3.329	JD	473,344	3,445,943	11/24/2014	12/07/2055
G9T44M-EB-4	UK TREASURY GOVT FOREIGN		D		1FE	172,123	100.8400	172,963	171,518	172,818	0	613	6,675	698	1.000	1.384	MS	550	3,197	01/21/2014	09/07/2017
G9T44M-FR-8	UK TREASURY GOVT FOREIGN		D		1FE	319,858	115.3700	323,793	280,665	317,762	0	(38)	0	(2,058)	3.250	2.599	JJ	4,040	0	12/11/2014	01/22/2044
G9T44M-GE-6	UK TREASURY GOVT FOREIGN		D		1FE	1,050,705	104.7800	1,061,958	1,013,513	982,890	0	2,287	0	(70,102)	2.250	2.641	MS	7,307	11,934	05/29/2014	09/07/2023
G9T44M-JW-3	UK TREASURY GOVT FOREIGN		D		1FE	708,599	120.6600	752,538	623,700	695,916	0	(187)	0	(12,497)	3.500	2.919	JJ	11,297	0	11/12/2014	01/22/2045
J2615Q-SH-9	JAPAN TREASURY DISC BILL GOVT FOREIGN		D		1FE	179,233	108.2400	180,556	166,813	180,246	0	(70)	17,446	1,017	1.500	1.353	JD	82	1,256	09/02/2014	06/20/2034
J2615Q-TM-7	JAPAN TREASURY DISC BILL GOVT FOREIGN		D		1FE	178,890	106.2400	177,213	166,813	171,513	0	(30)	0	(7,347)	1.400	1.239	MS	659	0	11/10/2014	09/20/2034
J28217-BE-6	JAPAN FINANCE CORPORATON GOVT FOREIGN		D		1FE	183,410	118.2500	184,384	155,925	184,138	0	(1,316)	5,081	744	5.750	2.205	AUG	3,536	0	09/25/2014	08/09/2019
K30904-AC-8	DENMARK KINGDOM OF GOVT FOREIGN		D		1FE	92,920	108.2200	87,934	81,251	81,283	0	(1)	0	(11,637)	1.500	1.490	NOV	157	1,257	05/05/2014	11/15/2023
K5675S-KS-7	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	123,412	101.2800	122,559	121,005	122,590	0	(1,242)	9,378	(6,859)	1.750	0.797	OCT	511	2,190	04/26/2012	10/05/2015
K5675S-KZ-1	KINGDOM OF DENMARK GOVT FOREIGN		D		1FE	289,602	118.1800	288,068	243,754	265,042	0	(3,076)	0	(36,435)	3.000	1.638	NOV	942	7,545	01/06/2012	11/15/2021
L05953-AA-9	EUROPEAN INVESTMENT BK GOVT FOREIGN		D		1FE	126,284	75.3400	123,316	163,670	121,393	0	323	0	(5,214)	0.500	4.112	JJ	364	0	12/01/2014	07/21/2023
L61632-BM-3	Luxembourg GOVT FOREIGN		D		1FE	290,721	116.5000	281,930	242,010	260,010	0	(3,415)	0	(36,246)	3.375	1.895	MAY	5,102	9,251	05/10/2012	05/18/2020
M57494-BZ-4	ISRAEL FIXED BOND GOVT FOREIGN		D		1FE	296,479	115.8400	297,669	256,974	267,685	0	(1,216)	0	(32,446)	4.250	3.652	MAR	8,258	12,177	11/12/2013	03/31/2023
M82156-DR-4	REPUBLIC OF CYPRUS GOVT FOREIGN		D		4FE	289,994	96.8800	293,059	302,513	274,036	0	4,348	12,549	(21,446)	4.625	6.533	FEB	12,726	6,253	08/26/2014	02/03/2020
M82156-DU-7	REPUBLIC OF CYPRUS GOVT FOREIGN		D		4FE	483,322	99.2000	480,148	484,020	479,953	0	2,183	66,487	(3,173)	3.750	4.380	NOV	3,033	18,794	04/16/2014	11/01/2015
M8489C-LJ-9	STATE OF ISRAEL GOVT FOREIGN		D		1FE	219,729	117.7300	242,030	205,579	212,657	0	(1,249)	0	(25,890)	5.000	4.230	JAN	9,434	11,362	04/03/2012	01/31/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
M88269-HX-2	REPUBLIC OF TURKEY TURKEY REP OF		D		2FE	131,968	108.2500	130,988	121,005	131,076	0	(3,023)	9,561	(4,061)	5.500	3.022	FEB	5,817	7,527	09/26/2013	02/16/2017
M88269-UM-1	REPUBLIC OF TURKEY GOVT FOREIGN		D		2FE	268,424	109.3500	264,638	242,010	240,578	0	192	0	(33,368)	4.350	4.402	NOV	1,442	10,855	11/05/2013	11/12/2021
N54360-AF-4	MAJAPAHIT HOLDING BV GOVT FOREIGN		F		3FE	233,500	115.7500	231,500	200,000	232,426	0	(1,074)	0	0	7.750	4.158	JJ	6,932	0	10/20/2014	01/20/2020
P18166-DX-6	GOVT OF BRAZIL GOVT FOREIGN		D		2FE	243,610	100.0000	242,010	242,010	242,010	0	5	31,170	(1,600)	2.875	2.870	APR	5,204	0	03/31/2014	04/01/2021
P3771M-AK-1	MEXICO (UNITED MEXICAN ST) GOVT FOREIGN		D		2FE	153,493	122.0000	152,485	124,988	152,453	0	(11,685)	14,297	(4,839)	11.000	2.020	MAY	8,898	15,751	10/16/2013	05/08/2017
P4R0C9-EJ-8	MEXICAN BONOS DESARR GOVT FOREIGN		D	2	1FE	390,943	104.8500	391,229	373,132	390,868	0	(2,194)	27,769	(22,917)	6.500	5.655	JD	943	26,342	10/01/2013	06/09/2022
P8054Z-AC-7	FED REPUBLIC OF BRAZIL CORP FOREIGN		D		2FE	1,174,980	120.6300	1,167,747	968,040	1,166,836	0	(78,282)	167,169	(7,714)	11.000	2.002	JUN	55,138	119,588	03/11/2014	06/26/2017
P97475-AJ-9	BOLIVARIAN REP OF VZLA GOVT FOREIGN	LS	F		5FE	3,800,000	40.9000	4,090,000	10,000,000	3,864,984	0	16,323	0	0	7.000	18.575	MS	176,944	700,000	10/28/2008	03/31/2038
P9767G-2K-6	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	266,277	109.1200	264,075	242,010	264,521	0	(25)	8,597	(1,749)	3.625	3.607	APR	6,417	0	04/03/2014	04/09/2029
P9767G-R7-8	UNITED MEXICAN STATES GOVT FOREIGN		D		1FE	97,591	140.1000	95,047	678	84,024	0	(1,352)	0	(10,545)	10.000	6.585	JD	264	7,368	04/11/2012	11/20/2036
P9767G-U6-6	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	761,013	104.1300	756,015	726,030	755,997	0	3,422	17,694	(19,079)	2.750	3.311	APR	13,894	22,764	03/10/2014	04/22/2023
P9767G-WU-1	UNITED MEXICAN STATES GOVT FOREIGN		D		1FE	388,415	114.9300	389,855	339,211	388,329	0	(3,605)	39,586	2,513	8.000	6.319	JD	1,055	29,474	11/26/2013	12/07/2023
P9767G-X2-2	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	155,217	99.9500	155,847	155,925	155,848	0	(43)	7,412	630	5.625	5.670	MAR	6,921	0	03/12/2014	03/19/2114
P9767G-Z2-0	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	758,236	103.7600	753,315	726,030	753,234	0	(313)	64,140	(4,980)	2.375	2.298	APR	12,614	0	05/23/2014	04/09/2021
P9767H-AZ-2	UNITED MEXICAN STATES GOVT FOREIGN		D		2FE	659,270	108.2000	654,637	605,025	654,833	0	(14,929)	88,954	(4,329)	4.250	1.090	JUL	12,047	28,957	04/16/2014	07/14/2017
P9767H-CU-1	UNITED MEXICAN STATES GOVT FOREIGN		D		1FE	643,097	105.2000	642,314	610,565	642,974	0	(3,053)	91,032	(17)	6.500	5.479	JD	1,543	43,105	05/21/2014	06/10/2021
P9767H-EA-3	UNITED MEXICAN STATES GOVT FOREIGN		D	2	1FE	388,633	103.8700	387,578	373,138	388,585	0	(3,174)	21,821	(14,666)	6.250	5.389	JD	907	25,329	04/03/2012	06/16/2016
Q08184-MK-8	AUSTRALIA COMMONWEALTH GOVT FOREIGN		D		1FE	261,839	117.8600	289,364	245,505	237,748	0	226	0	(24,317)	4.500	4.760	AO	2,185	12,252	03/11/2014	04/21/2033
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	942,867	119.3900	952,594	797,891	946,913	0	(10,238)	26,282	4,166	5.750	3.825	MN	5,957	50,681	03/13/2014	05/15/2021
Q0819A-FX-3	AUSTRALIAN GOVERNMENT GOVT FOREIGN		D		1FE	38,303	118.7500	38,872	32,734	38,470	0	(377)	8,862	6,552	4.750	3.343	AO	308	1,724	09/03/2012	04/21/2027
Q6750X-JT-6	NEW ZEALAND GOVT GOVT FOREIGN		D		1FE	712,856	106.8200	716,322	670,613	715,155	0	(12,974)	53,651	4,272	6.000	3.700	JD	1,879	42,190	03/12/2014	12/15/2017
Q6750X-LH-9	NEW ZEALAND GOVT GOVT FOREIGN		D		1FE	590,188	113.4600	594,174	523,672	592,104	0	(5,341)	28,218	1,970	6.000	4.410	MN	4,079	33,234	03/12/2014	05/15/2021
S69124-MY-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	381,859	104.5000	379,351	363,015	379,280	0	(8,213)	35,869	(2,508)	4.500	1.238	APR	12,129	12,325	10/17/2014	04/05/2016
S69124-NF-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	122,802	87.2500	123,310	141,329	123,199	0	889	44,456	37,271	7.000	8.959	FA	3,334	10,708	04/11/2012	02/28/2031
S69124-NG-6	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	111,940	77.8400	112,360	144,354	112,300	0	444	47,716	35,442	6.500	8.628	FA	3,162	10,156	08/28/2012	02/28/2041
S69124-VE-2	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN		D		2FE	518,889	106.5000	515,481	484,020	515,469	0	4	18,746	(3,408)	3.750	3.788	JUL	8,006	0	07/17/2014	07/24/2026
T60259-4H-7	ITALY GOV'T INT BOND GOVT FOREIGN		D		2FE	2,420,530	128.5900	2,505,200	1,948,181	2,198,526	0	(23,751)	16,529	(244,014)	5.500	3.841	MN	18,056	116,862	04/07/2014	11/01/2022
T6031Z-AQ-4	REPUBBLICA ITALIANA GOVT FOREIGN		D		2FE	179,313	115.3700	179,892	155,925	178,469	0	(66)	0	(778)	5.250	4.125	DEC	546	8,186	12/01/2014	12/07/2034
T6031Z-BT-7	REPUBBLICA ITALIANA GOVT FOREIGN		D		2FE	101,615	100.3400	100,978	100,639	100,996	0	(1,369)	8,466	(3,239)	2.500	1.235	MAR	2,090	2,838	09/20/2013	03/02/2015
T6032N-AD-9	ITALY (REPUBLIC OF) GOVT FOREIGN		D		2FE	159,702	128.3500	155,313	121,005	143,439	0	(390)	0	(15,872)	5.200	3.798	JUL	2,655	0	07/29/2014	07/31/2034
T6052B-GV-4	ITALY GOVT INT BOND GOVT FOREIGN		D		2FE	168,116	101.3100	168,996	166,813	169,052	0	(5,491)	32,942	6,564	4.500	0.978	JUN	4,233	8,775	04/30/2014	06/08/2015
T6247A-CT-1	BUONI POLIENNALI DEL TES GOVT FOREIGN		D		2FE	334,255	145.7000	352,599	242,010	290,408	0	(3,129)	0	(40,285)	6.500	4.438	MN	2,651	17,156	10/23/2013	11/01/2027
T6247A-EM-4	BUONI POLIENNALI DEL TES ITALY REP OF		D		2FE	158,826	122.4900	190,991	155,925	154,240	0	77	0	(9,598)	6.000	6.024	AUG	3,820	10,104	09/20/2013	08/04/2028
T6247A-XD-3	BUONI POLIENNALI DEL TES GOVT FOREIGN		D		2FE	209,052	114.8800	208,523	181,508	207,657	0	(1,451)	12,839	(1,373)	3.750	2.407	MN	1,147	3,524	05/16/2014	05/01/2021
T7741K-AH-6	BUONI POLIENNALI DEL TES GOVT FOREIGN		D		2FE	2,665,995	109.5700	2,651,776	2,420,100	2,647,949	0	(52,101)	159,066	(78,589)	4.750	2.665	MN	19,371	125,374	09/24/2013	05/01/2017
V05973-BQ-0	AFRICAN DEV BK GOVT FOREIGN		F		1FE	318,971	134.1300	321,922	240,000	316,962	0	(2,009)	0	0	7.375	2.923	APR	13,029	0	09/30/2014	04/06/2023
W5134N-BT-8	KINGDOM OF SWEDEN GOVT FOREIGN		F		1FE	504,690	100.0800	500,404	500,000	502,884	0	(1,526)	0	0	1.000	0.689	MN	639	5,000	10/22/2013	11/15/2016
W5134N-CC-4	KINGDOM OF SWEDEN GOVT FOREIGN		D		1FE	625,079	102.6300	620,961	605,025	620,953	0	(884)	55,433	(4,105)	0.750	0.409	MAY	3,033	0	08/11/2014	05/02/2019
W9478G-SX-2	SWEDEN GOVT GOVT FOREIGN		D		1FE	748,069	117.1500	748,239	638,712	747,835	0	(14,871)	104,376	(162)	4.250	1.373	MAR	21,792	0	04/07/2014	03/12/2019
X0R483-AG-7	BULGARIA REPUBLIC GOVT FOREIGN		D		3FE	130,727	107.3000	129,838	121,005	129,850	0	(2,519)	11,278	(3,382)	4.250	2.231	JUL	2,480	5,797	09/20/2013	07/09/2017
X0R483-AK-8	BULGARIA REPUBLIC GOVT FOREIGN		D		3FE	366,329	100.2500	363,923	363,015	363,922	0	359	23,253	(2,406)	2.950	3.281	SEP	5,340	0	08/14/2014	09/03/2024
X32332-DX-7	HELLENIC REP 6.5000 191022 GOVT FOREIGN		D		4FE	78,374	94.5000	78,819	83,406	78,867	0	3,621	17,523	3,128	5.800	9.955	JJ	2,266	5,655	12/06/2013	07/14/2015
X32332-KP-6	HELLENIC REP 6.5000 191022 GOVT FOREIGN		D		4FE	147,433	79.6200	144,524	181,508	146,502	0	215	58,314	(969)	4.750	4.890	APR	6,118	0	04/10/2014	04/17/2019
X32332-LC-4	HELLENIC REP 6.5000 191022 GOVT FOREIGN		D		4FE	99,495	80.5400	97,453	121,005	98,883	0	91	36,482	(654)	3.375	3.470	JUL	1,880	0	07/10/2014	07/17/2017
X3252U-AM-8	HELLENIC REPUBLIC GOVT FOREIGN		D		4FE	142,382	82.1700	137,065	166,813	143,212	0	1,906	45,910	808	3.800	5.613	FA	2,518	3,731	05/09/2014	08/08/2017
X3446N-AF-6	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		1FE	539,950	110.8800	554,375	500,000	537,192	0	(2,758)	0	0	5.500	4.366	AO	4,965	27,500	04/16/2014	10/26/2022
X3446N-AN-9	REPUBLIC OF SLOVENIA GOVT FOREIGN		F		1FE	201,750	107.0000	214,000	200,000	201,340	0	(364)	0	0	4.750	4.531	MN	1,346	9,500	11/19/2013	05/10/2018
X3928W-AM-8	OBRIGACOES DO TESOURO GOVT FOREIGN		D		3FE	215,043	110.8700	214,659	193,608	213,615	0	(816)	12,710	(1,412)	3.850	3.218	APR	5,330	8,516	04/03/2014	04/15/2021
X4816E-BB-4	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	158,249	116.0000	157,210	135,526	157,173	0	(5,043)	14,745	(1,039)	5.500	1.399	MAR	6,167	8,464	02/21/2014	03/05/2018
X4820Q-AA-4	Latvia GOVT FOREIGN		F		1FE	219,200	107.3800	214,750	200,000	213,864	0	(5,336)	0	0	5.250	1.929	FA	3,763	5,250	02/21/2014	02/22/2017
X4820S-AB-8	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	659,653	108.3400	655,480	605,025	655,299	0	969	15,875	(4,332)	2.625	2.795	JAN	15,000	0	01/14/2014	01/21/2021
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN		F		1FE	363,610	120.6100	361,839	300,000	354,535	0	(7,496)	0	0	7.375	3.462	FA	8,604	18,438	08/04/2014	02/11/2020
X5S0P8-AB-4	ROMANIA GOVT FOREIGN		D		2FE	279,968	115.3100	279,072	242,010	249,227	0	(1,242)	0	(34,594)	4.625	3.987	SEP	3,220	11,953	11/19/2013	09/18/2020
X6694N-AJ-0	REPUBLIC OF PORTUGAL GOVT FOREIGN		F		3FE	303,500	100.7200	302,172	300,000	300,784	0	(2,835)	0	0	3.500	2.351	MS	2,800	10,500	02/19/2014	03/25/2015
X6738P-EH-3	OBRIGACOES DO TESOURO GOVT FOREIGN		D		3FE	341,549	113.8900	344,533	302,513	302,440	0	14	0	(40,079)	4.750	4.690	JUN	7,913	16,065	01/16/2014	06/14/2019
X73311-FB-7	CZECH REPUBLIC GOVT FOREIGN		D		1FE	320,184	105.3600	318,100	301,917	318,227	0	(7,772)	26,923	(7,320)	2.875	0.502	NOV	916	8,906	10/18/2013	11/23/2016
X7360W-AB-8	ROMANIA GOVT FOREIGN		D		2FE	142,979	115.6300	139,920	121,005	126,188	0	(1,075)	0	(17,519)	4.875	3.849	NOV	889	6,052	10/15/2013	11/07/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
X7360W-AC-6	ROMANIA GOVT FOREIGN		D		2FE	333,373	109.5300	331,345	302,513	331,169	0	(440)	13,889	(2,189)	3.625	3.153	APR	7,571	0	08/11/2014	04/24/2024
X7435H-AE-6	RUSSIA FOREIGN BOND GOVT FOREIGN		F		2FE	10,620,202	143.2800	16,819,827	11,739,000	10,520,525	0	(11,305)	0	0	12.750	14.117	JD	29,103	1,496,723	04/02/2002	06/24/2028
X7922U-AD-9	SLOVAK REPUBLIC GOVT FOREIGN		D		1FE	215,562	106.4000	214,160	201,278	214,250	0	(2,627)	12,704	(7,065)	2.125	0.881	APR	2,923	4,824	09/23/2013	04/25/2018
X7922U-AF-4	SLOVAK REPUBLIC GOVT FOREIGN		F		1FE	1,052,445	108.1500	1,081,540	1,000,000	1,048,253	0	(4,192)	0	0	4.375	3.624	MN	4,861	43,750	04/16/2014	05/21/2022
X7S904-BF-7	REPUBLIC OF LATVIA GOVT FOREIGN		F		1FE	189,400	98.4700	196,938	200,000	191,344	0	1,538	0	0	2.750	3.701	JJ	2,582	5,500	09/20/2013	01/12/2020
X7S904-BU-4	REPUBLIC OF LATVIA GOVT FOREIGN		D		1FE	676,018	111.1200	672,334	605,025	671,542	0	(813)	15,729	(4,440)	2.875	2.478	APR	11,723	0	08/11/2014	04/30/2024
X8TOD6-AX-6	REPUBLIC OF POLAND GOVT FOREIGN		D		1FE	216,068	106.6500	214,663	201,278	214,753	0	(2,472)	11,846	(7,055)	2.250	1.069	MAY	2,843	5,057	09/23/2013	05/15/2018
X9379Q-RB-8	HUNGARY GOVERNMENT BOND GOVT FOREIGN		D		3FE	209,143	103.0900	207,498	201,278	207,867	0	(2,434)	24,453	(1,263)	4.000	2.547	MAY	4,942	8,969	03/18/2014	05/20/2016
X9379Q-RK-8	HUNGARY GOVERNMENT BOND GOVT FOREIGN		D		3FE	282,638	116.0200	280,780	242,010	280,732	0	(3,133)	6,824	(1,973)	6.000	4.539	JAN	14,123	16,406	10/23/2013	01/11/2019
Y20721-AE-9	REPUBLIC OF INDONESIA CORP FOREIGN		F		3FE	2,760,000	139.0000	2,780,000	2,000,000	2,751,739	0	(8,261)	0	0	8.500	5.454	AO	37,306	85,000	07/23/2014	10/12/2035
Y20721-AK-5	REPUBLIC OF INDONESIA GOVT FOREIGN		F		3FE	188,496	113.0000	189,840	168,000	183,981	0	(4,515)	0	0	6.875	3.550	JJ	5,262	5,775	01/24/2014	01/17/2018
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN		F		3FE	8,747,875	130.8800	9,553,875	7,300,000	8,724,143	0	(20,668)	0	0	7.750	6.150	JJ	257,731	387,500	07/21/2014	01/17/2038
Y20721-BB-4	REPUBLIC OF INDONESIA GOVT FOREIGN		F		3FE	8,090,000	101.1200	8,090,000	8,000,000	8,090,008	0	(11,698)	560,545	0	5.250	4.715	JJ	191,333	420,000	05/21/2013	01/17/2042
Y20721-BD-0	REPUBLIC OF INDONESIA GOVT FOREIGN		F		3FE	1,380,000	94.5000	1,417,500	1,500,000	1,392,244	0	10,548	0	0	3.375	4.419	AO	10,688	50,625	10/25/2013	04/15/2023
Y2836B-AF-1	HONG KONG SPECIAL ADMINISTRATI GOVT FORE		D		1FE	651,264	100.6400	648,865	644,758	648,765	0	(2,050)	0	(88)	0.970	0.647	JD	411	6,240	10/18/2013	12/08/2016
Y2R84N-J8-2	EXPORT-IMPORT BK KOREA GOVT FOREIGN		D		1FE	260,438	107.0300	262,770	245,505	261,571	0	(1,032)	33,360	1,151	5.375	4.098	SEP	4,013	14,583	08/20/2014	09/12/2019
Y3422V-CL-0	HONG KONG GOVERNMENT GOVT FOREIGN		D		1FE	754,936	115.2600	743,128	644,758	741,747	0	(12,882)	0	(306)	5.125	1.683	JJ	14,666	16,395	05/12/2014	07/23/2019
Y39814-KB-6	INDONESIA GOVERNMENT GOVT FOREIGN		D		2FE	517,976	101.2500	514,574	508,221	514,569	0	159	53,108	(3,402)	2.875	2.954	JUL	7,086	0	07/02/2014	07/08/2021
Y39814-KC-4	INDONESIA GOVERNMENT GOVT FOREIGN		D		2FE	123,328	101.2500	122,518	121,005	122,516	0	(45)	5,578	(810)	2.875	2.642	JUL	1,687	0	10/22/2014	07/08/2021
Y6972F-AS-9	REPUBLIC OF THE PHILIPPINES CORP FOREIGN		D		2FE	518,490	106.3200	514,591	484,020	514,944	0	(15,552)	61,377	(3,404)	6.250	0.838	MAR	24,201	0	08/26/2014	03/15/2016
Y7277F-PT-1	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN		D		1FE	217,472	105.4000	216,821	205,709	216,039	0	22	13,300	(1,428)	2.125	2.152	JUN	2,455	0	06/03/2014	06/10/2024
Y7996F-VX-5	SINGAPORE (REPUBLIC OF) GOVT FOREIGN		D		1FE	397,059	105.0400	396,344	377,330	396,217	0	(11,998)	14,517	(5,774)	3.750	0.637	MS	4,769	14,906	03/28/2012	09/01/2016
Y9485P-AB-8	WAKALA GLOBAL SUKUK BERHAD GOVT FOREIGN		F		1FE	1,089,468	110.1100	1,101,060	1,000,000	1,087,389	0	(3,752)	10,463	0	4.646	2.980	JJ	22,585	11,615	11/03/2014	07/06/2021
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,699,089,665	XXX	1,968,913,436	1,590,549,664	1,660,766,116	0	(4,347,331)	8,236,578	(21,344,975)	XXX	XXX	XXX	28,267,547	89,182,921	XXX	XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN		F		2AM	2,809,500	92.6200	2,778,750	3,000,000	2,810,347	0	847	0	0	4.625	5.047	AO	29,292	69,375	09/08/2014	04/15/2043
G70464-AC-9	PERU ENHANCED PASS -THROUGH FI GOVT FORE		F	2	1AM	177,515	70.8900	177,230	250,000	177,534	0	3,849	8,815	0	0.000	5.318	MN	0	0	07/09/2014	06/02/2025
0999999. Subtotal - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						2,987,015	XXX	2,955,980	3,250,000	2,987,881	0	4,696	8,815	0	XXX	XXX	XXX	29,292	69,375	XXX	XXX
1099999. Total - All Other Government Bonds						1,702,076,680	XXX	1,971,869,416	1,593,799,664	1,663,753,997	0	(4,342,635)	8,245,393	(21,344,975)	XXX	XXX	XXX	28,296,839	89,252,296	XXX	XXX
Bonds - U.S. States, Territories and Possessions - Issuer Obligations																					
13063A-5D-2	CALIFORNIA ST CORP MUNI				1FE	12,563,250	106.5700	13,321,625	12,500,000	12,511,880	0	(9,912)	0	0	5.950	5.861	AO	185,938	743,750	04/22/2009	04/01/2016
13063A-5E-0	CALIFORNIA ST CORP MUNI				1FE	7,389,286	149.6500	8,021,240	5,360,000	7,270,794	0	(60,557)	0	0	7.500	4.667	AO	100,500	402,000	01/01/2013	04/01/2034
13063A-5G-5	CALIFORNIA ST CORP MUNI				1FE	26,932,150	154.1400	29,356,725	19,045,000	26,608,804	0	(165,400)	0	0	7.550	4.759	AO	359,474	1,437,898	03/04/2014	04/01/2039
13063B-FR-8	CALIFORNIA ST CORPORATE MUNI FRGN			2	1FE	50,851	153.5000	76,748	50,000	50,786	0	(12)	0	0	7.625	7.479	MS	1,271	3,813	03/25/2010	03/01/2040
20772G-4Z-8	CONNECTICUT ST CORPORATE MUNI FRGN			2	1FE	8,107,820	119.6700	9,693,351	8,100,000	8,106,216	0	(315)	0	0	5.632	5.623	JD	38,016	456,192	12/15/2009	12/01/2029
373384-NZ-5	GEORGIA ST CORPORATE MUNI FRGN			2	1FE	33,300,000	112.3600	37,417,212	33,300,000	33,300,000	0	0	0	0	4.503	4.503	MN	249,917	1,499,499	11/04/2009	11/01/2025
57582P-UE-8	MASSACHUSETTS ST CORPORATE MUNI FRGN			2	1FE	42,865,916	125.8600	48,332,160	38,400,000	42,603,609	0	(130,006)	0	0	5.456	4.603	JJ	1,047,552	2,095,104	01/01/2013	12/01/2039
68607L-XQ-5	OREGON ST TAXABLE PENSION CORP SINK FUN			2	1FE	6,500,000	125.1400	8,134,035	6,500,000	6,500,000	0	0	0	0	5.892	5.891	JD	31,915	382,980	10/28/2003	06/01/2027
68608K-A3-2	OREGON ST CORPORATE MUNI FRGN			2	1FE	4,000,000	121.7000	4,867,920	4,000,000	4,000,000	0	0	0	0	5.382	5.382	FA	89,700	215,280	04/22/2010	08/01/2039
882722-KF-7	TEXAS ST CORPORATE MUNI FRGN	LS		2	1FE	40,974,265	132.1800	50,379,642	38,115,000	40,821,528	0	(73,808)	0	0	5.517	4.965	AO	525,701	2,102,805	01/01/2013	04/01/2039
917542-QR-6	UTAH ST GEN OBLIG UNLTD CORPORATE MUNI F			2	1FE	18,355,000	112.4300	20,636,710	18,355,000	18,355,000	0	0	0	0	4.554	4.554	JJ	417,943	835,887	09/16/2009	07/01/2024
93974C-PM-6	WASHINGTON ST CORPORATE MUNI FRGN			2	1FE	12,307,706	126.2100	15,397,620	12,200,000	12,294,809	0	(2,560)	0	0	5.481	5.417	FA	278,618	668,682	10/16/2009	08/01/2039
93974C-RF-9	WASHINGTON ST CORPORATE MUNI			2	1FE	6,056,210	115.8800	6,953,040	6,000,000	6,049,156	0	(2,211)	0	0	5.090	5.009	FA	127,250	305,400	08/19/2011	08/01/2033
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						219,402,454	XXX	252,588,028	201,925,000	218,472,582	0	(444,781)	0	0	XXX	XXX	XXX	3,453,795	11,149,290	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						219,402,454	XXX	252,588,028	201,925,000	218,472,582	0	(444,781)	0	0	XXX	XXX	XXX	3,453,795	11,149,290	XXX	XXX
Bonds - U.S. Political Subdivisions - Issuer Obligations																					
167505-KH-8	CHICAGO IL BRD OF ED CORPORATE MUNI FRGN			2	1FE	38,109,728	100.4800	37,021,486	36,845,000	37,981,626	0	(28,390)	0	0	6.138	5.875	JD	188,462	2,261,546	10/22/2009	12/01/2039
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO CORPORATE			2	1FE	18,491,829	124.3200	21,918,498	17,630,000	18,407,168	0	(18,938)	0	0	5.720	5.370	JD	84,036	1,008,436	10/19/2009	12/01/2038
234667-JL-8	DALLAS CNTY TEX HOSP DIST CORPORATE MUNI			2	1FE	46,327,716	128.6000	58,218,577	45,270,000	46,235,504	0	(18,098)	0	0	5.621	5.461	FA	961,303	2,544,627	10/20/2009	08/15/2044
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI CORPORATE			2	1FE	5,806,720	121.4600	7,044,390	5,800,000	5,805,587	0	(213)	0	0	5.664	5.654	JD	27,376	328,512	12/09/2009	12/01/2033
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M			1	1FE	12,819,890	103.7900	13,129,941	12,650,000	12,818,152	0	(1,738)	0	0	4.000	3.916	FA	210,833	0	07/28/2014	02/15/2041
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M			1	1FE	5,059,200	103.2400	5,162,050	5,000,000	5,058,668	0	(532)	0	0	4.000	3.930	FA	83,333	0	07/28/2014	02/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE			1	1FE	8,086,730	103.7900	8,303,520	8,000,000	8,085,790	0	(940)	0	0	4.000	3.935	FA	115,556	0	08/20/2014	02/15/2044
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	3,441,324	106.4500	3,571,263	3,355,000	3,437,673	0	(3,651)	0	0	4.000	3.679	FA	84,248	0	06/19/2014	08/15/2036
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	4,538,247	106.0400	4,702,830	4,435,000	4,533,923	0	(4,324)	0	0	4.000	3.709	FA	111,368	0	06/19/2014	08/15/2037
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	5,113,440	105.3100	5,291,878	5,025,000	5,109,855	0	(3,585)	0	0	4.000	3.778	FA	126,183	0	06/19/2014	08/15/2040
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	2,025,380	104.8300	2,096,580	2,000,000	2,024,566	0	(814)	0	0	4.000	3.838	FA	50,222	0	07/15/2014	08/15/2041
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	14,765,670	104.2700	15,155,645	14,535,000	14,765,346	0	(324)	0	0	4.000	3.907	FA	364,990	0	07/24/2014	08/15/2044
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE			1	1FE	4,526,632	103.2200	4,541,856	4,400,000	4,526,632	0	0	0	0	4.000	3.808	JD	0	0	12/12/2014	06/01/2039
544646-XY-3	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	39,582,668	123.2600	48,257,073	39,150,000	39,496,597	0	(17,798)	0	0	5.755	5.657	JJ	1,126,541	2,253,083	10/02/2009	07/01/2029
544646-XZ-0	LOS ANGELES CALIF UNI SCH DIST CORPORATE			2	1FE	24,581,313	126.1900	31,547,503	25,000,000	24,631,060	0	11,221	0	0	5.750	5.883	JJ	718,750	1,437,500	10/09/2009	07/01/2034
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI			1	1FE	13,670,353	103.9600	14,013,269	13,480,000	13,668,920	0	(1,433)	0	0	4.000	3.915	FA	167,751	0	11/13/2014	08/01/2044
64966H-MV-9	NEW YORK N Y CORPORATE MUNI FRGN			2	1FE	44,786,825	115.6900	52,093,404	45,030,000	44,829,422	0	9,446	0	0	5.206	5.251	AO	586,065	2,344,262	10/08/2009	10/01/2031
64966L-LH-2	NEW YORK N Y CORP MUNI			1	1FE	32,000,000	107.9500	34,544,320	32,000,000	32,000,000	0	0	0	0	4.250	4.250	MS	453,333	589,333	03/06/2014	03/01/2035
718814-ZZ-2	PHOENIX AZ CORPORATE MUNI FRGN			2	1FE	36,211,980	119.2500	42,931,082	36,000,000	36,196,450	0	(10,280)	0	0	5.269	5.211	JJ	948,420	1,896,840	06/17/2013	07/01/2034
882723-TA-7	TEXAS STATE OF CORPORATE MUNI			1	1FE	6,032,035	104.9400	6,086,520	5,800,000	6,031,800	0	(235)	0	0	4.000	3.771	AO	8,378	0	12/12/2014	10/01/2044
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						365,977,680	XXX	415,631,685	361,405,000	365,644,739	0	(90,626)	0	0	XXX	XXX	XXX	6,417,148	14,664,139	XXX	XXX
Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
167655#-AA-5	City of Chicago PartN Orange Line 2005-1			2	1Z	147,698,347	45.1000	69,395,572	153,868,611	149,597,724	0	164,236	0	0	4.229	0.168	MON	18,075	7,025,162	12/31/2014	12/31/2060
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea			2	5Z	3,599,601	100.0900	5,152,210	5,147,506	3,744,850	0	46,175	0	0	5.000	9.394	FMAN	42,896	211,589	09/30/2014	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev			2	5Z	4,231,052	100.1300	6,180,873	6,173,000	4,378,558	0	59,003	0	0	4.500	9.229	FMAN	46,298	277,785	09/12/2012	02/01/2033
2199999. Subtotal - Bonds - U.S. Political Subdivisions - Other Loan-Backed and Structured Securities						155,529,000	XXX	80,728,655	165,189,117	157,721,132	0	269,414	0	0	XXX	XXX	XXX	107,269	7,514,536	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						521,506,680	XXX	496,360,340	526,594,117	523,365,871	0	178,788	0	0	XXX	XXX	XXX	6,524,417	22,178,675	XXX	XXX
Bonds - U.S. Special Revenues - Issuer Obligations																					
313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES	@CF			1FE	31,768,242	89.9100	91,776,964	102,080,000	75,680,866	0	4,599,577	0	0	0.000	6.369	N/A	0	0	03/16/2001	10/09/2019
31358D-DR-2	FNMA PRINC STRIP FNMA STRIP	@			1FE	6,996,421	60.8100	20,101,142	33,055,000	13,124,579	0	765,404	0	0	0.000	6.100	N/A	0	0	07/09/2004	05/15/2030
31359M-A4-5	FANNIE MAE CORPORATE				1FE	28,129,995	101.3900	25,347,500	25,000,000	25,155,017	0	(533,319)	0	0	5.000	2.807	AO	263,889	1,250,000	01/08/2009	04/15/2015
31359M-EE-9	FANNIE MAE CORPORATE		0		1FE	202,184	131.4800	205,010	155,925	200,585	0	(248)	0	(1,351)	5.375	2.868	JD	574	4,202	11/25/2014	12/07/2028
31359M-FJ-7	FANNIE MAE NOTES				1FE	246,900	152.8400	366,806	240,000	245,113	0	(190)	0	0	7.125	6.895	JJ	7,885	17,100	08/18/2000	01/15/2030
317705-AM-3	FINANCING CORP BOND				1FE	1,838,897	132.5200	1,590,228	1,200,000	1,427,993	0	(47,286)	0	0	9.700	4.722	AO	27,807	116,400	03/09/2004	04/05/2019
31771C-4U-6	FINANCING CORP DEBENTURES	@			1FE	1,700,339	92.1100	5,078,024	5,513,000	4,236,639	0	258,474	0	0	0.000	6.395	N/A	0	0	06/30/2000	03/07/2019
31771C-CG-8	FINANCING CORP DEBENTURES	@			1FE	5,551,039	99.6800	13,908,490	13,953,000	13,250,494	0	771,548	0	0	0.000	6.090	N/A	0	0	06/30/2000	11/11/2015
31771E-AA-9	FINANCING CORP PRINCIPAL FICO DEBENTURES	@CF			1FE	1,039,519	95.0900	4,658,239	4,899,000	3,847,385	0	266,888	0	0	0.000	7.320	N/A	0	0	10/16/1996	05/11/2018
31771E-AP-6	FINANCING CORP PRINCIPAL FICO DEBENTURES	@CF			1FE	9,507,085	92.4000	38,854,621	42,050,000	31,481,920	0	2,104,594	0	0	0.000	7.040	N/A	0	0	09/10/1997	03/07/2019
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON CORP MUNI			2	1FE	10,118,161	121.3000	9,704,400	8,000,000	9,942,769	0	(89,278)	0	0	5.707	3.669	JJ	228,280	456,560	01/01/2013	07/01/2034
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE CORP MUNI			2	1FE	9,947,494	130.5100	10,447,325	8,005,000	9,785,607	0	(82,705)	0	0	6.548	4.482	MN	66,977	524,167	01/01/2013	11/15/2031
649710-6A-6	NEW YORK CITY TRANSITIONAL FIN CORP SINK			1	1FE	3,127,530	114.5700	3,437,010	3,000,000	3,124,168	0	(2,874)	0	0	5.000	4.694	MN	25,000	150,000	12/11/2013	05/01/2038
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI			1	1FE	5,550,871	103.6300	5,569,898	5,375,000	5,550,871	0	0	0	0	4.000	3.780	FA	0	0	12/17/2014	02/01/2039
76116E-GJ-3	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@CF			1FE	22,905,647	72.7400	40,258,412	55,347,000	30,497,658	0	1,535,187	0	0	0.000	5.232	N/A	0	0	07/15/2009	07/15/2026
76116E-GN-4	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	730,090	67.8200	1,395,074	2,057,000	986,772	0	52,112	0	0	0.000	5.500	N/A	0	0	06/11/2009	07/15/2028
76116E-GP-9	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@CF			1FE	5,287,389	66.6800	10,852,740	16,275,000	8,000,689	0	394,619	0	0	0.000	5.123	N/A	0	0	10/20/2006	01/15/2029
76116E-GR-5	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@CF			1FE	7,028,290	64.0300	12,165,776	19,000,000	9,067,059	0	435,233	0	0	0.000	4.980	N/A	0	0	10/26/2009	01/15/2030
76116E-GY-0	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@			1FE	1,354,673	83.0100	2,122,617	2,557,000	1,768,461	0	81,768	0	0	0.000	4.790	N/A	0	0	05/13/2009	10/15/2022
76116E-HH-6	RESOLUTION FUNDING STRIP CORP ZERO COUPO	@CF			1FE	5,097,341	70.8000	9,115,101	12,875,000	6,809,915	0	343,954	0	0	0.000	5.251	N/A	0	0	05/28/2009	04/15/2027
76116E-HP-8	RESOLUTION FUNDING CORP ZERO COUPO	@CF			1FE	9,631,320	63.8600	18,121,283	28,378,000	12,802,176	0	649,381	0	0	0.000	5.274	N/A	0	0	08/07/2009	04/15/2030
76116F-AB-3	RESOLUTION FUNDING CORP STRIPS BONDS	@RA			1FE	37,164,220	64.1600	125,745,760	196,000,000	80,063,731	0	4,620,193	0	0	0.000	6.034	N/A	0	0	08/05/2009	01/15/2030
76116F-AC-1	RESOLUTION FUNDING CORP STRIPS BONDS	@CF			1FE	86,346,668	63.4300	310,202,459	489,050,000	195,577,509	0	11,369,773	0	0	0.000	6.080	N/A	0	0	07/14/2009	04/15/2030
880591-DC-3	Tenn Valley Authority CORPORATE		0		1FE	371,008	119.7300	373,382	311,850	372,489	0	(2,262)	11,215	1,505	5.350	2.579	JD	1,112	8,342	10/01/2014	06/07/2021
880591-EB-4	Tenn Valley Authority CORPORATE	CF			1FE	18,740,080	121.9600	23,171,450	19,000,000	18,756,756	0	2,873	0	0	4.875	4.954	JJ	427,104	926,250	01/16/2008	01/15/2048
880591-ED-0	Tenn Valley Authority CORPORATE	CF			1FE	11,949,240	133.2700	15,992,880	12,000,000	11,954,242	0	929	0	0	5.500	5.529	JD	29,333	660,000	06/17/2008	06/15/2038
880591-EH-1	Tenn Valley Authority CORPORATE	RA			1FE	20,337,990	127.3100	24,824,768	19,500,000	20,270,731	0	(15,958)	0	0	5.250	4.968	MS	301,438	1,023,750	05/24/2010	09/15/2039
880591-EJ-7	Tenn Valley Authority CORPORATE	CF			1FE	14,803,950	113.6100	17,041,305	15,000,000	14,807,799	0	1,182	0	0	4.625	4.693	MS	204,271	693,750	09/16/2010	09/15/2060
889251-FV-1	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	360,000	104.9600	377,870	360,000	360,000	0	0	0	0	4.830	4.830	MN	2,222	16,084	12/12/2013	11/15/2023
889251-FW-9	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	2,600,000	104.0100	2,704,327	2,600,000	2,600,000	0	0	0	0	4.830	4.830	MN	16,046	116,162	12/12/2013	11/15/2028
889251-FX-7	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	1,795,000	104.0200	1,867,185	1,795,000	1,795,000	0	0	0	0	4.830	4.830	MN	11,078	80,196	12/12/2013	11/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	4,755,000	104.9800	4,991,936	4,755,000	4,755,000	0	0	0	0	4.950	4.950	MN	30,075	200,067	01/09/2014	11/15/2028
915137-5R-0	UNIVERSITY TX UNIV REVS REV BD CORP MUNI			2	1FE	10,732,859	118.7400	10,686,510	9,000,000	10,648,425	0	(42,945)	0	0	4.794	3.637	FA	162,996	431,460	01/01/2013	08/15/2046
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU			1	1FE	4,647,330	105.4600	4,745,610	4,500,000	4,646,170	0	(1,160)	0	0	4.000	3.590	JD	14,500	0	11/18/2014	06/01/2041
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU			1	1FE	4,640,040	105.2900	4,738,185	4,500,000	4,638,933	0	(1,107)	0	0	4.000	3.610	JD	14,500	0	11/18/2014	06/01/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						387,002,812	XXX	872,540,287	1,167,386,775	638,233,521	0	27,434,357	11,215	154	XXX	XXX	XXX	1,835,087	6,674,490	XXX	XXX
Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities																					
31282Y-DS-5	FREDDIEMAC STRIP FHSTR_232				1FE	541,686	19.6500	462,718	0	438,788	0	(5,683)	0	0	5.000	11.384	MON	9,813	117,758	07/14/2005	08/01/2035
31283G-6D-4	FHLMC GOLD POOL NO G00868			2	1	194,264	114.1400	215,073	188,435	193,455	0	(126)	0	0	7.000	5.813	MON	1,099	13,190	02/08/2002	02/01/2028
31283G-6L-6	FHLMC GOLD POOL NO G00875			2	1	933,598	113.7200	1,040,085	914,592	930,691	0	(395)	0	0	6.500	5.725	MON	4,954	59,449	02/08/2002	11/01/2027
31283G-DA-2	FHLMC GOLD POOL NO G00097			2	1	409	109.2000	434	397	406	0	(1)	0	0	7.500	6.442	MON	2	30	10/05/1998	02/01/2023
31283G-EQ-6	FHLMC GOLD POOL NO G00143			2	1	851	109.2000	899	823	845	0	(1)	0	0	7.500	6.253	MON	5	62	06/30/2000	06/01/2023
31283G-GE-1	FHLMC GOLD POOL NO G00197			2	1	46,665	109.6700	49,259	44,916	46,190	0	(74)	0	0	7.500	6.283	MON	281	3,368	06/30/2000	02/01/2024
31283G-JR-9	FHLMC GOLD POOL NO G00272			2	1	96,246	109.6700	107,459	97,984	96,552	0	44	0	0	7.500	8.135	MON	612	7,349	06/30/2000	10/01/2024
31283G-K2-2	FHLMC GOLD POOL NO G00313			2	1	12,117	109.6700	12,934	11,793	12,047	0	(11)	0	0	7.500	6.533	MON	74	884	06/30/2000	02/01/2025
31283G-KS-5	FHLMC GOLD POOL NO G00305			2	1	4,334	109.6700	4,965	4,527	4,362	0	6	0	0	7.500	9.082	MON	28	340	06/30/2000	12/01/2024
31283G-LZ-8	FHLMC GOLD POOL NO G00344			2	1	23,224	107.4000	26,517	24,690	23,463	0	48	0	0	6.500	8.615	MON	134	1,605	06/30/2000	09/01/2024
31283G-Q2-6	FHLMC GOLD POOL NO G00473			2	1	37,394	109.6700	40,023	36,494	37,283	0	(28)	0	0	7.500	6.522	MON	228	2,737	06/30/2000	03/01/2026
31283G-XZ-5	FHLMC GOLD POOL NO G00696			2	1	10,185	113.2400	11,252	9,936	10,149	0	(5)	0	0	7.500	6.515	MON	62	745	06/30/2000	02/01/2027
31283G-ZU-4	FHLMC GOLD POOL NO G00755			2	1	14,003	113.2400	15,365	13,568	13,946	0	(8)	0	0	7.500	6.192	MON	85	1,017	06/30/2000	07/01/2027
31283H-5J-0	FHLMC POOL NO G01749			2	1	584,867	111.8000	600,983	537,557	583,192	0	(501)	0	0	5.500	2.836	MON	2,464	29,566	06/27/2011	01/01/2035
31283H-HW-8	FHLMC POOL NO G01145			2	1	4,354	113.5000	4,718	4,157	4,339	0	(2)	0	0	7.000	4.724	MON	24	291	07/13/2004	11/01/2030
31283H-N4-3	FHLMC POOL NO G01311			2	1	816,641	113.8400	887,487	779,609	813,833	0	(384)	0	0	7.000	4.904	MON	4,548	54,571	07/13/2004	09/01/2031
31283H-PA-7	FHLMC POOL NO G01317			2	1	708,859	113.8400	770,355	676,715	706,525	0	(315)	0	0	7.000	4.788	MON	3,948	47,370	07/13/2004	10/01/2031
31283H-Q3-2	FHLMC POOL NO G01374			2	1	70,903	112.6000	76,216	67,688	70,653	0	(34)	0	0	7.000	5.100	MON	395	4,738	07/13/2004	03/01/2032
31283H-S7-1	FHLMC POOL NO G01442			2	1	71,974	114.0800	78,208	68,557	71,723	0	(35)	0	0	6.500	4.455	MON	371	4,456	11/10/2004	08/01/2032
31283H-S8-9	FHLMC POOL NO G01443			2	1	126,182	114.0800	137,310	120,365	125,748	0	(56)	0	0	6.500	4.502	MON	652	7,824	11/10/2004	08/01/2032
31283H-S9-7	FHLMC POOL NO G01444			2	1	9,636	114.0800	10,621	9,310	9,611	0	(3)	0	0	6.500	5.065	MON	50	605	05/27/2004	08/01/2032
31283H-SW-6	FHLMC FGOLD 30YR GIANT			2	1	8,511	114.0800	9,248	8,107	8,482	0	(4)	0	0	6.500	4.407	MON	44	527	11/10/2004	07/01/2032
31283K-4W-5	FHLMC GOLD POOL NO G11737			2	1	31,329,237	106.7700	33,638,096	31,506,460	31,381,399	0	7,738	0	0	5.000	5.150	MON	131,277	1,575,323	01/24/2006	07/01/2020
31287M-RY-8	FHLMC GOLD POOL NO C62303			2	1	95,147	113.3200	102,706	90,630	94,813	0	(33)	0	0	6.500	4.308	MON	491	5,891	11/10/2004	01/01/2032
31287M-YW-4	FHLMC GOLD POOL NO C62525			2	1	2,820	112.6000	3,036	2,696	2,815	0	0	0	0	7.000	4.746	MON	16	189	07/13/2004	01/01/2032
31287N-SM-1	FHLMC GOLD POOL NO C63224			2	1	23,011	114.0800	25,004	21,918	22,935	0	(4)	0	0	6.500	4.064	MON	119	1,425	11/10/2004	01/01/2032
31287S-WN-3	FHLMC GOLD FGOLD 30YR			2	1	287,580	112.6000	309,129	274,539	286,590	0	(157)	0	0	7.000	5.059	MON	1,601	19,218	07/13/2004	05/01/2032
31287T-3G-8	FHLMC GOLD FGOLD 30YR			2	1	84,885	112.6000	91,246	81,036	84,628	0	(28)	0	0	7.000	4.661	MON	473	5,672	07/13/2004	06/01/2032
31287T-SL-0	FHLMC GOLD POOL NO C67723			2	1	37,173	112.6000	39,959	35,488	36,993	0	(30)	0	0	7.000	5.689	MON	207	2,484	07/13/2004	06/01/2032
31287V-B2-5	FHLMC GOLD POOL NO C69057			2	1	1,719	112.6000	1,848	1,641	1,713	0	(1)	0	0	7.000	5.079	MON	10	115	07/13/2004	07/01/2032
31287X-G5-9	FHLMC GOLD POOL NO C70220			2	1	93,143	114.0800	101,211	88,721	92,776	0	(56)	0	0	6.500	4.735	MON	481	5,767	11/10/2004	08/01/2032
31287X-GY-6	FHLMC GOLD POOL NO C70215			2	1	283,846	112.6000	305,115	270,974	282,805	0	(176)	0	0	7.000	5.275	MON	1,581	18,968	07/13/2004	08/01/2032
31288A-X2-6	FHLMC GOLD POOL NO C72497			2	1	36,469	113.3200	39,367	34,738	36,358	0	(13)	0	0	6.500	3.900	MON	188	2,258	11/10/2004	06/01/2032
31288H-KH-2	FHLMC GOLD POOL NO C78396			2	1	833,761	109.0400	941,298	863,302	836,502	0	284	0	0	4.500	5.446	MON	3,237	38,849	11/05/2004	04/01/2033
31288H-KJ-8	FHLMC GOLD POOL NO C78397			2	1	239,791	109.0400	270,245	247,853	240,473	0	125	0	0	4.500	5.303	MON	929	11,153	11/05/2004	04/01/2033
3128CU-CP-9	FHLMC POOL NO G30078			2	1	452	107.1700	470	439	443	0	(2)	0	0	7.500	6.280	MON	3	33	10/05/1998	08/01/2017
3128CU-CW-4	FHLMC POOL NO G30085			2	1	16,107	107.8500	16,879	15,651	15,803	0	(52)	0	0	7.500	6.443	MON	98	1,174	06/30/2000	10/01/2017
3128DY-DU-8	FHLMC POOL NO D94615			2	1	68,700	114.0800	74,821	65,585	67,399	0	(202)	0	0	7.000	5.695	MON	383	4,591	07/13/2004	05/01/2021
3128F2-2E-4	FHLMC POOL NO D63473			2	1	13,939	109.6700	14,835	13,527	13,849	0	(16)	0	0	7.500	6.530	MON	85	1,015	06/30/2000	09/01/2025
3128F4-4A-6	FHLMC POOL NO D65317			2	1	4,251	109.6700	4,540	4,140	4,228	0	(4)	0	0	7.500	6.704	MON	26	310	04/05/1999	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370			2	1	827	107.4000	900	838	829	0	0	0	0	6.500	6.969	MON	5	54	03/04/1999	11/01/2025
3128F7-TK-0	FHLMC GOLD POOL NO D67754			2	1	13,878	109.6700	14,683	13,388	13,765	0	(20)	0	0	7.500	6.291	MON	84	1,004	06/30/2000	12/01/2024
3128FB-P9-0	FHLMC GOLD POOL NO D70448			2	1	271	109.6700	290	264	270	0	0	0	0	7.500	6.543	MON	2	20	04/05/1999	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901			2	1	1,910	109.6700	2,047	1,866	1,903	0	(1)	0	0	7.500	6.631	MON	12	140	03/09/1999	08/01/2026
3128FF-PT-7	FHLMC POOL NO D74034			2	1	5,334	109.6700	5,673	5,172	5,313	0	(5)	0	0	7.500	6.373	MON	32	388	06/30/2000	08/01/2026
3128FG-DP-6	FHLMC POOL NO D74610			2	1	5,104	109.6700	5,410	4,933	5,076	0	(5)	0	0	7.500	6.223	MON	31	370	06/30/2000	09/01/2026
3128FG-PX-6	FHLMC POOL NO D74938			2	1	18,117	109.6700	19,324	17,620	18,006	0	(19)	0	0	7.500	6.695	MON	110	1,322	06/30/2000	05/01/2026
3128FW-JZ-3	FHLMC GOLD POOL NO D86580			2	1	7,706	113.2400	8,461	7,472	7,675	0	(6)	0	0	7.500	6.292	MON	47	560	06/30/2000	01/01/2028
3128HV-F2-0	FHLMC FHSTR_232			2	1FE	1,792,588	93.3100	2,197,528	2,355,158	1,943,981	0	(173,860)	0	0	0.000	5.390	N/A	0	0	07/14/2005	08/01/2035
3128HV-GN-3	FHLMC CMO PRIN ONLY			2	1FE	1,792,378	93.1800	2,501,547	2,684,582	1,994,377	0	(282,815)	0	0	0.000	7.992	N/A	0	0	11/16/2005	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128JM-FV-4	FHLMC POOL NO 1B2079			2	1	496,255	106.6300	494,327	463,595	494,938	0	(311)	0	0	2.371	0.092	MON	916	11,176	11/07/2012	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354			2	1	1,698,928	107.5300	1,694,453	1,575,766	1,694,459	0	(675)	0	0	2.412	(0.329)	MON	3,167	39,522	11/07/2012	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578			2	1	2,486,947	106.4700	2,508,910	2,356,470	2,481,257	0	(1,908)	0	0	2.377	1.050	MON	4,668	56,001	11/07/2012	10/01/2035
3128K0-ER-0	FHLMC POOL NO A40144			2	1	47,565	112.2600	49,087	43,726	47,398	0	(50)	0	0	5.500	3.525	MON	200	2,405	05/10/2012	12/01/2035
3128K3-X5-1	FHLMC POOL NO A43400			2	1	508,617	112.4300	576,414	512,674	508,777	0	20	0	0	5.500	5.763	MON	2,350	28,197	10/24/2007	03/01/2036
3128K4-LW-3	FHLMC POOL NO A43941	CF		2	1	153,475	112.4300	175,741	156,308	153,606	0	16	0	0	5.500	6.209	MON	716	8,597	03/21/2006	03/01/2036
3128K4-PS-8	FHLMC POOL NO A44033			2	1	270,188	112.4300	306,203	272,344	270,266	0	6	0	0	5.500	5.798	MON	1,248	14,979	10/24/2007	03/01/2036
3128K9-KT-0	FHLMC POOL NO A48406			2	1	728,193	112.4300	825,270	734,012	728,395	0	22	0	0	5.500	5.817	MON	3,364	40,371	12/10/2007	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348			2	1	6,446,313	113.8600	7,421,862	6,518,629	6,449,206	0	215	0	0	6.000	6.412	MON	32,593	391,118	06/01/2006	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331			2	1	3,304,058	113.8600	3,804,075	3,341,124	3,305,559	0	158	0	0	6.000	6.408	MON	16,706	200,467	06/01/2006	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314	CF		2	1	1,932,317	113.8600	2,234,274	1,962,366	1,933,553	0	127	0	0	6.000	6.611	MON	9,812	117,742	06/21/2006	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602	CF		2	1	2,719,051	113.8600	3,130,784	2,749,771	2,720,556	0	174	0	0	6.000	6.340	MON	13,749	164,986	06/01/2006	05/01/2036
3128KH-DK-9	FHLMC POOL NO A54606			2	1	717,546	112.4300	813,191	723,269	717,754	0	28	0	0	5.500	5.785	MON	3,315	39,780	10/24/2007	04/01/2036
3128KR-WX-8	FHLMC POOL NO A61562			2	1	181,073	112.4300	187,151	166,456	180,606	0	(80)	0	0	5.500	1.849	MON	763	9,155	05/10/2012	10/01/2036
3128KU-EW-3	FHLMC POOL NO A63749			2	1	34,742	112.2700	35,857	31,938	34,656	0	(17)	0	0	5.500	1.995	MON	146	1,757	05/10/2012	08/01/2037
3128L0-P7-1	FHLMC POOL NO A68546			2	1	7,751	112.2700	8,000	7,125	7,730	0	(2)	0	0	5.500	1.100	MON	33	392	05/10/2012	11/01/2037
3128L0-XH-0	FHLMC POOL NO A68780			2	1	264,981	113.8000	272,689	239,631	264,358	0	(179)	0	0	6.000	3.023	MON	1,198	14,378	05/23/2012	10/01/2037
3128L3-UQ-7	FHLMC POOL NO A70591			2	1	36,943	112.2700	38,129	33,961	36,849	0	(10)	0	0	5.500	1.317	MON	156	1,868	05/10/2012	12/01/2037
3128LA-FY-1	FHLMC POOL NO A76483			2	1	181,764	112.0500	187,225	167,092	181,292	0	(40)	0	0	5.500	1.030	MON	766	9,190	05/10/2012	04/01/2038
3128LX-AT-7	FHLMC POOL NO G01818	CF		2	1	1,875,445	110.7400	2,040,258	1,842,303	1,873,490	0	(328)	0	0	5.000	4.425	MON	7,676	92,115	07/27/2009	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918	RA		2	1	12,889,127	112.2600	14,764,840	13,152,170	12,904,857	0	1,849	0	0	5.500	6.110	MON	60,281	723,369	11/14/2005	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123	CF		2	1	2,129,152	112.2600	2,435,312	2,169,318	2,131,093	0	223	0	0	5.500	6.181	MON	9,943	119,312	03/15/2006	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162	CF		2	1	2,139,873	112.4300	2,247,865	1,999,298	2,134,260	0	(1,045)	0	0	5.500	3.071	MON	9,163	109,961	03/21/2011	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194	CF		2	1	384,583	112.2600	445,810	397,117	385,161	0	69	0	0	5.500	6.682	MON	1,820	21,841	05/02/2006	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219			2	1	9,587,258	113.8600	11,038,139	9,694,810	9,591,807	0	596	0	0	6.000	6.393	MON	48,474	581,689	06/01/2006	04/01/2036
3128LX-R5-1	FHLMC POOL NO G02308			2	1	9,606	112.4300	9,928	8,830	9,581	0	(5)	0	0	5.500	2.122	MON	40	486	05/10/2012	09/01/2036
3128LX-TD-2	FHLMC POOL NO G02348			2	1	2,644,021	112.4300	2,983,467	2,653,557	2,644,192	0	21	0	0	5.500	5.622	MON	12,162	145,945	11/29/2007	10/01/2036
3128M1-GE-3	FHLMC POOL NO G12097			2	1	900,790	105.2900	1,001,011	950,740	924,367	0	4,013	0	0	4.500	6.226	MON	3,565	42,783	05/16/2006	02/01/2019
3128M1-GF-0	FHLMC POOL NO G12098			2	1	14,465,997	105.2900	16,075,870	15,268,257	14,821,485	0	62,176	0	0	4.500	6.197	MON	57,256	687,071	05/16/2006	07/01/2019
3128M1-JR-1	FHLMC POOL NO G12172			2	1	189,750	106.2200	208,125	195,934	192,282	0	440	0	0	5.000	5.989	MON	816	9,797	05/24/2006	12/01/2019
3128M1-ML-0	FHLMC POOL NO G12263			2	1	708,579	106.0100	695,008	655,619	698,203	0	(4,374)	0	0	5.500	2.578	MON	3,005	36,059	05/23/2012	07/01/2021
3128M4-E9-0	FHLMC POOL NO G02560			2	1	2,994,937	110.7400	3,408,834	3,078,093	2,999,273	0	582	0	0	5.000	5.905	MON	12,825	153,905	03/08/2007	12/01/2035
3128M4-W9-0	FHLMC POOL NO G03072	RA		2	1	15,661,483	110.7400	16,748,301	15,123,306	15,642,312	0	(4,355)	0	0	5.000	3.804	MON	63,014	756,165	04/28/2009	11/01/2036
3128M5-KA-7	FHLMC POOL NO G03589			2	1	188,178	112.4300	210,178	186,937	188,111	0	(8)	0	0	5.500	5.182	MON	857	10,282	10/07/2008	05/01/2037
3128M5-KN-9	FHLMC POOL NO G03601	CF		2	1	983,416	113.8000	1,072,416	942,407	981,320	0	(316)	0	0	6.000	4.717	MON	4,712	56,544	01/13/2009	07/01/2037
3128M6-AP-3	FHLMC POOL NO G04214			2	1	208,028	112.0500	233,477	208,370	208,023	0	(1)	0	0	5.500	5.543	MON	955	11,460	10/09/2008	05/01/2038
3128M6-AU-2	FHLMC POOL NO G04219			2	1	6,515	112.0500	6,710	5,989	6,499	0	(2)	0	0	5.500	1.838	MON	27	329	05/10/2012	04/01/2038
3128M6-AV-0	FHLMC POOL NO G04220	CF		2	1	1,896,765	112.0500	2,167,303	1,934,241	1,898,033	0	129	0	0	5.500	6.376	MON	8,865	106,383	06/11/2008	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641	CF		2	1	340,560	113.8000	371,381	326,358	339,933	0	(86)	0	0	6.000	4.511	MON	1,632	19,581	01/13/2009	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709	CF		2	1	561,230	113.8500	612,297	537,827	560,149	0	(151)	0	0	6.000	4.699	MON	2,689	32,270	01/13/2009	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927			2	1	25,963,165	109.3500	26,610,619	24,335,357	25,914,175	0	(19,568)	0	0	4.500	3.193	MON	91,258	1,095,091	05/23/2012	07/01/2040
3128M7-TA-4	FHLMC POOL NO G05645	RA		2	1	38,340,605	108.8100	39,287,784	36,106,515	38,269,849	0	(16,103)	0	0	4.500	2.760	MON	135,399	1,624,793	02/08/2012	10/01/2039
3128M7-UJ-3	FHLMC POOL NO G05685			2	1	13,762,010	107.3900	14,340,433	13,353,506	13,746,490	0	(4,443)	0	0	4.000	3.311	MON	44,512	534,140	10/24/2011	11/01/2039
3128M8-NW-0	FHLMC POOL NO G06405	RA		2	1	8,825,908	109.3600	9,341,406	8,541,632	8,815,782	0	(2,389)	0	0	4.500	3.700	MON	32,031	384,373	05/12/2011	04/01/2041
3128M8-R3-0	FHLMC POOL NO G06506			2	1	1,703,669	107.0300	1,828,355	1,708,274	1,703,722	0	17	0	0	4.000	4.063	MON	5,694	68,331	05/20/2011	12/01/2040
3128M9-DE-9	FHLMC POOL NO G07001			2	1	3,278,958	104.2200	3,423,621	3,285,117	3,278,984	0	26	0	0	3.500	3.534	MON	9,582	105,398	12/17/2013	04/01/2042
3128M9-G5-5	FHLMC POOL NO G07120			2	1	8,927,239	104.2200	9,147,821	8,777,743	8,923,526	0	(2,742)	0	0	3.500	3.289	MON	25,602	307,221	10/21/2013	09/01/2042
3128MB-GS-0	FHLMC POOL NO G12709			2	1	719,839	106.1300	786,939	741,476	723,978	0	989	0	0	5.000	6.210	MON	3,089	37,074	08/15/2007	07/01/2022
3128MB-HT-7	FHLMC POOL NO G12742			2	1	2,412,940	106.1300	2,644,026	2,491,279	2,428,100	0	3,417	0	0	5.000	6.315	MON	10,380	124,564	08/14/2007	08/01/2022
3128MJ-AQ-3	FHLMC POOL NO G08014			2	1	188,907	110.8200	223,016	201,248	189,619	0	118	0	0	5.000	6.850	MON	839	10,062	09/27/2004	10/01/2034
3128MJ-AT-7	FHLMC POOL NO G08017			2	1	108,587	113.5700	117,469	103,432	108,144	0	(52)	0	0	6.500	5.120	MON	560	6,723	11/10/2004	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061	LS		2	1	15,370,126	112.2600	17,605,487	15,682,551	15,389,498	0	2,542	0	0	5.500	6.101	MON	71,878	862,541	11/14/2005	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095	LS		2	1	6,743,054	112.2600	7,724,348	6,880,667	6,750,970	0	973	0	0	5.500	6.123	MON	31,536	378,437	11/14/2005	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116	CF		2	1	2,444,950	112.4300	2,854,867	2,539,177	2,449,692	0	493	0	0	5.500	6.872	MON	11,638	139,655	06/15/2006	03/01/2036
3128MJ-MN-7	FHLMC POOL NO G08364			2	1	25,991,030	108.8100	26,633,121	24,476,544	25,943,317	0	(10,642)	0	0	4.500	2.732	MON	91,787	1,101,445	02/08/2012	09/01/2039
3128MJ-RJ-1	FHLMC POOL NO G08488			2	1	1,124,216	104.2200	1,126,045	1,080,490	1,122,762	0	(523)	0	0	3.500	2.752	MON	3,151	37,817	05/15/2012	04/01/2042
3128MM-DQ-3	FHLMC POOL NO G18110	CF		2	1	339,460	106.0100	363,260	342,673	340,222	0	154	0	0	5.500	5.835	MON	1,571	18,847	04/27/2006	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3128NC-BT-0	FHLMC POOL NO 1G0050			2	1	363,192	106.4100	360,991	339,245	362,213	0	(255)	0	0	2.323	0.217	MON	657	8,012	11/07/2012	02/01/2035
3128NC-VB-7	FHLMC POOL NO 1G0610			2	1	140,977	106.6400	150,826	141,442	140,981	0	2	0	0	2.348	2.373	MON	277	3,347	01/10/2006	12/01/2035
3128P7-AU-7	FHLMC POOL NO C90919			2	1	9,175	112.4700	9,487	8,435	9,094	0	(30)	0	0	5.500	2.810	MON	39	464	05/10/2012	09/01/2025
3128P7-CZ-4	FHLMC POOL NO C90988			2	1	35,207	112.3500	36,362	32,365	34,973	0	(83)	0	0	5.500	2.375	MON	148	1,780	05/10/2012	09/01/2026
3128P7-D7-5	FHLMC POOL NO C91026			2	1	650,946	112.3500	672,297	598,399	647,333	0	(1,138)	0	0	5.500	1.943	MON	2,743	32,912	05/10/2012	04/01/2027
3128P7-JM-6	FHLMC POOL NO C91168			2	1	36,809	112.2800	37,995	33,838	36,636	0	(50)	0	0	5.500	1.658	MON	155	1,861	05/10/2012	04/01/2028
3128P7-KT-9	FHLMC POOL NO C91206			2	1	25,654	112.2800	26,481	23,583	25,542	0	(28)	0	0	5.500	1.293	MON	108	1,297	05/10/2012	08/01/2028
3128PB-EA-8	FHLMC POOL NO J00129			2	1	494,177	106.5900	487,148	457,026	484,651	0	(3,655)	0	0	5.500	2.885	MON	2,095	25,137	05/23/2012	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647			2	1	470,707	106.5900	464,013	435,321	462,365	0	(3,510)	0	0	5.500	2.732	MON	1,995	23,943	05/23/2012	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068			2	1	444,919	106.0100	436,397	411,665	437,359	0	(3,012)	0	0	5.500	2.690	MON	1,887	22,641	05/23/2012	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413			2	1	864,332	106.5400	854,105	801,676	850,927	0	(5,521)	0	0	5.000	2.215	MON	3,340	40,084	05/23/2012	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256			2	1	266,360	106.5900	262,572	246,336	261,335	0	(2,077)	0	0	5.500	2.612	MON	1,129	13,549	05/23/2012	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257			2	1	264,816	106.5900	261,050	244,908	259,370	0	(2,151)	0	0	5.500	2.912	MON	1,123	13,470	05/23/2012	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316			2	1	196,860	106.5900	194,060	182,061	193,097	0	(1,493)	0	0	5.500	2.660	MON	834	10,013	05/23/2012	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468			2	1	1,035,543	106.4000	1,020,051	958,698	1,022,670	0	(5,160)	0	0	5.500	2.781	MON	4,394	52,728	05/23/2012	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075			2	1	259,533	106.4600	256,475	240,909	256,968	0	(1,065)	0	0	5.000	2.170	MON	1,004	12,046	05/23/2012	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344			2	1	222,444	106.4600	219,824	206,482	220,646	0	(822)	0	0	5.000	1.627	MON	860	10,324	05/23/2012	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548			2	1	2,788,266	106.4600	2,755,419	2,588,188	2,754,268	0	(13,203)	0	0	5.000	2.798	MON	10,784	129,409	05/23/2012	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549			2	1	2,213,152	106.4600	2,187,080	2,054,342	2,187,624	0	(9,769)	0	0	5.000	2.664	MON	8,560	102,717	05/23/2012	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523			2	1	1,440,827	106.0300	1,434,603	1,352,976	1,429,459	0	(4,567)	0	0	4.500	2.610	MON	5,074	60,884	05/23/2012	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587			2	1	1,378,555	106.0300	1,372,600	1,294,500	1,370,903	0	(3,393)	0	0	4.500	1.822	MON	4,854	58,253	05/23/2012	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589			2	1	3,886,102	106.0300	3,869,315	3,649,155	3,861,573	0	(9,747)	0	0	4.500	2.124	MON	13,684	164,212	05/23/2012	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690			2	1	1,304,263	106.0300	1,298,629	1,224,738	1,294,906	0	(3,614)	0	0	4.500	2.426	MON	4,593	55,113	05/23/2012	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691			2	1	908,045	106.0300	904,123	852,679	902,515	0	(2,455)	0	0	4.500	2.079	MON	3,198	38,371	05/23/2012	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582			2	1	1,845,070	107.5800	1,882,067	1,749,382	1,834,775	0	(4,226)	0	0	4.000	2.193	MON	5,831	69,975	05/23/2012	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631			2	1	2,220,829	107.5800	2,265,360	2,105,654	2,205,032	0	(6,293)	0	0	4.000	2.595	MON	7,019	84,226	05/23/2012	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088			2	1	2,383,886	107.5800	2,431,687	2,260,255	2,366,734	0	(6,422)	0	0	4.000	2.670	MON	7,534	90,410	05/23/2012	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955	CF		2	1	3,038,920	107.5800	3,174,186	2,950,408	3,025,931	0	(4,364)	0	0	4.000	3.146	MON	9,835	118,016	12/21/2010	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174			2	1	913,798	106.1700	903,451	850,923	911,452	0	(433)	0	0	2.121	(0.432)	MON	1,504	18,066	11/07/2012	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G			2	1FE	52,660	108.7000	58,347	53,675	53,241	0	32	0	0	9.000	9.414	MON	403	4,831	07/30/1991	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E			2	1FE	7,183	102.0100	7,465	7,318	7,230	0	15	0	0	1.211	1.796	MON	4	88	04/13/2004	09/15/2021
312927-HV-1	FHLMC POOL NO A81144	CF		2	1	1,110,701	114.2300	1,241,211	1,086,592	1,109,609	0	(70)	0	0	6.500	5.330	MON	5,886	70,628	08/13/2008	08/01/2038
312929-P2-2	FHLMC POOL NO A83141			2	1	1,731,170	112.0500	1,782,569	1,590,880	1,727,935	0	(963)	0	0	5.500	3.039	MON	7,292	87,498	05/23/2012	11/01/2038
312929-RW-4	FHLMC POOL NO A83201			2	1	31,325	112.0500	32,266	28,797	31,246	0	(5)	0	0	5.500	1.148	MON	132	1,584	05/10/2012	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785	CF		2	1	127,000	111.8300	138,178	123,558	126,593	0	(63)	0	0	6.500	5.492	MON	669	8,031	11/10/2004	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108			2	1	385	109.2000	407	373	381	0	(1)	0	0	7.500	6.438	MON	2	28	10/05/1998	03/01/2022
31292G-FG-6	FHLMC GOLD POOL NO C00167			2	1	1,305	109.2000	1,374	1,258	1,293	0	(3)	0	0	7.500	6.163	MON	8	94	06/30/2000	09/01/2022
31292G-G3-4	FHLMC GOLD POOL NO C00218			2	1	3,340	109.2000	3,659	3,351	3,340	0	0	0	0	7.500	7.633	MON	21	251	06/30/2000	12/01/2022
31292G-GA-8	FHLMC GOLD POOL NO C00193			2	1	4,576	109.2000	4,804	4,400	4,523	0	(8)	0	0	7.500	6.152	MON	28	330	06/30/2000	12/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206			2	1	5,162	109.2000	5,485	5,023	5,122	0	(7)	0	0	7.500	6.573	MON	31	377	10/05/1998	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209			2	1	508	109.2000	573	525	512	0	1	0	0	7.500	8.648	MON	3	39	08/08/1994	02/01/2023
31292G-HE-9	FHLMC GOLD POOL NO C00229			2	1	9,716	109.2000	10,223	9,362	9,611	0	(16)	0	0	7.500	6.295	MON	59	702	06/30/2000	05/01/2023
31292G-KV-7	FHLMC GOLD POOL NO C00308			2	1	2,398	109.6700	2,717	2,477	2,416	0	3	0	0	7.500	8.577	MON	15	186	06/30/2000	01/01/2024
31292G-L3-8	FHLMC GOLD POOL NO C00346			2	1	984	109.6700	1,037	946	974	0	(1)	0	0	7.500	6.165	MON	6	71	06/30/2000	07/01/2024
31292G-L8-7	FHLMC GOLD POOL NO C00351			2	1	918	107.4600	953	887	911	0	(1)	0	0	8.000	6.809	MON	6	71	01/14/1998	07/01/2024
31292G-LQ-7	FHLMC GOLD POOL NO C00335			2	1	156,630	109.6700	165,264	150,692	155,049	0	(257)	0	0	7.500	6.289	MON	942	11,302	06/30/2000	05/01/2024
31292G-LU-8	FHLMC GOLD POOL NO C00339			2	1	6,839	109.6700	7,602	6,932	6,855	0	2	0	0	7.500	7.984	MON	43	520	06/30/2000	06/01/2024
31292G-QM-1	FHLMC GOLD POOL NO C00460			2	1	24,070	109.6700	25,574	23,319	23,930	0	(23)	0	0	7.500	6.408	MON	146	1,749	06/30/2000	05/01/2026
31292G-XD-3	FHLMC GOLD POOL NO C00676			2	1	7,482	113.5100	8,883	7,826	7,514	0	5	0	0	6.500	8.198	MON	42	509	08/18/2000	11/01/2028
31292G-Z5-8	FHLMC GOLD POOL NO C00764			2	1	330,358	111.8700	371,540	332,122	330,483	0	17	0	0	6.000	6.176	MON	1,661	19,927	02/06/2002	05/01/2029
31292H-4F-8	FHLMC POOL NO C01722			2	1	21,943	113.9100	23,862	20,948	21,875	0	(5)	0	0	7.000	5.125	MON	122	1,466	07/13/2004	09/01/2033
31292H-6A-7	FHLMC FGOLD 30YR			2	1	69,358	113.9100	75,423	66,213	69,106	0	(36)	0	0	7.000	5.482	MON	386	4,635	07/13/2004	11/01/2033
31292H-7J-7	FHLMC POOL NO C01797 144A	CF		2	1	626,458	111.8000	724,739	648,252	627,784	0	228	0	0	5.500	6.492	MON	2,971	35,654	03/26/2004	03/01/2034
31292H-GC-2	FHLMC POOL NO C01095			2	1	17,793	113.5000	19,279	16,986	17,728	0	(9)	0	0	7.000	4.863	MON	99	1,189	07/13/2004	11/01/2030
31292H-GL-2	FHLMC POOL NO C01103			2	1	4,925	109.7400	5,190	4,730	4,908	0	(2)	0	0	7.500	5.721	MON	30	355	10/11/2001	12/01/2030
31292H-L9-3	FHLMC POOL NO C01252			2	1	931,021	113.3200	1,036,181	914,349	929,586	0	(189)	0	0	6.500	5.710	MON	4,953	59,434	11/10/2004	11/01/2031
31292H-LZ-5	FHLMC POOL NO C01244			2	1	133,733	113.3200	146,375	129,164	133,370	0	(54)	0	0	6.500	5.012	MON	700	8,396	11/10/2004	10/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31292H-MF-8	FHLMC POOL NO C01258			2	1	11,148	114.5100	12,819	11,195	11,151	0	0	0	0	6.000	6.145	MON	56	672	10/02/2001	11/01/2031
31292H-N3-4	FHLMC POOL NO C01310			2	1	90,393	114.0800	98,223	86,102	90,044	0	(51)	0	0	6.500	4.630	MON	466	5,596	11/10/2004	03/01/2032
31292H-W6-7	FHLMC POOL NO C01569			2	1	63,925	113.9100	69,515	61,026	63,702	0	(38)	0	0	7.000	5.291	MON	356	4,272	07/13/2004	03/01/2033
31292H-YK-4	FHLMC POOL NO C01614			2	1	774,297	109.0400	874,164	801,731	777,166	0	354	0	0	4.500	5.326	MON	3,006	36,078	11/05/2004	08/01/2033
31292J-AK-6	FHLMC POOL NO C01810			2	1	842,941	113.4500	910,945	802,921	839,553	0	(588)	0	0	6.500	5.036	MON	4,349	52,190	11/10/2004	02/01/2034
31292J-B7-4	FHLMC POOL NO C01862			2	1	86,525	113.5700	93,601	82,417	86,191	0	(41)	0	0	6.500	5.008	MON	446	5,357	11/10/2004	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839	CF		2	1	14,295,359	110.8200	16,504,409	14,893,423	14,342,212	0	6,153	0	0	5.000	6.122	MON	62,056	744,671	05/26/2004	05/01/2034
31292J-BQ-2	FHLMC MBS	CF		2	1	805,868	111.8000	932,296	833,904	807,492	0	266	0	0	5.500	6.509	MON	3,822	45,865	06/10/2004	06/01/2034
31292L-AN-5	FHLMC POOL NO C03613			2	1	14,033,295	107.0200	14,251,798	13,317,480	14,021,126	0	(12,168)	0	0	4.000	2.506	MON	44,392	266,350	06/04/2014	11/01/2040
31292L-FU-4	FHLMC POOL NO C03779			2	1	20,682,002	104.2200	20,973,915	20,125,409	20,677,500	0	(4,502)	0	0	3.500	3.142	MON	58,699	117,398	10/03/2014	03/01/2042
31292R-7M-8	FHLMC POOL NO C09000			2	1	11,572,487	104.2200	11,407,156	10,945,676	11,552,494	0	(6,865)	0	0	3.500	2.419	MON	31,925	383,099	07/11/2012	06/01/2042
31292S-A6-7	FHLMC POOL NO C09029			2	1	5,660,401	101.3000	5,882,774	5,807,401	5,662,582	0	2,181	0	0	3.000	3.295	MON	14,519	101,630	05/02/2014	03/01/2043
31292Y-SY-4	FHLMC GOLD POOL NO C14135			2	1	298	113.5100	337	297	298	0	0	0	0	6.500	6.354	MON	2	19	06/23/1999	08/01/2028
31292Y-XH-5	FHLMC GOLD POOL NO C14280			2	1	63	113.5100	69	60	63	0	0	0	0	6.500	4.462	MON	0	4	05/11/2004	09/01/2028
312939-C5-8	FHLMC POOL NO A90992			2	1	2,303,390	109.3500	2,360,830	2,158,975	2,299,833	0	(1,336)	0	0	4.500	2.873	MON	8,096	97,154	05/23/2012	02/01/2040
31293B-AQ-9	FHLMC GOLD POOL NO C15415			2	1	158,985	113.5100	172,483	151,957	157,928	0	(92)	0	0	6.500	5.150	MON	823	9,877	02/14/2005	09/01/2028
31293E-FL-9	FHLMC GOLD POOL NO C18271			2	1	2,464	114.1400	2,684	2,352	2,449	0	(3)	0	0	7.000	5.455	MON	14	165	07/13/2004	11/01/2028
31293H-SW-4	FHLMC GOLD POOL NO C20533			2	1	405	111.8300	452	404	405	0	0	0	0	6.500	6.381	MON	2	26	06/23/1999	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065			2	1	41,239	107.7700	43,946	40,777	41,141	0	(19)	0	0	8.000	7.727	MON	272	3,262	08/18/2000	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190			2	1	2,192	111.8300	2,414	2,159	2,189	0	(1)	0	0	6.500	5.934	MON	12	140	10/02/2001	07/01/2029
31293T-F9-3	FHLMC GOLD POOL NO C29192			2	1	2,087	111.8300	2,230	1,995	2,075	0	(2)	0	0	6.500	5.069	MON	11	130	05/11/2004	07/01/2029
31293V-FH-0	FHLMC GOLD POOL NO C30168			2	1	2,305	112.6100	2,590	2,300	2,305	0	0	0	0	7.500	7.389	MON	14	172	06/30/2000	08/01/2029
31294Q-4X-4	FHLMC POOL NO A92638			2	1	7,584,790	109.3500	8,071,959	7,381,790	7,573,974	0	(2,276)	0	0	4.500	3.985	MON	27,682	332,181	06/16/2010	06/01/2040
31294Q-DM-8	FHLMC POOL NO A91908			2	1	1,131,917	109.3500	1,234,853	1,129,270	1,131,686	0	(65)	0	0	4.500	4.460	MON	4,235	50,817	04/20/2010	04/01/2040
31294Q-MG-1	FHLMC POOL NO A92159	CF		2	1	4,061,914	109.3500	4,350,596	3,978,612	4,058,300	0	(834)	0	0	4.500	3.980	MON	14,920	179,038	05/27/2010	05/01/2040
31294T-NJ-2	FHLMC POOL NO A93093			2	1	10,717,768	109.3500	10,985,041	10,045,798	10,700,009	0	(6,799)	0	0	4.500	3.031	MON	37,672	452,061	05/23/2012	07/01/2040
31294T-SE-8	FHLMC POOL NO A93217			2	1	5,848,551	109.3500	5,994,398	5,481,865	5,838,809	0	(3,779)	0	0	4.500	3.034	MON	20,557	246,684	05/23/2012	07/01/2040
31294Z-EF-8	FHLMC POOL NO A93734			2	1	6,831,230	109.3500	6,963,070	6,367,713	6,814,880	0	(5,623)	0	0	4.500	3.245	MON	23,879	286,547	11/07/2012	09/01/2040
312943-UG-6	FHLMC POOL NO A95083	RA		2	1	27,564,804	107.0200	28,526,974	26,656,807	27,517,861	0	(11,940)	0	0	4.000	3.396	MON	88,856	1,066,275	12/09/2010	11/01/2040
312946-AR-7	FHLMC POOL NO A97216	CF		2	1	4,415,489	107.0300	4,536,611	4,238,658	4,409,978	0	(923)	0	0	4.000	2.720	MON	14,129	169,546	08/15/2011	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945			2	1	4,172,786	109.3600	4,500,904	4,115,555	4,170,088	0	(683)	0	0	4.500	4.244	MON	15,433	185,200	04/11/2011	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00			2	1	71,681	111.8700	71,903	64,275	71,252	0	(177)	0	0	6.000	2.658	MON	321	3,856	05/23/2012	10/01/2029
31294K-ZS-7	FHLMC POOL NO E01653			2	1	332,586	105.2900	327,685	311,223	326,083	0	(2,608)	0	0	4.500	1.805	MON	1,167	14,005	05/23/2012	06/01/2019
31295V-KX-7	FHLMC GOLD POOL NO A00310			2	1	24	111.5100	26	24	24	0	0	0	0	9.500	7.575	MON	0	3	04/28/1992	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529			2	1	59	111.5100	61	55	57	0	0	0	0	9.500	7.083	MON	0	5	04/29/1996	08/01/2021
31295V-TU-4	FHLMC GOLD POOL NO A00563			2	1	1,354	111.5100	1,432	1,284	1,322	0	(7)	0	0	9.500	7.317	MON	10	122	06/30/2000	11/01/2018
31295V-WE-6	FHLMC GOLD POOL NO A00645			2	1	10,382	111.5100	10,938	9,809	10,197	0	(43)	0	0	9.500	7.392	MON	78	931	06/30/2000	01/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662			2	1	215	111.5100	229	206	208	0	(1)	0	0	9.500	7.711	MON	2	20	04/28/1992	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149			2	1	318	109.2000	337	309	313	0	(1)	0	0	7.500	6.528	MON	2	23	10/05/1998	08/01/2018
31295X-A5-5	FHLMC GOLD POOL NO A01828			2	1	627	109.2000	666	610	614	0	(2)	0	0	7.500	6.360	MON	4	46	06/30/2000	01/01/2017
312965-QS-8	FHLMC POOL NO B13165			2	1	89,364	105.2900	88,047	83,624	87,562	0	(717)	0	0	4.500	1.755	MON	314	3,763	05/23/2012	04/01/2019
31296N-NW-3	FHLMC POOL NO A14005			2	1	249,894	112.3500	277,503	246,999	249,603	0	(49)	0	0	5.500	5.133	MON	1,132	13,585	05/11/2004	10/01/2033
31296P-U6-7	FHLMC POOL NO A15105			2	1	361,632	112.3500	410,656	365,515	362,018	0	49	0	0	5.500	5.745	MON	1,675	20,103	05/17/2004	10/01/2033
31296Q-4R-8	FHLMC POOL NO A16232			2	1	449,205	112.3500	504,200	448,777	449,115	0	(15)	0	0	5.500	5.460	MON	2,057	24,683	04/29/2004	11/01/2033
31296S-4A-1	FHLMC POOL NO A18017			2	1	361,167	111.8000	398,673	356,599	360,519	0	(120)	0	0	5.500	5.240	MON	1,634	19,613	05/11/2004	01/01/2034
31296S-6H-4	FHLMC POOL NO A18072			2	1	69,201	111.8000	76,387	68,325	69,114	0	(16)	0	0	5.500	5.123	MON	313	3,758	05/11/2004	01/01/2034
31296S-HZ-2	FHLMC POOL NO A17448			2	1	105,533	111.8000	116,492	104,198	105,408	0	(21)	0	0	5.500	5.079	MON	478	5,731	05/11/2004	01/01/2034
31296S-JT-4	FHLMC POOL NO A17474			2	1	165,450	111.8000	182,631	163,357	165,202	0	(10)	0	0	5.500	5.183	MON	749	8,984	05/11/2004	01/01/2034
31296S-MH-6	FHLMC POOL NO A17560			2	1	215,498	113.4500	235,123	207,241	214,769	0	(135)	0	0	6.500	5.366	MON	1,123	13,471	06/01/2005	01/01/2034
31296S-U5-3	FHLMC POOL NO A17804			2	1	73,159	111.8000	80,844	72,312	73,058	0	(12)	0	0	5.500	5.208	MON	331	3,977	05/11/2004	01/01/2034
31296S-U6-1	FHLMC POOL NO A17805			2	1	170,537	111.8000	188,382	168,501	170,406	0	(30)	0	0	5.500	5.152	MON	772	9,268	05/11/2004	01/01/2034
31296T-FY-5	FHLMC POOL NO A18283			2	1	297,389	111.8000	328,512	293,842	297,158	0	(18)	0	0	5.500	5.159	MON	1,347	16,161	05/11/2004	02/01/2034
31296T-SW-5	FHLMC POOL NO A18633			2	1	259,721	111.8000	286,692	256,435	259,318	0	(74)	0	0	5.500	5.197	MON	1,175	14,104	05/11/2004	02/01/2034
31296U-CY-5	FHLMC POOL NO A19087			2	1	169,936	111.8000	187,583	167,786	169,717	0	(18)	0	0	5.500	5.128	MON	769	9,228	05/11/2004	02/01/2034
31296U-FV-8	FHLMC POOL NO A19180			2	1	239,990	111.8000	264,912	236,954	239,656	0	(27)	0	0	5.500	5.161	MON	1,086	13,032	05/11/2004	03/01/2034
31296U-MH-1	FHLMC POOL NO A19360			2	1	5,207	111.8000	5,748	5,141	5,201	0	1	0	0	5.500	5.094	MON	24	283	05/11/2004	01/01/2034
31296W-RN-9	FHLMC POOL NO A20493			2	1	595,599	110.8200	666,516	601,458	595,973	0	74	0	0	5.000	5.273	MON	2,506	30,073	07/18/2005	04/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31296W-YT-8	FHLMC POOL NO A20722			2	1	265,077	111.8000	293,043	262,116	264,851	0	39	0	0	5.500	5.170	MON	1,201	14,417	05/11/2004	04/01/2034
31296X-5V-3	FHLMC POOL NO A21760			2	1	211,778	110.8200	238,071	214,833	212,003	0	25	0	0	5.000	5.397	MON	895	10,742	07/21/2005	05/01/2034
31296X-F3-4	FHLMC POOL NO A21086			2	1	987,038	111.8000	1,090,463	975,379	986,056	0	(113)	0	0	5.500	5.052	MON	4,470	53,646	05/11/2004	04/01/2034
31296X-SN-6	FHLMC POOL NO. A12425	CF		2	1	200,493	111.8000	231,947	207,468	200,807	0	59	0	0	5.500	6.732	MON	951	11,411	07/13/2004	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997			2	1	301,783	110.8200	356,273	321,498	302,778	0	189	0	0	5.000	7.129	MON	1,340	16,075	04/12/2004	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366	CF		2	1	2,659,520	110.8200	3,070,493	2,770,784	2,666,211	0	787	0	0	5.000	6.385	MON	11,545	138,539	05/26/2004	05/01/2034
312970-2A-3	FHLMC POOL NO B17969			2	1	191,590	106.5900	188,865	177,187	187,550	0	(1,687)	0	0	5.500	2.727	MON	812	9,745	05/23/2012	03/01/2020
312970-CX-2	FHLMC POOL NO B17286			2	1	386,815	105.2900	380,851	361,718	380,308	0	(3,010)	0	0	4.500	1.815	MON	1,356	16,277	11/07/2012	11/01/2019
312970-KJ-4	FHLMC POOL NO B17497			2	1	277,128	105.2900	272,855	259,147	272,710	0	(1,964)	0	0	4.500	1.690	MON	972	11,662	11/07/2012	12/01/2019
312971-LX-0	FHLMC POOL NO B18442			2	1	748,483	106.7700	740,790	693,847	734,331	0	(5,808)	0	0	5.000	2.179	MON	2,891	34,692	05/23/2012	05/01/2020
312972-R2-0	FHLMC POOL NO B19505			2	1	291,053	106.7700	288,061	269,807	285,684	0	(2,091)	0	0	5.000	2.231	MON	1,124	13,490	05/23/2012	07/01/2020
312972-R3-8	FHLMC POOL NO B19506			2	1	782,816	106.7700	774,771	725,674	768,259	0	(5,822)	0	0	5.000	2.259	MON	3,024	36,284	05/23/2012	07/01/2020
312972-R4-6	FHLMC POOL NO B19507			2	1	399,706	106.7700	395,598	370,529	392,922	0	(2,665)	0	0	5.000	1.940	MON	1,544	18,526	05/23/2012	07/01/2020
31297A-X3-3	FHLMC POOL NO A23398			2	1	4,244,229	111.8000	4,714,565	4,217,005	4,241,702	0	(420)	0	0	5.500	5.304	MON	19,328	231,935	07/16/2004	06/01/2034
31297B-4V-1	FHLMC POOL NO A24436			2	1	192,181	111.8000	213,456	190,928	192,051	0	(18)	0	0	5.500	5.304	MON	875	10,501	07/16/2004	07/01/2034
31297B-AM-4	FHLMC POOL NO A23612			2	1	252,737	110.8200	258,414	233,191	251,948	0	(392)	0	0	5.000	3.343	MON	972	11,660	01/01/2013	06/01/2034
31297B-JC-7	FHLMC POOL NO A23859			2	1	21,430	110.8200	23,875	21,544	21,435	0	1	0	0	5.000	5.166	MON	90	1,077	10/27/2004	06/01/2034
31297C-QX-1	FHLMC POOL NO A24970			2	1	66,330	113.5700	71,755	63,181	66,093	0	(42)	0	0	6.500	4.883	MON	342	4,107	11/10/2004	07/01/2034
31297C-ZU-7	FHLMC POOL NO A25255			2	1	43,786	113.5700	47,368	41,708	43,645	0	(23)	0	0	6.500	4.689	MON	226	2,711	11/10/2004	08/01/2034
31297E-TE-6	FHLMC POOL NO A26849			2	1	165,901	113.5700	179,470	158,025	165,094	0	(99)	0	0	6.500	5.338	MON	856	10,272	11/10/2004	09/01/2034
31297E-TS-5	FHLMC POOL NO A26861			2	1	228,665	113.5700	245,721	216,359	227,475	0	(137)	0	0	6.500	5.105	MON	1,172	14,063	10/29/2004	09/01/2034
31297K-FD-9	FHLMC POOL NO A30164			2	1	844,226	113.5700	921,918	811,756	840,668	0	(555)	0	0	6.500	5.658	MON	4,397	52,764	05/18/2005	12/01/2034
31297K-JQ-6	FHLMC POOL NO A30271			2	1	395,305	113.5700	431,684	380,101	394,089	0	(40)	0	0	6.500	5.338	MON	2,059	24,707	05/18/2005	12/01/2034
31297U-S5-0	FHLMC POOL NO A38640			2	1	910,835	112.2600	939,977	837,309	908,232	0	(659)	0	0	5.500	2.681	MON	3,838	46,052	05/10/2012	10/01/2035
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5	CF		2	1	316,666	111.7000	322,396	288,618	314,463	0	(867)	0	0	5.500	3.354	MON	1,323	15,874	05/23/2012	11/01/2029
31298D-CA-3	FHLMC GOLD POOL NO C44565			2	1	2,210	113.5000	2,395	2,110	2,203	0	(1)	0	0	7.000	4.656	MON	12	148	07/13/2004	11/01/2030
31298E-W5-0	FHLMC GOLD POOL NO C46068			2	1	7,973	113.5000	8,639	7,611	7,946	0	(4)	0	0	7.000	4.678	MON	44	533	07/13/2004	12/01/2030
31298M-AW-7	FHLMC GOLD POOL NO C50921			2	1	33,937	113.3200	37,887	33,433	33,910	0	(8)	0	0	6.500	5.859	MON	181	2,173	10/02/2001	04/01/2031
31298Q-F3-7	FHLMC GOLD POOL NO C53786			2	1	386	113.3200	418	368	384	0	0	0	0	6.500	4.491	MON	2	24	05/11/2004	06/01/2031
31298T-R3-8	FHLMC GOLD POOL NO C56806			2	1	15,306	113.3200	17,077	15,069	15,289	0	(2)	0	0	6.500	5.647	MON	82	988	10/02/2001	08/01/2031
31298T-TX-0	FHLMC GOLD POOL NO C56866			2	1	8,329	113.8400	9,065	7,963	8,312	0	(5)	0	0	7.000	5.034	MON	46	557	07/13/2004	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744			2	1	4,863	113.3200	5,429	4,791	4,859	0	(1)	0	0	6.500	5.768	MON	26	311	10/02/2001	09/01/2031
31298V-FX-0	FHLMC GOLD POOL NO C58282			2	1	924	104.2200	920	883	919	0	(1)	0	0	6.500	4.942	MON	5	57	05/11/2004	01/01/2030
31298W-4X-0	FHLMC GOLD POOL NO C59838			2	1	55,254	113.3200	61,634	54,388	55,168	0	(13)	0	0	6.500	5.869	MON	295	3,535	10/02/2001	11/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002			2	1	5,682	113.3200	6,344	5,598	5,678	0	(1)	0	0	6.500	5.768	MON	30	364	10/02/2001	10/01/2031
31298W-JP-1	FHLMC GOLD POOL NO C59270			2	1	98,827	113.8400	107,401	94,346	98,463	0	(59)	0	0	7.000	5.097	MON	550	6,604	07/13/2004	10/01/2031
31298W-L6-0	FHLMC GOLD FGOLD 30YR			2	1	9,511	113.8400	10,354	9,096	9,493	0	(5)	0	0	7.000	4.863	MON	53	637	07/13/2004	10/01/2031
31298W-SM-8	FHLMC GOLD POOL NO C59524			2	1	30,205	113.8400	32,883	28,886	30,136	0	(19)	0	0	7.000	5.229	MON	169	2,022	07/13/2004	10/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312			2	1	28,917	114.5100	33,251	29,038	28,925	0	1	0	0	6.000	6.141	MON	145	1,742	10/02/2001	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374			2	1	15,177	114.5100	17,452	15,241	15,182	0	0	0	0	6.000	6.124	MON	76	915	10/02/2001	11/01/2031
31298Y-PP-0	FHLMC GOLD POOL NO C60430			2	1	27,865	113.3200	31,108	27,450	27,838	0	(8)	0	0	6.500	5.985	MON	149	1,784	10/02/2001	11/01/2031
31298Y-S4-4	FHLMC GOLD POOL NO C60539			2	1	624,229	113.3200	699,967	617,667	623,597	0	(70)	0	0	6.500	5.998	MON	3,346	40,148	02/07/2002	11/01/2031
31307C-TD-0	FHLMC POOL NO J24148			2	1	2,096,325	104.1900	2,114,201	2,029,111	2,093,742	0	(2,584)	0	0	3.000	2.472	MON	5,073	30,437	06/13/2014	06/01/2028
31307E-LR-3	FHLMC POOL NO J25736			2	1	4,020,740	104.1900	4,055,026	3,891,823	4,016,388	0	(4,351)	0	0	3.000	2.389	MON	9,730	58,377	06/13/2014	09/01/2028
31307H-DP-9	FHLMC POOL NO J28210			2	1	1,091,923	104.1800	1,100,960	1,056,753	1,090,828	0	(1,095)	0	0	3.000	2.385	MON	2,642	15,851	06/13/2014	05/01/2029
31307H-KJ-5	FHLMC POOL NO J28397			2	1	9,094,472	104.1800	9,165,585	8,797,555	9,085,405	0	(9,067)	0	0	3.000	2.367	MON	21,994	131,963	06/13/2014	06/01/2029
31307H-LC-9	FHLMC POOL NO J28423			2	1	5,403,849	104.1800	5,446,103	5,227,423	5,398,184	0	(5,665)	0	0	3.000	2.414	MON	13,069	78,411	06/13/2014	06/01/2029
31307H-LH-8	FHLMC POOL NO J28428			2	1	1,613,251	104.1800	1,626,111	1,560,817	1,611,385	0	(1,866)	0	0	3.000	2.498	MON	3,902	23,412	06/13/2014	06/01/2029
3132GR-L6-6	FHLMC POOL NO Q06349			2	1	3,213,890	104.2200	3,258,757	3,126,923	3,213,179	0	(711)	0	0	3.500	3.130	MON	9,120	18,240	10/03/2014	02/01/2042
3132HL-PW-7	FHLMC POOL NO Q10437	RA		2	1	25,579,904	104.2200	26,211,198	25,150,816	25,568,625	0	(8,825)	0	0	3.500	3.304	MON	73,357	880,279	11/13/2013	08/01/2042
3132JM-JF-7	FHLMC POOL NO Q20262			2	1	2,011,615	104.1800	2,042,155	1,960,161	2,011,108	0	(507)	0	0	3.500	3.204	MON	5,717	17,151	08/22/2014	07/01/2043
3132KE-J4-8	FHLMC POOL NO V60283			2	1	20,766,337	104.1900	20,941,834	20,098,988	20,749,856	0	(16,481)	0	0	3.000	2.392	MON	50,247	200,990	07/23/2014	09/01/2028
31335G-AL-9	FHLMC GOLD POOL NO C80011			2	1	87	109.2000	97	89	87	0	0	0	0	7.500	8.344	MON	1	7	04/12/1995	02/01/2023
31335G-BR-5	FHLMC GOLD POOL NO C80048			2	1	152,778	109.2000	166,174	152,177	152,501	0	(46)	0	0	7.500	7.391	MON	951	11,413	06/30/2000	07/01/2023
31335G-CL-7	FHLMC GOLD POOL NO C80075			2	1	12,483	109.2000	13,101	11,997	12,323	0	(25)	0	0	7.500	6.451	MON	75	900	06/30/2000	11/01/2023
31335G-E7-6	FHLMC GOLD POOL NO C80158			2	1	1,288	109.6700	1,451	1,323	1,295	0	1	0	0	7.500	8.410	MON	8	99	06/30/2000	05/01/2024
31335G-FA-8	FHLMC GOLD POOL NO C80161			2	1	18,204	109.6700	19,625	17,895	18,122	0	(11)	0	0	7.500	6.912	MON	112	1,342	06/30/2000	06/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31335G-FL-4	FHLMC GOLD POOL NO C80171			2	1	6,161	109.6700	6,496	5,923	6,096	0	(10)	0	0	7.500	6.303	MON	37	444	06/30/2000	04/01/2024
31335G-FP-5	FHLMC GOLD POOL NO C80174			2	1	8,112	109.6700	8,541	7,788	8,034	0	(12)	0	0	7.500	6.127	MON	49	584	06/30/2000	07/01/2024
31335G-FS-9	FHLMC GOLD POOL NO C80177			2	1	5,035	109.6700	5,302	4,835	4,983	0	(8)	0	0	7.500	6.184	MON	30	363	06/30/2000	05/01/2024
31335G-GM-1	FHLMC GOLD POOL NO C80204			2	1	11,073	109.6700	11,780	10,742	11,000	0	(15)	0	0	7.500	6.437	MON	67	806	10/05/1998	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229			2	1	852	107.4600	905	842	850	0	0	0	0	8.000	7.571	MON	6	67	08/18/2000	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272			2	1	1,509	109.6700	1,615	1,473	1,503	0	(1)	0	0	7.500	6.520	MON	9	110	03/29/1999	12/01/2024
31335G-KG-9	FHLMC GOLD POOL NO C80295			2	1	35,814	114.0500	39,511	34,644	35,657	0	(37)	0	0	8.500	7.125	MON	245	2,945	06/30/2000	04/01/2025
31335G-L6-0	FHLMC GOLD POOL NO C80349			2	1	21,362	109.6700	22,811	20,800	21,250	0	(17)	0	0	7.500	6.555	MON	130	1,560	06/30/2000	10/01/2025
31335G-LH-6	FHLMC GOLD POOL NO C80328			2	1	6,193	109.6700	6,577	5,997	6,154	0	(6)	0	0	7.500	6.337	MON	37	450	06/30/2000	07/01/2025
31335G-LZ-6	FHLMC GOLD POOL NO C80344			2	1	6,750	109.6700	7,172	6,540	6,710	0	(6)	0	0	7.500	6.335	MON	41	491	06/30/2000	09/01/2025
31335G-MF-9	FHLMC GOLD POOL NO C80358			2	1	9,728	109.6700	10,402	9,485	9,679	0	(8)	0	0	7.500	6.621	MON	59	712	06/30/2000	11/01/2025
31335G-MW-2	FHLMC GOLD POOL NO C80373			2	1	3,076	109.6700	3,297	3,007	3,065	0	(2)	0	0	7.500	6.649	MON	19	226	03/09/1999	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387			2	1	161	107.4000	173	161	161	0	0	0	0	6.500	6.401	MON	1	10	06/23/1999	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427			2	1	353	109.6700	378	345	352	0	0	0	0	7.500	6.530	MON	2	26	03/29/1999	09/01/2026
31335H-J5-3	FHLMC GOLD FGOLD 20YR			2	1	2,262	111.1100	2,399	2,159	2,213	0	(9)	0	0	7.000	5.262	MON	13	151	07/13/2004	06/01/2019
31335H-M5-9	FHLMC GOLD POOL NO C90380			2	1	4,213	105.9400	4,261	4,022	4,157	0	(12)	0	0	7.000	4.667	MON	23	282	07/13/2004	11/01/2020
31335H-MP-5	FHLMC GOLD POOL NO C90366			2	1	2,337	105.6300	2,357	2,231	2,307	0	(6)	0	0	7.000	4.525	MON	13	156	07/13/2004	10/01/2020
31335H-Q3-0	FHLMC GOLD POOL NO C90474			2	1	116,529	114.0800	126,910	111,245	114,890	0	(320)	0	0	7.000	5.150	MON	649	7,787	07/13/2004	08/01/2021
31335H-QB-2	FHLMC GOLD POOL NO C90450			2	1	13,770	114.3300	15,029	13,146	13,574	0	(35)	0	0	7.000	5.112	MON	77	920	07/13/2004	06/01/2021
31335H-QK-2	FHLMC GOLD POOL NO C90458			2	1	125,392	114.4400	136,995	119,706	123,603	0	(344)	0	0	7.000	5.149	MON	698	8,379	07/13/2004	07/01/2021
31335H-RT-2	FHLMC GOLD POOL NO C90498			2	1	6,244	111.4800	6,399	5,740	6,155	0	(35)	0	0	5.500	2.041	MON	26	316	05/10/2012	11/01/2021
31335H-SN-4	FHLMC GOLD POOL NO C90525			2	1	4,348	114.4000	4,749	4,151	4,287	0	(12)	0	0	7.000	5.329	MON	24	291	07/13/2004	02/01/2022
31340B-E5-4	FHLMC POOL NO 141056			2	1	5,575	101.8800	5,447	5,346	5,371	0	(18)	0	0	9.000	7.339	MON	40	481	04/29/1996	10/01/2016
31340B-GT-0	FHLMC POOL NO 141110			2	1	27,415	103.6900	27,355	26,381	26,550	0	(171)	0	0	9.000	7.447	MON	198	2,374	06/30/2000	02/01/2017
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B			2	1FE	34,429	108.2300	39,667	36,649	36,054	0	116	0	0	9.000	9.934	MON	147	3,298	10/11/1988	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D			2	1FE	25,359	108.8200	28,812	26,476	26,097	0	47	0	0	9.500	10.183	MON	112	2,515	01/20/1989	02/15/2020
31341D-ET-7	FHLMC POOL NO 252846			2	1	196	102.0800	204	199	197	0	0	0	0	11.500	11.919	MON	2	23	05/21/1985	03/01/2015
31349U-HL-5	FHLMC POOL NO 782935			2	1	1,732,334	106.4700	1,722,192	1,617,492	1,726,828	0	(1,987)	0	0	2.375	0.788	MON	3,201	38,416	11/07/2012	12/01/2034
31356D-3U-8	FHLMC GOLD POOL NO D51711			2	1	3,018	109.6700	3,407	3,106	3,038	0	3	0	0	7.500	8.420	MON	19	233	06/30/2000	04/01/2024
31356D-K7-0	FHLMC GOLD POOL NO D51218			2	1	1,578	109.6700	1,694	1,544	1,569	0	(2)	0	0	7.500	6.907	MON	10	116	10/09/1998	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252			2	1	5,713	106.2500	6,085	5,727	5,714	0	0	0	0	7.000	7.090	MON	33	401	03/01/1994	04/01/2024
31356D-W6-9	FHLMC GOLD POOL NO D51569			2	1	15,625	109.6700	17,728	16,165	15,766	0	22	0	0	7.500	8.460	MON	101	1,212	06/30/2000	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635			2	1	2,081	106.2500	2,217	2,086	2,081	0	0	0	0	7.000	7.090	MON	12	146	03/01/1994	04/01/2024
31356E-3G-7	FHLMC GOLD POOL NO D52599			2	1	524	109.6700	591	539	527	0	1	0	0	7.500	8.588	MON	3	40	06/30/2000	05/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681			2	1	538	109.6700	604	551	540	0	0	0	0	7.500	8.315	MON	3	41	04/12/1995	05/01/2024
31356F-AQ-4	FHLMC GOLD POOL NO D52715			2	1	3,026	109.6700	3,501	3,192	3,064	0	6	0	0	7.500	9.229	MON	20	239	06/30/2000	05/01/2024
31356F-B3-4	FHLMC GOLD POOL NO D52758			2	1	381	109.6700	400	365	377	0	0	0	0	7.500	5.743	MON	2	27	06/30/2000	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026			2	1	745	109.6700	820	747	745	0	0	0	0	7.500	7.624	MON	5	56	04/29/1996	04/01/2024
31356F-MY-4	FHLMC GOLD POOL NO D53075			2	1	7,762	109.6700	8,731	7,961	7,806	0	8	0	0	7.500	8.303	MON	50	597	06/30/2000	05/01/2024
31356F-MZ-1	FHLMC GOLD POOL NO D53076			2	1	20,204	109.6700	22,706	20,704	20,355	0	20	0	0	7.500	8.088	MON	129	1,553	06/30/2000	05/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139			2	1	6,723	109.6700	7,551	6,885	6,766	0	7	0	0	7.500	8.127	MON	43	516	04/12/1995	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433			2	1	1,849	109.6700	2,077	1,894	1,860	0	2	0	0	7.500	8.156	MON	12	142	04/12/1995	06/01/2024
31356G-ER-6	FHLMC GOLD POOL NO D53744			2	1	4,100	109.6700	4,614	4,207	4,118	0	4	0	0	7.500	8.405	MON	26	316	06/30/2000	06/01/2024
31356G-GR-4	FHLMC GOLD POOL NO D53808			2	1	28,871	109.6700	30,552	27,858	28,490	0	(52)	0	0	7.500	6.778	MON	174	2,089	06/30/2000	06/01/2024
31356G-QC-6	FHLMC GOLD POOL NO D54051			2	1	2,988	109.6700	3,400	3,100	3,019	0	5	0	0	7.500	8.480	MON	19	232	06/30/2000	06/01/2024
31356G-QG-7	FHLMC GOLD POOL NO D54055			2	1	5,082	109.6700	5,738	5,232	5,118	0	3	0	0	7.500	8.370	MON	33	392	06/30/2000	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617			2	1	13,680	109.6700	14,598	13,311	13,581	0	(18)	0	0	7.500	6.727	MON	83	998	10/05/1998	07/01/2024
31356H-LG-0	FHLMC GOLD POOL NO D54827			2	1	2,326	109.6700	2,463	2,246	2,304	0	(3)	0	0	7.500	6.455	MON	14	168	06/30/2000	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107			2	1	9,699	109.6700	10,670	9,729	9,701	0	0	0	0	7.500	7.615	MON	61	730	04/29/1996	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543			2	1	225	109.6700	239	218	223	0	0	0	0	7.500	6.498	MON	1	16	10/05/1998	08/01/2024
31356J-TG-8	FHLMC GOLD POOL NO D55951			2	1	1,361	109.6700	1,531	1,396	1,367	0	1	0	0	7.500	8.468	MON	9	105	06/30/2000	08/01/2024
31356J-WL-3	FHLMC GOLD POOL NO D56051			2	1	14,186	109.6700	14,961	13,642	13,991	0	(27)	0	0	7.500	6.687	MON	85	1,023	06/30/2000	09/01/2024
31356K-S6-8	FHLMC GOLD POOL NO D56841			2	1	59,328	109.6700	65,159	59,414	59,299	0	(4)	0	0	7.500	7.584	MON	371	4,456	06/30/2000	07/01/2024
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M			2	1FE	1,904	100.0000	60	1,904	1,904	0	0	0	0	1,178.100	12.488	MON	59	709	06/30/2000	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G			2	1FE	164,189	112.8600	190,308	168,615	166,564	0	91	0	0	9.000	9.483	MON	1,265	15,175	07/19/1991	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO			2	1FE	139,757	113.5400	142,566	125,564	140,823	0	606	0	0	7.000	3.602	MON	732	8,789	01/01/2013	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D			2	1FE	38,508	109.5400	44,003	40,171	39,678	0	11	0	0	9.500	10.205	MON	318	3,816	12/05/1988	12/25/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31360E-3N-6	FNMA POOL NO 004405			2	1	14,344	100.6400	15,534	15,435	15,219	0	47	0	0	.3.614	4.170	MON	46	603	10/05/1984	07/01/2019
313611-6E-0	FNMA POOL NO 047669			2	1	14,993	112.7400	16,511	14,645	14,693	0	(45)	0	0	.8.000	7.325	MON	98	1,172	07/07/1999	05/01/2017
313614-3X-5	FNMA POOL NO 050314			2	1	159	104.8700	155	147	155	0	(1)	0	0	10.000	6.738	MON	1	15	01/28/1993	06/01/2020
313614-CJ-6	FNMA POOL NO 049573			2	1	2,758	112.7400	3,047	2,703	2,710	0	(7)	0	0	.8.000	7.375	MON	18	216	03/21/1996	06/01/2017
313614-XS-3	FNMA POOL NO 050189			2	1	214	104.8700	205	196	205	0	(1)	0	0	10.000	6.463	MON	2	20	06/30/2000	05/01/2019
313615-B4-7	FNMA POOL NO 050459			2	1	215	104.8700	208	198	209	0	(1)	0	0	10.000	6.761	MON	2	20	06/30/2000	05/01/2021
313615-GJ-9	FNMA POOL NO 050601			2	1	6,997	108.8600	7,400	6,798	6,930	0	(11)	0	0	.8.500	7.412	MON	48	578	06/30/2000	07/01/2022
313615-K2-1	FNMA POOL NO 050713			2	1	5,019	108.8600	5,301	4,870	4,976	0	(8)	0	0	.8.500	7.298	MON	35	414	06/30/2000	02/01/2023
313615-M9-4	FNMA POOL NO 050784			2	1	113	112.7400	130	115	113	0	0	0	0	.8.000	8.739	MON	1	9	06/30/2000	06/01/2023
313615-TA-4	FNMA POOL NO 050945			2	1	77,371	111.7500	88,692	79,364	77,882	0	66	0	0	.6.000	6.637	MON	397	4,762	06/30/2000	12/01/2023
313616-YV-0	FNMA POOL NO 052024			2	1	1,578	104.8000	1,639	1,564	1,565	0	(2)	0	0	.7.000	6.610	MON	9	109	12/15/1993	07/01/2017
313619-Z7-6	FNMA POOL NO 054766			2	1	1,368	112.7400	1,513	1,342	1,344	0	(3)	0	0	.8.000	7.548	MON	9	107	03/21/1996	09/01/2017
31362L-E7-1	FNMA POOL NO 064058			2	1	5,926	104.8700	5,646	5,384	5,571	0	(50)	0	0	10.000	7.389	MON	45	538	06/30/2000	08/01/2018
31362M-NJ-3	FNMA POOL NO 065193			2	1	1,370	104.8700	1,332	1,270	1,313	0	(10)	0	0	10.000	7.339	MON	11	127	04/29/1996	09/01/2018
31362T-JH-7	FNMA POOL NO 070464			2	1	321	104.8700	312	298	312	0	(2)	0	0	10.000	6.901	MON	2	30	04/29/1996	01/01/2020
31362T-PY-3	FNMA POOL NO 070639			2	1	76	104.8700	73	70	74	0	0	0	0	10.000	6.558	MON	1	7	06/30/2000	11/01/2020
31362T-XX-6	FNMA POOL NO 070894			2	1	61	112.7400	69	62	61	0	0	0	0	.8.000	8.146	MON	0	5	03/15/1995	03/01/2021
31363F-KE-1	FNMA POOL NO 087593			2	1	2,036	104.8700	1,967	1,875	1,951	0	(12)	0	0	10.000	7.693	MON	16	188	06/30/2000	02/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO			2	1FE	42,992	91.1200	49,825	54,683	38,505	0	(3,286)	0	0	.0.000	9.837	N/A	0	0	04/27/2001	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO				1FE	9,388	18.4900	10,111	0	19,360	0	(1,344)	0	0	.7.500	16.000	MON	342	4,101	04/27/2001	11/01/2029
31365D-6P-5	FNMA POOL NO 125178			2	1	665	112.7400	768	681	668	0	1	0	0	.8.000	8.834	MON	5	54	03/15/1995	01/01/2023
31365D-A5-4	FNMA POOL NO 124328			2	1	2,172	112.7400	2,460	2,182	2,171	0	0	0	0	.8.000	8.115	MON	15	174	06/30/2000	04/01/2022
31365D-JE-6	FNMA POOL NO 124561			2	1	2,059	108.8600	2,184	2,007	2,043	0	(3)	0	0	.7.500	6.531	MON	13	150	02/05/1999	11/01/2022
31365D-JK-2	FNMA POOL NO 124566			2	1	386	112.7400	444	394	387	0	0	0	0	.8.000	8.705	MON	3	32	07/12/1994	11/01/2022
31365D-R4-9	FNMA POOL NO 124807			2	1	35	112.7400	40	35	35	0	0	0	0	.8.000	8.170	MON	0	3	03/15/1995	06/01/2021
31365D-SX-4	FNMA POOL NO 124834			2	1	1,448	112.7400	1,589	1,409	1,436	0	(2)	0	0	.8.000	6.962	MON	9	113	06/30/2000	04/01/2023
31365D-X9-1	FNMA POOL NO 125004			2	1	14,491	108.8600	15,354	14,105	14,352	0	(25)	0	0	.8.500	7.385	MON	100	1,199	06/30/2000	09/01/2021
31365D-ZT-5	FNMA POOL NO 125054			2	1	1,065	112.7400	1,222	1,084	1,069	0	1	0	0	.8.000	8.588	MON	7	87	06/30/2000	01/01/2022
31365K-HS-1	FNMA POOL NO 129941			2	1	496	112.7400	559	496	496	0	0	0	0	.8.000	8.070	MON	3	40	08/02/1994	10/01/2018
31366A-4M-9	FNMA POOL NO 143128			2	1	1,403	104.8700	1,369	1,305	1,343	0	(12)	0	0	10.000	8.187	MON	11	130	01/28/1993	04/01/2019
31367Q-RC-0	FNMA POOL NO 176083			2	1	17	104.8700	17	16	17	0	0	0	0	10.000	6.858	MON	0	2	01/28/1993	10/01/2019
31367W-ZD-6	FNMA POOL NO 181740			2	1	4,551	112.7400	5,096	4,520	4,537	0	(3)	0	0	.8.000	7.673	MON	30	362	06/30/2000	10/01/2022
31367Y-CN-5	FNMA POOL NO 182877			2	1	2,232	104.8700	2,185	2,083	2,137	0	(16)	0	0	10.000	7.964	MON	17	208	10/29/1992	07/01/2018
31368D-4A-7	FNMA POOL NO 187217			2	1	429	104.8000	475	453	435	0	1	0	0	.7.000	8.869	MON	3	32	06/30/2000	11/01/2022
31368F-4L-8	FNMA POOL NO 189027			2	1	6,340	108.8600	6,900	6,338	6,330	0	(2)	0	0	.7.500	7.448	MON	40	475	06/30/2000	11/01/2022
31368F-BC-0	FNMA POOL NO 188235			2	1	13,942	104.8000	15,459	14,752	14,230	0	40	0	0	.7.000	8.257	MON	86	1,033	06/30/2000	12/01/2022
31368G-BX-2	FNMA POOL NO 189154			2	1	3,283	108.8600	3,483	3,199	3,255	0	(5)	0	0	.7.500	6.626	MON	20	240	02/05/1999	11/01/2022
31368H-5P-4	FNMA POOL NO 190854			2	1	247,869	111.1000	290,849	261,800	250,958	0	462	0	0	.6.500	8.142	MON	1,418	17,017	06/30/2000	06/01/2024
31368H-7K-3	FNMA POOL NO 190898			2	1	2,439	107.8400	2,531	2,347	2,419	0	(3)	0	0	.8.000	6.453	MON	16	188	06/30/2000	07/01/2024
31368H-A8-6	FNMA POOL NO 190031			2	1	109	112.7400	120	107	108	0	0	0	0	.8.000	7.351	MON	1	9	03/21/1996	12/01/2019
31368H-EB-5	FNMA POOL NO 190130			2	1	915	111.7500	1,069	956	926	0	1	0	0	.6.000	7.170	MON	5	57	05/26/1999	11/01/2023
31368H-FZ-1	FNMA POOL NO 190184			2	1	808	112.7400	925	820	810	0	0	0	0	.8.000	8.471	MON	5	66	06/30/2000	12/01/2023
31368H-GL-1	FNMA POOL NO 190203			2	1	171	112.7400	189	167	170	0	0	0	0	.8.000	7.021	MON	1	13	07/07/1999	02/01/2023
31368H-H4-8	FNMA POOL NO 190251			2	1	2,922	112.7400	3,216	2,852	2,902	0	(3)	0	0	.8.000	7.109	MON	19	228	06/30/2000	11/01/2023
31368H-HN-6	FNMA POOL NO 190237			2	1	1,111	112.7400	1,224	1,086	1,105	0	(1)	0	0	.8.000	7.087	MON	7	87	03/21/1996	08/01/2023
31368H-KA-0	FNMA POOL NO 190289			2	1	2,837	111.1100	3,139	2,825	2,836	0	(1)	0	0	.7.000	6.739	MON	16	198	06/30/2000	11/01/2027
31368H-MQ-3	FNMA POOL NO 190367	CF		2	1	432,096	112.2100	452,144	402,945	430,752	0	(253)	0	0	.5.500	3.206	MON	1,847	22,162	08/13/2010	01/01/2036
31368J-4M-8	FNMA POOL NO 191728			2	1	2,587	112.7400	3,037	2,694	2,613	0	4	0	0	.8.000	9.259	MON	18	216	06/30/2000	12/01/2022
31368J-DH-9	FNMA POOL NO 191004			2	1	1,599	104.8000	1,767	1,686	1,625	0	4	0	0	.7.000	8.479	MON	10	118	06/30/2000	11/01/2022
31368K-AT-3	FNMA POOL NO 191818			2	1	3,970	104.8000	4,388	4,188	4,031	0	10	0	0	.7.000	8.486	MON	24	293	03/29/1995	12/01/2022
31368N-A3-4	FNMA POOL NO 194526			2	1	21,352	112.7400	23,482	20,827	21,168	0	(2)	0	0	.8.000	7.148	MON	139	1,666	06/30/2000	12/01/2022
31368P-NB-7	FNMA POOL NO 195786			2	1	24,242	108.8600	25,675	23,585	23,913	0	(42)	0	0	.7.500	6.953	MON	147	1,769	06/30/2000	12/01/2022
31368Q-VN-0	FNMA POOL NO 196921			2	1	7,833	104.8000	9,093	8,677	8,148	0	43	0	0	.7.000	9.206	MON	51	607	06/30/2000	12/01/2022
31368U-HD-9	FNMA POOL NO 200128			2	1	47,111	108.8600	49,694	45,651	46,616	0	(79)	0	0	.8.500	7.449	MON	323	3,880	06/30/2000	01/01/2023
31368X-XD-5	FNMA POOL NO 203276			2	1	737	112.7400	858	761	742	0	1	0	0	.8.000	8.995	MON	5	61	01/18/1995	02/01/2023
31369C-XY-4	FNMA POOL NO 206895			2	1	13,800	112.7400	15,134	13,423	13,637	0	(21)	0	0	.8.000	7.338	MON	89	1,074	06/30/2000	03/01/2023
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340				1FE	502,881	18.9500	443,835	0	437,530	0	(7,725)	0	0	.5.000	7.622	MON	9,760	117,119	07/13/2005	09/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
3136FC-GR-1	FNMA FNSTR_350				1FE	77,074	17.1000	68,260	0	67,576	0	(876)	0	0	5.500	5.582	MON	1,829	21,950	07/13/2005	03/25/2034
31370P-TX-9	FNMA POOL NO 237366			2	1	793	111.7500	926	828	801	0	1	0	0	6.000	7.282	MON	4	50	05/26/1999	10/01/2023
31370W-AW-6	FNMA POOL NO 243121			2	1	3,380	111.7500	3,821	3,419	3,387	0	1	0	0	6.000	6.289	MON	17	205	06/30/2000	10/01/2023
31370X-DP-6	FNMA POOL NO 244110			2	1	4,083	104.8000	4,415	4,212	4,115	0	4	0	0	7.000	7.986	MON	25	295	06/30/2000	08/01/2022
31371C-ZZ-5	FNMA POOL NO 248360			2	1	50,042	111.1000	58,460	52,621	50,491	0	94	0	0	6.500	8.090	MON	285	3,420	06/30/2000	04/01/2024
31371E-2V-6	FNMA POOL NO 250188			2	1	4,778	107.8400	5,039	4,673	4,761	0	(4)	0	0	8.000	7.024	MON	31	374	06/30/2000	01/01/2025
31371E-6V-2	FNMA POOL NO 250284			2	1	40,549	107.8400	42,685	39,583	40,342	0	(37)	0	0	8.000	7.039	MON	264	3,167	06/30/2000	06/01/2025
31371E-TP-0	FNMA POOL NO 249958			2	1	320	104.8000	343	328	322	0	0	0	0	7.000	7.718	MON	2	23	01/10/1997	11/01/2022
31371E-U5-2	FNMA POOL NO 250004			2	1	122,364	111.1000	143,531	129,196	123,942	0	230	0	0	6.500	8.102	MON	700	8,398	06/30/2000	04/01/2024
31371E-VW-2	FNMA POOL NO 250029	CF		2	1	127,460	111.1000	149,282	134,373	128,890	0	228	0	0	6.500	8.118	MON	728	8,734	04/26/2000	05/01/2024
31371E-WV-3	FNMA POOL NO 250060			2	1	11,060	109.0400	11,701	10,732	10,976	0	(13)	0	0	7.500	6.394	MON	67	805	06/30/2000	06/01/2024
31371E-ZG-3	FNMA POOL NO 250143			2	1	747	109.0400	793	727	743	0	0	0	0	7.500	6.392	MON	5	55	06/30/2000	09/01/2024
31371E-ZT-5	FNMA POOL NO 250154			2	1	350	107.8400	368	341	348	0	0	0	0	8.000	6.982	MON	2	27	07/07/1999	12/01/2024
31371F-7D-8	FNMA POOL NO 251192			2	1	11,904	106.9000	12,437	11,635	11,860	0	(6)	0	0	8.000	7.118	MON	78	931	06/30/2000	09/01/2027
31371F-AG-7	FNMA POOL NO 250307			2	1	6,936	109.0400	7,354	6,745	6,896	0	(7)	0	0	7.500	6.409	MON	42	506	06/30/2000	07/01/2025
31371F-BH-4	FNMA POOL NO 250340			2	1	25,170	109.0400	26,841	24,617	25,065	0	(20)	0	0	7.500	6.614	MON	154	1,846	11/09/1998	09/01/2025
31371F-C5-9	FNMA POOL NO 250392			2	1	16	102.6000	16	16	16	0	0	0	0	7.000	7.080	MON	0	1	06/01/1999	08/01/2015
31371F-LJ-9	FNMA POOL NO 250629			2	1	2,759	104.5300	2,788	2,667	2,744	0	(3)	0	0	8.500	7.109	MON	19	227	06/30/2000	07/01/2026
31371F-MY-5	FNMA POOL NO 250675			2	1	8,026	107.8400	8,455	7,840	7,991	0	(6)	0	0	8.000	7.101	MON	52	627	06/30/2000	09/01/2026
31371F-NR-9	FNMA POOL NO 250700			2	1	12,002	107.8400	12,645	11,726	11,953	0	(9)	0	0	8.000	7.058	MON	78	938	06/30/2000	10/01/2026
31371F-PW-6	FNMA POOL NO 250737			2	1	54,776	107.8400	58,329	54,090	54,689	0	(21)	0	0	8.000	7.405	MON	361	4,327	06/30/2000	11/01/2026
31371F-UQ-3	FNMA POOL NO 250891			2	1	4,203	105.7800	4,463	4,219	4,201	0	0	0	0	7.000	7.077	MON	25	295	06/30/2000	02/01/2017
31371F-WJ-9	FNMA POOL NO 250972			2	1	3,576	106.9000	3,769	3,526	3,568	0	(1)	0	0	8.000	7.335	MON	24	282	06/30/2000	06/01/2027
31371F-WA-6	FNMA POOL NO 250941			2	1	286	102.8000	287	279	281	0	(1)	0	0	8.000	6.971	MON	2	22	07/07/1999	03/01/2017
31371G-FK-1	FNMA POOL NO 251370			2	1	3,152	107.3400	3,295	3,070	3,096	0	(8)	0	0	7.500	6.393	MON	19	230	06/30/2000	11/01/2017
31371G-GU-8	FNMA POOL NO 251411			2	1	5,144	106.9000	5,388	5,041	5,134	0	(3)	0	0	8.000	7.116	MON	34	403	06/30/2000	01/01/2028
31371G-UY-4	FNMA POOL NO 251799			2	1	53,187	107.5500	56,484	52,520	53,052	0	(24)	0	0	8.000	7.562	MON	350	4,202	06/30/2000	05/01/2028
31371H-4J-4	FNMA POOL NO 252925			2	1	4,567	107.9800	5,103	4,726	4,579	0	2	0	0	7.500	8.822	MON	30	354	06/29/2000	12/01/2029
31371H-D8-8	FNMA POOL NO 252227			2	1	2,476,998	113.5000	2,764,182	2,435,518	2,468,711	0	(1,267)	0	0	6.500	5.991	MON	13,192	158,309	06/05/2002	12/01/2028
31371H-E5-3	FNMA POOL NO 252256			2	1	45,216	105.5200	47,697	45,202	45,189	0	(5)	0	0	7.000	6.930	MON	264	3,164	06/30/2000	02/01/2029
31371H-HU-5	FNMA POOL NO 252343			2	1	19,967	105.5200	20,965	19,868	19,945	0	(3)	0	0	7.000	6.757	MON	116	1,391	06/30/2000	03/01/2029
31371H-LV-8	FNMA POOL NO 252440			2	1	2,429	105.5200	2,551	2,418	2,427	0	0	0	0	7.000	6.739	MON	14	169	05/25/1999	05/01/2029
31371J-3B-8	FNMA POOL NO 253794			2	1	7,394	111.5200	8,122	7,283	7,383	0	(2)	0	0	6.500	5.761	MON	39	473	10/02/2001	05/01/2031
31371J-6Q-2	FNMA POOL NO 253879			2	1	10,439	103.0800	10,598	10,282	10,292	0	(25)	0	0	6.000	5.363	MON	51	617	10/02/2001	07/01/2016
31371J-6U-3	FNMA POOL NO 253883			2	1	322	103.0800	327	317	317	0	(1)	0	0	6.000	5.378	MON	2	19	10/02/2001	08/01/2016
31371J-6V-1	FNMA POOL NO 253884			2	1	4,122	102.9800	4,151	4,031	4,045	0	(14)	0	0	6.500	5.514	MON	22	262	09/17/2001	08/01/2016
31371J-F9-0	FNMA POOL NO 253192			2	1	151	101.5800	149	146	146	0	(1)	0	0	7.000	5.616	MON	1	10	09/17/2001	04/01/2015
31371J-TR-5	FNMA POOL NO 253560			2	1	1,140	101.7200	1,179	1,159	1,151	0	3	0	0	6.500	7.184	MON	6	75	10/13/2000	11/01/2015
31371J-V2-7	FNMA POOL NO 253633			2	1	135	102.9800	142	138	137	0	0	0	0	6.500	7.279	MON	1	9	11/14/2000	01/01/2016
31371J-XF-6	FNMA POOL NO 253678			2	1	231	102.9800	232	226	226	0	(1)	0	0	6.500	5.348	MON	1	15	09/17/2001	02/01/2016
31371K-3A-7	FNMA POOL NO 254693	CF		2	1	1,315,570	112.3800	1,359,039	1,209,372	1,309,965	0	(1,404)	0	0	5.500	2.831	MON	5,543	66,515	06/16/2011	04/01/2033
31371K-3L-3	FNMA POOL NO 254703			2	1	15,615	104.7400	16,084	15,355	15,444	0	(35)	0	0	6.000	5.318	MON	77	921	09/14/2007	03/01/2018
31371K-4K-4	FNMA POOL NO 254726			2	1	1,116,571	112.3800	1,240,579	1,103,957	1,115,723	0	(192)	0	0	5.500	5.084	MON	5,060	60,718	12/29/2004	05/01/2033
31371K-5U-1	FNMA POOL NO 254759			2	1	37,345	105.6300	40,374	38,223	37,788	0	64	0	0	4.500	5.136	MON	143	1,720	06/30/2004	06/01/2018
31371K-7E-5	FNMA POOL NO 254793			2	1	1,834	110.9100	2,059	1,856	1,836	0	0	0	0	5.000	5.302	MON	8	93	01/29/2004	07/01/2033
31371K-7M-7	FNMA POOL NO 254800			2	1	2,540,407	112.2700	2,743,494	2,443,617	2,509,575	0	(4,610)	0	0	5.500	4.345	MON	11,200	134,399	06/10/2003	07/01/2023
31371K-BK-6	FNMA POOL NO 253942			2	1	59,289	103.0800	60,200	58,402	58,497	0	(137)	0	0	6.000	5.321	MON	292	3,505	09/14/2007	09/01/2016
31371K-BS-9	FNMA POOL NO 253949			2	1	5,830	111.5200	6,409	5,747	5,825	0	(1)	0	0	6.500	5.786	MON	31	374	10/02/2001	09/01/2031
31371K-DG-3	FNMA POOL NO 254003			2	1	13,589	103.0800	13,869	13,454	13,467	0	(27)	0	0	6.000	5.449	MON	67	807	09/14/2007	10/01/2016
31371K-EU-1	FNMA POOL NO 254047			2	1	4,011	103.0800	4,072	3,951	3,957	0	(9)	0	0	6.000	5.391	MON	20	237	10/02/2001	11/01/2016
31371K-EV-9	FNMA POOL NO 254048			2	1	2,139	102.9800	2,155	2,092	2,101	0	(7)	0	0	6.500	5.545	MON	11	136	09/17/2001	11/01/2016
31371K-F6-3	FNMA POOL NO 254089			2	1	602	103.0800	598	580	585	0	(3)	0	0	6.000	4.563	MON	3	35	08/14/2002	12/01/2016
31371K-F9-7	FNMA POOL NO 254092			2	1	87,047	111.5200	95,614	85,734	86,902	0	(18)	0	0	6.500	5.833	MON	464	5,573	10/02/2001	12/01/2031
31371K-H9-5	FNMA POOL NO 254156			2	1	49,392	111.5200	54,254	48,648	49,313	0	(11)	0	0	6.500	5.793	MON	264	3,162	10/02/2001	11/01/2031
31371K-HR-5	FNMA POOL NO 254140			2	1	601	104.9200	615	586	589	0	(2)	0	0	5.500	4.572	MON	3	32	11/15/2002	01/01/2017
31371K-HS-3	FNMA POOL NO 254141			2	1	12,819	103.0800	13,038	12,649	12,679	0	(29)	0	0	6.000	5.350	MON	63	759	09/14/2007	01/01/2017
31371K-KH-3	FNMA POOL NO 254196			2	1	11,545	104.7400	11,973	11,431	11,446	0	(22)	0	0	6.000	5.488	MON	57	686	09/14/2007	02/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31371K-LQ-2	FNMA POOL NO 254235			2	1	93,407	104.7400	96,197	91,841	92,218	0	(246)	0	0	6.000	5.212	MON	459	5,510	09/14/2007	03/01/2017
31371K-NY-3	FNMA POOL NO 254307			2	1	889	104.7400	916	874	878	0	(2)	0	0	6.000	5.198	MON	4	52	09/14/2007	05/01/2017
31371K-P3-9	FNMA POOL NO 254342			2	1	38,043	104.7400	38,455	36,714	37,103	0	(154)	0	0	6.000	4.638	MON	184	2,203	09/14/2007	06/01/2017
31371K-RY-9	FNMA POOL NO 254403			2	1	7,443	104.7400	7,665	7,318	7,356	0	(19)	0	0	6.000	5.208	MON	37	439	09/14/2007	08/01/2017
31371K-Y8-8	FNMA POOL NO 254635			2	1	130,192	113.6800	141,622	124,576	128,501	0	(254)	0	0	6.000	4.480	MON	623	7,475	03/07/2003	02/01/2023
31371K-Z6-1	FNMA POOL NO 254665			2	1	2,580	104.7400	2,658	2,538	2,551	0	(6)	0	0	6.000	5.362	MON	13	152	09/14/2007	02/01/2018
31371K-ZA-2	FNMA POOL NO 254637			2	1	5,153	112.3800	5,887	5,239	5,159	0	1	0	0	5.500	5.989	MON	24	288	05/11/2004	02/01/2033
31371L-CA-5	FNMA POOL NO 254865			2	1	284,639	105.6300	300,500	284,490	284,080	0	(84)	0	0	4.500	4.440	MON	1,067	12,802	09/08/2004	09/01/2018
31371L-FY-0	FNMA POOL NO 254983			2	1	240,274	112.3800	274,513	244,282	240,537	0	32	0	0	5.500	5.950	MON	1,120	13,436	05/11/2004	12/01/2033
31371L-GH-6	FNMA POOL NO 255000			2	1	58,016	109.1800	66,875	61,251	58,335	0	38	0	0	4.500	5.718	MON	230	2,756	11/08/2005	11/01/2033
31371L-HX-0	FNMA POOL NO 255046			2	1	99,305	105.5900	103,464	97,988	98,474	0	(163)	0	0	6.000	5.498	MON	490	5,879	09/14/2007	12/01/2018
31371L-K8-1	FNMA POOL NO 255119			2	1	27,622	105.5900	28,694	27,176	27,349	0	(51)	0	0	6.000	5.445	MON	136	1,630	09/14/2007	02/01/2019
31371L-KE-8	FNMA POOL NO 255093			2	1	36,521	105.5900	37,939	35,932	36,167	0	(69)	0	0	6.000	5.410	MON	180	2,156	09/14/2007	01/01/2019
31371L-LP-2	FNMA POOL NO 255134			2	1	334,807	114.2000	362,482	317,400	329,338	0	(802)	0	0	6.500	5.042	MON	1,719	20,631	02/03/2004	01/01/2024
31371L-MR-7	FNMA POOL NO 255168			2	1	14,178	112.8600	15,544	13,773	14,148	0	(4)	0	0	7.000	5.864	MON	80	964	05/09/2006	02/01/2034
31371L-PJ-2	FNMA POOL NO 255225	CF		2	1	9,211,518	112.3900	10,463,325	9,309,706	9,216,496	0	637	0	0	5.500	5.762	MON	42,669	512,034	05/26/2004	06/01/2034
31371L-PP-8	FNMA POOL NO 255230	LS		2	1	10,886,606	110.9600	12,590,160	11,346,678	10,921,034	0	4,546	0	0	5.000	6.098	MON	47,278	567,334	05/26/2004	06/01/2034
31371L-XE-4	FNMA POOL NO 255477			2	1	34,866	105.5700	36,186	34,277	34,552	0	(62)	0	0	6.000	5.393	MON	171	2,057	09/14/2007	09/01/2019
31371L-ZM-4	FNMA POOL NO 255548			2	1	231,151	106.4200	250,607	235,493	232,587	0	274	0	0	5.000	5.546	MON	981	11,775	09/06/2007	01/01/2020
31371M-QE-5	FNMA POOL NO 255769	CF		2	1	2,712,430	110.8600	2,909,557	2,624,469	2,706,445	0	(943)	0	0	5.000	3.976	MON	10,935	131,223	04/29/2009	07/01/2035
31371M-DS-3	FNMA POOL NO 255813	CF		2	1	1,638,462	110.8600	1,757,538	1,585,328	1,634,865	0	(512)	0	0	5.000	3.955	MON	6,606	79,266	04/29/2009	08/01/2035
31371M-DT-1	FNMA POOL NO 255814	CF		2	1	992,814	112.2100	1,132,122	1,008,933	993,617	0	91	0	0	5.500	5.949	MON	4,624	55,491	11/02/2005	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933	RA		2	1	8,862,550	112.2100	10,157,320	9,052,078	8,872,262	0	1,052	0	0	5.500	6.130	MON	41,489	497,864	11/14/2005	11/01/2035
31371M-LY-1	FNMA POOL NO 256043			2	1	1,015	101.5500	1,064	1,047	1,039	0	5	0	0	4.500	5.753	MON	4	47	11/14/2006	11/01/2015
31371M-MK-0	FNMA POOL NO 256062			2	1	121,614	106.6600	129,411	121,337	121,385	0	(54)	0	0	5.500	5.364	MON	556	6,673	11/08/2007	01/01/2021
31371M-NW-3	FNMA POOL NO 256105			2	1	293,853	106.6600	312,693	293,183	293,377	0	(118)	0	0	5.500	5.334	MON	1,344	16,125	11/08/2007	02/01/2021
31371M-PW-1	FNMA POOL NO 256137			2	1	7,570	102.0400	7,600	7,448	7,451	0	(23)	0	0	6.000	5.289	MON	37	447	09/14/2007	02/01/2016
31371M-R7-4	FNMA POOL NO 256210			2	1	805,354	106.7000	845,265	792,222	799,936	0	(961)	0	0	6.000	5.420	MON	3,961	47,533	09/14/2007	04/01/2021
31371M-TY-3	FNMA POOL NO 256267			2	1	3,490	102.2200	3,680	3,600	3,562	0	12	0	0	4.500	5.799	MON	14	162	11/14/2006	04/01/2016
31371N-4H-5	FNMA POOL NO 257424			2	1	63,541	112.2800	66,138	58,902	63,231	0	(63)	0	0	5.500	1.730	MON	270	3,240	12/09/2010	10/01/2028
31371N-KY-0	FNMA POOL NO 256911			2	1	5,298	105.2200	5,485	5,213	5,237	0	(12)	0	0	6.000	5.300	MON	26	313	09/14/2007	09/01/2017
31372A-K9-2	FNMA POOL NO 266820			2	1	1,135	107.4600	1,235	1,149	1,139	0	0	0	0	6.000	6.255	MON	6	69	12/04/1998	01/01/2024
31372C-U2-2	FNMA POOL NO 268901			2	1	48,196	111.1000	56,448	50,810	48,728	0	91	0	0	6.500	8.218	MON	275	3,303	04/26/2000	01/01/2024
31372E-5D-2	FNMA POOL NO 270944			2	1	416	111.2400	480	432	420	0	0	0	0	7.000	8.155	MON	3	30	04/29/1996	06/01/2023
31372K-F8-8	FNMA POOL NO 274791			2	1	2,356	107.4600	2,646	2,462	2,378	0	4	0	0	6.000	7.382	MON	12	148	05/26/1999	02/01/2024
31372N-W8-3	FNMA POOL NO 277971			2	1	3,304	107.8400	3,474	3,221	3,284	0	(4)	0	0	8.000	7.070	MON	21	258	07/07/1999	06/01/2024
31372R-F3-4	FNMA POOL NO 280186			2	1	112,590	111.1000	132,083	118,891	114,336	0	180	0	0	6.500	7.842	MON	644	7,728	06/30/2000	04/01/2024
31372R-VW-2	FNMA POOL NO 280629			2	1	23,655	111.1000	28,006	25,209	24,152	0	72	0	0	6.500	8.149	MON	137	1,639	06/30/2000	11/01/2022
31372S-PL-1	FNMA POOL NO 281327			2	1	948	104.8000	1,021	974	953	0	1	0	0	7.000	7.754	MON	6	68	04/29/1996	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533			2	1	477	104.5300	500	479	476	0	0	0	0	8.500	8.617	MON	3	41	09/29/1994	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711			2	1	2,002	109.0400	2,126	1,950	1,987	0	(3)	0	0	7.500	6.685	MON	12	146	02/05/1999	05/01/2024
31372V-VS-2	FNMA POOL NO 284225			2	1	20,708	111.1000	24,311	21,883	20,962	0	37	0	0	6.500	8.217	MON	119	1,422	06/30/2000	05/01/2024
31373A-L6-6	FNMA POOL NO 287549			2	1	52,779	111.1000	61,736	55,570	53,306	0	114	0	0	6.500	7.984	MON	301	3,612	06/30/2000	06/01/2024
31373B-SX-8	FNMA POOL NO 288634			2	1	3,165	107.8400	3,327	3,086	3,144	0	(4)	0	0	8.000	7.156	MON	21	247	07/07/1999	07/01/2024
31373D-NE-1	FNMA POOL NO 290289			2	1	4,532	107.8400	4,764	4,418	4,501	0	(6)	0	0	8.000	7.198	MON	29	353	07/07/1999	10/01/2024
31373E-5D-1	FNMA POOL NO 291644			2	1	5,462	112.7400	6,005	5,326	5,418	0	(8)	0	0	8.000	7.090	MON	36	426	07/07/1999	09/01/2022
31373G-6C-7	FNMA POOL NO 293467			2	1	920	107.8400	967	897	914	0	(1)	0	0	8.000	7.100	MON	6	72	07/07/1999	09/01/2024
31373L-E9-4	FNMA POOL NO 296360			2	1	3,720	110.0300	3,963	3,602	3,693	0	(5)	0	0	9.000	7.874	MON	27	324	08/15/1995	12/01/2024
31373L-QP-5	FNMA POOL NO 296662			2	1	1,810	110.0300	1,914	1,740	1,795	0	(3)	0	0	9.000	7.528	MON	13	157	04/29/1996	11/01/2024
31373M-MY-8	FNMA POOL NO 297475			2	1	9,317	110.0300	9,943	9,036	9,231	0	(14)	0	0	9.000	8.145	MON	68	813	06/30/2000	11/01/2024
31373P-UQ-9	FNMA POOL NO 299491			2	1	1,455	110.0300	1,550	1,408	1,445	0	(2)	0	0	9.000	7.717	MON	11	127	06/30/2000	12/01/2024
31373T-2K-5	FNMA POOL NO 303278			2	1	2,528	111.2400	2,855	2,567	2,534	0	1	0	0	7.000	7.445	MON	15	180	06/30/2000	01/01/2025
31373T-5M-8	FNMA POOL NO 303352			2	1	26,240	107.8400	27,636	25,627	26,106	0	(24)	0	0	8.000	7.071	MON	171	2,050	06/30/2000	06/01/2025
31373T-6J-4	FNMA POOL NO 303373			2	1	72,397	108.8600	76,514	70,290	71,738	0	(119)	0	0	8.500	7.503	MON	498	5,975	06/30/2000	08/01/2023
31373T-7E-4	FNMA POOL NO 303393			2	1	1,835	111.7500	2,047	1,832	1,832	0	0	0	0	6.000	5.902	MON	9	110	06/30/2000	09/01/2024
31373T-SK-7	FNMA POOL NO 303022			2	1	1,861	107.8400	1,956	1,814	1,850	0	(2)	0	0	8.000	7.065	MON	12	145	07/07/1999	09/01/2024
31373T-T6-7	FNMA POOL NO 303073			2	1	883	107.8400	928	861	878	0	(1)	0	0	8.000	6.923	MON	6	69	07/07/1999	11/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31373T-WR-7	FNMA POOL NO 303156			2	1	80,892	111.2400	86,624	77,875	79,998	0	(135)	0	0	7.000	5.773	MON	454	5,451	02/08/2002	12/01/2023
31373T-XP-0	FNMA POOL NO 303186			2	1	32,439	107.8400	34,168	31,684	32,267	0	(29)	0	0	8.000	7.067	MON	211	2,535	06/30/2000	02/01/2025
31373T-Y3-8	FNMA POOL NO 303230			2	1	7,146	112.7400	7,868	6,979	7,091	0	(9)	0	0	8.000	7.108	MON	47	558	06/30/2000	12/01/2022
31373T-Y7-9	FNMA POOL NO 303234			2	1	1,493	107.8400	1,570	1,456	1,485	0	(2)	0	0	8.000	7.057	MON	10	116	07/07/1999	01/01/2025
31373T-Y9-5	FNMA POOL NO 303236			2	1	6,465	107.8400	6,816	6,320	6,440	0	(6)	0	0	8.000	7.107	MON	42	506	06/30/2000	04/01/2025
31373U-4S-3	FNMA POOL NO 304233			2	1	9,295	104.5300	9,337	8,932	9,214	0	(16)	0	0	8.500	7.149	MON	63	759	07/03/1997	01/01/2025
31373U-EF-0	FNMA POOL NO 303534			2	1	72,965	107.8400	76,961	71,367	72,525	0	(77)	0	0	8.000	7.116	MON	476	5,709	06/30/2000	11/01/2023
31373U-ET-0	FNMA POOL NO 303546			2	1	838	111.2400	928	834	837	0	0	0	0	7.000	6.781	MON	5	58	05/25/1999	10/01/2025
31373U-EY-9	FNMA POOL NO 303551			2	1	1,097	107.8400	1,154	1,070	1,092	0	(1)	0	0	8.000	7.005	MON	7	86	07/07/1999	10/01/2025
31373U-HH-3	FNMA POOL NO 303632			2	1	7,048	104.5300	7,043	6,738	6,986	0	(11)	0	0	8.500	6.809	MON	48	573	06/30/2000	07/01/2025
31373U-ST-5	FNMA POOL NO 303930			2	1	6,148	107.8400	6,481	6,010	6,129	0	(4)	0	0	8.000	7.068	MON	40	481	06/30/2000	06/01/2026
31373U-UC-9	FNMA POOL NO 303979			2	1	3,772	107.8400	3,965	3,677	3,756	0	(3)	0	0	8.000	6.973	MON	25	294	07/07/1999	01/01/2026
31373V-LD-5	FNMA POOL NO 304624			2	1	403	104.5300	405	388	401	0	(1)	0	0	8.500	6.760	MON	3	33	07/03/1997	04/01/2025
31373W-AK-9	FNMA POOL NO 305210			2	1	2,985	107.4600	3,203	2,980	2,982	0	(1)	0	0	6.000	5.873	MON	15	179	06/30/2000	11/01/2025
31373W-WW-9	FNMA POOL NO 305861			2	1	2,645	104.5300	2,656	2,541	2,624	0	(3)	0	0	8.500	7.069	MON	18	216	07/03/1997	06/01/2025
31373Y-UQ-0	FNMA POOL NO 307591			2	1	104	110.0300	110	100	104	0	0	0	0	9.000	6.964	MON	1	9	04/29/1996	03/01/2025
31374A-SL-5	FNMA POOL NO 308423			2	1	4,750	110.0300	5,043	4,583	4,713	0	(7)	0	0	9.000	7.708	MON	34	412	06/30/2000	04/01/2025
31374C-AU-0	FNMA POOL NO 309719			2	1	5,371	104.5300	5,395	5,161	5,332	0	(8)	0	0	8.500	6.957	MON	37	439	07/03/1997	05/01/2025
31374C-B8-8	FNMA POOL NO 309763			2	1	2,042	104.5300	2,052	1,963	2,029	0	(3)	0	0	8.500	6.846	MON	14	167	07/03/1997	05/01/2025
31374C-BD-7	FNMA POOL NO 309736			2	1	4,740	107.8400	4,999	4,635	4,725	0	(4)	0	0	8.000	6.984	MON	31	371	06/30/2000	05/01/2025
31374D-PJ-7	FNMA POOL NO 311025			2	1	3,587	107.8400	3,783	3,508	3,576	0	(3)	0	0	8.000	6.927	MON	23	281	06/30/2000	05/01/2025
31374E-E2-4	FNMA POOL NO 311653			2	1	4,483	104.5300	4,503	4,308	4,444	0	(7)	0	0	8.500	7.195	MON	31	366	07/03/1997	06/01/2025
31374F-4J-5	FNMA POOL NO 313225			2	1	4,418	107.8400	4,661	4,323	4,407	0	(3)	0	0	8.000	7.027	MON	29	346	06/30/2000	12/01/2026
31374F-5F-2	FNMA POOL NO 313246			2	1	5,619	104.5300	5,696	5,449	5,590	0	(5)	0	0	8.500	7.302	MON	39	463	06/30/2000	11/01/2026
31374F-KG-3	FNMA POOL NO 312695			2	1	6,962	104.5300	6,993	6,690	6,906	0	(11)	0	0	8.500	7.110	MON	47	569	07/03/1997	06/01/2025
31374F-WA-3	FNMA POOL NO 313041			2	1	2,486	107.8400	2,613	2,423	2,476	0	(2)	0	0	8.000	6.969	MON	16	194	07/07/1999	08/01/2026
31374F-XH-7	FNMA POOL NO 313080			2	1	5,897	107.8400	6,211	5,759	5,872	0	(4)	0	0	8.000	7.045	MON	38	461	06/30/2000	07/01/2026
31374G-LS-4	FNMA POOL NO 313637			2	1	1,034	106.9000	1,077	1,008	1,031	0	(1)	0	0	8.000	6.894	MON	7	81	07/07/1999	07/01/2027
31374G-NC-7	FNMA POOL NO 313687			2	1	2,138	111.1100	2,364	2,128	2,136	0	0	0	0	7.000	6.732	MON	12	149	05/25/1999	09/01/2027
31374G-SR-9	FNMA POOL NO 313828			2	1	13,127	111.1100	14,523	13,071	13,113	0	(2)	0	0	7.000	6.748	MON	76	915	06/30/2000	10/01/2027
31374J-FS-5	FNMA POOL NO 315277			2	1	1,424	104.5300	1,430	1,368	1,416	0	(2)	0	0	8.500	6.679	MON	10	116	07/03/1997	06/01/2025
31374K-CR-7	FNMA POOL NO 316080			2	1	11,487	107.8400	12,076	11,199	11,416	0	(13)	0	0	8.000	7.212	MON	75	896	07/07/1999	07/01/2025
31374K-MB-1	FNMA POOL NO 316354			2	1	17,946	107.8400	18,892	17,519	17,851	0	(15)	0	0	8.000	7.089	MON	117	1,401	06/30/2000	07/01/2025
31374K-PY-8	FNMA POOL NO 316439			2	1	17,472	110.0300	18,603	16,907	17,301	0	(27)	0	0	9.000	8.155	MON	127	1,522	06/30/2000	06/01/2025
31374K-UX-4	FNMA POOL NO 316598			2	1	6,558	104.5300	6,589	6,303	6,495	0	(11)	0	0	8.500	7.359	MON	45	536	07/03/1997	07/01/2025
31374M-QK-3	FNMA POOL NO 318258			2	1	74,864	111.2400	84,279	75,766	75,030	0	24	0	0	7.000	7.260	MON	442	5,304	06/30/2000	07/01/2025
31374N-JD-5	FNMA POOL NO 318960			2	1	1,998	107.8400	2,101	1,948	1,987	0	(2)	0	0	8.000	7.140	MON	13	156	07/07/1999	08/01/2025
31374P-H8-3	FNMA POOL NO 319855			2	1	3,794	104.5300	3,811	3,646	3,764	0	(5)	0	0	8.500	7.113	MON	26	310	07/03/1997	08/01/2025
31374P-N7-8	FNMA POOL NO 320014			2	1	2,359	107.8400	2,480	2,300	2,349	0	(2)	0	0	8.000	6.914	MON	15	184	07/07/1999	08/01/2025
31374P-R3-3	FNMA POOL NO 320106			2	1	7,873	107.8400	8,308	7,705	7,845	0	(7)	0	0	8.000	7.187	MON	51	616	06/30/2000	10/01/2025
31374Q-JC-0	FNMA POOL NO 320759			2	1	3,777	109.0400	4,017	3,684	3,759	0	(3)	0	0	7.500	6.499	MON	23	276	06/30/2000	11/01/2025
31374S-ZL-8	FNMA POOL NO 323047			2	1	2,065	109.0400	2,196	2,014	2,052	0	(2)	0	0	7.500	6.588	MON	13	151	06/30/2000	12/01/2024
31374T-5M-7	FNMA POOL NO 324052			2	1	656	111.2400	733	659	656	0	0	0	0	7.000	7.093	MON	4	46	06/01/1999	09/01/2025
31374T-AT-6	FNMA POOL NO 323218			2	1	2,743	107.5500	2,876	2,674	2,735	0	(2)	0	0	8.000	6.962	MON	18	214	07/07/1999	06/01/2028
31374T-D8-9	FNMA POOL NO 323327			2	1	8,392	106.0700	9,057	8,538	8,404	0	2	0	0	7.000	7.577	MON	50	598	06/30/2000	10/01/2028
31374T-DY-2	FNMA POOL NO 323319			2	1	16,784	106.0700	17,719	16,705	16,766	0	(3)	0	0	7.000	6.757	MON	97	1,169	06/30/2000	10/01/2028
31374T-NR-6	FNMA POOL NO 323600			2	1	8,786	106.9000	9,189	8,596	8,760	0	(4)	0	0	8.000	7.127	MON	57	688	06/30/2000	11/01/2028
31374T-Q6-9	FNMA POOL NO 323677			2	1	42,778	107.5500	44,909	41,758	42,639	0	(23)	0	0	8.000	7.017	MON	278	3,340	06/30/2000	08/01/2028
31374T-TQ-2	FNMA POOL NO 323759			2	1	195,408	112.7400	215,934	191,524	194,310	0	(180)	0	0	8.000	7.211	MON	1,277	15,322	06/30/2000	12/01/2023
31374T-VE-6	FNMA POOL NO 323813			2	1	11,403	105.5200	11,972	11,346	11,392	0	(2)	0	0	7.000	6.737	MON	66	794	06/30/2000	06/01/2029
31374U-JY-3	FNMA POOL NO 324379			2	1	1,934	109.0400	2,055	1,885	1,919	0	(3)	0	0	7.500	6.780	MON	12	141	02/05/1999	05/01/2024
31374V-HR-8	FNMA POOL NO 325240			2	1	983	111.2400	1,098	987	983	0	0	0	0	7.000	7.095	MON	6	69	06/01/1999	10/01/2025
31374V-LN-2	FNMA POOL NO 325333			2	1	14,403	107.8400	15,142	14,041	14,322	0	(16)	0	0	8.000	7.186	MON	94	1,123	07/07/1999	12/01/2025
31374W-BJ-0	FNMA POOL NO 325941			2	1	2,408	107.8400	2,542	2,357	2,401	0	(2)	0	0	8.000	7.042	MON	16	188	06/30/2000	10/01/2025
31374Y-2M-9	FNMA POOL NO 328480			2	1	9,025	104.5300	9,065	8,673	8,956	0	(14)	0	0	8.500	7.139	MON	61	737	07/03/1997	12/01/2025
31374Y-T4-0	FNMA POOL NO 328271			2	1	12,572	107.8400	13,255	12,292	12,526	0	(12)	0	0	8.000	7.157	MON	82	983	06/30/2000	11/01/2025
31375B-A2-3	FNMA POOL NO 329525			2	1	2,069	109.0400	2,194	2,012	2,059	0	(1)	0	0	7.500	6.242	MON	13	151	06/30/2000	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31375B-QC-4	FNMA POOL NO 329951			2	1	12,601	109.0400	13,365	12,258	12,524	0	(14)	0	0	7.500	6.538	MON	77	919	06/30/2000	11/01/2025
31375B-UQ-8	FNMA POOL NO 330091			2	1	195,968	112.7400	215,991	191,575	194,393	0	(266)	0	0	8.000	7.249	MON	1,277	15,326	06/30/2000	02/01/2023
31375F-VL-9	FNMA POOL NO 333719			2	1	32,228	104.5300	32,384	30,980	31,878	0	(60)	0	0	8.500	7.527	MON	219	2,633	07/03/1997	08/01/2025
31375K-5G-8	FNMA POOL NO 337547			2	1	5,105	111.1000	5,866	5,280	5,145	0	5	0	0	6.500	7.453	MON	29	343	06/30/2000	04/01/2024
31375K-5K-9	FNMA POOL NO 337550			2	1	5,235	112.7400	5,755	5,104	5,197	0	(7)	0	0	8.000	7.035	MON	34	408	07/07/1999	01/01/2023
31375Q-ST-2	FNMA POOL NO 341730			2	1	62,442	107.8400	64,905	60,188	61,966	0	(85)	0	0	8.000	6.716	MON	401	4,815	06/30/2000	12/01/2025
31375T-E3-8	FNMA POOL NO 344054			2	1	1,776	112.7400	1,928	1,710	1,762	0	(3)	0	0	8.000	6.699	MON	11	137	06/30/2000	01/01/2026
31375V-AS-2	FNMA POOL NO 345717			2	1	4,346	107.8400	4,578	4,245	4,328	0	(3)	0	0	8.000	7.007	MON	28	340	06/30/2000	08/01/2026
31375X-VH-9	FNMA POOL NO 348116			2	1	241	111.2400	269	242	241	0	0	0	0	7.000	7.098	MON	1	17	06/01/1999	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508			2	1	595	107.8400	626	580	593	0	(1)	0	0	8.000	6.986	MON	4	46	07/07/1999	06/01/2026
31376C-RB-2	FNMA POOL NO 351582			2	1	32,480	107.8400	34,143	31,662	32,246	0	(22)	0	0	8.000	7.251	MON	211	2,533	06/30/2000	05/01/2025
31376F-W7-8	FNMA POOL NO 354470			2	1	3,989	104.5300	4,040	3,865	3,954	0	(6)	0	0	8.500	7.697	MON	27	329	03/11/1997	07/01/2025
31376G-FF-7	FNMA POOL NO 354866			2	1	24,030	104.5300	24,338	23,283	23,852	0	(33)	0	0	8.500	7.671	MON	165	1,979	03/11/1997	08/01/2026
31376H-2L-6	FNMA POOL NO 356379			2	1	11,216	106.9000	11,840	11,076	11,186	0	(5)	0	0	8.000	7.514	MON	74	886	06/30/2000	01/01/2027
31376H-RE-5	FNMA POOL NO 356085			2	1	54,516	107.8400	57,916	53,707	54,343	0	(23)	0	0	8.000	7.423	MON	358	4,297	06/30/2000	09/01/2026
31376J-VF-3	FNMA POOL NO 357114			2	1	167	103.0800	169	164	164	0	0	0	0	6.000	5.269	MON	1	10	10/02/2001	04/01/2016
31376J-VP-1	FNMA POOL NO 357122			2	1	444	106.4600	465	437	438	0	(1)	0	0	6.000	5.187	MON	2	26	09/14/2007	05/01/2016
31376J-VS-5	FNMA POOL NO 357125			2	1	1,650	103.0800	1,675	1,625	1,627	0	(4)	0	0	6.000	5.244	MON	8	97	10/02/2001	05/01/2016
31376K-CL-8	FNMA POOL NO 357475			2	1	1,146,492	105.6300	1,244,572	1,178,262	1,159,620	0	2,526	0	0	4.500	5.363	MON	4,418	53,020	01/12/2006	01/01/2019
31376K-FR-2	FNMA POOL NO 357576	CF		2	1	4,378,337	110.9600	5,059,759	4,560,026	4,391,959	0	1,949	0	0	5.000	6.082	MON	19,000	228,001	05/26/2004	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607			2	1	177,373	106.4200	174,168	163,664	173,537	0	(1,576)	0	0	5.000	1.511	MON	682	8,183	05/23/2012	08/01/2019
31376K-UB-0	FNMA POOL NO 357978			2	1	1,084,588	106.5200	1,064,412	999,294	1,063,549	0	(8,460)	0	0	5.000	2.019	MON	4,164	49,965	05/23/2012	09/01/2020
31376L-QT-4	FNMA POOL NO 358766			2	1	6,606	107.8400	6,918	6,415	6,569	0	(5)	0	0	8.000	6.946	MON	43	513	06/30/2000	09/01/2026
31376M-TE-2	FNMA POOL NO 359749			2	1	132,324	107.8400	140,723	130,495	131,897	0	(76)	0	0	8.000	7.504	MON	870	10,439	06/30/2000	10/01/2026
31376R-6D-8	FNMA POOL NO 363668			2	1	116,773	107.8400	124,241	115,210	116,383	0	(55)	0	0	8.000	7.553	MON	768	9,217	06/30/2000	11/01/2026
31376R-6M-8	FNMA POOL NO 363676			2	1	82,089	107.8400	87,207	80,868	81,804	0	(51)	0	0	8.000	7.485	MON	539	6,470	06/30/2000	11/01/2026
31376W-HS-2	FNMA POOL NO 367541			2	1	103,582	107.8400	110,302	102,285	103,302	0	(51)	0	0	8.000	7.503	MON	682	8,183	06/30/2000	12/01/2026
31376Z-6J-7	FNMA POOL NO 370873			2	1	238,604	106.9000	251,633	235,396	237,699	0	(150)	0	0	8.000	7.626	MON	1,569	18,832	06/30/2000	02/01/2027
31376Z-TP-8	FNMA POOL NO 370558			2	1	2,718	106.9000	2,832	2,649	2,707	0	(2)	0	0	8.000	7.050	MON	18	212	07/07/1999	05/01/2027
31377B-QR-9	FNMA POOL NO 372264			2	1	14,131	106.9000	14,845	13,887	14,098	0	(9)	0	0	8.000	7.336	MON	93	1,111	06/30/2000	06/01/2027
31377B-ZP-3	FNMA POOL NO 372550			2	1	29,812	106.9000	31,388	29,362	29,715	0	(16)	0	0	8.000	7.461	MON	196	2,349	06/30/2000	03/01/2027
31377D-AU-5	FNMA POOL NO 373619			2	1	16,973	104.5300	17,237	16,490	16,879	0	(15)	0	0	8.500	7.536	MON	117	1,402	06/30/2000	03/01/2027
31377D-PZ-8	FNMA POOL NO 374040			2	1	6,593	109.0600	7,009	6,426	6,566	0	(5)	0	0	7.500	6.614	MON	40	482	01/13/1999	08/01/2027
31377G-5W-0	FNMA POOL NO 377161			2	1	3,515	102.7400	3,626	3,529	3,513	0	0	0	0	7.000	7.070	MON	21	247	06/30/2000	04/01/2017
31377G-XV-1	FNMA POOL NO 376992			2	1	17,607	109.0600	18,737	17,179	17,528	0	(14)	0	0	7.500	6.654	MON	107	1,289	06/30/2000	08/01/2027
31377K-VN-2	FNMA POOL NO 379621			2	1	67	109.2800	75	69	67	0	0	0	0	6.000	7.160	MON	0	4	03/15/1999	04/01/2028
31377K-X6-7	FNMA POOL NO 379701			2	1	432	111.1100	481	433	432	0	0	0	0	7.000	7.026	MON	3	30	06/30/2000	05/01/2027
31378A-AG-1	FNMA POOL NO 392507			2	1	4,265	109.0600	4,534	4,158	4,250	0	(3)	0	0	7.500	6.372	MON	26	312	06/30/2000	08/01/2027
31378A-AL-0	FNMA POOL NO 392511			2	1	1,625	109.0600	1,727	1,584	1,620	0	(1)	0	0	7.500	6.441	MON	10	119	01/13/1999	09/01/2027
31378A-AW-6	FNMA POOL NO 392521			2	1	3,216	109.0600	3,418	3,134	3,204	0	(2)	0	0	7.500	6.525	MON	20	235	01/13/1999	09/01/2027
31378B-CR-3	FNMA POOL NO 393480			2	1	137	106.9000	143	134	137	0	0	0	0	8.000	6.745	MON	1	11	07/07/1999	07/01/2027
31378B-KR-4	FNMA POOL NO 393704			2	1	1,809	106.9000	1,885	1,764	1,803	0	(1)	0	0	8.000	7.048	MON	12	141	07/07/1999	08/01/2027
31378D-4D-9	FNMA POOL NO 396020			2	1	488	109.0600	519	475	486	0	0	0	0	7.500	6.401	MON	3	36	01/13/1999	09/01/2027
31378D-BM-1	FNMA POOL NO 395244			2	1	70,075	104.4800	74,495	71,305	70,615	0	124	0	0	6.500	6.874	MON	386	4,635	08/20/1997	06/01/2019
31378D-GQ-7	FNMA POOL NO 395407			2	1	13,089	106.9000	13,686	12,802	13,051	0	(10)	0	0	8.000	7.235	MON	85	1,024	06/30/2000	10/01/2027
31378D-QR-4	FNMA POOL NO 395664			2	1	159	106.9000	166	155	159	0	0	0	0	8.000	6.689	MON	1	12	07/07/1999	08/01/2027
31378E-AM-0	FNMA POOL NO 396112			2	1	4,010	106.9000	4,210	3,938	4,003	0	(2)	0	0	8.000	7.175	MON	26	315	06/30/2000	10/01/2027
31378E-BE-7	FNMA POOL NO 396137			2	1	2,397	111.1100	2,676	2,408	2,398	0	0	0	0	7.000	7.094	MON	14	169	06/01/1999	10/01/2027
31378E-GS-1	FNMA POOL NO 396309			2	1	8,731	106.9000	9,134	8,545	8,700	0	(6)	0	0	8.000	7.159	MON	57	684	06/30/2000	08/01/2027
31378F-D6-9	FNMA POOL NO 397125			2	1	6,407	112.7400	7,104	6,301	6,311	0	(16)	0	0	8.000	7.394	MON	42	504	06/30/2000	03/01/2017
31378F-Y9-0	FNMA POOL NO 397736			2	1	2,674	106.9000	2,786	2,606	2,664	0	(2)	0	0	8.000	7.053	MON	17	209	07/07/1999	10/01/2027
31378G-2C-6	FNMA POOL NO 398671			2	1	6,565	106.9000	6,841	6,400	6,530	0	(7)	0	0	8.000	7.327	MON	43	512	07/07/1999	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532			2	1	379	109.0600	403	370	378	0	0	0	0	7.500	6.561	MON	2	28	01/13/1999	09/01/2027
31378H-7B-1	FNMA POOL NO 399690			2	1	1,112	109.0600	1,182	1,084	1,109	0	(1)	0	0	7.500	6.417	MON	7	81	01/13/1999	09/01/2027
31378H-HW-4	FNMA POOL NO 399045			2	1	5,699	109.0600	6,064	5,560	5,677	0	(4)	0	0	7.500	6.516	MON	35	417	06/30/2000	09/01/2027
31378J-D4-6	FNMA POOL NO 399823			2	1	657	106.9000	684	640	654	0	(1)	0	0	8.000	6.981	MON	4	51	07/07/1999	09/01/2027
31378J-D5-3	FNMA POOL NO 399824			2	1	3,302	109.0600	3,516	3,224	3,291	0	(2)	0	0	7.500	6.462	MON	20	242	06/30/2000	09/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31378K-KD-5	FNMA POOL NO 400892			2	1	17,338	107.8400	18,464	17,122	17,289	0	(8)	0	0	8.000	7.588	MON	114	1,370	06/30/2000	10/01/2027
31378L-N5-7	FNMA POOL NO 401912			2	1	1,106	106.9000	1,152	1,078	1,101	0	(1)	0	0	8.000	7.072	MON	7	86	07/07/1999	10/01/2027
31378M-NK-2	FNMA POOL NO 402794			2	1	8,904	106.9000	9,348	8,745	8,887	0	(4)	0	0	8.000	7.216	MON	58	700	06/30/2000	11/01/2027
31378M-UK-4	FNMA POOL NO 402986			2	1	157,607	107.8400	167,223	155,069	156,637	0	(137)	0	0	8.000	7.703	MON	1,034	12,405	06/30/2000	09/01/2026
31378M-VX-5	FNMA POOL NO 403030			2	1	13,101	106.9000	13,652	12,771	13,047	0	(11)	0	0	8.000	7.136	MON	85	1,022	07/07/1999	10/01/2027
31378N-AX-6	FNMA POOL NO 403322			2	1	1,864	107.5500	1,955	1,818	1,857	0	(2)	0	0	8.000	7.151	MON	12	146	07/07/1999	01/01/2028
31378P-3T-8	FNMA POOL NO 405010			2	1	1,591	106.9000	1,658	1,551	1,586	0	(1)	0	0	8.000	6.889	MON	10	124	07/07/1999	11/01/2027
31378P-M8-3	FNMA POOL NO 404583			2	1	1,526	106.9000	1,577	1,476	1,520	0	(1)	0	0	8.000	6.479	MON	10	118	06/30/2000	11/01/2027
31378P-M9-1	FNMA POOL NO 404584			2	1	10,086	106.9000	10,594	9,911	10,066	0	(2)	0	0	8.000	7.289	MON	66	793	06/30/2000	11/01/2027
31378T-DZ-5	FNMA POOL NO 407920			2	1	8,031	102.7500	8,066	7,850	7,893	0	(21)	0	0	7.500	6.738	MON	49	589	06/30/2000	12/01/2017
31378U-G4-8	FNMA POOL NO 408919			2	1	561	106.9000	585	547	559	0	0	0	0	8.000	6.931	MON	4	44	07/07/1999	12/01/2027
31378Y-MH-4	FNMA POOL NO 412660			2	1	31,992	109.2800	35,908	32,857	32,123	0	18	0	0	6.000	6.685	MON	164	1,972	06/30/2000	03/01/2028
31379B-LD-3	FNMA POOL NO 414424			2	1	113,007	107.8400	119,524	110,837	112,306	0	(111)	0	0	8.000	7.547	MON	739	8,867	06/30/2000	05/01/2026
31379B-PV-9	FNMA POOL NO 414536			2	1	40,848	107.8400	43,005	39,879	40,603	0	(30)	0	0	8.000	7.287	MON	266	3,190	06/30/2000	05/01/2026
31379C-5P-2	FNMA POOL NO 415854			2	1	3,481	106.9000	3,638	3,403	3,471	0	(2)	0	0	8.000	6.927	MON	23	272	06/30/2000	01/01/2028
31379D-3E-7	FNMA POOL NO 416697			2	1	32,954	106.0700	34,779	32,789	32,898	0	(9)	0	0	7.000	6.857	MON	191	2,295	06/30/2000	12/01/2028
31379D-LJ-6	FNMA POOL NO 416229			2	1	40,810	107.5500	43,003	39,985	40,644	0	(28)	0	0	8.000	7.355	MON	267	3,199	06/30/2000	12/01/2027
31379E-AY-3	FNMA POOL NO 416823			2	1	1,066	111.1100	1,190	1,071	1,066	0	0	0	0	7.000	7.094	MON	6	75	06/01/1999	02/01/2028
31379E-SX-6	FNMA POOL NO 417334			2	1	207	109.2800	237	217	208	0	0	0	0	6.000	8.216	MON	1	13	05/26/1999	03/01/2028
31379E-ZD-2	FNMA POOL NO 417540			2	1	6,365	109.2800	7,276	6,657	6,403	0	7	0	0	6.000	7.322	MON	33	399	05/26/1999	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545			2	1	4,263	107.5500	4,512	4,196	4,250	0	(3)	0	0	8.000	7.422	MON	28	336	09/03/1999	08/01/2026
31379F-D2-7	FNMA POOL NO 417821			2	1	992	109.2800	1,134	1,038	997	0	(1)	0	0	6.000	7.586	MON	5	62	05/26/1999	03/01/2028
31379H-C7-3	FNMA POOL NO 419594			2	1	4,622	109.2800	5,420	4,959	4,663	0	7	0	0	6.000	8.135	MON	25	298	09/29/1999	09/01/2028
31379H-VS-6	FNMA POOL NO 420125			2	1	1,831	107.8400	1,925	1,785	1,821	0	(2)	0	0	8.000	7.222	MON	12	143	07/07/1999	05/01/2026
31379K-L3-5	FNMA POOL NO 421646			2	1	121,113	113.6400	133,466	117,451	120,498	0	(138)	0	0	6.000	5.210	MON	587	7,047	03/10/2005	03/01/2028
31379N-Z7-5	FNMA POOL NO 424766			2	1	428	107.8400	459	426	427	0	0	0	0	8.000	7.756	MON	3	34	08/10/1999	01/01/2026
31379Q-A8-3	FNMA POOL NO 425831			2	1	12,444	106.0700	13,280	12,520	12,446	0	0	0	0	7.000	7.149	MON	73	876	06/30/2000	04/01/2028
31379Q-NG-1	FNMA POOL NO 426191			2	1	1,832	107.8400	1,907	1,769	1,821	0	(2)	0	0	8.000	6.744	MON	12	142	06/30/2000	11/01/2026
31379R-JY-5	FNMA POOL NO 426979			2	1	43,661	107.5500	46,185	42,944	43,505	0	(24)	0	0	8.000	7.515	MON	286	3,436	06/30/2000	05/01/2028
31379W-LK-1	FNMA POOL NO 431530			2	1	143	109.2800	161	148	144	0	0	0	0	6.000	6.974	MON	1	9	03/11/1999	09/01/2028
31379X-S2-2	FNMA POOL NO 432637			2	1	3,826	107.5500	4,011	3,730	3,808	0	(4)	0	0	8.000	7.295	MON	25	298	07/07/1999	05/01/2028
31380B-CC-2	FNMA POOL NO 434867			2	1	448	109.2800	512	469	450	0	0	0	0	6.000	7.576	MON	2	28	05/26/1999	08/01/2028
31380B-UW-8	FNMA POOL NO 435397			2	1	5,797	107.5500	6,135	5,705	5,782	0	(1)	0	0	8.000	7.368	MON	38	456	06/30/2000	07/01/2028
31380D-S2-3	FNMA POOL NO 437137			2	1	37,277	109.2800	42,613	38,993	37,545	0	45	0	0	6.000	7.164	MON	195	2,340	06/30/2000	08/01/2028
31380E-DD-3	FNMA POOL NO 437600			2	1	609	109.2800	697	638	611	0	0	0	0	6.000	8.092	MON	3	39	06/30/2000	07/01/2028
31380E-UK-8	FNMA POOL NO 438086			2	1	21,797	109.0400	23,150	21,232	21,637	0	(31)	0	0	7.500	6.489	MON	133	1,593	06/30/2000	08/01/2023
31380F-ZT-1	FNMA POOL NO 439154			2	1	3,041	106.9000	3,169	2,964	3,032	0	(2)	0	0	8.000	6.944	MON	20	237	07/07/1999	04/01/2028
31380G-GP-8	FNMA POOL NO 439506			2	1	22,694	109.2800	26,119	23,900	22,864	0	30	0	0	6.000	7.476	MON	120	1,434	06/30/2000	08/01/2028
31380J-H8-9	FNMA POOL NO 441355			2	1	11,069	109.2800	12,079	11,052	11,060	0	(2)	0	0	6.000	5.914	MON	55	663	06/30/2000	10/01/2028
31380L-3J-5	FNMA POOL NO 443701			2	1	9,052	109.2800	9,877	9,038	9,044	0	(1)	0	0	6.000	5.917	MON	45	542	06/30/2000	09/01/2028
31380L-AG-3	FNMA POOL NO 442907			2	1	6,975	109.2800	7,835	7,169	7,007	0	5	0	0	6.000	6.596	MON	36	430	03/11/1999	09/01/2028
31380M-J4-9	FNMA POOL NO 444083			2	1	8,081	106.0700	8,609	8,116	8,081	0	0	0	0	7.000	7.091	MON	47	568	06/30/2000	11/01/2028
31380M-LR-5	FNMA POOL NO 444136			2	1	6,669	106.0700	7,106	6,699	6,670	0	0	0	0	7.000	7.095	MON	39	469	06/01/1999	12/01/2028
31380N-MP-6	FNMA POOL NO 445066			2	1	2,180	106.0700	2,323	2,190	2,181	0	0	0	0	7.000	7.095	MON	13	153	06/01/1999	09/01/2027
31380Q-V9-5	FNMA POOL NO 447140			2	1	2,656	107.9800	2,969	2,749	2,662	0	1	0	0	7.500	9.121	MON	17	206	06/29/2000	11/01/2029
31380S-RP-0	FNMA POOL NO 448794			2	1	8,549	106.0700	9,028	8,511	8,543	0	(2)	0	0	7.000	6.789	MON	50	596	06/30/2000	10/01/2028
31380T-FQ-9	FNMA POOL NO 449375			2	1	52,157	106.0700	55,582	52,400	52,166	0	0	0	0	7.000	7.094	MON	306	3,669	06/30/2000	06/01/2028
31380T-GB-1	FNMA POOL NO 449394			2	1	6,852	106.0700	7,230	6,816	6,844	0	(1)	0	0	7.000	6.739	MON	40	477	06/30/2000	11/01/2028
31380U-BB-3	FNMA POOL NO 450134			2	1	10,452	106.0700	11,049	10,416	10,442	0	(2)	0	0	7.000	6.821	MON	61	729	06/30/2000	12/01/2028
31380U-UU-0	FNMA POOL NO 450695			2	1	29,881	106.9000	31,228	29,213	29,738	0	(3)	0	0	8.000	7.317	MON	195	2,337	06/30/2000	08/01/2027
31380U-ZH-4	FNMA POOL NO 450844			2	1	8,024	106.0700	8,468	7,984	8,015	0	(2)	0	0	7.000	6.759	MON	47	559	06/30/2000	11/01/2028
31380U-ZJ-0	FNMA POOL NO 450845			2	1	5,106	106.0700	5,391	5,082	5,101	0	(1)	0	0	7.000	6.763	MON	30	356	06/30/2000	12/01/2028
31380W-GY-4	FNMA POOL NO 452115			2	1	13,407	106.0700	14,309	13,490	13,410	0	0	0	0	7.000	7.154	MON	79	944	06/30/2000	11/01/2028
31380W-PH-1	FNMA POOL NO 452324			2	1	9,193	106.0700	9,718	9,162	9,186	0	1	0	0	7.000	6.784	MON	53	641	06/30/2000	12/01/2028
31380W-XK-5	FNMA POOL NO 452582			2	1	5,141	105.5200	5,400	5,117	5,135	0	(1)	0	0	7.000	6.854	MON	30	358	05/25/1999	04/01/2029
31380W-XR-0	FNMA POOL NO 452588			2	1	5,468	105.5200	5,740	5,440	5,462	0	(1)	0	0	7.000	6.723	MON	32	381	06/30/2000	06/01/2029
31380X-5T-5	FNMA POOL NO 453658			2	1	8,917	106.0700	9,188	8,663	8,881	0	(7)	0	0	7.000	6.042	MON	51	606	05/09/2006	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31380X-SM-5	FNMA POOL NO 453324			2	1	4,061	105.5200	4,272	4,048	4,057	0	(1)	0	0	7.000	6.862	MON	24	283	05/20/1999	02/01/2029
31380Y-3P-3	FNMA POOL NO 454506			2	1	47,455	107.5500	50,285	46,756	47,252	0	(33)	0	0	8.000	7.644	MON	312	3,741	06/30/2000	08/01/2027
31381A-7D-7	FNMA POOL NO 455492			2	1	21,244	109.5200	25,090	22,910	21,499	0	7	0	0	6.000	7.966	MON	115	1,375	06/30/2000	01/01/2029
31381B-CB-3	FNMA POOL NO 455566			2	1	8,384	109.2800	9,592	8,777	8,427	0	2	0	0	6.000	7.519	MON	44	526	06/30/2000	12/01/2028
31381B-KQ-1	FNMA POOL NO 455803			2	1	60,285	105.5200	63,407	60,090	60,226	0	(11)	0	0	7.000	6.838	MON	351	4,206	06/30/2000	02/01/2029
31381C-P2-7	FNMA POOL NO 456841			2	1	6,117	105.5200	6,434	6,097	6,112	0	(1)	0	0	7.000	6.817	MON	36	427	06/30/2000	02/01/2029
31381C-VC-8	FNMA POOL NO 457011			2	1	63,253	105.5200	66,519	63,039	63,187	0	(12)	0	0	7.000	6.839	MON	368	4,413	06/30/2000	01/01/2029
31381C-XG-7	FNMA POOL NO 457079			2	1	4,853	105.5200	5,145	4,876	4,854	0	0	0	0	7.000	7.093	MON	28	341	06/01/1999	01/01/2029
31381F-JZ-4	FNMA POOL NO 459380			2	1	1,586	105.5200	1,668	1,581	1,585	0	0	0	0	7.000	6.809	MON	9	111	05/20/1999	02/01/2029
31381F-SG-6	FNMA POOL NO 459619			2	1	23,569	105.5200	24,728	23,434	23,532	0	(7)	0	0	7.000	6.805	MON	137	1,640	06/30/2000	01/01/2029
31381F-V6-4	FNMA POOL NO 459737			2	1	6,966	105.5200	7,328	6,945	6,960	0	(1)	0	0	7.000	6.871	MON	41	486	05/20/1999	03/01/2029
31381F-XL-9	FNMA POOL NO 459783			2	1	16,680	105.5200	17,673	16,749	16,678	0	0	0	0	7.000	7.086	MON	98	1,172	06/30/2000	01/01/2028
31381K-4D-8	FNMA POOL NO 463520	CF		2	1	2,841,874	110.8300	3,095,450	2,792,996	2,813,924	0	(5,781)	0	0	4.550	4.154	MON	10,943	128,845	01/08/2010	10/01/2019
31381K-E6-2	FNMA POOL NO 462857			2	1	11,625,666	109.8000	12,685,465	11,553,457	11,571,779	0	(10,998)	0	0	4.450	4.286	MON	42,844	514,129	01/06/2010	07/01/2019
31381L-AV-9	FNMA POOL NO 463620			2	1	1,694,183	111.1800	1,665,260	1,497,806	1,622,207	0	(26,768)	0	0	4.720	1.374	MON	6,088	71,678	04/17/2012	10/01/2019
31381L-BS-5	FNMA POOL NO 463649			2	1	2,909,268	110.1900	2,857,785	2,593,554	2,793,542	0	(43,045)	0	0	4.465	1.355	MON	9,972	117,405	04/17/2012	10/01/2019
31381L-BY-2	FNMA POOL NO 463655	RA		2	1	17,395,175	110.2800	18,958,657	17,191,695	17,270,907	0	(25,700)	0	0	4.490	4.213	MON	66,470	782,571	01/06/2010	10/01/2019
31381L-ER-4	FNMA POOL NO 463744			2	1	4,984,433	109.1500	5,533,166	5,069,183	5,017,774	0	6,922	0	0	4.120	4.454	MON	17,984	211,750	01/06/2010	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769			2	1	2,902,906	108.7000	2,873,013	2,643,042	2,809,142	0	(34,981)	0	0	4.030	1.510	MON	9,172	107,994	04/17/2012	11/01/2019
31381L-J7-3	FNMA POOL NO 463886			2	1	1,867,912	110.0600	2,046,924	1,859,775	1,861,409	0	(1,354)	0	0	4.400	4.284	MON	7,046	82,966	01/11/2010	12/01/2019
31381L-LG-0	FNMA POOL NO 463927			2	1	1,580,509	110.1900	1,737,000	1,576,383	1,576,298	0	(876)	0	0	4.430	4.351	MON	6,013	70,804	01/06/2010	12/01/2019
31381L-LM-7	FNMA POOL NO 463932			2	1	927,016	109.8700	1,020,724	929,012	926,669	0	(74)	0	0	4.320	4.342	MON	3,456	40,691	01/06/2010	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075	CF		2	1	7,042,546	110.2800	7,737,434	7,016,236	7,019,980	0	(4,691)	0	0	4.450	4.347	MON	26,886	316,553	01/06/2010	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076	CF		2	1	5,876,928	110.2800	6,457,558	5,855,655	5,858,421	0	(3,847)	0	0	4.450	4.350	MON	22,439	264,189	01/06/2010	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077	CF		2	1	4,259,524	110.2800	4,680,539	4,244,271	4,246,189	0	(2,772)	0	0	4.450	4.351	MON	16,264	191,490	01/06/2010	12/01/2019
31382D-F4-1	FNMA POOL NO 479087			2	1	59,143	105.5200	62,209	58,955	59,085	0	(11)	0	0	7.000	6.839	MON	344	4,127	06/30/2000	01/01/2029
31382D-N6-7	FNMA POOL NO 479313			2	1	39,976	109.5200	47,266	43,158	40,459	0	82	0	0	6.000	8.011	MON	216	2,589	06/30/2000	01/01/2029
31382D-U7-7	FNMA POOL NO 479506			2	1	2,244	111.2400	2,614	2,350	2,252	0	1	0	0	6.500	8.376	MON	13	153	08/18/2000	04/01/2029
31382D-WD-2	FNMA POOL NO 479544			2	1	517	111.2400	597	537	519	0	0	0	0	6.500	7.993	MON	3	35	11/08/1999	08/01/2029
31382D-WM-2	FNMA POOL NO 479552			2	1	780	107.9800	872	808	782	0	0	0	0	7.500	9.103	MON	5	60	06/29/2000	09/01/2029
31382E-RJ-3	FNMA POOL NO 480289			2	1	67,827	105.5200	71,211	67,486	67,716	0	(18)	0	0	7.000	6.858	MON	394	4,724	06/30/2000	06/01/2029
31382F-2H-1	FNMA POOL NO 481476			2	1	9,950	105.5200	10,465	9,917	9,940	0	(1)	0	0	7.000	6.848	MON	58	694	06/30/2000	02/01/2029
31382F-6C-8	FNMA POOL NO 481567			2	1	7,319	109.5200	8,627	7,877	7,377	0	8	0	0	6.000	8.608	MON	39	473	06/30/2000	02/01/2029
31382G-CS-4	FNMA POOL NO 481681			2	1	20,411	105.5200	21,424	20,303	20,385	0	(4)	0	0	7.000	6.773	MON	118	1,421	06/30/2000	03/01/2029
31382G-GB-7	FNMA POOL NO 481794			2	1	7,300	105.5200	7,739	7,334	7,301	0	0	0	0	7.000	7.097	MON	43	513	06/01/1999	05/01/2029
31382G-LN-5	FNMA POOL NO 481933			2	1	26,328	105.5200	27,689	26,241	26,299	0	(5)	0	0	7.000	6.857	MON	153	1,837	06/30/2000	02/01/2029
31382G-TQ-0	FNMA POOL NO 482159			2	1	5,032	105.5200	5,295	5,018	5,030	0	(1)	0	0	7.000	6.832	MON	29	351	06/30/2000	02/01/2029
31382G-XP-7	FNMA POOL NO 482286			2	1	4,634	105.5200	4,912	4,655	4,634	0	0	0	0	7.000	7.094	MON	27	326	06/01/1999	01/01/2029
31382H-6Z-3	FNMA POOL NO 483388			2	1	2,085	105.5200	2,190	2,075	2,084	0	0	0	0	7.000	6.699	MON	12	145	06/30/2000	02/01/2029
31382H-Z2-4	FNMA POOL NO 483261			2	1	22,361	105.5200	23,744	22,502	22,368	0	0	0	0	7.000	7.161	MON	131	1,575	06/30/2000	02/01/2029
31382J-J7-7	FNMA POOL NO 483686			2	1	87,012	107.5500	91,953	85,497	86,687	0	(39)	0	0	8.000	7.522	MON	570	6,840	06/30/2000	12/01/2028
31382J-W8-0	FNMA POOL NO 484071			2	1	5,350	105.5200	5,668	5,372	5,349	0	0	0	0	7.000	7.083	MON	31	376	06/30/2000	03/01/2029
31382J-Y9-6	FNMA POOL NO 484136			2	1	11,119	105.5200	11,698	11,086	11,110	0	(2)	0	0	7.000	6.866	MON	65	776	05/20/1999	02/01/2029
31382K-2S-6	FNMA POOL NO 485085			2	1	1,880	107.9800	2,099	1,944	1,885	0	1	0	0	7.500	8.746	MON	12	146	05/11/2000	10/01/2029
31382K-4V-7	FNMA POOL NO 485136			2	1	42,352	105.5200	44,536	42,206	42,313	0	(7)	0	0	7.000	6.813	MON	246	2,954	06/30/2000	02/01/2029
31382K-UH-9	FNMA POOL NO 484884			2	1	13,411	105.5200	14,085	13,349	13,400	0	(1)	0	0	7.000	6.706	MON	78	934	06/30/2000	05/01/2029
31382L-6W-1	FNMA POOL NO 486085			2	1	11,465	105.5200	12,036	11,407	11,450	0	(3)	0	0	7.000	6.804	MON	67	798	06/30/2000	04/01/2029
31382L-HB-5	FNMA POOL NO 485426			2	1	29,429	105.5200	30,955	29,336	29,398	0	(5)	0	0	7.000	6.855	MON	171	2,054	06/30/2000	02/01/2029
31382L-ZY-5	FNMA POOL NO 485959			2	1	35,278	105.5200	37,035	35,098	35,236	0	(8)	0	0	7.000	6.783	MON	205	2,457	06/30/2000	05/01/2029
31382M-PU-2	FNMA POOL NO 486535			2	1	14,247	109.5200	16,863	15,398	14,401	0	7	0	0	6.000	8.252	MON	77	924	06/30/2000	02/01/2029
31382N-DJ-8	FNMA POOL NO 487105			2	1	18,880	105.5200	20,045	18,996	18,883	0	1	0	0	7.000	7.150	MON	111	1,330	06/30/2000	03/01/2029
31382P-2L-0	FNMA POOL NO 488679			2	1	41,573	106.9000	43,431	40,628	41,415	0	(30)	0	0	8.000	7.125	MON	271	3,250	06/30/2000	09/01/2027
31382P-5F-0	FNMA POOL NO 488746			2	1	326	105.5200	343	325	325	0	0	0	0	7.000	6.812	MON	2	23	05/20/1999	03/01/2029
31382Q-AZ-8	FNMA POOL NO 488824			2	1	3,060	105.5200	3,220	3,051	3,059	0	(1)	0	0	7.000	6.816	MON	18	214	05/20/1999	03/01/2029
31382Q-DB-8	FNMA POOL NO 488898			2	1	11,193	105.5200	11,776	11,160	11,185	0	(2)	0	0	7.000	6.863	MON	65	781	05/20/1999	05/01/2029
31382Q-S2-2	FNMA POOL NO 489337			2	1	8,654	109.5200	10,178	9,293	8,723	0	13	0	0	6.000	8.428	MON	46	558	06/30/2000	03/01/2029
31382Q-W8-4	FNMA POOL NO 489471			2	1	8,294	105.5200	8,722	8,266	8,286	0	(1)	0	0	7.000	6.834	MON	48	579	06/30/2000	04/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31382R-4A-8	FNMA POOL NO 490517			2	1	7,487	105.5200	7,863	7,451	7,482	0	(1)	0	0	7.000	6.757	MON	43	521	06/30/2000	03/01/2029
31382R-C6-8	FNMA POOL NO 489793			2	1	3,353	105.5200	3,528	3,343	3,351	0	0	0	0	7.000	6.816	MON	20	234	05/20/1999	05/01/2029
31382R-PB-3	FNMA POOL NO 490118			2	1	1,855	105.5200	1,950	1,848	1,854	0	0	0	0	7.000	6.754	MON	11	129	06/30/2000	03/01/2029
31382R-PF-4	FNMA POOL NO 490122			2	1	6,934	105.5200	7,281	6,900	6,928	0	0	0	0	7.000	6.706	MON	40	483	06/30/2000	03/01/2029
31382R-YB-3	FNMA POOL NO 490406			2	1	23,794	105.5200	25,035	23,726	23,776	0	(5)	0	0	7.000	6.900	MON	138	1,661	06/30/2000	03/01/2029
31382S-Y2-1	FNMA POOL NO 491329			2	1	9,162	105.5200	9,634	9,130	9,153	0	(2)	0	0	7.000	6.828	MON	53	639	06/30/2000	04/01/2029
31382T-JA-8	FNMA POOL NO 491757			2	1	2,742	105.5200	2,885	2,734	2,740	0	(1)	0	0	7.000	6.811	MON	16	191	05/20/1999	04/01/2029
31382T-QA-0	FNMA POOL NO 491949			2	1	10,185	105.5200	10,708	10,148	10,174	0	(2)	0	0	7.000	6.835	MON	59	710	06/30/2000	04/01/2029
31382U-RV-0	FNMA POOL NO 492900			2	1	219	106.0700	231	218	218	0	0	0	0	7.000	6.750	MON	1	15	05/25/1999	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533			2	1	7,890	105.5200	8,300	7,866	7,883	0	(1)	0	0	7.000	6.861	MON	46	551	05/20/1999	04/01/2029
31382V-MF-8	FNMA POOL NO 493658			2	1	14,933	109.5200	17,631	16,098	15,069	0	24	0	0	6.000	8.391	MON	80	966	06/30/2000	04/01/2029
31382V-N6-7	FNMA POOL NO 493713			2	1	1,020	105.5200	1,073	1,017	1,019	0	0	0	0	7.000	6.842	MON	6	71	05/20/1999	04/01/2029
31382W-FH-0	FNMA POOL NO 494368			2	1	14,318	105.5200	15,035	14,249	14,299	0	(3)	0	0	7.000	6.818	MON	83	997	06/30/2000	04/01/2029
31382X-5P-1	FNMA POOL NO 495954			2	1	4,886	105.5200	5,133	4,865	4,883	0	(1)	0	0	7.000	6.771	MON	28	340	06/30/2000	05/01/2029
31382X-JP-6	FNMA POOL NO 495370			2	1	30,557	105.5200	32,137	30,456	30,514	0	(7)	0	0	7.000	6.907	MON	178	2,132	06/30/2000	04/01/2029
31382X-QN-3	FNMA POOL NO 495561			2	1	1,347	105.5200	1,417	1,343	1,346	0	0	0	0	7.000	6.835	MON	8	94	05/20/1999	05/01/2029
31382Y-W9-5	FNMA POOL NO 496672			2	1	20,559	105.5200	21,467	20,344	20,520	0	(7)	0	0	7.000	6.606	MON	119	1,424	06/30/2000	05/01/2029
31383B-3C-9	FNMA POOL NO 498595			2	1	1,783	105.5200	1,828	1,732	1,778	0	0	0	0	7.000	5.580	MON	10	121	05/09/2006	06/01/2029
31383B-3R-6	FNMA POOL NO 498608			2	1	55,500	105.5200	58,363	55,310	55,445	0	(10)	0	0	7.000	6.835	MON	323	3,871	06/30/2000	05/01/2029
31383B-HE-0	FNMA POOL NO 498029			2	1	1,578	111.2400	1,890	1,699	1,587	0	1	0	0	6.500	9.489	MON	9	110	02/09/2000	09/01/2029
31383C-2Z-7	FNMA POOL NO 499492			2	1	711	105.5200	746	707	710	0	0	0	0	7.000	6.723	MON	4	49	05/25/1999	06/01/2029
31383C-NX-9	FNMA POOL NO 499106			2	1	1,293	111.2400	1,535	1,380	1,301	0	1	0	0	6.500	8.844	MON	7	90	06/29/2000	05/01/2029
31383C-UB-9	FNMA POOL NO 499278			2	1	611	111.2400	723	650	614	0	1	0	0	6.500	9.273	MON	4	42	01/10/2000	08/01/2029
31383D-5B-5	FNMA POOL NO 500442			2	1	15,850	105.5200	16,641	15,771	15,830	0	(3)	0	0	7.000	6.792	MON	92	1,104	06/30/2000	06/01/2029
31383D-5T-6	FNMA POOL NO 500458			2	1	28,162	105.5200	29,613	28,064	28,137	0	(5)	0	0	7.000	6.805	MON	164	1,965	06/30/2000	06/01/2029
31383D-MG-5	FNMA POOL NO 499959			2	1	28,843	107.9800	32,232	29,850	28,932	0	17	0	0	7.500	8.670	MON	187	2,239	06/29/2000	08/01/2029
31383E-2M-2	FNMA POOL NO 501280			2	1	35,197	111.2400	41,731	37,513	35,355	0	27	0	0	6.500	8.891	MON	203	2,438	06/29/2000	06/01/2029
31383E-AD-3	FNMA POOL NO 500504			2	1	2,821	105.5200	2,963	2,808	2,819	0	0	0	0	7.000	6.746	MON	16	197	05/25/1999	05/01/2029
31383E-CS-8	FNMA POOL NO 500581			2	1	8,458	105.5200	8,899	8,434	8,454	0	(1)	0	0	7.000	6.844	MON	49	590	06/30/2000	06/01/2029
31383E-HS-3	FNMA POOL NO 500741			2	1	3,382	111.2400	4,003	3,598	3,398	0	2	0	0	6.500	9.008	MON	19	234	06/07/2000	06/01/2029
31383E-RP-8	FNMA POOL NO 500994			2	1	290	111.2400	334	301	290	0	0	0	0	6.500	7.949	MON	2	20	11/08/1999	08/01/2029
31383E-XX-4	FNMA POOL NO 501194			2	1	3,750	105.5200	3,939	3,733	3,747	0	(1)	0	0	7.000	6.799	MON	22	261	05/25/1999	06/01/2029
31383E-YC-9	FNMA POOL NO 501207			2	1	4,771	105.5200	5,011	4,749	4,766	0	(1)	0	0	7.000	6.833	MON	28	332	05/25/1999	06/01/2029
31383E-ZC-8	FNMA POOL NO 501239			2	1	4,197	105.5200	4,456	4,223	4,198	0	0	0	0	7.000	7.164	MON	25	296	06/30/2000	06/01/2029
31383G-2Y-1	FNMA POOL NO 503091			2	1	11,274	105.5200	11,837	11,218	11,261	0	(2)	0	0	7.000	6.773	MON	65	785	06/30/2000	06/01/2029
31383G-3D-6	FNMA POOL NO 503096			2	1	10,684	105.5200	11,217	10,630	10,671	0	(1)	0	0	7.000	6.794	MON	62	744	06/30/2000	06/01/2029
31383G-CG-9	FNMA POOL NO 502371			2	1	67	101.7200	70	69	68	0	0	0	0	6.500	7.567	MON	0	4	08/18/2000	02/01/2015
31383G-VB-9	FNMA POOL NO 502910			2	1	20,311	105.5200	21,322	20,207	20,286	0	(4)	0	0	7.000	6.788	MON	118	1,414	06/30/2000	06/01/2029
31383G-WR-3	FNMA POOL NO 502956			2	1	2,645	107.9800	2,955	2,737	2,652	0	1	0	0	7.500	8.781	MON	17	205	06/29/2000	08/01/2029
31383H-5M-2	FNMA POOL NO 504052			2	1	20,592	105.5200	21,558	20,431	20,558	0	(5)	0	0	7.000	6.711	MON	119	1,430	06/30/2000	06/01/2029
31383H-NF-7	FNMA POOL NO 503590			2	1	3,450	111.2400	3,983	3,581	3,465	0	3	0	0	6.500	7.548	MON	19	233	11/08/1999	07/01/2029
31383H-TK-0	FNMA POOL NO 503754			2	1	561	111.2400	647	582	563	0	0	0	0	6.500	7.818	MON	3	38	11/08/1999	07/01/2029
31383H-TN-4	FNMA POOL NO 503757			2	1	790	111.2400	913	820	793	0	0	0	0	6.500	7.905	MON	4	54	11/08/1999	07/01/2029
31383J-6M-7	FNMA POOL NO 504976			2	1	3,117	107.9800	3,481	3,224	3,125	0	1	0	0	7.500	8.728	MON	20	242	05/11/2000	07/01/2029
31383J-AA-8	FNMA POOL NO 504101			2	1	12,989	105.5200	13,630	12,917	12,972	0	(3)	0	0	7.000	6.778	MON	75	904	06/30/2000	06/01/2029
31383K-AA-5	FNMA POOL NO 505001			2	1	1,365	107.9800	1,525	1,412	1,368	0	1	0	0	7.500	9.000	MON	9	106	06/29/2000	09/01/2029
31383K-EC-7	FNMA POOL NO 505131			2	1	142	111.2400	170	153	143	0	0	0	0	6.500	9.009	MON	1	10	02/09/2000	07/01/2029
31383K-KM-8	FNMA POOL NO 505300			2	1	284	107.9800	317	294	285	0	0	0	0	7.500	8.738	MON	2	22	05/11/2000	08/01/2029
31383K-R6-6	FNMA POOL NO 505509			2	1	427	111.2400	493	443	428	0	0	0	0	6.500	8.052	MON	2	29	11/08/1999	07/01/2029
31383L-T7-0	FNMA POOL NO 506474			2	1	434	111.2400	501	450	435	0	0	0	0	6.500	7.934	MON	2	30	11/08/1999	07/01/2029
31383M-H7-1	FNMA POOL NO 507054			2	1	6,163	107.9800	6,887	6,378	6,181	0	3	0	0	7.500	8.685	MON	40	478	06/29/2000	09/01/2029
31383M-HL-0	FNMA POOL NO 507035			2	1	324	107.9800	361	335	324	0	0	0	0	7.500	8.693	MON	2	25	05/11/2000	08/01/2029
31383M-QC-0	FNMA POOL NO 507251			2	1	76,116	107.8400	80,130	74,306	75,733	0	(71)	0	0	8.000	7.301	MON	495	5,944	06/30/2000	12/01/2027
31383M-VU-4	FNMA POOL NO 507427			2	1	8,313	107.9800	9,285	8,598	8,340	0	5	0	0	7.500	8.557	MON	54	645	05/11/2000	07/01/2029
31383P-5S-1	FNMA POOL NO 509457			2	1	2,730	107.9800	3,050	2,825	2,737	0	1	0	0	7.500	8.823	MON	18	212	06/29/2000	10/01/2029
31383P-H7-4	FNMA POOL NO 508854			2	1	15,715	107.9800	17,561	16,264	15,764	0	7	0	0	7.500	8.659	MON	102	1,220	06/29/2000	08/01/2029
31383P-RC-2	FNMA POOL NO 509083			2	1	11,777	107.9800	13,160	12,188	11,806	0	6	0	0	7.500	8.852	MON	76	914	06/29/2000	09/01/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31383Q-FC-3	FNMA POOL NO 509663			2	1	4,128	107.9800	4,612	4,271	4,140	0	2	0	0	7.500	8.692	MON	27	320	06/29/2000	08/01/2029
31383Q-FW-9	FNMA POOL NO 509681			2	1	441	111.2400	509	458	442	0	0	0	0	6.500	8.094	MON	2	30	11/08/1999	08/01/2029
31383Q-FY-5	FNMA POOL NO 509683			2	1	1,697	107.9800	1,896	1,756	1,701	0	1	0	0	7.500	8.863	MON	11	132	06/29/2000	08/01/2029
31383Q-XV-1	FNMA POOL NO 510192			2	1	3,354	107.9800	3,748	3,471	3,364	0	2	0	0	7.500	8.681	MON	22	260	06/29/2000	08/01/2029
31383Q-ZW-7	FNMA POOL NO 510257			2	1	506	107.9800	566	524	507	0	0	0	0	7.500	9.135	MON	3	40	06/29/2000	09/01/2029
31383S-C6-5	FNMA POOL NO 511393			2	1	2,529	107.9800	2,826	2,618	2,536	0	1	0	0	7.500	8.794	MON	16	196	06/29/2000	09/01/2029
31383T-Q6-8	FNMA POOL NO 512677			2	1	1,793	107.9800	2,004	1,856	1,797	0	1	0	0	7.500	8.883	MON	12	139	06/29/2000	09/01/2029
31383U-2T-1	FNMA POOL NO 513886			2	1	5,408	107.9800	6,044	5,597	5,424	0	3	0	0	7.500	8.728	MON	35	420	06/29/2000	09/01/2029
31383U-TH-8	FNMA POOL NO 513652			2	1	491	107.9800	548	507	492	0	0	0	0	7.500	9.018	MON	3	38	05/11/2000	09/01/2029
31383V-2C-6	FNMA POOL NO 514771			2	1	6,219	105.5200	6,663	6,315	6,226	0	1	0	0	7.000	7.472	MON	37	442	06/30/2000	12/01/2029
31383V-AP-8	FNMA POOL NO 514014			2	1	1,016	107.9800	1,135	1,051	1,018	0	0	0	0	7.500	8.909	MON	7	79	06/29/2000	10/01/2029
31383V-LV-3	FNMA POOL NO 514340			2	1	3,808	107.9800	4,255	3,940	3,818	0	2	0	0	7.500	8.796	MON	25	296	06/29/2000	09/01/2029
31383V-YN-7	FNMA POOL NO 514717			2	1	568	102.9800	572	555	556	0	(2)	0	0	6.500	5.705	MON	3	36	09/17/2001	06/01/2016
31383W-X7-1	FNMA POOL NO 515602			2	1	790	111.2400	912	820	792	0	0	0	0	6.500	7.920	MON	4	53	11/08/1999	11/01/2029
31383Y-ED-5	FNMA POOL NO 516832			2	1	2,937	107.0400	3,254	3,039	2,944	0	1	0	0	7.500	8.826	MON	19	228	06/29/2000	01/01/2030
31383Y-NE-3	FNMA POOL NO 517089			2	1	1,865	107.9800	2,084	1,930	1,869	0	1	0	0	7.500	8.862	MON	12	145	06/29/2000	10/01/2029
31384A-G7-7	FNMA POOL NO 517822			2	1	9,061	107.0400	10,041	9,380	9,082	0	4	0	0	7.500	8.916	MON	59	704	06/29/2000	02/01/2030
31384C-Q5-6	FNMA POOL NO 519876			2	1	229	107.0400	254	237	230	0	0	0	0	7.500	8.810	MON	1	18	05/11/2000	02/01/2030
31384D-4R-0	FNMA POOL NO 521132			2	1	2,108	105.5200	2,259	2,141	2,110	0	0	0	0	7.000	7.508	MON	12	150	11/15/1999	12/01/2029
31384D-5G-3	FNMA POOL NO 521147			2	1	223	107.9800	249	230	223	0	0	0	0	7.500	8.838	MON	1	18	05/11/2000	12/01/2029
31384D-LC-4	FNMA POOL NO 520623			2	1	52	107.9800	58	54	52	0	0	0	0	7.500	9.108	MON	0	4	05/11/2000	11/01/2029
31384E-A5-9	FNMA POOL NO 521228			2	1	28,973	105.5200	31,042	29,418	29,005	0	6	0	0	7.000	7.470	MON	172	2,059	06/30/2000	12/01/2029
31384F-HC-4	FNMA POOL NO 522327			2	1	2,772	105.5200	2,842	2,693	2,764	0	(1)	0	0	7.000	5.669	MON	16	189	05/09/2006	10/01/2029
31384F-XD-4	FNMA POOL NO 522776			2	1	1,269	107.9800	1,418	1,313	1,272	0	1	0	0	7.500	8.972	MON	8	98	06/29/2000	12/01/2029
31384F-XG-7	FNMA POOL NO 522779			2	1	13,006	105.5200	13,940	13,210	13,020	0	2	0	0	7.000	7.519	MON	77	925	06/30/2000	12/01/2029
31384F-XH-5	FNMA POOL NO 522780			2	1	1,421	107.9800	1,588	1,470	1,424	0	1	0	0	7.500	8.942	MON	9	111	06/29/2000	12/01/2029
31384H-DS-9	FNMA POOL NO 524013			2	1	4,262	107.9800	4,762	4,410	4,274	0	2	0	0	7.500	8.696	MON	28	331	06/29/2000	12/01/2029
31384H-PU-1	FNMA POOL NO 524335			2	1	938	107.0400	1,039	971	940	0	0	0	0	7.500	9.112	MON	6	73	06/29/2000	05/01/2030
31384H-ZL-0	FNMA POOL NO 524647			2	1	18,881	107.0400	20,923	19,546	18,934	0	10	0	0	7.500	8.727	MON	122	1,466	06/29/2000	01/01/2030
31384J-BE-8	FNMA POOL NO 524837			2	1	673	107.0400	745	696	674	0	0	0	0	7.500	9.048	MON	4	52	05/11/2000	01/01/2030
31384K-KW-5	FNMA POOL NO 526009			2	1	464	107.9800	518	480	465	0	0	0	0	7.500	9.333	MON	3	36	06/29/2000	01/01/2030
31384K-T3-0	FNMA POOL NO 526270			2	1	18,329	105.5200	19,639	18,612	18,348	0	3	0	0	7.000	7.510	MON	109	1,303	06/30/2000	12/01/2029
31384L-3X-0	FNMA POOL NO 527414			2	1	4,805	107.0400	5,323	4,973	4,816	0	2	0	0	7.500	8.882	MON	31	373	06/29/2000	01/01/2030
31384M-H3-9	FNMA POOL NO 527750			2	1	7,060	107.0400	7,824	7,309	7,076	0	3	0	0	7.500	8.932	MON	46	548	06/29/2000	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940			2	1	6,525	107.0400	7,224	6,748	6,544	0	4	0	0	7.500	8.575	MON	42	506	05/11/2000	01/01/2030
31384M-QV-7	FNMA POOL NO 527968			2	1	46,313	107.0400	51,305	47,929	46,496	0	33	0	0	7.500	8.447	MON	300	3,595	06/29/2000	01/01/2030
31384N-LL-2	FNMA POOL NO 528731			2	1	14,199	105.2100	14,512	13,794	14,147	0	(3)	0	0	7.000	6.077	MON	80	966	05/09/2006	02/01/2030
31384N-W2-2	FNMA POOL NO 529065			2	1	88	107.0400	97	91	88	0	0	0	0	7.500	8.955	MON	1	7	05/11/2000	03/01/2030
31384P-XM-2	FNMA POOL NO 529984			2	1	6,795	107.0400	7,527	7,032	6,815	0	4	0	0	7.500	8.626	MON	44	527	06/29/2000	02/01/2030
31384Q-7E-7	FNMA POOL NO 531093			2	1	3,285	107.0400	3,639	3,399	3,293	0	2	0	0	7.500	8.830	MON	21	255	06/29/2000	10/01/2029
31384R-VZ-1	FNMA POOL NO 531732			2	1	14,136	105.2100	15,595	14,823	14,196	0	11	0	0	7.000	8.658	MON	86	1,038	06/29/2000	02/01/2030
31384R-WE-7	FNMA POOL NO 531745			2	1	3,378	107.0400	3,744	3,497	3,386	0	2	0	0	7.500	8.886	MON	22	262	06/29/2000	02/01/2030
31384S-BG-3	FNMA POOL NO 532039			2	1	8,426	107.0400	9,328	8,714	8,449	0	4	0	0	7.500	8.619	MON	54	654	05/11/2000	06/01/2030
31384S-E2-1	FNMA POOL NO 532153			2	1	1,200	107.0400	1,330	1,242	1,202	0	0	0	0	7.500	9.157	MON	8	93	06/29/2000	02/01/2030
31384S-EZ-8	FNMA POOL NO 532152			2	1	1,206	107.0400	1,336	1,249	1,209	0	0	0	0	7.500	9.158	MON	8	94	06/29/2000	02/01/2030
31384U-7L-2	FNMA POOL NO 534699			2	1	2,895	107.0400	3,207	2,996	2,900	0	1	0	0	7.500	8.846	MON	19	224	06/29/2000	05/01/2030
31384V-LN-0	FNMA POOL NO 535033			2	1	5,318	107.9800	5,943	5,504	5,331	0	2	0	0	7.500	8.879	MON	34	413	06/29/2000	12/01/2029
31384V-LV-2	FNMA POOL NO 535040			2	1	195	107.9800	218	202	196	0	0	0	0	7.500	8.886	MON	1	15	05/11/2000	12/01/2029
31384V-R2-0	FNMA POOL NO 535205			2	1	38	101.5800	39	39	38	0	0	0	0	7.000	8.021	MON	0	3	07/17/2000	03/01/2015
31384V-R5-3	FNMA POOL NO 535208			2	1	128	101.2500	133	132	131	0	1	0	0	7.000	8.989	MON	1	9	06/29/2000	03/01/2015
31384V-S2-9	FNMA POOL NO 535237			2	1	14,837	111.2400	16,033	14,413	14,741	0	(17)	0	0	7.000	5.987	MON	84	1,009	05/09/2006	12/01/2024
31384V-VK-5	FNMA POOL NO 535318			2	1	1,831	105.5200	1,877	1,779	1,826	0	(1)	0	0	7.000	5.669	MON	10	125	05/09/2006	12/01/2029
31384V-ZQ-8	FNMA POOL NO 535451			2	1	11	100.9500	11	11	11	0	0	0	0	6.000	4.569	MON	0	1	09/14/2007	06/01/2015
31384W-2A-7	FNMA POOL NO 536369			2	1	1,625	107.0400	1,800	1,681	1,628	0	0	0	0	7.500	9.140	MON	11	126	06/29/2000	04/01/2030
31384W-DV-9	FNMA POOL NO 535716			2	1	1,437	101.7200	1,421	1,397	1,398	0	(5)	0	0	6.500	4.688	MON	8	91	01/29/2002	06/01/2015
31384W-EX-4	FNMA POOL NO 535750			2	1	181	106.4600	189	178	178	0	0	0	0	6.000	4.525	MON	1	11	01/31/2002	01/01/2016
31384W-GU-8	FNMA POOL NO 535811			2	1	3,483	111.5200	3,826	3,430	3,477	0	(1)	0	0	6.500	5.733	MON	19	223	10/02/2001	04/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31384W-HT-0	FNMA POOL NO 535842			2	1	571	103.0800	578	561	562	0	(2)	0	0	6.000	5.105	MON	3	34	09/14/2007	04/01/2016
31384W-JP-6	FNMA POOL NO 535870			2	1	2,970	102.9800	2,987	2,901	2,908	0	(12)	0	0	6.500	5.417	MON	16	188	09/17/2001	04/01/2016
31384W-L2-4	FNMA POOL NO 535945			2	1	1,887	103.0800	1,876	1,820	1,831	0	(10)	0	0	6.000	4.485	MON	9	109	08/14/2002	05/01/2016
31384W-LM-0	FNMA POOL NO 535932			2	1	6,633	113.2900	7,600	6,708	6,637	0	1	0	0	6.000	6.380	MON	34	402	09/13/2001	05/01/2031
31384W-MD-9	FNMA POOL NO 535956			2	1	7,319	102.9800	7,369	7,156	7,177	0	(28)	0	0	6.500	5.439	MON	39	465	09/17/2001	05/01/2016
31384X-6J-2	FNMA POOL NO 537373			2	1	1,839	101.7200	1,915	1,883	1,871	0	5	0	0	6.500	7.351	MON	10	122	10/13/2000	06/01/2015
31385A-JL-2	FNMA POOL NO 538567			2	1	5,381	107.0400	5,961	5,569	5,396	0	3	0	0	7.500	8.726	MON	35	418	06/29/2000	05/01/2030
31385E-MX-4	FNMA POOL NO 542274			2	1	130	107.0400	144	134	130	0	0	0	0	7.500	8.926	MON	1	10	05/11/2000	06/01/2030
31385H-3H-3	FNMA POOL NO 545400			2	1	328	104.9200	335	320	321	0	(1)	0	0	5.500	4.532	MON	1	18	11/15/2002	01/01/2017
31385H-N7-3	FNMA POOL NO 545014			2	1	674	103.0800	684	663	665	0	(2)	0	0	6.000	5.097	MON	3	40	09/14/2007	06/01/2016
31385H-N8-1	FNMA POOL NO 545015			2	1	4,775	103.0800	4,843	4,699	4,707	0	(13)	0	0	6.000	5.208	MON	23	282	09/14/2007	06/01/2016
31385H-RA-2	FNMA POOL NO 545081			2	1	8	101.7200	8	8	8	0	0	0	0	6.500	4.568	MON	0	0	02/07/2002	06/01/2015
31385H-RK-0	FNMA POOL NO 545090			2	1	5,205	103.0800	5,285	5,127	5,133	0	(13)	0	0	6.000	5.332	MON	26	308	10/02/2001	07/01/2016
31385H-SN-3	FNMA POOL NO 545125			2	1	18,659	103.0800	18,909	18,344	18,397	0	(56)	0	0	6.000	5.118	MON	92	1,101	09/14/2007	08/01/2016
31385H-XY-3	FNMA POOL NO 545295			2	1	415,101	111.2400	444,414	399,525	411,720	0	(515)	0	0	7.000	5.402	MON	2,331	27,967	02/08/2002	07/01/2024
31385H-XZ-0	FNMA POOL NO 545296			2	1	317	103.0800	321	312	313	0	(1)	0	0	6.000	5.122	MON	2	19	09/14/2007	11/01/2016
31385J-RB-6	FNMA POOL NO 545982			2	1	348	104.7400	359	342	344	0	(1)	0	0	6.000	5.191	MON	2	21	09/14/2007	10/01/2017
31385N-3T-4	FNMA POOL NO 548110			2	1	272	101.5800	282	278	276	0	1	0	0	7.000	7.868	MON	2	19	07/17/2000	08/01/2015
31385U-EV-1	FNMA POOL NO 552848			2	1	1,276	101.7200	1,322	1,300	1,291	0	3	0	0	6.500	7.161	MON	7	84	11/14/2000	11/01/2015
31385W-2P-3	FNMA POOL NO 555282			2	1	2,731,127	110.9100	3,126,806	2,819,115	2,738,605	0	941	0	0	5.000	5.852	MON	11,746	140,956	07/27/2004	03/01/2033
31385W-5C-9	FNMA POOL NO 555343			2	1	2,099	104.7400	2,162	2,064	2,074	0	(5)	0	0	6.000	5.304	MON	10	124	09/14/2007	08/01/2017
31385W-RZ-4	FNMA POOL NO 555004			2	1	2	100.9500	2	2	2	0	0	0	0	6.000	2.988	MON	0	0	09/14/2007	06/01/2017
31385W-TM-1	FNMA POOL NO 555056			2	1	2,219	104.7400	2,286	2,182	2,195	0	(5)	0	0	6.000	5.189	MON	11	131	09/14/2007	11/01/2017
31385W-U2-3	FNMA FNMA 15YR			2	1	1,697	104.7400	1,747	1,668	1,678	0	(4)	0	0	6.000	5.193	MON	8	100	09/14/2007	10/01/2017
31385W-XH-7	FNMA POOL NO 555180			2	1	4,962	103.0800	5,029	4,878	4,908	0	(12)	0	0	6.000	5.166	MON	24	293	09/14/2007	11/01/2017
31385W-ZD-4	FNMA POOL NO 555240			2	1	1,017	103.0800	1,030	1,000	1,006	0	(3)	0	0	6.000	5.205	MON	5	60	09/14/2007	01/01/2018
31385X-A4-9	FNMA POOL NO 555427			2	1	27,708	104.7400	28,532	27,240	27,409	0	(63)	0	0	6.000	5.245	MON	136	1,634	09/14/2007	02/01/2018
31385X-AZ-0	FNMA POOL NO 555424			2	1	11,747,215	112.3800	12,138,095	10,801,357	11,698,598	0	(11,861)	0	0	5.500	2.767	MON	49,506	594,073	06/20/2011	05/01/2033
31385X-DS-3	FNMA POOL NO 555513			2	1	11,096	105.5900	11,527	10,917	10,978	0	(24)	0	0	6.000	5.371	MON	55	655	09/14/2007	05/01/2018
31385X-EC-7	FNMA POOL NO 555531	CF		2	1	1,859,778	112.3800	1,929,266	1,716,801	1,851,188	0	(1,748)	0	0	5.500	2.917	MON	7,869	94,424	07/29/2010	06/01/2033
31385X-GQ-4	FNMA POOL NO 555607			2	1	24,186	105.6300	26,148	24,755	24,467	0	42	0	0	4.500	5.145	MON	93	1,114	06/30/2004	07/01/2018
31385X-J8-1	FNMA POOL NO 555687			2	1	9,087,006	112.3800	10,373,671	9,231,244	9,098,802	0	1,495	0	0	5.500	5.861	MON	42,310	507,718	05/10/2004	07/01/2033
31385X-KD-8	FNMA POOL NO 555692			2	1	32,626	112.3800	37,287	33,181	32,669	0	5	0	0	5.500	5.906	MON	152	1,825	05/11/2004	07/01/2033
31385X-M8-7	FNMA POOL NO 555783			2	1	10,419,045	109.1800	11,877,935	10,879,019	10,461,884	0	5,714	0	0	4.500	5.552	MON	40,796	489,556	08/19/2004	10/01/2033
31385X-N8-6	FNMA POOL NO 555815			2	1	2,259	104.7400	2,326	2,221	2,236	0	(5)	0	0	6.000	5.298	MON	11	133	09/14/2007	08/01/2018
31385X-TY-3	FNMA POOL NO 555967			2	1	266,662	112.3800	299,851	266,829	266,599	0	(8)	0	0	5.500	5.467	MON	1,223	14,676	10/06/2005	11/01/2033
31386A-5W-2	FNMA POOL NO 558061			2	1	23	101.7200	22	22	22	0	0	0	0	6.500	5.347	MON	0	1	09/17/2001	12/01/2015
31386A-PC-4	FNMA POOL NO 557619			2	1	87	101.7200	87	85	85	0	0	0	0	6.500	5.496	MON	0	5	09/17/2001	12/01/2015
31386C-LF-7	FNMA POOL NO 559326			2	1	3,970	101.7200	4,115	4,045	4,020	0	8	0	0	6.500	7.057	MON	22	263	10/13/2000	10/01/2015
31386E-KQ-0	FNMA POOL NO 561103			2	1	3,388	102.9800	3,414	3,315	3,321	0	(13)	0	0	6.500	5.568	MON	18	216	09/17/2001	04/01/2016
31386E-R9-1	FNMA POOL NO 561312			2	1	463	101.7200	480	472	469	0	1	0	0	6.500	7.288	MON	3	31	10/13/2000	12/01/2015
31386F-6B-6	FNMA POOL NO 562566			2	1	16,183	113.2900	18,543	16,367	16,194	0	1	0	0	6.000	6.367	MON	82	982	09/13/2001	02/01/2031
31386H-VN-8	FNMA POOL NO 564121			2	1	24,976	111.5200	27,435	24,600	24,914	0	(11)	0	0	6.500	6.050	MON	133	1,599	10/02/2001	02/01/2031
31386J-KH-9	FNMA POOL NO 564696			2	1	263	101.7200	273	268	266	0	1	0	0	6.500	7.282	MON	1	17	11/14/2000	12/01/2015
31386J-QX-8	FNMA POOL NO 564870			2	1	305	103.0800	309	300	300	0	(1)	0	0	6.000	5.302	MON	2	18	10/02/2001	05/01/2016
31386L-WH-1	FNMA POOL NO 566848			2	1	307	102.2600	306	299	301	0	(1)	0	0	5.500	4.522	MON	1	16	11/15/2002	09/01/2016
31386N-CE-6	FNMA POOL NO 568069			2	1	391	103.0800	396	384	385	0	(1)	0	0	6.000	5.166	MON	2	23	09/14/2007	06/01/2016
31386N-YE-2	FNMA POOL NO 568709			2	1	2,055	102.3500	2,036	1,989	1,996	0	(12)	0	0	7.000	5.500	MON	12	139	09/17/2001	02/01/2016
31386P-L4-3	FNMA POOL NO 569247			2	1	367	102.9800	370	359	360	0	(1)	0	0	6.500	5.585	MON	2	23	09/17/2001	09/01/2016
31386P-LV-3	FNMA POOL NO 569240			2	1	1,588	102.9800	1,600	1,553	1,558	0	(4)	0	0	6.500	5.663	MON	8	101	09/17/2001	09/01/2016
31386Q-KV-2	FNMA POOL NO 570108			2	1	7,686	113.2900	8,806	7,773	7,691	0	1	0	0	6.000	6.355	MON	39	466	09/13/2001	03/01/2031
31386R-ZN-2	FNMA POOL NO 571449			2	1	2,142	111.5200	2,355	2,112	2,141	0	0	0	0	6.500	5.775	MON	11	137	10/02/2001	09/01/2031
31386S-CP-0	FNMA POOL NO 571678			2	1	10,262	111.5200	11,272	10,107	10,246	0	(2)	0	0	6.500	5.725	MON	55	657	10/02/2001	03/01/2031
31386S-L6-2	FNMA POOL NO 571949			2	1	1,808	111.5200	1,988	1,782	1,807	0	0	0	0	6.500	5.647	MON	10	116	10/02/2001	07/01/2031
31386S-PE-1	FNMA POOL NO 572021			2	1	88	102.2600	88	86	86	0	0	0	0	5.500	4.229	MON	0	5	11/15/2002	04/01/2016
31386T-ER-2	FNMA POOL NO 572644			2	1	793	102.2600	790	773	774	0	(2)	0	0	5.500	4.677	MON	4	43	11/15/2002	04/01/2016
31386U-2U-5	FNMA POOL NO 574187			2	1	51	103.0800	51	50	50	0	0	0	0	6.000	4.890	MON	0	3	09/14/2007	04/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31386U-5B-4	FNMA POOL NO 574242			2	1	3,343	103.0800	3,394	3,292	3,296	0	(8)	0	0	6.000	5.233	MON	16	197	10/02/2001	05/01/2016
31386U-5K-4	FNMA POOL NO 574250			2	1	1,645	111.5200	1,808	1,621	1,643	0	0	0	0	6.500	5.723	MON	9	106	10/02/2001	08/01/2031
31386V-PW-4	FNMA POOL NO 574737			2	1	1,727	103.0800	1,750	1,698	1,700	0	(6)	0	0	6.000	5.115	MON	8	102	09/14/2007	03/01/2016
31386W-UQ-9	FNMA POOL NO 575791			2	1	23,122	111.5200	25,420	22,793	23,082	0	(9)	0	0	6.500	6.056	MON	123	1,482	10/02/2001	08/01/2031
31386X-B6-2	FNMA POOL NO 576161			2	1	1,261	102.9800	1,274	1,238	1,240	0	(5)	0	0	6.500	5.456	MON	7	81	09/17/2001	03/01/2016
31386X-BK-1	FNMA POOL NO 576142			2	1	25,099	111.5200	27,593	24,742	25,071	0	(8)	0	0	6.500	5.980	MON	134	1,608	10/02/2001	09/01/2031
31386X-E2-8	FNMA POOL NO 576253			2	1	1,740	103.0800	1,766	1,714	1,715	0	(5)	0	0	6.000	5.267	MON	9	103	10/02/2001	04/01/2016
31386Y-3U-6	FNMA POOL NO 577811			2	1	4,680	103.0800	4,751	4,609	4,612	0	(11)	0	0	6.000	5.285	MON	23	277	10/02/2001	04/01/2016
31386Y-4U-5	FNMA POOL NO 577835			2	1	63	103.0800	64	62	62	0	0	0	0	6.000	5.205	MON	0	4	10/02/2001	04/01/2016
31386Y-5X-8	FNMA POOL NO 577862			2	1	52,426	111.5200	57,586	51,635	52,333	0	(10)	0	0	6.500	5.851	MON	280	3,356	10/02/2001	04/01/2031
31386Y-FJ-8	FNMA POOL NO 577169			2	1	22,349	111.5200	24,549	22,012	22,312	0	(6)	0	0	6.500	5.793	MON	119	1,430	10/02/2001	05/01/2031
31386Y-LV-4	FNMA POOL NO 577340			2	1	26,455	103.0800	26,292	25,506	25,657	0	(145)	0	0	6.000	4.414	MON	128	1,531	08/14/2002	04/01/2016
31386Y-RC-0	FNMA POOL NO 577483			2	1	6,425	111.5200	7,055	6,326	6,413	0	0	0	0	6.500	5.880	MON	34	411	10/02/2001	04/01/2031
31386Y-RW-6	FNMA POOL NO 577501			2	1	7,824	111.5200	8,594	7,706	7,813	0	(2)	0	0	6.500	5.668	MON	42	501	10/02/2001	05/01/2031
31387A-3Z-6	FNMA POOL NO 578716			2	1	454	102.9800	457	444	447	0	(1)	0	0	6.500	5.127	MON	2	29	09/17/2001	09/01/2016
31387A-FR-1	FNMA POOL NO 578076			2	1	357	103.0800	362	351	351	0	(1)	0	0	6.000	5.385	MON	2	21	10/02/2001	04/01/2016
31387B-CZ-4	FNMA POOL NO 578888			2	1	179	103.0800	182	176	177	0	0	0	0	6.000	5.305	MON	1	11	10/02/2001	06/01/2016
31387B-DA-8	FNMA POOL NO 578897			2	1	2,477	111.5200	2,723	2,442	2,475	0	(1)	0	0	6.500	5.744	MON	13	159	10/02/2001	04/01/2031
31387B-N7-4	FNMA POOL NO 579214			2	1	4,879	111.5200	5,358	4,804	4,871	0	(1)	0	0	6.500	5.751	MON	26	312	10/02/2001	03/01/2031
31387B-UV-3	FNMA POOL NO 579396			2	1	2,283	111.5200	2,510	2,251	2,281	0	(1)	0	0	6.500	5.844	MON	12	146	10/02/2001	05/01/2031
31387C-M2-4	FNMA POOL NO 580077			2	1	5,258	111.5200	5,780	5,183	5,255	0	0	0	0	6.500	5.503	MON	28	336	10/02/2001	09/01/2031
31387C-QA-2	FNMA POOL NO 580149			2	1	1,612	111.5200	1,773	1,589	1,611	0	0	0	0	6.500	5.733	MON	9	103	10/02/2001	07/01/2031
31387C-QH-7	FNMA POOL NO 580156			2	1	8,449	103.0800	8,594	8,337	8,354	0	(22)	0	0	6.000	5.231	MON	42	500	09/14/2007	08/01/2016
31387C-QT-1	FNMA POOL NO 580166			2	1	102	103.0800	103	100	100	0	0	0	0	6.000	5.075	MON	1	6	09/14/2007	09/01/2016
31387C-RL-7	FNMA POOL NO 580191			2	1	1,355	103.0800	1,375	1,334	1,336	0	(3)	0	0	6.000	5.226	MON	7	80	10/02/2001	05/01/2016
31387C-X3-0	FNMA POOL NO 580398			2	1	1,874	103.0800	1,902	1,845	1,847	0	(5)	0	0	6.000	5.279	MON	9	111	10/02/2001	05/01/2016
31387C-XF-3	FNMA POOL NO 580378			2	1	9,496	111.5200	10,437	9,359	9,484	0	(3)	0	0	6.500	5.875	MON	51	608	10/02/2001	04/01/2031
31387D-FJ-3	FNMA POOL NO 580769			2	1	853	111.5200	938	841	853	0	0	0	0	6.500	5.693	MON	5	55	10/02/2001	05/01/2031
31387D-XQ-7	FNMA POOL NO 581287			2	1	2,976	111.5200	3,272	2,934	2,973	0	(1)	0	0	6.500	5.803	MON	16	191	10/02/2001	05/01/2031
31387E-6X-0	FNMA POOL NO 582386			2	1	4,923	111.5200	5,412	4,853	4,918	0	(1)	0	0	6.500	5.772	MON	26	316	10/02/2001	05/01/2031
31387E-XK-8	FNMA POOL NO 582182			2	1	164	103.0800	167	162	162	0	0	0	0	6.000	5.358	MON	1	10	10/02/2001	05/01/2016
31387E-ZH-3	FNMA POOL NO 582244			2	1	893	103.0800	907	880	879	0	(2)	0	0	6.000	5.573	MON	4	53	10/02/2001	06/01/2016
31387E-ZZ-3	FNMA POOL NO 582260			2	1	549	102.9800	554	538	539	0	(2)	0	0	6.500	5.707	MON	3	35	09/17/2001	06/01/2016
31387F-3Z-5	FNMA POOL NO 583216			2	1	4,290	111.5200	4,716	4,229	4,286	0	(1)	0	0	6.500	5.904	MON	23	275	10/02/2001	05/01/2031
31387F-DK-7	FNMA POOL NO 582506			2	1	22,886	111.5200	25,139	22,541	22,848	0	(5)	0	0	6.500	5.804	MON	122	1,466	10/02/2001	05/01/2031
31387F-WT-7	FNMA POOL NO 583058			2	1	468	103.0800	474	460	461	0	(2)	0	0	6.000	5.066	MON	2	28	09/14/2007	05/01/2016
31387F-ZA-5	FNMA POOL NO 583137			2	1	1,620	111.5200	1,778	1,595	1,617	0	0	0	0	6.500	5.608	MON	9	104	10/02/2001	05/01/2031
31387G-2Y-7	FNMA POOL NO 584091			2	1	633	102.9800	637	619	621	0	(3)	0	0	6.500	5.359	MON	3	40	09/17/2001	06/01/2016
31387G-4N-9	FNMA POOL NO 584129			2	1	70,553	111.5200	77,563	69,548	70,492	0	(19)	0	0	6.500	5.868	MON	377	4,521	10/02/2001	09/01/2031
31387G-6P-2	FNMA POOL NO 584178			2	1	539	103.0800	547	531	531	0	(1)	0	0	6.000	5.378	MON	3	32	10/02/2001	06/01/2016
31387G-GZ-9	FNMA POOL NO 583516			2	1	3,831	102.9800	3,859	3,748	3,754	0	(11)	0	0	6.500	5.697	MON	20	244	09/17/2001	06/01/2016
31387G-P6-3	FNMA POOL NO 583745			2	1	2,326	103.0800	2,366	2,295	2,298	0	(6)	0	0	6.000	5.301	MON	11	138	09/14/2007	06/01/2016
31387G-QB-1	FNMA POOL NO 583750			2	1	12,707	111.5200	13,970	12,526	12,697	0	(3)	0	0	6.500	5.673	MON	68	815	10/02/2001	06/01/2031
31387G-SM-5	FNMA POOL NO 583824			2	1	168	103.0800	171	166	166	0	(1)	0	0	6.000	5.177	MON	1	10	09/14/2007	07/01/2016
31387H-U6-5	FNMA POOL NO 584805			2	1	20	103.0800	20	20	20	0	0	0	0	6.000	5.023	MON	0	1	10/02/2001	05/01/2016
31387H-W6-3	FNMA POOL NO 584869			2	1	2,872	111.5200	3,158	2,831	2,870	0	(1)	0	0	6.500	5.820	MON	15	184	10/02/2001	06/01/2031
31387H-WV-8	FNMA POOL NO 584860			2	1	2,491	111.5200	2,739	2,456	2,489	0	0	0	0	6.500	5.687	MON	13	160	10/02/2001	06/01/2031
31387J-6U-5	FNMA POOL NO 585983			2	1	566	102.9800	570	553	554	0	(2)	0	0	6.500	5.613	MON	3	36	09/17/2001	05/01/2016
31387J-BU-9	FNMA POOL NO 585151			2	1	2,024	111.5200	2,225	1,995	2,022	0	0	0	0	6.500	5.761	MON	11	130	10/02/2001	07/01/2031
31387J-FB-7	FNMA POOL NO 585262			2	1	3,755	111.5200	4,125	3,699	3,749	0	(1)	0	0	6.500	5.763	MON	20	240	10/02/2001	05/01/2031
31387J-L4-6	FNMA POOL NO 585447			2	1	5,270	103.0800	5,350	5,191	5,199	0	(15)	0	0	6.000	5.256	MON	26	311	10/02/2001	07/01/2016
31387J-SQ-0	FNMA POOL NO 585627			2	1	2,203	111.5200	2,421	2,171	2,201	0	0	0	0	6.500	5.738	MON	12	141	10/02/2001	06/01/2031
31387J-VT-0	FNMA POOL NO 585726			2	1	7,045	103.0800	7,152	6,938	6,943	0	(18)	0	0	6.000	5.328	MON	35	416	10/02/2001	05/01/2016
31387J-VU-7	FNMA POOL NO 585727			2	1	24,063	103.0800	24,385	23,656	23,708	0	(79)	0	0	6.000	5.093	MON	118	1,419	09/14/2007	05/01/2016
31387K-BR-3	FNMA POOL NO 586048			2	1	516	102.9800	520	505	506	0	(2)	0	0	6.500	5.702	MON	3	33	09/17/2001	08/01/2016
31387K-HE-6	FNMA POOL NO 586229			2	1	4,087	111.5200	4,492	4,028	4,083	0	(1)	0	0	6.500	5.745	MON	22	262	10/02/2001	07/01/2031
31387K-KJ-1	FNMA POOL NO 586297			2	1	102	103.0800	103	100	100	0	0	0	0	6.000	5.273	MON	1	6	10/02/2001	06/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31387L-6T-3	FNMA POOL NO 587782			2	1	623	103.0800	632	613	615	0	(2)	0	0	6.000	5.201	MON	3	37	09/14/2007	08/01/2016
31387M-LV-9	FNMA POOL NO 588140			2	1	14,637	111.5200	16,091	14,428	14,618	0	(3)	0	0	6.500	5.923	MON	78	938	10/02/2001	07/01/2031
31387M-S9-1	FNMA POOL NO 588344			2	1	1,295	103.0800	1,315	1,276	1,278	0	(4)	0	0	6.000	5.104	MON	6	76	10/02/2001	06/01/2016
31387N-2P-1	FNMA POOL NO 589482			2	1	8,263	103.0800	8,397	8,146	8,155	0	(21)	0	0	6.000	5.351	MON	41	489	10/02/2001	07/01/2016
31387N-2W-6	FNMA POOL NO 589489			2	1	3,437	102.9800	3,463	3,363	3,375	0	(12)	0	0	6.500	5.498	MON	18	219	09/17/2001	08/01/2016
31387N-NE-3	FNMA POOL NO 589089			2	1	43,715	111.5200	48,017	43,056	43,653	0	(7)	0	0	6.500	5.658	MON	233	2,800	10/02/2001	10/01/2031
31387N-V9-5	FNMA POOL NO 589340			2	1	3,130	111.5200	3,441	3,085	3,127	0	(1)	0	0	6.500	5.864	MON	17	200	10/02/2001	06/01/2031
31387N-WG-8	FNMA POOL NO 589347			2	1	1,310	102.9800	1,319	1,281	1,285	0	(4)	0	0	6.500	5.460	MON	7	83	09/17/2001	06/01/2016
31387P-QV-7	FNMA POOL NO 590068			2	1	16,184	103.0800	16,084	15,603	15,691	0	(85)	0	0	6.000	4.649	MON	78	936	08/14/2002	06/01/2016
31387P-RE-4	FNMA POOL NO 590085			2	1	10,487	103.0800	10,646	10,328	10,333	0	(25)	0	0	6.000	5.416	MON	52	620	10/02/2001	06/01/2016
31387Q-3T-5	FNMA POOL NO 591310			2	1	2,736	111.5200	3,005	2,694	2,732	0	(1)	0	0	6.500	5.665	MON	15	175	10/02/2001	08/01/2031
31387Q-KS-8	FNMA POOL NO 590805			2	1	942	111.5200	1,036	929	942	0	0	0	0	6.500	5.677	MON	5	60	10/02/2001	06/01/2031
31387Q-TF-7	FNMA POOL NO 591050			2	1	3,995	102.9800	4,024	3,907	3,921	0	(15)	0	0	6.500	5.502	MON	21	254	09/17/2001	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240			2	1	158,003	111.5200	173,692	155,744	157,764	0	(46)	0	0	6.500	6.048	MON	844	10,123	10/02/2001	08/01/2031
31387R-B9-8	FNMA POOL NO 591464			2	1	14,301	111.5200	15,721	14,097	14,283	0	(4)	0	0	6.500	5.914	MON	76	916	10/02/2001	09/01/2031
31387R-WV-6	FNMA POOL NO 592060			2	1	5,004	103.0800	5,080	4,929	4,934	0	(13)	0	0	6.000	5.307	MON	25	296	10/02/2001	06/01/2016
31387S-GH-3	FNMA POOL NO 592500			2	1	338	103.0800	343	333	333	0	(1)	0	0	6.000	5.328	MON	2	20	10/02/2001	07/01/2016
31387S-M6-0	FNMA POOL NO 592681			2	1	126	103.0800	128	124	124	0	0	0	0	6.000	5.166	MON	1	7	10/02/2001	06/01/2016
31387S-ME-3	FNMA POOL NO 592657			2	1	8,519	103.0800	8,654	8,395	8,409	0	(24)	0	0	6.000	5.233	MON	42	504	09/14/2007	06/01/2016
31387S-MW-3	FNMA POOL NO 592673			2	1	4,476	103.0800	4,544	4,409	4,413	0	(11)	0	0	6.000	5.351	MON	22	265	10/02/2001	07/01/2016
31387S-VN-3	FNMA POOL NO 592921			2	1	1,722	102.9800	1,732	1,682	1,685	0	(6)	0	0	6.500	5.746	MON	9	109	09/17/2001	07/01/2016
31387U-VV-0	FNMA POOL NO 594728			2	1	5,556	111.5200	6,102	5,472	5,546	0	(1)	0	0	6.500	5.818	MON	30	356	10/02/2001	07/01/2031
31387V-3C-1	FNMA POOL NO 595795			2	1	3,840	111.5200	4,221	3,785	3,836	0	(1)	0	0	6.500	5.769	MON	21	246	10/02/2001	09/01/2031
31387V-3K-3	FNMA POOL NO 595802			2	1	18,410	111.5200	20,237	18,146	18,389	0	(5)	0	0	6.500	5.866	MON	98	1,179	10/02/2001	09/01/2031
31387V-3W-7	FNMA POOL NO 595813			2	1	5,337	102.9800	5,374	5,219	5,233	0	(20)	0	0	6.500	5.569	MON	28	339	09/17/2001	07/01/2016
31387V-3Y-3	FNMA POOL NO 595815			2	1	6,569	111.5200	7,222	6,476	6,564	0	(1)	0	0	6.500	5.790	MON	35	421	10/02/2001	08/01/2031
31387V-4A-4	FNMA POOL NO 595817			2	1	2,963	111.5200	3,255	2,918	2,959	0	(1)	0	0	6.500	5.724	MON	16	189	10/02/2001	08/01/2031
31387V-4D-8	FNMA POOL NO 595820			2	1	3,308	111.5200	3,634	3,259	3,303	0	(1)	0	0	6.500	5.742	MON	18	212	10/02/2001	08/01/2031
31387V-P5-2	FNMA POOL NO 595444			2	1	1,708	111.5200	1,877	1,683	1,707	0	0	0	0	6.500	5.744	MON	9	109	10/02/2001	09/01/2031
31387V-PX-1	FNMA POOL NO 595438			2	1	2,891	102.9800	2,912	2,828	2,836	0	(10)	0	0	6.500	5.618	MON	15	184	09/17/2001	08/01/2016
31387V-YP-8	FNMA POOL NO 595718			2	1	31,966	103.0800	32,484	31,513	31,555	0	(74)	0	0	6.000	5.341	MON	158	1,891	10/02/2001	08/01/2016
31387W-EE-3	FNMA POOL NO 596033			2	1	4,740	111.5200	5,211	4,673	4,735	0	(1)	0	0	6.500	5.919	MON	25	304	10/02/2001	08/01/2031
31387W-GN-1	FNMA POOL NO 596105			2	1	40,240	111.5200	44,240	39,668	40,189	0	(14)	0	0	6.500	6.034	MON	215	2,579	10/02/2001	12/01/2031
31387W-U9-6	FNMA POOL NO 596508			2	1	684	102.9800	689	669	673	0	(2)	0	0	6.500	5.144	MON	4	43	09/17/2001	09/01/2016
31387W-UX-3	FNMA POOL NO 596498			2	1	225	103.0800	229	223	223	0	(1)	0	0	6.000	5.377	MON	1	13	09/14/2007	07/01/2016
31387W-Z8-3	FNMA POOL NO 596667			2	1	630	103.0800	639	620	622	0	(2)	0	0	6.000	5.143	MON	3	37	09/14/2007	08/01/2016
31387X-JU-0	FNMA POOL NO 597075			2	1	3,733	102.9800	3,759	3,650	3,665	0	(11)	0	0	6.500	5.463	MON	20	237	09/17/2001	09/01/2016
31387Y-AN-3	FNMA POOL NO 597713			2	1	406	102.9800	409	397	398	0	(1)	0	0	6.500	5.703	MON	2	26	09/17/2001	08/01/2016
31387Y-B9-3	FNMA POOL NO 597764			2	1	1,171	102.9800	1,178	1,144	1,149	0	(5)	0	0	6.500	5.377	MON	6	74	09/17/2001	09/01/2016
31387Y-YQ-0	FNMA POOL NO 598419			2	1	852	103.0800	863	838	841	0	(2)	0	0	6.000	5.062	MON	4	50	09/14/2007	12/01/2016
31388A-6E-9	FNMA POOL NO 599469			2	1	5,629	111.5200	6,183	5,544	5,620	0	(1)	0	0	6.500	5.821	MON	30	360	10/02/2001	11/01/2031
31388B-C7-5	FNMA POOL NO 599594			2	1	1,612	102.9800	1,623	1,576	1,583	0	(6)	0	0	6.500	5.312	MON	9	103	09/17/2001	08/01/2016
31388B-V7-4	FNMA POOL NO 600138			2	1	18,510	111.5200	20,349	18,246	18,488	0	(6)	0	0	6.500	5.991	MON	99	1,186	10/02/2001	08/01/2031
31388B-VW-9	FNMA POOL NO 600129			2	1	2,766	111.5200	3,041	2,727	2,764	0	(1)	0	0	6.500	5.785	MON	15	177	10/02/2001	08/01/2031
31388B-W4-0	FNMA POOL NO 600167			2	1	557	103.0800	566	549	549	0	(1)	0	0	6.000	5.476	MON	3	33	10/02/2001	07/01/2016
31388C-2U-3	FNMA POOL NO 601187			2	1	137	102.9800	138	134	135	0	(1)	0	0	6.500	5.400	MON	1	9	09/17/2001	10/01/2016
31388C-FZ-8	FNMA POOL NO 600584			2	1	27,532	111.5200	30,268	27,141	27,513	0	(5)	0	0	6.500	5.742	MON	147	1,764	10/02/2001	08/01/2031
31388C-GK-0	FNMA POOL NO 600602			2	1	1,013	111.5200	1,114	999	1,013	0	0	0	0	6.500	5.624	MON	5	65	10/02/2001	08/01/2031
31388C-ZW-3	FNMA POOL NO 601157			2	1	1,516	111.5200	1,665	1,493	1,514	0	0	0	0	6.500	5.640	MON	8	97	10/02/2001	09/01/2031
31388D-X5-2	FNMA POOL NO 602000			2	1	3,623	102.9800	3,648	3,543	3,556	0	(13)	0	0	6.500	5.485	MON	19	230	09/17/2001	08/01/2016
31388D-YN-2	FNMA POOL NO 602017			2	1	3,975	102.9800	4,003	3,887	3,900	0	(14)	0	0	6.500	5.537	MON	21	253	09/17/2001	08/01/2016
31388D-ZB-7	FNMA POOL NO 602038			2	1	4,822	111.5200	5,302	4,754	4,819	0	(1)	0	0	6.500	5.744	MON	26	309	10/02/2001	08/01/2031
31388D-ZG-6	FNMA POOL NO 602043			2	1	2,646	102.9800	2,664	2,587	2,597	0	(10)	0	0	6.500	5.429	MON	14	168	09/17/2001	08/01/2016
31388E-4K-9	FNMA POOL NO 603026			2	1	2,730	102.9800	2,749	2,669	2,680	0	(9)	0	0	6.500	5.428	MON	14	174	09/17/2001	08/01/2016
31388E-FR-2	FNMA POOL NO 602376			2	1	4,072	103.0800	4,127	4,003	4,016	0	(13)	0	0	6.000	5.076	MON	20	240	09/14/2007	08/01/2016
31388E-FY-7	FNMA POOL NO 602383			2	1	4,532	102.9800	4,563	4,431	4,446	0	(16)	0	0	6.500	5.509	MON	24	288	09/17/2001	08/01/2016
31388E-YD-2	FNMA POOL NO 602908			2	1	1,792	103.0800	1,816	1,761	1,767	0	(5)	0	0	6.000	5.209	MON	9	106	09/14/2007	10/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31388F-QA-4	FNMA POOL NO 603549			2	1	405	111.5200	445	399	404	0	0	0	0	6.500	5.858	MON	2	26	10/02/2001	10/01/2031
31388F-T8-6	FNMA POOL NO 603675			2	1	7,235	111.5200	7,954	7,132	7,229	0	(2)	0	0	6.500	5.680	MON	39	463	10/02/2001	10/01/2031
31388G-3S-8	FNMA POOL NO 604809			2	1	6,075	111.5200	6,679	5,989	6,069	0	(2)	0	0	6.500	5.798	MON	32	389	10/02/2001	09/01/2031
31388G-C9-0	FNMA POOL NO 604096			2	1	2,441	111.5200	2,684	2,406	2,439	0	0	0	0	6.500	5.672	MON	13	157	10/02/2001	09/01/2031
31388G-CP-4	FNMA POOL NO 604078			2	1	1,045	111.5200	1,149	1,030	1,044	0	0	0	0	6.500	5.643	MON	6	67	10/02/2001	09/01/2031
31388G-CX-7	FNMA POOL NO 604086			2	1	4,470	111.5200	4,914	4,406	4,465	0	(1)	0	0	6.500	5.848	MON	24	286	10/02/2001	09/01/2031
31388G-HJ-3	FNMA POOL NO 604233			2	1	22,128	111.5200	24,306	21,794	22,094	0	(2)	0	0	6.500	5.770	MON	118	1,417	10/02/2001	11/01/2031
31388H-BA-6	FNMA POOL NO 604933			2	1	124,760	113.2900	142,948	126,178	124,846	0	13	0	0	6.000	6.335	MON	631	7,571	09/13/2001	10/01/2031
31388H-G4-5	FNMA POOL NO 605119			2	1	13,547	102.9800	13,649	13,255	13,286	0	(42)	0	0	6.500	5.738	MON	72	862	09/17/2001	09/01/2016
31388H-NL-9	FNMA POOL NO 605295			2	1	9,663	102.9800	9,730	9,449	9,478	0	(34)	0	0	6.500	5.628	MON	51	614	09/17/2001	09/01/2016
31388J-H7-3	FNMA POOL NO 606054			2	1	13,927	102.9800	14,028	13,623	13,662	0	(44)	0	0	6.500	5.699	MON	74	885	09/17/2001	10/01/2016
31388J-MU-6	FNMA POOL NO 606171			2	1	124,323	111.5200	136,656	122,535	124,120	0	(47)	0	0	6.500	6.052	MON	664	7,965	10/02/2001	10/01/2031
31388K-DY-5	FNMA POOL NO 606819			2	1	298	103.0800	302	293	294	0	(1)	0	0	6.000	5.079	MON	1	17	09/14/2007	10/01/2016
31388K-FT-4	FNMA POOL NO 606878			2	1	30,463	111.5200	33,491	30,030	30,422	0	(2)	0	0	6.500	6.050	MON	163	1,952	10/02/2001	10/01/2031
31388K-HQ-8	FNMA POOL NO 606939			2	1	1,251	111.5200	1,375	1,232	1,249	0	0	0	0	6.500	5.821	MON	7	80	10/02/2001	10/01/2031
31388K-JX-1	FNMA POOL NO 606978			2	1	2,524	111.5200	2,775	2,488	2,522	0	0	0	0	6.500	5.792	MON	13	162	10/02/2001	10/01/2031
31388K-W5-7	FNMA POOL NO 607368			2	1	582,799	111.5200	640,159	574,010	581,825	0	(119)	0	0	6.500	5.844	MON	3,109	37,309	10/02/2001	11/01/2031
31388K-W6-5	FNMA POOL NO 607369			2	1	1,677	111.5200	1,844	1,653	1,676	0	0	0	0	6.500	5.580	MON	9	108	10/02/2001	11/01/2031
31388K-Z5-4	FNMA POOL NO 607464			2	1	672	102.2600	670	655	658	0	(2)	0	0	5.500	4.535	MON	3	36	11/15/2002	11/01/2016
31388L-7F-1	FNMA POOL NO 608494			2	1	317	102.2600	316	309	311	0	(1)	0	0	5.500	4.443	MON	1	17	11/15/2002	11/01/2016
31388L-YQ-7	FNMA POOL NO 608319			2	1	30,141	111.5200	33,135	29,711	30,120	0	(7)	0	0	6.500	5.757	MON	161	1,932	10/02/2001	09/01/2031
31388L-ZN-3	FNMA POOL NO 608349			2	1	9,865	103.0800	10,046	9,746	9,769	0	(24)	0	0	6.000	5.268	MON	49	585	10/02/2001	11/01/2016
31388M-CT-3	FNMA POOL NO 608582			2	1	1,582	103.0800	1,603	1,555	1,561	0	(5)	0	0	6.000	5.069	MON	8	93	09/14/2007	10/01/2016
31388M-FD-5	FNMA POOL NO 608664			2	1	6,965	111.5200	7,657	6,866	6,960	0	(1)	0	0	6.500	5.776	MON	37	446	10/02/2001	10/01/2031
31388M-JY-5	FNMA POOL NO 608779			2	1	3,617	103.0800	3,672	3,562	3,568	0	(8)	0	0	6.000	5.330	MON	18	214	10/02/2001	09/01/2016
31388N-DD-5	FNMA POOL NO 609500			2	1	5,531	111.5200	6,073	5,446	5,522	0	(1)	0	0	6.500	5.753	MON	30	354	10/02/2001	10/01/2031
31388N-PT-7	FNMA POOL NO 609834			2	1	27,827	111.5200	30,594	27,432	27,807	0	(6)	0	0	6.500	5.735	MON	149	1,783	10/02/2001	10/01/2031
31388N-QC-3	FNMA POOL NO 609851			2	1	3,997	111.5200	4,394	3,940	3,993	0	(1)	0	0	6.500	5.895	MON	21	256	10/02/2001	10/01/2031
31388N-QM-1	FNMA POOL NO 609860			2	1	9,694	113.2900	11,108	9,804	9,701	0	1	0	0	6.000	6.340	MON	49	588	09/13/2001	10/01/2031
31388N-QU-3	FNMA POOL NO 609867			2	1	74,718	113.2900	85,637	75,590	74,772	0	9	0	0	6.000	6.345	MON	378	4,535	09/14/2001	10/01/2031
31388N-QW-9	FNMA POOL NO 609869			2	1	59,124	111.5200	64,992	58,276	59,058	0	(12)	0	0	6.500	5.862	MON	316	3,788	10/02/2001	10/01/2031
31388N-VT-0	FNMA POOL NO 610026			2	1	12,482	111.5200	13,723	12,305	12,475	0	(2)	0	0	6.500	5.627	MON	67	801	10/02/2001	10/01/2031
31388P-CH-2	FNMA POOL NO 610372			2	1	146,225	113.2900	167,593	147,930	146,312	0	13	0	0	6.000	6.407	MON	740	8,876	09/14/2001	10/01/2031
31388P-HP-9	FNMA POOL NO 610538			2	1	29,461	111.5200	32,389	29,042	29,429	0	(7)	0	0	6.500	5.984	MON	157	1,888	10/02/2001	11/01/2031
31388P-Y8-8	FNMA POOL NO 611035			2	1	1,929	104.7400	1,988	1,898	1,906	0	(5)	0	0	6.000	5.223	MON	9	114	09/14/2007	04/01/2017
31388P-YP-0	FNMA POOL NO 611018			2	1	1,473	104.7400	1,527	1,458	1,460	0	(3)	0	0	6.000	5.430	MON	7	87	09/14/2007	01/01/2017
31388Q-CU-1	FNMA POOL NO 611283			2	1	3,636	111.5200	3,997	3,584	3,633	0	(1)	0	0	6.500	5.662	MON	19	233	10/02/2001	11/01/2031
31388Q-DX-4	FNMA POOL NO 611318			2	1	11,684	111.5200	12,830	11,504	11,663	0	(3)	0	0	6.500	5.867	MON	62	748	10/02/2001	10/01/2031
31388Q-JV-2	FNMA POOL NO 611476			2	1	315	102.2600	314	307	309	0	(1)	0	0	5.500	4.451	MON	1	17	11/15/2002	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523			2	1	25,654	111.5200	28,199	25,285	25,615	0	(9)	0	0	6.500	5.997	MON	137	1,644	10/02/2001	11/01/2031
31388R-Y8-4	FNMA POOL NO 612835	CF		2	1	22,209	103.0800	22,568	21,894	21,954	0	(49)	0	0	6.000	5.245	MON	109	1,315	10/02/2001	12/01/2016
31388S-ED-3	FNMA POOL NO 613132			2	1	9,824	111.5200	10,800	9,684	9,818	0	(2)	0	0	6.500	5.667	MON	52	629	10/02/2001	11/01/2031
31388S-LU-7	FNMA POOL NO 613339			2	1	4,200	111.5200	4,617	4,140	4,197	0	(1)	0	0	6.500	5.711	MON	22	269	10/02/2001	11/01/2031
31388S-X6-7	FNMA POOL NO 613701			2	1	26,686	111.5200	29,312	26,283	26,644	0	(6)	0	0	6.500	5.771	MON	142	1,709	10/02/2001	11/01/2031
31388U-KZ-2	FNMA POOL NO 615112			2	1	31,193	111.5200	34,284	30,741	31,160	0	(8)	0	0	6.500	5.852	MON	167	1,999	10/02/2001	11/01/2031
31388U-SQ-4	FNMA POOL NO 615327			2	1	692	102.2600	690	674	678	0	(2)	0	0	5.500	4.469	MON	3	37	11/15/2002	12/01/2016
31388V-5K-0	FNMA POOL NO 616550			2	1	464	102.2600	463	453	455	0	(1)	0	0	5.500	4.612	MON	2	25	11/15/2002	12/01/2016
31388W-RJ-7	FNMA POOL NO 617089			2	1	624,942	113.2900	702,189	619,808	624,525	0	(121)	0	0	6.000	5.669	MON	3,099	37,188	02/03/2006	12/01/2031
31388W-W9-3	FNMA POOL NO 617272			2	1	483	103.0800	490	475	477	0	(1)	0	0	6.000	5.231	MON	2	29	09/14/2007	01/01/2017
31388X-U4-4	FNMA POOL NO 618103			2	1	1,545	102.2600	1,610	1,574	1,561	0	3	0	0	5.500	6.095	MON	7	87	04/12/2002	12/01/2016
31388X-UP-7	FNMA POOL NO 618090			2	1	978	102.2600	1,019	996	988	0	2	0	0	5.500	6.134	MON	5	54	04/12/2002	12/01/2016
31388Y-UU-4	FNMA POOL NO 618995			2	1	5,035	102.2600	5,246	5,130	5,087	0	9	0	0	5.500	6.122	MON	24	282	04/12/2002	12/01/2016
31389A-NM-1	FNMA POOL NO 619696			2	1	15,839	111.5200	17,393	15,596	15,818	0	(2)	0	0	6.500	5.548	MON	84	1,014	02/27/2002	12/01/2031
31389B-YS-4	FNMA POOL NO 620921			2	1	299	103.0800	303	294	295	0	(1)	0	0	6.000	5.060	MON	1	17	09/14/2007	12/01/2016
31389J-FQ-2	FNMA POOL NO 626675			2	1	10,496	104.9200	11,219	10,693	10,617	0	14	0	0	5.500	5.889	MON	49	588	04/12/2002	04/01/2017
31389J-K8-6	FNMA POOL NO 626819			2	1	57,362	104.7400	57,929	55,306	55,956	0	(267)	0	0	6.000	4.594	MON	277	3,319	08/14/2002	08/01/2017
31389J-K9-4	FNMA POOL NO 626820			2	1	17,790	104.7400	17,966	17,152	17,359	0	(70)	0	0	6.000	4.554	MON	86	1,029	08/14/2002	08/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31389M-AA-5	FNMA POOL NO 629201			2	1	12,592	104.9200	13,460	12,828	12,722	0	21	0	0	5.500	6.030	MON	59	706	04/12/2002	04/01/2017
31389M-PE-1	FNMA POOL NO 629621			2	1	1,211	104.9200	1,294	1,234	1,223	0	2	0	0	5.500	6.092	MON	6	68	04/12/2002	03/01/2017
31389P-BP-4	FNMA POOL NO 631046			2	1	3,380	104.9200	3,613	3,443	3,416	0	5	0	0	5.500	5.998	MON	16	189	04/12/2002	02/01/2017
31389P-KB-5	FNMA POOL NO 631290			2	1	1,074	104.9200	1,148	1,095	1,085	0	2	0	0	5.500	6.098	MON	5	60	04/12/2002	02/01/2017
31389P-LB-4	FNMA POOL NO 631322			2	1	398	104.9200	407	388	390	0	(1)	0	0	5.500	4.479	MON	2	21	11/15/2002	02/01/2017
31389P-LJ-7	FNMA POOL NO 631329			2	1	2,328	104.7400	2,398	2,290	2,299	0	(6)	0	0	6.000	5.176	MON	11	137	09/14/2007	03/01/2017
31389P-SJ-0	FNMA POOL NO 631521			2	1	6,182	104.9200	6,608	6,298	6,252	0	10	0	0	5.500	5.940	MON	29	346	04/12/2002	02/01/2017
31389Q-PN-2	FNMA POOL NO 632329			2	1	49,149	113.8200	54,224	47,638	49,072	0	(13)	0	0	6.000	4.634	MON	238	2,858	03/10/2005	03/01/2032
31389Q-QX-9	FNMA POOL NO 632370			2	1	18,492	104.7400	19,177	18,309	18,344	0	(33)	0	0	6.000	5.504	MON	92	1,099	09/14/2007	06/01/2017
31389R-7A-8	FNMA POOL NO 633689			2	1	3,108	100.9500	3,084	3,055	3,064	0	(8)	0	0	6.000	5.059	MON	15	183	09/14/2007	07/01/2016
31389T-UG-5	FNMA POOL NO 635183			2	1	37,731	104.7400	38,103	36,378	36,754	0	(148)	0	0	6.000	4.779	MON	182	2,183	08/14/2002	08/01/2017
31389U-HE-2	FNMA POOL NO 635729			2	1	1,446,954	114.4800	1,616,571	1,412,151	1,442,106	0	(640)	0	0	7.000	6.306	MON	8,238	98,850	02/01/2002	03/01/2032
31389U-HF-9	FNMA POOL NO 635730			2	1	805,499	114.4800	900,228	786,392	802,821	0	(341)	0	0	7.000	6.326	MON	4,587	55,047	01/31/2002	03/01/2032
31389U-KV-0	FNMA POOL NO 635808			2	1	10,925	114.4800	12,149	10,613	10,898	0	(5)	0	0	7.000	5.875	MON	62	743	05/09/2006	03/01/2032
31389V-NZ-6	FNMA POOL NO 636808			2	1	490,236	114.6300	564,458	492,415	490,322	0	(1)	0	0	6.500	6.585	MON	2,667	32,007	03/11/2002	04/01/2032
31389V-RH-2	FNMA POOL NO 636888	CF		2	1	48,915	114.6300	56,321	49,132	48,924	0	0	0	0	6.500	6.585	MON	266	3,194	03/11/2002	04/01/2032
31389V-SB-4	FNMA POOL NO 636914			2	1	1,679	104.7400	1,730	1,652	1,659	0	(4)	0	0	6.000	5.205	MON	8	99	09/14/2007	03/01/2017
31389V-W3-7	FNMA POOL NO 637066			2	1	2,745	104.7400	2,829	2,701	2,712	0	(7)	0	0	6.000	5.164	MON	14	162	09/14/2007	03/01/2017
31389V-Z6-7	FNMA POOL NO 637165			2	1	20,501	104.7400	21,111	20,155	20,253	0	(56)	0	0	6.000	5.094	MON	101	1,209	09/14/2007	03/01/2017
31389X-3Z-4	FNMA POOL NO 639016	CF		2	1	343,831	114.6300	395,806	345,288	343,824	0	0	0	0	6.500	6.584	MON	1,870	22,444	03/11/2002	04/01/2032
31389X-K4-4	FNMA POOL NO 638515			2	1	9,089	104.7400	9,367	8,943	8,982	0	(25)	0	0	6.000	5.186	MON	45	537	09/14/2007	04/01/2017
3138A1-6A-4	FNMA POOL NO AH0864			2	1	89,832	107.1300	94,451	88,165	89,753	0	(24)	0	0	4.000	3.576	MON	294	3,527	12/09/2010	12/01/2040
3138A1-GP-0	FNMA POOL NO AH0205			2	1	183,885	107.1300	193,341	180,473	183,736	0	(37)	0	0	4.000	3.529	MON	602	7,219	12/09/2010	12/01/2040
3138A1-HM-6	FNMA POOL NO AH0235			2	1	5,748,291	106.0200	5,771,741	5,444,102	5,705,643	0	(17,925)	0	0	3.500	2.251	MON	15,879	190,544	05/23/2012	12/01/2025
3138A1-P4-7	FNMA POOL NO AH0442			2	1	36,495	107.1300	38,372	35,818	36,453	0	(13)	0	0	4.000	3.688	MON	119	1,433	12/09/2010	12/01/2040
3138A1-VB-4	FNMA POOL NO AH0609			2	1	490,644	107.1300	515,874	481,539	490,220	0	(89)	0	0	4.000	3.565	MON	1,605	19,262	12/09/2010	12/01/2040
3138A2-5M-7	FNMA POOL NO AH1751			2	1	69,375	107.1300	72,943	68,088	69,296	0	(21)	0	0	4.000	3.684	MON	227	2,724	12/09/2010	12/01/2040
3138A2-6G-9	FNMA POOL NO AH1770			2	1	58,829	107.1300	61,854	57,737	58,770	0	(19)	0	0	4.000	3.636	MON	192	2,310	12/09/2010	12/01/2040
3138A2-CF-4	FNMA POOL NO AH0969			2	1	25,777,299	106.0200	27,239,257	25,692,994	25,758,921	0	(5,929)	0	0	3.500	3.355	MON	74,938	899,255	12/21/2010	12/01/2025
3138A2-GP-8	FNMA POOL NO AH1105			2	1	205,885	106.0200	216,752	204,448	205,613	0	(99)	0	0	3.500	3.269	MON	596	7,156	02/11/2011	12/01/2025
3138A3-FW-2	FNMA POOL NO AH1980			2	1	68,140	107.1300	71,644	66,876	68,068	0	(16)	0	0	4.000	3.656	MON	223	2,675	12/09/2010	12/01/2040
3138A6-CB-4	FNMA POOL NO AH4565			2	1	240,521	105.9600	253,085	238,842	240,186	0	(112)	0	0	3.500	3.292	MON	697	8,359	02/11/2011	03/01/2026
3138A6-E3-0	FNMA POOL NO AH4653			2	1	40,104	105.9600	42,199	39,824	40,061	0	(13)	0	0	3.500	3.212	MON	116	1,394	02/11/2011	02/01/2026
3138A6-TF-7	FNMA POOL NO AH5049			2	1	30,894	105.9600	32,508	30,679	30,858	0	(10)	0	0	3.500	3.250	MON	89	1,074	02/11/2011	03/01/2026
3138A7-G2-8	FNMA POOL NO AH5616			2	1	419,426	105.9600	441,334	416,497	418,895	0	(168)	0	0	3.500	3.265	MON	1,215	14,577	02/11/2011	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620			2	1	11,232,905	106.6300	11,719,607	10,991,116	11,203,814	0	(9,406)	0	0	4.000	3.181	MON	36,637	439,645	04/01/2011	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186			2	1	6,946,416	107.1500	7,125,317	6,649,774	6,934,384	0	(3,628)	0	0	4.000	3.112	MON	22,166	265,991	08/18/2011	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759			2	1	1,578,260	107.1500	1,566,018	1,461,502	1,574,259	0	(1,515)	0	0	4.000	2.642	MON	4,872	58,460	11/07/2012	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709			2	1	17,460,801	107.1500	17,325,360	16,169,067	17,414,080	0	(18,154)	0	0	4.000	2.748	MON	53,897	646,763	11/07/2012	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164			2	1	1,204,243	107.1500	1,194,902	1,115,154	1,200,728	0	(1,578)	0	0	4.000	2.875	MON	3,717	44,606	11/07/2012	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155			2	1	6,854,025	107.1500	6,918,269	6,456,544	6,838,223	0	(4,984)	0	0	4.000	2.958	MON	21,522	258,262	02/29/2012	11/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303			2	1	195,719	107.1500	199,714	186,385	195,479	0	(60)	0	0	4.000	2.558	MON	621	7,456	12/14/2011	11/01/2041
3138AW-CN-1	FNMA POOL NO AJ4576			2	1	4,598,201	104.5800	4,653,370	4,449,423	4,596,511	0	(1,690)	0	0	3.500	2.714	MON	12,977	12,977	10/29/2014	11/01/2041
3138E2-GM-1	FNMA POOL NO AJ9203			2	1	1,537,973	107.0400	1,584,289	1,480,043	1,536,216	0	(306)	0	0	4.000	2.876	MON	4,933	59,201	01/10/2012	02/01/2042
3138E3-CB-7	FNMA POOL NO AJ9965			2	1	4,828,517	107.0400	4,880,362	4,559,237	4,826,332	0	(2,185)	0	0	4.000	3.163	MON	15,197	30,395	10/06/2014	06/01/2042
3138E5-FX-1	FNMA POOL NO AK1081			2	1	8,594,923	104.5800	8,724,551	8,342,172	8,586,991	0	(1,893)	0	0	3.500	2.728	MON	24,331	291,976	01/24/2012	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315			2	1	3,929,481	104.5000	4,069,981	3,894,793	3,928,527	0	(690)	0	0	3.500	3.377	MON	11,360	136,318	10/16/2013	03/01/2043
3138EL-5N-9	FNMA POOL NO AL4452			2	1	5,706,059	107.0000	5,769,055	5,391,817	5,701,948	0	(4,111)	0	0	4.000	3.156	MON	17,973	107,836	05/15/2014	11/01/2043
3138EN-VK-2	FNMA POOL NO AL6017			2	1	31,073,453	104.4800	31,434,973	30,086,248	31,068,086	0	(5,367)	0	0	3.500	3.231	MON	87,752	87,752	10/29/2014	12/01/2042
3138LT-JW-9	FNMA POOL NO AO2976	RA		2	1	58,056,754	104.5000	59,412,604	56,855,243	58,029,615	0	(21,570)	0	0	3.500	3.208	MON	165,828	1,989,933	11/18/2013	05/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809			2	1	16,643,922	104.5000	17,155,343	16,416,907	16,637,835	0	(4,893)	0	0	3.500	3.332	MON	47,883	574,592	11/14/2013	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129	RA		2	1	53,579,851	101.4400	56,107,379	55,308,233	53,617,864	0	29,430	0	0	3.000	3.376	MON	138,271	1,659,247	11/13/2013	11/01/2042
3138MR-LJ-8	FNMA POOL NO AQ9328			2	1	25,445,777	104.5000	25,652,418	24,548,233	25,439,588	0	(6,189)	0	0	3.500	3.011	MON	71,599	71,599	10/29/2014	01/01/2043
3138WT-RW-8	FNMA POOL NO AT5900			2	1	5,658,526	101.4000	5,914,275	5,832,592	5,661,101	0	2,575	0	0	3.000	3.315	MON	14,581	102,070	04/29/2014	06/01/2043
3138Y6-3S-1	FNMA POOL NO AX5308			2	1	6,151,163	104.5800	6,157,930	5,888,041	6,151,163	0	0	0	0	3.500	3.129	MON	7,442	0	12/31/2014	01/01/2042
3138Y8-S9-2	FNMA POOL NO AX6843			2	1	4,803,997	106.8700	4,802,376	4,493,654	4,803,997	0	0	0	0	4.000	3.469	MON	6,491	0	12/31/2014	11/01/2044
31390C-AK-2	FNMA POOL NO 641810			2	1	1,169	104.7400	1,204	1,149	1,156	0	(3)	0	0	6.000	5.033	MON	6	69	09/14/2007	04/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31390C-WJ-1	FNMA POOL NO 642449	CF		2	1	265,907	114.6300	306,103	267,034	265,901	0	0	0	0	6.500	6.585	MON	1,446	17,357	03/11/2002	04/01/2032
31390D-XC-3	FNMA POOL NO 643375			2	1	1,180	104.7400	1,215	1,160	1,165	0	(3)	0	0	6.000	5.280	MON	6	70	09/14/2007	06/01/2017
31390F-GK-9	FNMA POOL NO 644702			2	1	7,219	114.4800	8,028	7,013	7,202	0	(2)	0	0	7.000	5.800	MON	41	491	05/09/2006	05/01/2032
31390G-H2-6	FNMA POOL NO 645649			2	1	8,852	104.7400	9,115	8,702	8,741	0	(23)	0	0	6.000	5.261	MON	44	522	09/14/2007	06/01/2017
31390H-CU-7	FNMA POOL NO 646383			2	1	45,463	104.7400	45,912	43,833	44,361	0	(201)	0	0	6.000	4.447	MON	219	2,630	08/14/2002	06/01/2017
31390J-E9-8	FNMA POOL NO 647360			2	1	24,530	104.7400	24,772	23,651	23,878	0	(93)	0	0	6.000	4.867	MON	118	1,419	08/14/2002	08/01/2017
31390J-EV-9	FNMA POOL NO 647348			2	1	2,709	104.7400	2,736	2,612	2,639	0	(10)	0	0	6.000	4.766	MON	13	157	08/14/2002	08/01/2017
31390K-JA-7	FNMA POOL NO 648357			2	1	9,762	104.7400	9,884	9,437	9,533	0	(41)	0	0	6.000	4.677	MON	47	566	09/14/2007	06/01/2017
31390K-UL-0	FNMA POOL NO 648687			2	1	6,004	114.4800	6,677	5,832	5,986	0	(1)	0	0	7.000	6.081	MON	34	408	05/09/2006	07/01/2032
31390K-WZ-7	FNMA POOL NO 648764			2	1	93,140	104.7400	94,059	89,801	90,912	0	(392)	0	0	6.000	4.509	MON	449	5,387	08/14/2002	08/01/2017
31390K-X8-6	FNMA POOL NO 648803			2	1	10,244	104.7400	10,346	9,877	9,993	0	(49)	0	0	6.000	4.601	MON	49	593	08/14/2002	08/01/2017
31390L-NS-1	FNMA POOL NO 649401			2	1	1,565	104.9200	1,601	1,526	1,533	0	(4)	0	0	5.500	4.850	MON	7	84	11/15/2002	07/01/2017
31390L-VZ-6	FNMA POOL NO 649632			2	1	4,071	104.7400	4,207	4,017	4,031	0	(9)	0	0	6.000	5.356	MON	20	241	09/14/2007	08/01/2017
31390M-3F-9	FNMA POOL NO 650698			2	1	23,036	104.7400	23,263	22,210	22,466	0	(91)	0	0	6.000	4.578	MON	111	1,332	08/14/2002	07/01/2017
31390M-GM-0	FNMA POOL NO 650104			2	1	72,841	104.7400	73,560	70,230	70,890	0	(296)	0	0	6.000	4.891	MON	351	4,214	08/14/2002	08/01/2017
31390M-TF-1	FNMA POOL NO 650450			2	1	15,447	104.7400	15,919	15,198	15,276	0	(39)	0	0	6.000	5.241	MON	76	912	09/14/2007	09/01/2017
31390N-PQ-9	FNMA POOL NO 651231			2	1	15,596	104.7400	16,072	15,345	15,419	0	(39)	0	0	6.000	5.217	MON	77	921	09/14/2007	07/01/2017
31390Q-F7-5	FNMA POOL NO 652790			2	1	2,637	114.4800	2,932	2,561	2,629	0	(1)	0	0	7.000	6.061	MON	15	179	05/09/2006	08/01/2032
31390R-P8-0	FNMA POOL NO 653947			2	1	65,472	104.7400	66,119	63,125	63,831	0	(274)	0	0	6.000	4.669	MON	316	3,788	08/14/2002	08/01/2017
31390S-GT-2	FNMA POOL NO 654610			2	1	49,699	104.7400	51,366	49,040	49,200	0	(105)	0	0	6.000	5.414	MON	245	2,942	09/14/2007	08/01/2017
31390U-4U-7	FNMA POOL NO 657035			2	1	197,487	112.3800	225,629	200,781	197,716	0	31	0	0	5.500	5.957	MON	920	11,043	05/11/2004	01/01/2033
31390U-ET-9	FNMA POOL NO 656346			2	1	20,594	104.7400	20,798	19,856	20,094	0	(77)	0	0	6.000	4.563	MON	99	1,191	08/14/2002	08/01/2017
31390U-F9-2	FNMA POOL NO 656392			2	1	19,284	104.7400	19,474	18,592	18,819	0	(74)	0	0	6.000	4.536	MON	93	1,116	08/14/2002	08/01/2017
31390U-KS-4	FNMA POOL NO 656505			2	1	21,241	104.7400	21,451	20,479	20,700	0	(68)	0	0	6.000	4.766	MON	102	1,229	08/14/2002	09/01/2017
31390U-KX-3	FNMA POOL NO 656510			2	1	38,437	104.7400	38,816	37,059	37,533	0	(150)	0	0	6.000	4.504	MON	185	2,224	08/14/2002	09/01/2017
31390U-LF-1	FNMA POOL NO 656526			2	1	491	104.7400	496	473	479	0	(2)	0	0	6.000	4.741	MON	2	28	08/14/2002	09/01/2017
31390U-R6-5	FNMA POOL NO 656709			2	1	14,905	104.7400	15,052	14,371	14,522	0	(53)	0	0	6.000	4.757	MON	72	862	08/14/2002	08/01/2017
31390U-R7-3	FNMA POOL NO 656710			2	1	6,565	104.7400	6,630	6,329	6,394	0	(29)	0	0	6.000	4.790	MON	32	380	08/14/2002	08/01/2017
31390V-EQ-3	FNMA POOL NO 657243			2	1	6,232	113.8200	6,875	6,040	6,221	0	(3)	0	0	6.000	4.789	MON	30	362	03/10/2005	09/01/2032
31390V-HN-7	FNMA POOL NO 657337			2	1	110,243	104.7400	111,331	106,290	107,287	0	(459)	0	0	6.000	4.894	MON	531	6,377	08/14/2002	08/01/2017
31390W-5Z-1	FNMA POOL NO 658864			2	1	94,468	104.7400	95,400	91,081	92,180	0	(390)	0	0	6.000	4.552	MON	455	5,466	08/14/2002	08/01/2017
31390W-6A-5	FNMA POOL NO 658865			2	1	40,194	104.7400	40,591	38,753	39,184	0	(172)	0	0	6.000	4.679	MON	194	2,325	08/14/2002	08/01/2017
31390W-6B-3	FNMA POOL NO 658866			2	1	13,835	104.7400	13,972	13,339	13,488	0	(55)	0	0	6.000	4.674	MON	67	800	08/14/2002	08/01/2017
31390W-6C-1	FNMA POOL NO 658867			2	1	2,567	104.7400	2,653	2,533	2,542	0	(5)	0	0	6.000	5.366	MON	13	152	09/14/2007	08/01/2017
31390X-LW-8	FNMA POOL NO 659241			2	1	5,673	113.8200	6,259	5,499	5,663	0	(2)	0	0	6.000	4.820	MON	28	330	03/10/2005	09/01/2032
31391B-T2-3	FNMA POOL NO 662169			2	1	3,323	113.8200	3,666	3,221	3,318	0	(1)	0	0	6.000	4.633	MON	16	194	03/10/2005	09/01/2032
31391C-MB-8	FNMA POOL NO 662854			2	1	40,754	104.7400	42,121	40,214	40,342	0	(75)	0	0	6.000	5.489	MON	201	2,413	09/14/2007	11/01/2017
31391C-YW-9	FNMA POOL NO 663225			2	1	284,188	113.8200	313,523	275,444	283,740	0	(115)	0	0	6.000	4.715	MON	1,377	16,526	03/10/2005	10/01/2032
31391D-Y6-4	FNMA POOL NO 664133			2	1	127	104.9200	129	123	125	0	0	0	0	5.500	4.300	MON	1	7	11/15/2002	11/01/2017
31391G-PV-2	FNMA POOL NO 666536			2	1	3,162	112.3000	3,611	3,215	3,165	0	0	0	0	5.500	6.126	MON	15	177	05/11/2004	11/01/2032
31391K-UD-7	FNMA POOL NO 669380			2	1	1,588	112.3000	1,813	1,614	1,589	0	0	0	0	5.500	6.002	MON	7	89	05/11/2004	11/01/2032
31391K-VK-0	FNMA POOL NO 669418			2	1	18,736	104.7400	19,364	18,487	18,541	0	(36)	0	0	6.000	5.526	MON	92	1,109	09/14/2007	11/01/2017
31391L-W9-2	FNMA POOL NO 670372			2	1	973	104.7400	1,002	957	962	0	(2)	0	0	6.000	5.132	MON	5	57	09/14/2007	09/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0			2	1	130,562	113.8200	132,919	116,775	129,911	0	(268)	0	0	6.000	3.006	MON	584	7,007	05/23/2012	10/01/2032
31391T-UL-0	FNMA POOL NO 676587			2	1	10,807	112.3000	12,166	10,834	10,808	0	0	0	0	5.500	5.519	MON	50	596	10/07/2005	12/01/2032
31391U-NU-5	FNMA POOL NO 677303			2	1	395,753	112.3800	452,090	402,302	396,174	0	61	0	0	5.500	5.982	MON	1,844	22,126	06/07/2004	01/01/2033
31391V-HC-0	FNMA POOL NO 678027			2	1	1,762	104.7400	1,814	1,732	1,741	0	(4)	0	0	6.000	5.267	MON	9	104	09/14/2007	09/01/2017
31391W-5H-0	FNMA POOL NO 679548			2	1	7,148	110.9100	7,258	6,544	7,128	0	(10)	0	0	5.000	2.595	MON	27	327	01/01/2013	04/01/2033
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO			2	1FE	2,473,119	111.8100	2,698,631	2,413,528	2,469,497	0	19,093	0	0	6.500	5.807	MON	13,073	156,879	10/13/2006	04/25/2032
313946-ST-3	FHLMC GOLD POOL NO D12330			2	1	1,486	109.2000	1,576	1,444	1,462	0	(3)	0	0	7.500	6.515	MON	9	108	10/05/1998	10/01/2018
313947-QR-7	FHLMC GOLD POOL NO D13164			2	1	164	111.5100	175	157	162	0	0	0	0	9.500	7.517	MON	1	15	05/01/1992	06/01/2020
313952-Q6-3	FHLMC GOLD POOL NO D17677			2	1	2,453	109.2000	2,568	2,351	2,420	0	(5)	0	0	7.500	6.029	MON	15	176	06/30/2000	04/01/2022
313961-AJ-3	FHLMC GOLD POOL NO D24509			2	1	7,681	109.2000	8,039	7,362	7,566	0	(7)	0	0	7.500	6.289	MON	46	552	06/30/2000	09/01/2022
313961-NY-6	FHLMC GOLD POOL NO D24907			2	1	2,626	109.2000	2,746	2,515	2,587	0	(6)	0	0	7.500	6.254	MON	16	189	06/30/2000	10/01/2022
313962-E7-3	FHLMC GOLD POOL NO D25558			2	1	33,592	109.2000	35,455	32,468	33,172	0	(65)	0	0	7.500	6.581	MON	203	2,435	06/30/2000	10/01/2022
313964-YA-0	FHLMC GOLD POOL NO D27905			2	1	15,541	109.2000	16,467	15,080	15,359	0	(30)	0	0	7.500	6.809	MON	94	1,131	10/05/1998	11/01/2022
313965-GA-7	FHLMC GOLD POOL NO D28293			2	1	9,489	109.2000	9,946	9,108	9,357	0	(21)	0	0	7.500	6.314	MON	57	683	06/30/2000	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
313965-SE-6	FHLMC GOLD POOL NO D28617			2	1	15,181	109.2000	15,878	14,541	14,968	0	(35)	0	0	7.500	6.197	MON	91	1,090	06/30/2000	12/01/2022
313966-2L-6	FHLMC GOLD POOL NO D29779			2	1	1,172	109.2000	1,221	1,118	1,160	0	(3)	0	0	7.500	5.791	MON	7	84	06/30/2000	12/01/2022
313966-AY-9	FHLMC GOLD POOL NO D29023			2	1	13,159	109.2000	13,912	12,740	13,013	0	(23)	0	0	7.500	6.508	MON	80	955	06/30/2000	08/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486			2	1	265	109.2000	296	271	266	0	0	0	0	7.500	8.256	MON	2	20	04/12/1995	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547			2	1	1,303	109.2000	1,457	1,334	1,310	0	1	0	0	7.500	8.310	MON	8	100	04/12/1995	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550			2	1	586	109.2000	655	600	589	0	1	0	0	7.500	8.364	MON	4	45	04/12/1995	02/01/2023
313969-DE-4	FHLMC GOLD POOL NO D31001			2	1	1,565	109.2000	1,764	1,616	1,579	0	2	0	0	7.500	8.502	MON	10	121	06/30/2000	02/01/2023
313973-B4-0	FHLMC GOLD POOL NO D34559			2	1	7,206	109.2000	8,148	7,461	7,278	0	12	0	0	7.500	8.506	MON	47	560	06/30/2000	06/01/2023
313974-ES-2	FHLMC GOLD POOL NO D35545			2	1	26,698	109.2000	29,016	26,572	26,648	0	(9)	0	0	7.500	7.324	MON	166	1,993	06/30/2000	01/01/2023
313976-B6-8	FHLMC GOLD POOL NO D37261			2	1	28,480	109.2000	30,987	28,377	28,449	0	(9)	0	0	7.500	7.367	MON	177	2,128	06/30/2000	07/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER			2	1FE	51,571,211	99.5000	51,312,478	51,571,211	51,571,211	0	0	0	0	0.210	0.210	MON	1,801	101,915	07/13/2007	12/25/2036
313989-FX-8	FHLMC GOLD POOL NO D48282			2	1	9,432	109.2000	9,835	9,007	9,178	0	(35)	0	0	7.500	6.343	MON	56	676	06/30/2000	06/01/2019
31398M-AW-6	FANNIE MAE CMO			2	1FE	6,126,391	100.6600	5,920,445	5,881,323	5,914,153	0	(83,359)	0	0	5.000	2.067	MON	24,506	294,066	05/23/2012	09/25/2030
31400A-GM-4	FNMA POOL NO 681604			2	1	3,178	114.4800	3,534	3,087	3,169	0	(1)	0	0	7.000	6.117	MON	18	216	05/09/2006	11/01/2032
31400A-VZ-8	FNMA FNMA 30YR			2	1	158,094	113.7800	174,477	153,349	157,576	0	(18)	0	0	6.000	5.127	MON	767	9,201	03/10/2005	03/01/2033
31400B-3B-0	FNMA POOL NO 683094			2	1	30,203	105.5900	31,366	29,706	29,878	0	(73)	0	0	6.000	5.306	MON	149	1,782	09/14/2007	02/01/2018
31400B-WY-8	FNMA POOL NO 682963			2	1	716	112.3800	819	728	717	0	0	0	0	5.500	6.059	MON	3	40	05/11/2004	02/01/2033
31400C-EY-6	FNMA POOL NO 683351			2	1	137,507	112.3800	157,152	139,845	137,658	0	20	0	0	5.500	5.996	MON	641	7,691	05/11/2004	02/01/2033
31400E-PC-8	FNMA POOL NO 685419			2	1	11,952	112.3800	13,465	11,982	11,953	0	0	0	0	5.500	5.516	MON	55	659	10/07/2005	02/01/2033
31400F-X8-5	FNMA POOL NO 686603			2	1	54,319	113.7800	59,900	52,647	54,215	0	(27)	0	0	6.000	4.925	MON	263	3,159	03/10/2005	03/01/2033
31400J-SC-4	FNMA POOL NO 689115			2	1	180,383	112.3800	206,088	183,392	180,577	0	23	0	0	5.500	5.985	MON	841	10,087	05/11/2004	02/01/2033
31400Q-3K-7	FNMA POOL NO 694802			2	1	41,565	112.3800	47,487	42,258	41,619	0	6	0	0	5.500	5.901	MON	194	2,324	05/11/2004	05/01/2033
31400R-KS-9	FNMA POOL NO 695205			2	1	158,883	110.9100	183,508	165,450	159,403	0	80	0	0	5.000	6.186	MON	689	8,272	06/29/2004	03/01/2033
31400S-CD-9	FNMA POOL NO 695868			2	1	2,476	105.5900	2,572	2,436	2,453	0	(6)	0	0	6.000	5.098	MON	12	146	09/14/2007	04/01/2018
31400T-AH-0	FNMA POOL NO 696708			2	1	208,310	112.3800	237,994	211,784	208,715	0	70	0	0	5.500	5.801	MON	971	11,648	05/11/2004	05/01/2033
31400U-MB-7	FNMA POOL NO 697954			2	1	149,325	105.6500	162,145	153,478	151,052	0	235	0	0	4.500	5.359	MON	576	6,907	05/13/2004	01/01/2019
31400W-BA-7	FNMA POOL NO 699433			2	1	18,921	112.3800	21,314	18,967	18,922	0	0	0	0	5.500	5.514	MON	87	1,043	10/07/2005	04/01/2033
31400W-MC-1	FNMA POOL NO 699755	CF		2	1	324,977	112.3800	372,292	331,293	325,325	0	48	0	0	5.500	6.141	MON	1,518	18,221	03/29/2006	04/01/2033
31401B-7G-4	FNMA POOL NO 703895			2	1	40,835	112.3800	46,653	41,516	40,886	0	5	0	0	5.500	5.914	MON	190	2,283	05/11/2004	05/01/2033
31401B-W4-3	FNMA POOL NO 703667			2	1	87,485	113.7800	96,551	84,860	87,245	0	(31)	0	0	6.000	4.971	MON	424	5,091	03/10/2005	05/01/2033
31401J-RR-1	FNMA POOL NO 709796			2	1	14,034	112.3800	16,034	14,268	14,051	0	2	0	0	5.500	5.912	MON	65	785	05/11/2004	06/01/2033
31401J-TE-8	FNMA POOL NO 709849			2	1	33,875	105.6300	36,623	34,672	34,291	0	59	0	0	4.500	5.094	MON	130	1,560	06/30/2004	06/01/2018
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR			2	1	385,857	105.4200	379,411	359,922	384,593	0	(425)	0	0	2.405	0.552	MON	721	8,656	11/07/2012	07/01/2033
31401L-BN-2	FNMA POOL NO 711145			2	1	54,437	109.1800	62,749	57,472	54,694	0	46	0	0	4.500	5.928	MON	216	2,586	11/08/2005	07/01/2033
31401L-F2-4	FNMA POOL NO 711285			2	1	51,345	106.9400	52,584	49,171	49,953	0	(142)	0	0	5.500	4.411	MON	225	2,704	01/16/2004	01/01/2019
31401N-4U-0	FNMA POOL NO 713735			2	1	28,049	110.9100	28,480	25,677	27,985	0	(33)	0	0	5.000	2.298	MON	107	1,284	01/01/2013	09/01/2033
31401N-FV-6	FNMA POOL NO 713080			2	1	73,109	105.6300	79,318	75,092	74,119	0	162	0	0	4.500	5.256	MON	282	3,379	05/14/2004	06/01/2018
31401P-FT-6	FNMA POOL NO 713978			2	1	680,146	112.3800	777,067	691,491	680,776	0	92	0	0	5.500	6.040	MON	3,169	38,032	05/11/2004	07/01/2033
31401W-BH-1	FNMA POOL NO 720140			2	1	103,256	112.3800	117,970	104,978	103,364	0	18	0	0	5.500	5.980	MON	481	5,774	05/11/2004	07/01/2033
31401W-EB-1	FNMA POOL NO 720230			2	1	686,744	112.3800	781,749	695,657	687,288	0	75	0	0	5.500	5.841	MON	3,188	38,261	06/07/2004	07/01/2033
31401X-KJ-5	FNMA POOL NO 721297			2	1	17,627	109.1800	20,319	18,610	17,693	0	5	0	0	4.500	6.301	MON	70	837	11/08/2005	07/01/2033
31401Y-3C-7	FNMA POOL NO 722695			2	1	275,733	112.3800	315,025	280,332	276,092	0	8	0	0	5.500	5.896	MON	1,285	15,418	05/11/2004	08/01/2033
31401Y-6Z-3	FNMA POOL NO 722788			2	1	602,100	112.3800	687,900	612,143	603,078	0	144	0	0	5.500	5.835	MON	2,806	33,668	05/11/2004	09/01/2033
31401Y-K5-3	FNMA POOL NO 722216			2	1	50,251	109.1800	57,925	53,053	50,508	0	49	0	0	4.500	5.834	MON	199	2,387	11/08/2005	07/01/2033
31401Y-Z7-3	FNMA POOL NO 722666			2	1	67,473	112.3800	77,088	68,599	67,596	0	22	0	0	5.500	5.812	MON	314	3,773	05/11/2004	08/01/2033
31402C-5E-8	FNMA POOL NO 725445			2	1	18,013	105.6500	19,135	18,112	18,037	0	3	0	0	4.500	4.611	MON	68	815	08/11/2004	05/01/2019
31402C-PL-0	FNMA POOL NO 725027	CF		2	1	678,639	110.9100	708,328	638,625	676,079	0	(575)	0	0	5.000	3.303	MON	2,661	31,931	09/16/2010	11/01/2033
31402C-T8-5	FNMA POOL NO 725175			2	1	53,068	104.7400	54,847	52,364	52,596	0	(94)	0	0	6.000	5.427	MON	262	3,142	09/14/2007	04/01/2018
31402C-TT-9	FNMA POOL NO 725162			2	1	668,478	113.7800	737,920	648,565	666,826	0	(216)	0	0	6.000	4.948	MON	3,243	38,914	03/10/2005	02/01/2034
31402C-U4-2	FNMA POOL NO 725203			2	1	14,018	103.0800	14,206	13,781	13,865	0	(31)	0	0	6.000	5.288	MON	69	827	09/14/2007	03/01/2018
31402C-UT-7	FNMA POOL NO 725194			2	1	2,174	104.7400	2,239	2,138	2,154	0	(4)	0	0	6.000	5.307	MON	11	128	09/14/2007	12/01/2018
31402C-VZ-2	FNMA POOL NO 725232			2	1	7,917,377	110.9100	9,161,887	8,260,317	7,939,487	0	3,387	0	0	5.000	6.172	MON	34,418	413,016	08/15/2007	03/01/2034
31402C-W9-9	FNMA POOL NO 725272			2	1	922	104.7400	949	906	913	0	(2)	0	0	6.000	5.342	MON	5	54	09/14/2007	01/01/2019
31402C-Y9-7	FNMA POOL NO 725336			2	1	1	100.9500	1	1	1	0	0	0	0	6.000	4.297	MON	0	0	09/14/2007	04/01/2016
31402D-AD-2	FNMA POOL NO 725504			2	1	3,437,242	105.9800	3,663,954	3,457,357	3,441,722	0	678	0	0	5.000	5.128	MON	14,406	172,868	05/18/2004	01/01/2019
31402D-DB-3	FNMA POOL NO 725598			2	1	4,429,935	112.3900	4,626,803	4,116,681	4,412,660	0	(3,744)	0	0	5.500	3.325	MON	18,868	226,418	02/28/2011	07/01/2034
31402D-GM-6	FNMA POOL NO 725704			2	1	13,036,214	113.7800	14,650,875	12,876,780	13,021,840	0	(1,900)	0	0	6.000	5.541	MON	64,384	772,607	10/17/2005	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402D-KK-5	FNMA POOL NO 725798			2	1	1,824,542	106.2400	1,833,239	1,725,547	1,820,634	0	(1,334)	0	0	2.060	0.638	MON	2,962	37,266	05/23/2012	06/01/2034
31402E-5G-9	FNMA POOL NO 727247			2	1	462,106	110.9100	516,578	465,745	462,372	0	37	0	0	5.000	5.142	MON	1,941	23,287	07/14/2005	09/01/2033
31402E-C2-2	FNMA POOL NO 726489			2	1	132,448	109.1800	152,673	139,833	133,182	0	143	0	0	4.500	5.735	MON	524	6,293	11/08/2005	07/01/2033
31402E-GK-8	FNMA POOL NO 726602			2	1	53,371	109.1800	61,521	56,347	53,625	0	49	0	0	4.500	5.920	MON	211	2,536	11/08/2005	07/01/2033
31402E-V5-4	FNMA POOL NO 727036			2	1	3,936	112.3800	4,497	4,001	3,940	0	1	0	0	5.500	5.950	MON	18	220	05/11/2004	08/01/2033
31402E-V6-2	FNMA POOL NO 727037			2	1	530,575	110.9100	593,118	534,752	530,785	0	29	0	0	5.000	5.180	MON	2,228	26,738	07/14/2005	08/01/2033
31402F-EJ-0	FNMA FNMA 15YR			2	1	5,440	105.6300	5,881	5,568	5,502	0	10	0	0	4.500	5.162	MON	21	251	06/30/2004	07/01/2018
31402G-PD-9	FNMA POOL NO 728620			2	1	80,770	109.1800	93,104	85,274	81,200	0	25	0	0	4.500	5.786	MON	320	3,837	11/08/2005	07/01/2033
31402H-GL-9	FNMA POOL NO 729303			2	1	43,411	112.3800	48,630	43,274	43,388	0	(3)	0	0	5.500	5.329	MON	198	2,380	04/23/2004	07/01/2033
31402J-7A-9	FNMA POOL NO 730889			2	1	84,430	112.3800	96,461	85,838	84,534	0	19	0	0	5.500	5.915	MON	393	4,721	05/11/2004	08/01/2033
31402J-D9-5	FNMA POOL NO 730128			2	1	78,383	112.3800	89,553	79,691	78,504	0	18	0	0	5.500	5.850	MON	365	4,383	05/11/2004	08/01/2033
31402J-EZ-6	FNMA POOL NO 730152			2	1	99,938	112.3800	114,179	101,605	100,067	0	14	0	0	5.500	5.900	MON	466	5,588	05/11/2004	08/01/2033
31402J-KC-0	FNMA POOL NO 730291			2	1	14,669	112.3800	16,759	14,913	14,684	0	3	0	0	5.500	5.991	MON	68	820	05/11/2004	07/01/2033
31402J-NB-9	FNMA POOL NO 730386			2	1	5,610	109.1800	6,467	5,923	5,630	0	(1)	0	0	4.500	6.404	MON	22	266	11/08/2005	08/01/2033
31402J-Q3-4	FNMA POOL NO 730474			2	1	305,325	109.1800	347,477	318,254	306,527	0	63	0	0	4.500	5.524	MON	1,193	14,321	08/17/2004	08/01/2033
31402K-J9-6	FNMA POOL NO 731188			2	1	132,314	109.1800	152,518	139,691	133,057	0	142	0	0	4.500	5.719	MON	524	6,286	11/08/2005	08/01/2033
31402K-LD-4	FNMA POOL NO 731224			2	1	823,381	110.9100	920,440	829,865	823,771	0	55	0	0	5.000	5.161	MON	3,458	41,493	07/14/2005	08/01/2033
31402K-P2-4	FNMA POOL NO 731341			2	1	53,787	109.1800	62,000	56,786	54,094	0	47	0	0	4.500	5.700	MON	213	2,555	11/08/2005	08/01/2033
31402L-K9-2	FNMA POOL NO 732120			2	1	4,162	109.1800	4,797	4,394	4,180	0	2	0	0	4.500	5.971	MON	16	198	11/08/2005	08/01/2033
31402M-6T-2	FNMA POOL NO 733582			2	1	250,632	112.3800	286,347	254,813	250,969	0	27	0	0	5.500	5.888	MON	1,168	14,015	05/11/2004	08/01/2033
31402M-EX-4	FNMA POOL NO 732850			2	1	242,777	112.3800	277,373	246,827	243,249	0	59	0	0	5.500	5.795	MON	1,131	13,575	05/11/2004	09/01/2033
31402M-FD-7	FNMA POOL NO 732864			2	1	626,015	112.3800	715,223	636,457	627,096	0	196	0	0	5.500	5.820	MON	2,917	35,005	05/11/2004	09/01/2033
31402M-XH-8	FNMA POOL NO 733380			2	1	59,311	112.3800	66,816	59,458	59,314	0	(1)	0	0	5.500	5.531	MON	273	3,270	10/07/2005	08/01/2033
31402N-BX-5	FNMA POOL NO 733654			2	1	1,561,298	112.3800	1,783,784	1,587,341	1,563,462	0	240	0	0	5.500	5.877	MON	7,275	87,304	05/11/2004	09/01/2033
31402N-NW-4	FNMA POOL NO 734005			2	1	28,101	112.3800	32,106	28,570	28,132	0	4	0	0	5.500	5.960	MON	131	1,571	05/11/2004	08/01/2033
31402Q-2V-2	FNMA POOL NO 735288			2	1	5,460,350	110.9600	5,768,013	5,198,328	5,446,861	0	(3,011)	0	0	5.000	3.541	MON	21,660	259,916	08/25/2011	03/01/2035
31402Q-4B-4	FNMA POOL NO 735318			2	1	402,616	105.6500	430,137	407,145	404,039	0	258	0	0	4.500	4.793	MON	1,527	18,321	07/19/2005	11/01/2019
31402Q-4L-2	FNMA POOL NO 735327			2	1	178	103.8900	182	175	176	0	0	0	0	6.000	4.613	MON	1	11	09/14/2007	11/01/2017
31402Q-6T-3	FNMA POOL NO 735382			2	1	11,593,710	110.9600	12,250,239	11,040,329	11,565,682	0	(6,542)	0	0	5.000	3.553	MON	46,001	552,017	08/11/2011	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383			2	1	14,480,878	110.9600	15,552,067	14,016,049	14,447,452	0	(5,180)	0	0	5.000	4.037	MON	58,400	700,802	04/29/2009	04/01/2035
31402Q-EL-1	FNMA POOL NO 734639			2	1	65,366	109.1800	75,348	69,011	65,658	0	32	0	0	4.500	5.994	MON	259	3,105	11/08/2005	08/01/2033
31402Q-GH-8	FNMA POOL NO 734700			2	1	1,128,740	106.0300	1,223,296	1,153,703	1,141,595	0	1,734	0	0	4.000	4.529	MON	3,846	46,148	09/09/2004	09/01/2018
31402Q-HE-4	FNMA POOL NO 734729			2	1	421,561	105.9100	456,771	431,265	426,500	0	719	0	0	4.000	4.582	MON	1,438	17,251	09/09/2004	09/01/2018
31402Q-JK-8	FNMA POOL NO 734766			2	1	7,306,247	105.6300	7,869,904	7,450,602	7,375,525	0	10,301	0	0	4.500	4.999	MON	27,940	335,277	01/18/2006	09/01/2018
31402Q-LK-5	FNMA POOL NO 734830			2	1	2,531,859	109.1800	2,829,420	2,591,470	2,536,490	0	628	0	0	4.500	5.099	MON	9,718	116,616	02/14/2005	08/01/2033
31402Q-P7-0	FNMA POOL NO 734946			2	1	61,761	112.3800	69,193	61,573	61,725	0	(5)	0	0	5.500	5.356	MON	282	3,387	04/27/2004	09/01/2033
31402Q-V7-3	FNMA POOL NO 735138			2	1	272,100	110.0900	291,015	264,335	271,545	0	(73)	0	0	7.000	5.897	MON	1,542	18,504	05/09/2006	07/01/2034
31402Q-WA-5	FNMA POOL NO 735141	CF		2	1	466,493	112.3900	496,157	441,454	465,119	0	(264)	0	0	5.500	3.758	MON	2,023	24,280	04/20/2010	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230			2	1	3,794,525	112.3900	4,352,455	3,872,581	3,798,872	0	545	0	0	5.500	6.073	MON	17,749	212,992	03/29/2006	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224			2	1	4,968,396	112.3900	5,189,561	4,617,394	4,950,349	0	(3,681)	0	0	5.500	3.218	MON	21,163	253,957	01/27/2011	02/01/2035
31402R-AB-5	FNMA POOL NO 735402	RA		2	1	14,791,903	110.9600	16,043,140	14,458,620	14,770,226	0	(3,890)	0	0	5.000	4.309	MON	60,244	722,931	08/21/2009	04/01/2035
31402R-BE-8	FNMA POOL NO 735437			2	1	1,257,640	106.6200	1,250,801	1,173,106	1,254,259	0	(905)	0	0	2.323	0.234	MON	2,271	27,257	11/07/2012	09/01/2034
31402R-C8-0	FNMA POOL NO 735495			2	1	31,915	106.4600	33,528	31,492	31,727	0	32	0	0	6.000	5.366	MON	157	1,890	09/14/2007	01/01/2020
31402R-CS-6	FNMA POOL NO 735481			2	1	3,603	104.7400	3,711	3,543	3,565	0	(7)	0	0	6.000	5.369	MON	18	213	09/14/2007	08/01/2018
31402R-CZ-0	FNMA POOL NO 735488			2	1	3,301	110.0900	3,530	3,207	3,294	0	(1)	0	0	7.000	5.938	MON	19	225	05/09/2006	12/01/2034
31402R-DF-3	FNMA POOL NO 735502			2	1	151,051	113.5100	170,292	150,020	150,964	0	(13)	0	0	6.000	5.710	MON	750	9,001	06/19/2008	04/01/2035
31402R-F8-7	FNMA POOL NO 735591			2	1	74,956,371	110.9600	80,625,927	72,662,811	74,827,841	0	(25,442)	0	0	5.000	4.051	MON	302,762	3,633,139	08/24/2011	06/01/2035
31402R-FU-8	FNMA POOL NO 735579	CF		2	1	2,904,919	110.9600	3,125,969	2,817,229	2,899,628	0	(936)	0	0	5.000	4.045	MON	11,738	140,861	10/08/2009	06/01/2035
31402R-FV-6	FNMA POOL NO 735580			2	1	11,603,229	110.9600	12,523,908	11,286,970	11,582,784	0	(3,512)	0	0	5.000	4.158	MON	47,029	564,348	07/30/2009	06/01/2035
31402R-JL-4	FNMA POOL NO 735667	RA		2	1	48,412,132	110.9600	52,549,376	47,359,274	48,344,212	0	(11,893)	0	0	5.000	4.316	MON	197,330	2,367,964	07/30/2009	07/01/2035
31402R-JN-0	FNMA POOL NO 735669	CF		2	1	483,093	110.9600	518,378	467,180	482,109	0	(183)	0	0	5.000	3.995	MON	1,947	23,359	05/13/2009	04/01/2035
31402R-JV-2	FNMA POOL NO 735676			2	1	67,305,586	110.9600	72,144,843	65,019,371	67,188,149	0	(24,249)	0	0	5.000	3.940	MON	270,914	3,250,968	08/24/2011	07/01/2035
31402R-P5-2	FNMA POOL NO 735844			2	1	1,152	103.0800	1,167	1,132	1,142	0	(2)	0	0	6.000	5.423	MON	6	68	09/14/2007	05/01/2020
31402R-RN-1	FNMA POOL NO 735893	CF		2	1	2,311,008	110.8600	2,436,418	2,197,690	2,305,614	0	(1,183)	0	0	5.000	3.484	MON	9,157	109,884	04/15/2011	10/01/2035
31402R-SN-0	FNMA POOL NO 735925	CF		2	1	2,819,838	110.8600	3,052,227	2,753,160	2,815,809	0	(709)	0	0	5.000	4.255	MON	11,472	137,658	08/18/2009	10/01/2035
31402R-UN-7	FNMA POOL NO 735989	CF		2	1	3,064,459	112.3800	3,198,190	2,845,982	3,053,755	0	(2,177)	0	0	5.500	3.075	MON	13,044	156,529	01/01/2013	02/01/2035
31402S-VH-7	FNMA POOL NO 736916			2	1	215,522	112.3800	246,234	219,116	215,811	0	54	0	0	5.500	5.888	MON	1,004	12,051	05/11/2004	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623			2	1	410,741	105.8600	410,300	387,576	409,609	0	(391)	0	0	1.832	0.329	MON	592	7,449	11/07/2012	09/01/2033
31402T-FQ-3	FNMA POOL NO 737375			2	1	16,973	105.5900	17,632	16,699	16,812	0	(37)	0	0	6.000	5.309	MON	83	1,002	09/14/2007	09/01/2018
31402T-HQ-1	FNMA POOL NO 737439			2	1	8,992	112.3800	10,273	9,142	9,002	0	1	0	0	5.500	5.922	MON	42	503	05/11/2004	09/01/2033
31402T-JP-1	FNMA POOL NO 737470			2	1	96,834	112.3800	110,633	98,449	96,957	0	16	0	0	5.500	5.903	MON	451	5,415	05/11/2004	09/01/2033
31402T-PH-2	FNMA POOL NO 737624			2	1	284,991	112.3800	329,794	293,474	285,671	0	145	0	0	5.500	6.168	MON	1,345	16,141	08/10/2007	09/01/2033
31402T-TL-9	FNMA POOL NO 737755			2	1	41,145	112.3800	47,008	41,831	41,206	0	5	0	0	5.500	5.859	MON	192	2,301	05/11/2004	08/01/2033
31402T-V5-1	FNMA POOL NO 737836			2	1	705,722	113.7800	768,375	675,332	702,179	0	(458)	0	0	6.000	4.889	MON	3,377	40,520	03/17/2004	10/01/2033
31402U-ME-9	FNMA POOL NO 738457			2	1	11,671	109.1800	13,453	12,322	11,728	0	8	0	0	4.500	5.875	MON	46	555	11/08/2005	09/01/2033
31402U-NS-7	FNMA POOL NO 738501			2	1	62,242	109.1800	71,746	65,713	62,516	0	11	0	0	4.500	6.012	MON	246	2,957	11/08/2005	09/01/2033
31402U-P7-1	FNMA POOL NO 738546			2	1	99,845	109.1800	115,091	105,412	100,377	0	47	0	0	4.500	5.767	MON	395	4,744	11/08/2005	09/01/2033
31402U-SX-1	FNMA FNMA 15YR			2	1	497,458	105.6300	541,356	512,513	504,681	0	1,151	0	0	4.500	5.332	MON	1,922	23,064	01/12/2006	11/01/2018
31402V-LN-8	FNMA POOL NO 739333			2	1	302,383	112.3800	345,473	307,427	302,751	0	41	0	0	5.500	5.915	MON	1,409	16,908	05/11/2004	09/01/2033
31402V-PV-6	FNMA POOL NO 739436			2	1	30,335	112.3800	34,471	30,675	30,357	0	1	0	0	5.500	5.778	MON	141	1,687	10/07/2005	10/01/2033
31402W-A5-7	FNMA POOL NO 739928			2	1	470,898	112.3800	533,739	474,960	471,111	0	26	0	0	5.500	5.702	MON	2,177	26,123	05/06/2004	10/01/2033
31402W-K2-3	FNMA POOL NO 740213			2	1	40,314	112.3800	46,059	40,987	40,352	0	4	0	0	5.500	6.028	MON	188	2,254	05/11/2004	09/01/2033
31402W-NL-8	FNMA POOL NO 740295			2	1	47,949	109.1800	55,270	50,622	48,176	0	33	0	0	4.500	5.896	MON	190	2,278	11/08/2005	10/01/2033
31402W-QJ-0	FNMA POOL NO 740357			2	1	92,674	112.3800	105,881	94,220	92,788	0	(5)	0	0	5.500	5.910	MON	432	5,182	05/11/2004	10/01/2033
31402W-WQ-7	FNMA POOL NO 740555			2	1	127,863	105.9800	136,351	128,662	128,047	0	21	0	0	5.000	5.154	MON	536	6,433	05/14/2004	11/01/2018
31402W-YH-5	FNMA POOL NO 740612			2	1	2,755	105.5900	2,860	2,709	2,727	0	(6)	0	0	6.000	5.335	MON	14	163	09/14/2007	09/01/2018
31402X-FQ-4	FNMA POOL NO 740975			2	1	1,451	105.5900	1,506	1,427	1,436	0	(3)	0	0	6.000	5.387	MON	7	86	09/14/2007	10/01/2018
31402Y-AN-4	FNMA POOL NO 741713			2	1	97,957	113.7800	106,669	93,753	97,596	0	(45)	0	0	6.000	4.515	MON	469	5,625	03/16/2004	11/01/2033
31402Y-DF-8	FNMA POOL NO 741802			2	1	1,266,539	110.9100	1,415,836	1,276,512	1,267,268	0	51	0	0	5.000	5.142	MON	5,319	63,826	07/14/2005	09/01/2033
31402Y-L7-7	FNMA POOL NO 742050			2	1	261,345	105.6500	283,727	268,560	264,600	0	645	0	0	4.500	5.244	MON	1,007	12,085	05/13/2004	01/01/2019
31403A-3F-0	FNMA POOL NO 743398			2	1	1,000,782	112.3800	1,143,394	1,017,475	1,001,977	0	141	0	0	5.500	5.917	MON	4,663	55,961	05/11/2004	10/01/2033
31403A-5A-9	FNMA POOL NO 743441			2	1	258,286	112.3800	295,092	262,594	258,580	0	29	0	0	5.500	5.932	MON	1,204	14,443	05/11/2004	10/01/2033
31403A-R4-9	FNMA POOL NO 743107			2	1	254,245	112.3800	290,476	258,486	254,605	0	48	0	0	5.500	5.866	MON	1,185	14,217	05/11/2004	10/01/2033
31403A-S2-2	FNMA POOL NO 743137			2	1	13,523	113.7800	15,121	13,290	13,502	0	(3)	0	0	6.000	5.319	MON	66	797	05/27/2004	10/01/2033
31403A-SY-2	FNMA POOL NO 743135			2	1	468,559	112.3800	535,329	476,374	469,121	0	73	0	0	5.500	5.916	MON	2,183	26,201	05/11/2004	10/01/2033
31403A-YP-4	FNMA POOL NO 743318			2	1	86,083	112.3800	98,350	87,519	86,177	0	10	0	0	5.500	5.949	MON	401	4,814	05/11/2004	10/01/2033
31403B-DG-5	FNMA POOL NO 743603			2	1	45,165	110.0900	48,305	43,876	45,071	0	(12)	0	0	7.000	5.836	MON	256	3,071	05/09/2006	11/01/2033
31403B-E2-5	FNMA POOL NO 743653			2	1	23,934	113.7800	26,765	23,524	23,893	0	(4)	0	0	6.000	5.428	MON	118	1,411	05/27/2004	11/01/2033
31403C-3V-1	FNMA POOL NO 745212			2	1	588,520	106.5100	584,978	549,228	586,963	0	(432)	0	0	2.120	0.163	MON	970	12,116	11/07/2012	01/01/2036
31403C-6L-0	FNMA POOL NO 745275			2	1	42,405,250	110.8600	44,187,797	39,858,126	42,297,538	0	(24,915)	0	0	5.000	3.076	MON	166,076	1,992,907	12/02/2011	02/01/2036
31403C-E4-9	FNMA POOL NO 744555			2	1	42,306	112.3800	48,334	43,011	42,368	0	10	0	0	5.500	5.859	MON	197	2,366	05/11/2004	10/01/2033
31403C-EX-5	FNMA FNMA 30YR			2	1	845,060	110.9100	944,674	851,714	845,493	0	57	0	0	5.000	5.152	MON	3,549	42,586	07/14/2005	09/01/2033
31403C-KQ-3	FNMA POOL NO 744703			2	1	131,265	109.1800	151,309	138,584	132,029	0	76	0	0	4.500	5.666	MON	520	6,236	11/08/2005	10/01/2033
31403C-Q8-7	FNMA POOL NO 744879			2	1	104,867	105.6300	113,373	107,332	106,188	0	188	0	0	4.500	4.997	MON	403	4,830	06/30/2004	11/01/2018
31403C-RB-9	FNMA POOL NO 744882			2	1	58,504	109.1800	67,437	61,766	58,835	0	(8)	0	0	4.500	5.686	MON	232	2,780	11/08/2005	11/01/2033
31403C-ZM-6	FNMA POOL NO 745148			2	1	6,590,909	110.8600	7,121,536	6,423,744	6,581,725	0	(1,709)	0	0	5.000	4.176	MON	26,766	321,187	06/07/2011	01/01/2036
31403D-BD-0	FNMA POOL NO 745336			2	1	9,291,225	110.8600	9,912,533	8,941,269	9,274,458	0	(3,297)	0	0	5.000	3.757	MON	37,255	447,063	05/23/2012	03/01/2036
31403D-BW-8	FNMA POOL NO 745353	CF		2	1	2,700,036	112.2100	3,115,378	2,776,387	2,704,116	0	488	0	0	5.500	6.312	MON	12,725	152,701	04/11/2006	03/01/2036
31403D-BY-4	FNMA POOL NO 745355	RA		2	1	23,940,324	110.8600	25,938,418	23,396,884	23,907,476	0	(5,197)	0	0	5.000	4.245	MON	97,487	1,169,844	06/25/2009	03/01/2036
31403D-C7-2	FNMA POOL NO 745394			2	1	1,384,033	105.6500	1,358,924	1,286,284	1,362,024	0	(8,919)	0	0	4.500	1.676	MON	4,824	57,883	05/23/2012	11/01/2020
31403D-DK-2	FNMA POOL NO 745406			2	1	241,540	104.7400	248,727	237,465	239,754	0	(397)	0	0	6.000	5.446	MON	1,187	14,248	09/14/2007	03/01/2021
31403D-DR-7	FNMA POOL NO 745412			2	1	5,709,882	112.3900	5,927,482	5,273,956	5,688,199	0	(4,068)	0	0	5.500	3.010	MON	24,172	290,068	07/27/2010	12/01/2035
31403D-DX-4	FNMA POOL NO 745418			2	1	17,093,575	112.2100	18,423,440	16,418,742	17,059,997	0	(5,433)	0	0	5.500	4.093	MON	75,253	903,031	08/25/2010	04/01/2036
31403D-ED-7	FNMA POOL NO 745432			2	1	527,256	112.2100	594,559	529,864	527,286	0	5	0	0	5.500	5.605	MON	2,429	29,143	03/21/2007	04/01/2036
31403D-GK-9	FNMA POOL NO 745502			2	1	222,004	105.5900	230,437	218,242	220,470	0	(295)	0	0	6.000	5.395	MON	1,091	13,094	09/14/2007	04/01/2021
31403D-GY-9	FNMA POOL NO 745515	CF		2	1	207,479	110.8600	222,356	200,569	207,109	0	(62)	0	0	5.000	3.890	MON	836	10,028	11/04/2009	05/01/2036
31403D-HB-8	FNMA POOL NO 745526			2	1	958,962	106.4200	1,008,051	947,247	954,178	0	(899)	0	0	6.000	5.514	MON	4,736	56,835	09/14/2007	05/01/2021
31403D-J7-5	FNMA POOL NO 745586			2	1	8,668,809	112.1400	10,086,946	8,994,873	8,683,545	0	1,626	0	0	5.500	6.841	MON	41,227	494,718	06/01/2006	06/01/2036
31403D-JM-2	FNMA POOL NO 745568			2	1	237,474	113.2100	261,173	230,697	236,765	0	(118)	0	0	7.000	6.048	MON	1,346	16,149	05/09/2006	12/01/2031
31403D-LY-3	FNMA POOL NO 745643			2	1	208,647	113.8200	233,533	205,177	208,446	0	(23)	0	0	6.500	5.772	MON	1,111	13,336	11/09/2007	07/01/2036
31403D-PZ-6	FNMA POOL NO 745740			2	1	4,595	110.7400	4,781	4,318	4,583	0	(2)	0	0	5.000	2.918	MON	18	216	12/09/2010	07/01/2036
31403D-QD-4	FNMA POOL NO 745752			2	1	120,913	107.0000	129,207	120,749	120,749	0	(36)	0	0	5.500	5.388	MON	553	6,641	11/08/2007	08/01/2021
31403D-QG-7	FNMA POOL NO 745755	CF		2	1	2,555,967	110.9600	2,819,773	2,541,275	2,554,747	0	(211)	0	0	5.000	4.778	MON	10,589	127,064	06/19/2009	12/01/2035
31403D-SM-2	FNMA POOL NO 745824			2	1	497,149	113.8200	556,704	489,108	496,977	0	(42)	0	0	6.500	5.661	MON	2,649	31,791	11/09/2007	09/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31403D-SV-2	FNMA POOL NO 745832			2	1	30,116	103.0800	30,720	29,803	29,965	0	(31)	0	0	6.000	5.642	MON	149	1,788	09/14/2007	04/01/2021
31403D-VZ-9	FNMA POOL NO 745932	CF		2	1	1,008,247	113.8200	1,123,883	987,419	1,007,068	0	(128)	0	0	6.500	5.576	MON	5,349	64,182	03/21/2007	11/01/2036
31403D-WU-9	FNMA POOL NO 745959	CF		2	1	403,851	112.1400	438,760	391,257	403,225	0	(84)	0	0	5.500	4.244	MON	1,793	21,519	06/02/2009	11/01/2036
31403E-CU-9	FNMA POOL NO 746283			2	1	5,443	109.1800	6,366	5,831	5,480	0	5	0	0	4.500	6.134	MON	22	262	12/09/2005	10/01/2033
31403E-SN-8	FNMA POOL NO 746725			2	1	311,952	106.0300	338,383	319,133	315,557	0	513	0	0	4.000	4.583	MON	1,064	12,765	09/09/2004	10/01/2018
31403F-4B-7	FNMA POOL NO 747918			2	1	361,321	105.6300	393,206	372,256	366,673	0	902	0	0	4.500	5.302	MON	1,396	16,751	01/12/2006	11/01/2018
31403F-6E-9	FNMA POOL NO 747969			2	1	10,268	105.5900	10,698	10,132	10,175	0	(16)	0	0	6.000	5.574	MON	51	608	09/14/2007	12/01/2018
31403F-J6-2	FNMA POOL NO 747385			2	1	373,149	109.1800	426,540	390,668	375,012	0	290	0	0	4.500	5.507	MON	1,465	17,580	08/16/2004	10/01/2033
31403F-JX-3	FNMA POOL NO 747378			2	1	1,921,616	110.9100	2,148,132	1,936,746	1,922,552	0	147	0	0	5.000	5.156	MON	8,070	96,837	07/14/2005	10/01/2033
31403F-LB-8	FNMA POOL NO 747422			2	1	162,802	112.3800	186,002	165,518	162,965	0	24	0	0	5.500	5.991	MON	759	9,104	05/11/2004	10/01/2033
31403F-MV-3	FNMA POOL NO 747472			2	1	200,217	112.3800	228,748	203,557	200,449	0	8	0	0	5.500	5.931	MON	933	11,196	05/11/2004	10/01/2033
31403F-NK-6	FNMA POOL NO 747494			2	1	115,548	109.1800	133,192	121,991	116,151	0	83	0	0	4.500	5.784	MON	457	5,489	11/08/2005	10/01/2033
31403F-P2-4	FNMA POOL NO 747541			2	1	98,952	109.1800	114,062	104,469	99,437	0	61	0	0	4.500	5.848	MON	392	4,701	11/08/2005	11/01/2033
31403F-XP-4	FNMA POOL NO 747786			2	1	122,324	105.5900	127,074	120,349	120,985	0	(245)	0	0	6.000	5.500	MON	602	7,221	09/14/2007	10/01/2018
31403F-Y6-5	FNMA POOL NO 747833			2	1	2,806,790	105.9800	2,991,691	2,823,001	2,810,574	0	557	0	0	5.000	5.121	MON	11,763	141,150	05/13/2004	11/01/2018
31403G-7E-6	FNMA POOL NO 748893			2	1	153,290	109.1800	176,696	161,837	154,162	0	171	0	0	4.500	5.669	MON	607	7,283	11/08/2005	12/01/2033
31403G-BV-3	FNMA POOL NO 748052			2	1	38,156	105.9800	40,688	38,394	38,204	0	11	0	0	5.000	5.177	MON	160	1,920	05/14/2004	11/01/2018
31403G-JK-9	FNMA POOL NO 748266			2	1	41,549	110.9100	47,223	42,576	41,638	0	9	0	0	5.000	5.589	MON	177	2,129	12/09/2003	10/01/2033
31403G-RF-1	FNMA POOL NO 748486			2	1	298,433	109.1800	344,003	315,073	300,357	0	276	0	0	4.500	5.571	MON	1,182	14,178	11/08/2005	10/01/2033
31403G-WD-0	FNMA POOL NO 748644			2	1	4,452,121	106.5800	4,662,831	4,374,877	4,442,178	0	(1,131)	0	0	1.925	1.501	MON	7,018	84,224	02/05/2004	09/01/2033
31403H-UZ-1	FNMA POOL NO 749500			2	1	50,862	112.3800	57,298	50,988	50,865	0	(1)	0	0	5.500	5.525	MON	234	2,804	10/07/2005	11/01/2033
31403J-BS-4	FNMA POOL NO 749849			2	1	437,538	105.6300	476,148	450,779	443,612	0	926	0	0	4.500	5.400	MON	1,690	20,284	01/12/2006	11/01/2018
31403J-EW-2	FNMA POOL NO 749949			2	1	89,887	109.1800	103,612	94,898	90,353	0	90	0	0	4.500	5.787	MON	356	4,270	11/08/2005	10/01/2033
31403J-HR-0	FNMA POOL NO 750040			2	1	694,402	105.6300	755,679	715,417	704,656	0	1,512	0	0	4.500	5.287	MON	2,683	32,193	01/12/2006	12/01/2018
31403J-KV-7	FNMA POOL NO 750108			2	1	359,915	112.3800	411,203	365,918	360,355	0	77	0	0	5.500	5.912	MON	1,677	20,125	05/11/2004	10/01/2033
31403J-S9-8	FNMA POOL NO 750344			2	1	3,584	113.7800	3,956	3,477	3,574	0	(2)	0	0	6.000	5.045	MON	17	209	03/10/2005	11/01/2033
31403J-T7-1	FNMA POOL NO 750374			2	1	106,285	113.7800	115,738	101,724	105,810	0	(58)	0	0	6.000	4.783	MON	509	6,103	03/16/2004	11/01/2033
31403J-TC-0	FNMA POOL NO 750347			2	1	29,278	112.3800	33,450	29,766	29,311	0	3	0	0	5.500	5.927	MON	136	1,637	05/11/2004	11/01/2033
31403K-6L-2	FNMA POOL NO 751575			2	1	796,063	112.3800	909,502	809,341	798,985	0	311	0	0	5.500	5.683	MON	3,709	44,514	05/11/2004	09/01/2033
31403K-JW-4	FNMA POOL NO 750977			2	1	44,350	109.1800	51,122	46,823	44,553	0	25	0	0	4.500	5.930	MON	176	2,107	11/08/2005	11/01/2033
31403K-KH-5	FNMA FNMA 15YR			2	1	226,169	105.6300	246,128	233,014	229,363	0	508	0	0	4.500	5.374	MON	874	10,485	01/11/2006	11/01/2018
31403L-D5-7	FNMA POOL NO 751724			2	1	583,600	105.6300	635,099	601,262	592,214	0	1,324	0	0	4.500	5.307	MON	2,255	27,057	01/12/2006	11/01/2018
31403L-MJ-7	FNMA POOL NO 751961			2	1	508,243	105.6300	553,093	523,624	515,565	0	1,188	0	0	4.500	5.344	MON	1,964	23,563	01/12/2006	11/01/2018
31403L-N3-1	FNMA POOL NO 752010			2	1	149,236	105.3600	163,577	155,252	151,827	0	480	0	0	4.500	5.458	MON	582	6,986	02/09/2007	03/01/2020
31403L-XM-8	FNMA POOL NO 752284			2	1	1,105	113.7800	1,219	1,072	1,102	0	0	0	0	6.000	4.903	MON	5	65	03/10/2005	11/01/2033
31403M-C9-8	FNMA POOL NO 752596			2	1	77,230	113.7800	84,099	73,916	76,954	0	(24)	0	0	6.000	4.464	MON	370	4,435	03/16/2004	11/01/2033
31403M-E3-9	FNMA POOL NO 752654			2	1	196,190	105.6500	213,146	201,753	198,547	0	389	0	0	4.500	5.368	MON	757	9,079	05/13/2004	01/01/2019
31403M-U4-9	FNMA POOL NO 753103			2	1	1,028,555	112.3800	1,177,041	1,047,416	1,029,729	0	117	0	0	5.500	6.030	MON	4,801	57,608	05/10/2004	12/01/2033
31403N-D8-7	FNMA POOL NO 753527			2	1	13,917	112.3800	15,678	13,951	13,918	0	0	0	0	5.500	5.525	MON	64	767	10/07/2005	11/01/2033
31403N-GH-4	FNMA POOL NO 753600			2	1	498,360	105.6300	542,338	513,442	505,581	0	963	0	0	4.500	5.335	MON	1,925	23,105	01/12/2006	11/01/2018
31403N-VH-7	FNMA POOL NO 754016			2	1	45,896	110.0900	49,086	44,586	45,813	0	(8)	0	0	7.000	5.371	MON	260	3,121	05/09/2006	12/01/2033
31403Q-A9-1	FNMA POOL NO 754332			2	1	56,445	110.9100	64,159	57,845	56,559	0	13	0	0	5.000	5.617	MON	241	2,892	12/09/2003	12/01/2033
31403R-GT-9	FNMA POOL NO 755410			2	1	8,989	114.0300	9,792	8,587	8,956	0	(5)	0	0	6.500	4.804	MON	47	558	11/14/2003	11/01/2033
31403R-GY-8	FNMA POOL NO 755415			2	1	9,628	114.0300	10,488	9,197	9,586	0	(8)	0	0	6.500	5.123	MON	50	598	11/14/2003	11/01/2033
31403S-XA-9	FNMA POOL NO 756773			2	1	123,142	109.1800	141,945	130,008	123,908	0	144	0	0	4.500	5.591	MON	488	5,850	11/08/2005	11/01/2033
31403T-L5-1	FNMA POOL NO 757348			2	1	88,083	105.3600	95,858	90,979	89,017	0	212	0	0	4.500	5.463	MON	341	4,094	11/14/2006	10/01/2020
31403T-LZ-5	FNMA POOL NO 757344			2	1	78,035	105.3600	84,974	80,649	78,870	0	202	0	0	4.500	5.533	MON	302	3,629	11/14/2006	08/01/2020
31403U-VY-4	FNMA POOL NO 758531			2	1	215,229	112.3900	245,934	218,819	215,542	0	26	0	0	5.500	5.852	MON	1,003	12,035	05/11/2004	02/01/2034
31403V-2X-6	FNMA POOL NO 759590			2	1	384,984	105.6500	419,777	397,339	391,393	0	875	0	0	4.500	5.242	MON	1,490	17,880	05/13/2004	02/01/2019
31403V-EJ-4	FNMA POOL NO 758937			2	1	25,332	105.5900	26,296	24,904	25,073	0	(49)	0	0	6.000	5.402	MON	125	1,494	09/14/2007	01/01/2019
31403V-QY-8	FNMA POOL NO 759271			2	1	2,598	110.0900	2,778	2,523	2,593	0	(1)	0	0	7.000	5.686	MON	15	176	05/09/2006	01/01/2034
31403V-VZ-9	FNMA POOL NO 759432			2	1	68,949	112.3900	76,260	67,852	68,832	0	(13)	0	0	5.500	4.976	MON	311	3,732	02/05/2004	02/01/2034
31403X-6D-2	FNMA POOL NO 761468			2	1	337,196	105.6500	331,078	313,381	330,047	0	(2,912)	0	0	4.500	1.348	MON	1,175	14,102	05/23/2012	05/01/2019
31403X-S5-5	FNMA POOL NO 761140			2	1	737,603	105.6300	802,693	759,926	748,585	0	1,750	0	0	4.500	5.275	MON	2,850	34,196	01/12/2006	12/01/2018
31403X-WF-8	FNMA POOL NO 761246			2	1	123,601	106.4200	121,368	114,048	120,379	0	(1,282)	0	0	5.000	1.643	MON	475	5,702	05/23/2012	01/01/2019
31403Y-F9-9	FNMA POOL NO 761692			2	1	491,635	112.3800	560,181	498,489	492,069	0	57	0	0	5.500	5.856	MON	2,285	27,417	05/18/2004	12/01/2033
31404A-SZ-8	FNMA POOL NO 762936			2	1	135,168	113.5100	148,829	131,111	134,807	0	(66)	0	0	6.000	5.013	MON	656	7,867	03/10/2005	02/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31404A-VN-1	FNMA POOL NO 763021			2	1	216,160	106.0300	234,475	221,136	218,862	0	346	0	0	4.000	4.520	MON	737	8,845	09/09/2004	08/01/2018
31404B-NY-4	FNMA POOL NO 763707			2	1	56,452	112.3800	65,327	58,132	56,541	0	9	0	0	5.500	6.451	MON	266	3,197	08/10/2007	01/01/2034
31404E-E7-7	FNMA POOL NO 766158			2	1	47,971	105.6500	52,100	49,315	48,516	0	112	0	0	4.500	5.379	MON	185	2,219	05/13/2004	02/01/2019
31404E-LB-0	FNMA POOL NO 766322			2	1	9,933	105.5700	10,316	9,772	9,842	0	(19)	0	0	6.000	5.356	MON	49	586	09/14/2007	02/01/2019
31404E-XT-8	FNMA POOL NO 766690			2	1	74,398	105.5700	77,213	73,140	73,657	0	(141)	0	0	6.000	5.406	MON	366	4,388	09/14/2007	03/01/2019
31404G-3X-7	FNMA POOL NO 768614			2	1	42,760	112.3900	48,860	43,473	42,802	0	7	0	0	5.500	5.994	MON	199	2,391	05/11/2004	01/01/2034
31404G-Y9-6	FNMA POOL NO 768536			2	1	5,851	112.8600	6,414	5,684	5,839	0	(2)	0	0	7.000	5.781	MON	33	398	05/09/2006	06/01/2034
31404J-CX-1	FNMA POOL NO 769686			2	1	26,515	113.5100	29,195	25,719	26,448	0	(10)	0	0	6.000	4.965	MON	129	1,543	03/10/2005	03/01/2034
31404K-3S-9	FNMA POOL NO 771309			2	1	226,708	112.3800	259,014	230,489	227,150	0	78	0	0	5.500	5.789	MON	1,056	12,677	05/11/2004	11/01/2033
31404K-KS-0	FNMA POOL NO 770805	CF		2	1	3,457,216	110.9600	3,995,279	3,600,681	3,466,214	0	660	0	0	5.000	6.232	MON	15,003	180,034	05/26/2004	04/01/2034
31404K-ML-3	FNMA POOL NO 770863	CF		2	1	8,259,399	110.9600	9,551,844	8,608,444	8,282,376	0	2,781	0	0	5.000	6.211	MON	35,869	430,422	05/26/2004	04/01/2034
31404L-X8-8	FNMA POOL NO 772103			2	1	94,062	113.7800	103,810	91,239	93,812	0	(36)	0	0	6.000	4.966	MON	456	5,474	03/10/2005	09/01/2033
31404N-FL-5	FNMA POOL NO 773371	CF		2	1	3,960,269	110.9600	4,579,974	4,127,627	3,971,688	0	1,601	0	0	5.000	6.181	MON	17,198	206,381	05/26/2004	04/01/2034
31404N-FV-3	FNMA POOL NO 773380	CF		2	1	4,208,583	110.9600	4,863,585	4,383,228	4,221,498	0	2,060	0	0	5.000	6.083	MON	18,263	219,161	05/26/2004	05/01/2034
31404N-MW-3	FNMA POOL NO 773573	CF		2	1	3,118,150	110.9600	3,603,443	3,247,544	3,126,719	0	1,060	0	0	5.000	6.178	MON	13,531	162,377	05/26/2004	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506	CF		2	1	5,985,662	110.9600	6,917,240	6,234,050	6,003,432	0	1,289	0	0	5.000	6.110	MON	25,975	311,702	05/26/2004	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000	CF		2	1	394,355	110.9600	403,222	363,398	392,669	0	(600)	0	0	5.000	3.339	MON	1,514	18,170	05/23/2012	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578			2	1	678,726	106.9400	665,741	622,530	661,014	0	(7,002)	0	0	5.500	1.981	MON	2,853	34,239	05/23/2012	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615	CF		2	1	6,986,712	110.9600	8,080,005	7,281,973	7,009,949	0	3,219	0	0	5.000	6.053	MON	30,342	364,099	05/26/2004	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730	CF		2	1	4,796,200	110.9600	5,542,656	4,995,229	4,810,970	0	1,364	0	0	5.000	6.080	MON	20,813	249,761	05/26/2004	05/01/2034
31404R-4C-8	FNMA POOL NO 776719	CF		2	1	3,370,022	110.9600	3,897,369	3,512,440	3,379,359	0	1,162	0	0	5.000	6.209	MON	14,635	175,622	05/26/2004	05/01/2034
31404R-4U-8	FNMA POOL NO 776735	CF		2	1	4,301,731	110.9600	4,974,873	4,483,524	4,312,200	0	1,372	0	0	5.000	6.339	MON	18,681	224,176	05/26/2004	05/01/2034
31404R-RC-3	FNMA POOL NO 776383			2	1	4,083,072	107.5700	4,368,333	4,060,921	4,084,240	0	(630)	0	0	2.253	2.070	MON	7,624	91,513	11/07/2012	06/01/2034
31404S-FH-3	FNMA POOL NO 776968	CF		2	1	4,169,583	110.9600	4,822,047	4,345,792	4,181,436	0	1,583	0	0	5.000	6.193	MON	18,107	217,290	05/26/2004	04/01/2034
31404T-2J-1	FNMA POOL NO 778477			2	1	124,819	105.5700	130,023	123,164	123,803	0	(203)	0	0	6.000	5.579	MON	616	7,390	09/14/2007	08/01/2019
31404U-4J-6	FNMA POOL NO 779425	CF		2	1	4,542,494	112.3900	5,160,207	4,591,276	4,545,000	0	390	0	0	5.500	5.761	MON	21,043	252,520	05/26/2004	06/01/2034
31404U-4L-1	FNMA POOL NO 779427	CF		2	1	5,287,832	112.3900	6,006,901	5,344,619	5,290,616	0	332	0	0	5.500	5.768	MON	24,496	293,954	05/26/2004	06/01/2034
31404U-4T-4	FNMA POOL NO 779434	ML		2	1	15,729,331	110.9600	18,195,128	16,398,064	15,779,747	0	5,864	0	0	5.000	6.086	MON	68,325	819,903	05/26/2004	06/01/2034
31404U-4U-1	FNMA POOL NO 779435	CF		2	1	4,887,329	112.3900	5,551,935	4,939,815	4,889,818	0	228	0	0	5.500	5.774	MON	22,641	271,690	05/26/2004	06/01/2034
31404U-KC-3	FNMA POOL NO 778891	CF		2	1	4,809,781	110.9600	5,562,424	5,013,045	4,825,000	0	1,940	0	0	5.000	6.086	MON	20,888	250,652	05/26/2004	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191	CF		2	1	4,607,713	112.3900	5,235,122	4,657,931	4,610,296	0	287	0	0	5.500	5.767	MON	21,349	256,186	05/26/2004	06/01/2034
31404U-YU-8	FNMA POOL NO 779323			2	1	651,298	106.3900	650,168	611,140	649,355	0	(701)	0	0	2.100	0.576	MON	1,070	13,486	11/07/2012	06/01/2034
31404U-Z2-9	FNMA POOL NO 779361			2	1	6,603	105.5700	6,878	6,515	6,548	0	(10)	0	0	6.000	5.566	MON	33	391	09/14/2007	06/01/2019
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856			2	1	1,142,190	106.5200	1,134,130	1,064,711	1,138,696	0	(1,098)	0	0	2.243	0.318	MON	1,990	23,877	11/07/2012	05/01/2034
31404W-R3-2	FNMA POOL NO 780906	CF		2	1	5,350,529	110.9600	6,187,789	5,576,645	5,367,465	0	2,145	0	0	5.000	6.093	MON	23,236	278,832	05/26/2004	05/01/2034
31404W-RE-8	FNMA POOL NO 780885	CF		2	1	5,158,188	110.9600	5,965,350	5,376,175	5,171,933	0	1,866	0	0	5.000	6.248	MON	22,401	268,809	05/26/2004	05/01/2034
31404W-RK-4	FNMA POOL NO 780890	CF		2	1	3,871,808	110.9600	4,474,032	4,032,148	3,886,635	0	1,520	0	0	5.000	5.914	MON	16,801	201,607	05/26/2004	05/01/2034
31404X-VL-5	FNMA POOL NO 781919			2	1	23,659	106.7000	24,816	23,259	23,513	0	(37)	0	0	6.000	5.274	MON	116	1,396	09/14/2007	02/01/2021
31404Y-N5-7	FNMA POOL NO 782612			2	1	53,458	105.5700	55,524	52,595	52,915	0	(92)	0	0	6.000	5.546	MON	263	3,156	09/14/2007	07/01/2019
31405A-KC-6	FNMA POOL NO 783391			2	1	16,474	112.8600	18,062	16,004	16,438	0	(5)	0	0	7.000	6.024	MON	93	1,120	05/09/2006	09/01/2034
31405C-4T-3	FNMA POOL NO 785734			2	1	237,009	105.6500	232,709	220,270	232,398	0	(1,834)	0	0	4.500	1.524	MON	826	9,912	05/23/2012	11/01/2019
31405D-3D-7	FNMA POOL NO 786596			2	1	1,173,403	106.9400	1,150,953	1,076,248	1,144,747	0	(11,739)	0	0	5.500	1.977	MON	4,933	59,194	05/23/2012	08/01/2019
31405D-AS-6	FNMA POOL NO 785817			2	1	2,422,559	106.4200	2,378,784	2,235,322	2,371,230	0	(20,584)	0	0	5.000	1.867	MON	9,314	111,766	05/23/2012	01/01/2020
31405D-FQ-5	FNMA POOL NO 785975			2	1	11,425	105.5700	11,866	11,240	11,326	0	(20)	0	0	6.000	5.386	MON	56	674	09/14/2007	07/01/2019
31405D-KM-8	FNMA POOL NO 786100			2	1	56,485	105.5700	58,668	55,574	55,969	0	(95)	0	0	6.000	5.442	MON	278	3,334	09/14/2007	07/01/2019
31405E-4V-4	FNMA POOL NO 787536			2	1	31,681	105.5700	32,958	31,220	31,432	0	(45)	0	0	6.000	5.468	MON	156	1,873	09/14/2007	10/01/2019
31405E-CU-7	FNMA POOL NO 786783			2	1	5,894	105.5700	6,117	5,794	5,840	0	(10)	0	0	6.000	5.390	MON	29	348	09/14/2007	08/01/2019
31405F-PB-2	FNMA POOL NO 788018			2	1	38,389	105.5700	39,989	37,880	38,069	0	(50)	0	0	6.000	5.588	MON	189	2,273	09/14/2007	07/01/2019
31405H-FF-0	FNMA POOL NO 789566			2	1	18,353	110.0900	19,629	17,829	18,312	0	(7)	0	0	7.000	5.945	MON	104	1,248	05/09/2006	03/01/2034
31405J-6M-1	FNMA POOL NO 791176			2	1	23,474	105.5700	24,381	23,095	23,254	0	(39)	0	0	6.000	5.481	MON	115	1,386	09/14/2007	08/01/2019
31405J-DC-5	FNMA POOL NO 790399			2	1	815,886	106.9400	800,277	748,333	796,783	0	(7,692)	0	0	5.500	1.886	MON	3,430	41,158	05/23/2012	09/01/2019
31405J-DS-0	FNMA POOL NO 790413			2	1	133,822	105.5700	138,994	131,662	132,665	0	(222)	0	0	6.000	5.414	MON	658	7,900	09/14/2007	09/01/2019
31405J-H2-3	FNMA POOL NO 790549			2	1	663,472	106.9400	650,778	608,538	647,617	0	(6,422)	0	0	5.500	1.977	MON	2,789	33,470	05/23/2012	09/01/2019
31405J-RZ-9	FNMA POOL NO 790804			2	1	102,298	105.5700	106,252	100,647	101,335	0	(172)	0	0	6.000	5.499	MON	503	6,039	09/14/2007	09/01/2019
31405J-V5-0	FNMA POOL NO 790936			2	1	1,245,112	112.3900	1,374,066	1,222,571	1,242,076	0	(455)	0	0	5.500	5.091	MON	5,603	67,241	09/16/2004	09/01/2034
31405K-GD-7	FNMA POOL NO 791396			2	1	19,043	105.5700	19,764	18,722	18,862	0	(29)	0	0	6.000	5.452	MON	94	1,123	09/14/2007	09/01/2019
31405M-GD-3	FNMA POOL NO 793196			2	1	3,561	113.5100	3,921	3,454	3,551	0	(1)	0	0	6.000	5.086	MON	17	207	03/10/2005	07/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31405N-LG-8	FNMA POOL NO 794227			2	1	966,458	112.3900	1,066,553	948,961	964,417	0	(266)	0	0	5.500	5.027	MON	4,349	52,193	09/16/2004	09/01/2034
31405N-RY-3	FNMA POOL NO 794403			2	1	1,095,369	107.3500	1,099,404	1,024,140	1,092,378	0	(844)	0	0	2.290	0.236	MON	1,954	23,494	11/07/2012	09/01/2034
31405N-XV-2	FNMA POOL NO 794592			2	1	44,995	105.5700	46,733	44,268	44,604	0	(76)	0	0	6.000	5.418	MON	221	2,656	09/14/2007	09/01/2019
31405P-BY-5	FNMA POOL NO 794855			2	1	52,665	112.3900	53,856	47,918	52,539	0	(15)	0	0	5.500	1.895	MON	220	2,635	05/23/2012	10/01/2034
31405P-KY-5	FNMA POOL NO 795111			2	1	631,320	112.3900	714,631	635,840	631,533	0	13	0	0	5.500	5.662	MON	2,914	34,971	10/20/2005	10/01/2034
31405S-LG-7	FNMA POOL NO 797827			2	1	81,874	105.3600	89,742	85,175	83,145	0	192	0	0	4.500	5.615	MON	319	3,833	02/09/2007	04/01/2020
31405S-QE-7	FNMA POOL NO 797953			2	1	71,203	113.5100	78,399	69,066	71,023	0	(16)	0	0	6.000	5.028	MON	345	4,144	03/10/2005	10/01/2034
31405T-UT-7	FNMA POOL NO 798994			2	1	62,115	113.5100	67,909	59,824	61,886	0	(1)	0	0	6.000	5.011	MON	299	3,590	01/27/2005	01/01/2035
31405U-AB-5	FNMA POOL NO 799302			2	1	38,023	113.5100	41,866	36,882	37,938	0	14	0	0	6.000	4.858	MON	184	2,213	03/10/2005	10/01/2034
31405U-Q7-7	FNMA POOL NO 799778	CF		2	1	117,359	112.3900	120,014	106,782	116,973	0	(83)	0	0	5.500	2.898	MON	489	5,873	05/23/2012	11/01/2034
31405V-ZG-5	FNMA POOL NO 800943			2	1	42,857	113.5100	47,148	41,535	42,789	0	(20)	0	0	6.000	4.931	MON	208	2,492	03/10/2005	10/01/2034
31405W-RM-9	FNMA POOL NO 801592			2	1	38,378	105.3600	41,751	39,626	38,926	0	98	0	0	4.500	5.197	MON	149	1,783	11/14/2006	03/01/2020
31405X-M5-9	FNMA POOL NO 802380			2	1	152,915	113.5100	168,370	148,326	152,464	0	(88)	0	0	6.000	5.184	MON	742	8,900	03/10/2005	12/01/2034
31406A-JC-7	FNMA POOL NO 804059			2	1	63,010	113.5100	69,378	61,119	62,843	0	(6)	0	0	6.000	5.073	MON	306	3,667	03/10/2005	10/01/2034
31406B-JY-7	FNMA POOL NO 804979	CF		2	1	496,659	112.3900	507,898	451,900	494,196	0	(934)	0	0	5.500	3.679	MON	2,071	24,854	05/23/2012	12/01/2034
31406C-HG-6	FNMA POOL NO 805831			2	1	6,211	113.5100	6,839	6,025	6,197	0	(2)	0	0	6.000	4.890	MON	30	362	03/10/2005	08/01/2034
31406C-UC-0	FNMA POOL NO 806179			2	1	210,726	113.4400	229,640	202,439	210,065	0	42	0	0	6.500	5.226	MON	1,097	13,159	06/01/2005	12/01/2034
31406C-Y2-8	FNMA POOL NO 806329			2	1	127,363	113.5100	140,235	123,541	126,950	0	(81)	0	0	6.000	5.254	MON	618	7,412	03/10/2005	12/01/2034
31406E-KN-3	FNMA POOL NO 807701			2	1	505,210	105.6500	496,045	469,529	496,215	0	(3,674)	0	0	4.500	1.277	MON	1,761	21,129	05/23/2012	12/01/2019
31406E-PQ-1	FNMA POOL NO 807831			2	1	123,419	113.5100	137,926	121,506	123,212	0	(41)	0	0	6.000	5.583	MON	608	7,290	11/09/2005	12/01/2034
31406F-2D-2	FNMA POOL NO 809072			2	1	90,403	105.3600	99,091	94,048	91,919	0	235	0	0	4.500	5.512	MON	353	4,232	02/09/2007	03/01/2020
31406F-5G-2	FNMA POOL NO 809147			2	1	40,598	105.5700	42,290	40,059	40,302	0	(59)	0	0	6.000	5.543	MON	200	2,404	09/14/2007	01/01/2020
31406F-BF-7	FNMA POOL NO 808338			2	1	1,228,076	110.9100	1,372,840	1,237,746	1,228,542	0	47	0	0	5.000	5.186	MON	5,157	61,887	07/14/2005	08/01/2033
31406G-2N-8	FNMA POOL NO 809981			2	1	676,902	107.4300	680,984	633,881	675,165	0	(433)	0	0	2.255	0.184	MON	1,191	14,649	11/07/2012	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064	CF		2	1	741,202	110.8600	757,451	683,233	738,932	0	(948)	0	0	5.000	2.947	MON	2,847	34,162	05/23/2012	03/01/2035
31406G-BC-2	FNMA POOL NO 809235			2	1	552,714	106.6600	540,648	506,915	540,294	0	(5,208)	0	0	5.500	2.073	MON	2,323	27,880	05/23/2012	01/01/2020
31406G-HH-5	FNMA POOL NO 809432			2	1	309,562	106.6600	302,804	283,911	303,228	0	(2,546)	0	0	5.500	1.764	MON	1,301	15,615	05/23/2012	02/01/2020
31406G-X9-5	FNMA POOL NO 809904			2	1	144,219	106.4200	151,441	142,306	143,150	0	(181)	0	0	6.000	5.568	MON	712	8,538	09/14/2007	02/01/2020
31406G-XQ-7	FNMA POOL NO 809887			2	1	30,207	105.3600	33,109	31,424	30,694	0	74	0	0	4.500	5.574	MON	118	1,414	02/09/2007	03/01/2020
31406G-ZR-3	FNMA POOL NO 809952			2	1	1,099,281	112.2100	1,126,101	1,003,568	1,095,862	0	(1,347)	0	0	5.500	3.001	MON	4,600	55,196	05/23/2012	02/01/2035
31406H-5P-8	FNMA POOL NO 810954			2	1	34,814	105.3600	38,159	36,217	35,306	0	94	0	0	4.500	5.768	MON	136	1,630	02/09/2007	04/01/2020
31406H-FG-7	FNMA POOL NO 810267			2	1	66,835	105.5700	69,419	65,757	66,257	0	(120)	0	0	6.000	5.471	MON	329	3,945	09/14/2007	01/01/2020
31406J-M9-1	FNMA POOL NO 811384			2	1	152,444	105.3600	167,094	158,590	155,130	0	438	0	0	4.500	5.435	MON	595	7,137	02/09/2007	03/01/2020
31406J-NN-9	FNMA POOL NO 811397			2	1	69,362	105.3600	75,869	72,008	70,263	0	215	0	0	4.500	5.714	MON	270	3,240	02/09/2007	03/01/2020
31406J-NQ-2	FNMA POOL NO 811399			2	1	8,523	105.3600	9,327	8,852	8,660	0	21	0	0	4.500	5.432	MON	33	398	02/09/2007	03/01/2020
31406J-TD-5	FNMA POOL NO 811548			2	1	808,778	107.0000	794,097	742,116	793,942	0	(6,197)	0	0	5.500	2.399	MON	3,401	40,816	05/23/2012	03/01/2021
31406J-TR-4	FNMA POOL NO 811560			2	1	487,198	106.7000	511,532	479,432	484,714	0	(592)	0	0	6.000	5.220	MON	2,397	28,766	09/14/2007	05/01/2021
31406M-FX-9	FNMA POOL NO 813882			2	1	51,947	105.3600	54,023	51,274	51,669	0	(60)	0	0	4.500	3.973	MON	192	2,307	01/15/2009	06/01/2020
31406M-HW-9	FNMA POOL NO 813945			2	1	6,769	105.3600	7,369	6,994	6,838	0	14	0	0	4.500	5.506	MON	26	315	11/14/2006	12/01/2020
31406M-LH-7	FNMA POOL NO 814028			2	1	73,944	113.8000	81,624	71,725	73,771	0	(23)	0	0	6.000	4.960	MON	359	4,303	03/10/2005	01/01/2035
31406M-R8-1	FNMA POOL NO 814211			2	1	22,896	105.3600	25,096	23,819	23,280	0	57	0	0	4.500	5.528	MON	89	1,072	02/09/2007	02/01/2020
31406M-SP-2	FNMA POOL NO 814226			2	1	77,120	105.3600	84,531	80,228	78,306	0	189	0	0	4.500	5.650	MON	301	3,610	02/09/2007	03/01/2020
31406M-UM-6	FNMA POOL NO 814288			2	1	2,988	112.8600	3,276	2,903	2,982	0	(1)	0	0	7.000	5.969	MON	17	203	05/09/2006	01/01/2035
31406N-DM-3	FNMA POOL NO 814708			2	1	22,218	106.4200	23,251	21,849	22,034	0	(34)	0	0	6.000	5.430	MON	109	1,311	09/14/2007	04/01/2020
31406N-RU-0	FNMA POOL NO 815099			2	1	19,115	106.4200	20,004	18,798	18,962	0	(34)	0	0	6.000	5.401	MON	94	1,128	09/14/2007	04/01/2020
31406N-TF-1	FNMA POOL NO 815150			2	1	50,803	105.3600	55,625	52,794	51,414	0	72	0	0	4.500	5.901	MON	198	2,376	02/09/2007	04/01/2020
31406N-W5-9	FNMA POOL NO 815268			2	1	61,620	106.4200	64,706	60,803	61,206	0	(66)	0	0	6.000	5.524	MON	304	3,648	09/14/2007	05/01/2020
31406P-6T-1	FNMA POOL NO 816382			2	1	22,955	105.3600	25,161	23,881	23,329	0	58	0	0	4.500	5.498	MON	90	1,075	02/09/2007	06/01/2020
31406P-N3-9	FNMA POOL NO 815910			2	1	23,316	105.3600	25,367	24,076	23,598	0	57	0	0	4.500	5.407	MON	90	1,083	11/14/2006	03/01/2020
31406P-SN-0	FNMA POOL NO 816025			2	1	3,932	112.8600	4,311	3,819	3,924	0	(1)	0	0	7.000	5.925	MON	22	267	05/09/2006	12/01/2034
31406P-ZF-9	FNMA POOL NO 816242			2	1	12,637	105.3600	13,852	13,147	12,819	0	36	0	0	4.500	5.760	MON	49	592	02/09/2007	03/01/2020
31406Q-MP-9	FNMA POOL NO 816766			2	1	114,662	105.3600	125,461	119,076	116,397	0	359	0	0	4.500	5.507	MON	447	5,358	02/09/2007	03/01/2020
31406S-3U-5	FNMA POOL NO 819011			2	1	2,384,459	106.8200	2,381,336	2,229,402	2,377,079	0	(2,698)	0	0	2.308	0.835	MON	4,288	51,445	11/07/2012	05/01/2035
31406S-VP-5	FNMA POOL NO 818822			2	1	1,393,108	112.3900	1,588,842	1,413,667	1,394,146	0	174	0	0	5.500	5.880	MON	6,479	77,752	11/18/2005	02/01/2035
31406T-JS-1	FNMA POOL NO 819373			2	1	17,663	105.3600	19,360	18,375	17,914	0	50	0	0	4.500	5.780	MON	69	827	02/09/2007	03/01/2020
31406T-L2-5	FNMA POOL NO 819445			2	1	3,988	113.8000	4,402	3,868	3,980	0	(1)	0	0	6.000	4.850	MON	19	232	03/10/2005	03/01/2035
31406T-VC-2	FNMA POOL NO 819711			2	1	11,625	105.3600	12,743	12,094	11,778	0	26	0	0	4.500	5.896	MON	45	544	02/09/2007	04/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31406U-NN-4	FNMA POOL NO 820397			2	1	99,083	106.4200	103,661	97,408	98,231	0	(162)	0	0	6.000	5.446	MON	487	5,844	09/14/2007	04/01/2020
31406V-UX-2	FNMA POOL NO 821498			2	1	27,536	106.4200	28,831	27,092	27,319	0	(28)	0	0	6.000	5.435	MON	135	1,626	09/14/2007	05/01/2020
31406W-YX-6	FNMA POOL NO 822526			2	1	2,369	106.4200	2,478	2,329	2,354	0	(1)	0	0	6.000	5.107	MON	12	140	09/14/2007	05/01/2020
31407A-F7-1	FNMA POOL NO 824690			2	1	38,376	105.3600	42,064	39,923	38,931	0	40	0	0	4.500	5.705	MON	150	1,796	02/09/2007	05/01/2020
31407B-RU-5	FNMA POOL NO 825899			2	1	214,021	105.3600	233,307	221,433	216,682	0	359	0	0	4.500	5.449	MON	830	9,965	11/14/2006	09/01/2020
31407B-RW-1	FNMA POOL NO 825901			2	1	158,637	105.3600	172,940	164,138	160,527	0	256	0	0	4.500	5.491	MON	616	7,386	11/14/2006	10/01/2020
31407B-RX-9	FNMA POOL NO 825902			2	1	177,262	105.3600	193,272	183,435	179,466	0	319	0	0	4.500	5.446	MON	688	8,255	05/15/2007	10/01/2020
31407B-VL-0	FNMA POOL NO 826019			2	1	16,223	106.4200	16,973	15,949	16,095	0	(18)	0	0	6.000	5.406	MON	80	957	09/14/2007	07/01/2020
31407B-VM-8	FNMA POOL NO 826020			2	1	2,975	106.4200	3,114	2,927	2,953	0	(5)	0	0	6.000	5.380	MON	15	176	09/14/2007	07/01/2020
31407C-FG-7	FNMA POOL NO 826467			2	1	9,541	106.4200	10,019	9,414	9,497	0	(12)	0	0	6.000	5.238	MON	47	565	09/14/2007	07/01/2020
31407C-VY-0	FNMA POOL NO 826931			2	1	69,154	112.2100	76,240	67,944	69,078	0	(13)	0	0	5.500	4.871	MON	311	3,737	01/09/2009	08/01/2035
31407D-G3-3	FNMA POOL NO 827418			2	1	3,961	106.4200	4,146	3,896	3,931	0	(4)	0	0	6.000	5.381	MON	19	234	09/14/2007	05/01/2020
31407D-QT-5	FNMA POOL NO 827666			2	1	289,151	105.3600	314,544	298,536	293,106	0	454	0	0	4.500	5.151	MON	1,120	13,434	11/14/2006	10/01/2020
31407F-AY-6	FNMA POOL NO 829023			2	1	3,038,668	106.5200	2,982,141	2,799,702	2,981,001	0	(23,605)	0	0	5.000	1.796	MON	11,665	139,985	05/23/2012	07/01/2020
31407F-ED-8	FNMA POOL NO 829132	RA		2	1	8,447,641	112.2100	9,681,795	8,628,296	8,456,170	0	961	0	0	5.500	6.187	MON	39,546	474,556	11/14/2005	10/01/2035
31407F-SD-3	FNMA POOL NO 829516			2	1	13,126	105.3600	14,368	13,636	13,301	0	42	0	0	4.500	5.728	MON	51	614	02/09/2007	03/01/2020
31407G-CG-1	FNMA POOL NO 829971			2	1	322,812	109.1800	372,105	340,812	325,080	0	351	0	0	4.500	5.472	MON	1,278	15,337	11/08/2005	01/01/2034
31407G-ZM-3	FNMA POOL NO 830648			2	1	2,369	105.3600	2,583	2,451	2,397	0	6	0	0	4.500	5.501	MON	9	110	11/14/2006	10/01/2020
31407H-2E-5	FNMA POOL NO 831573			2	1	19,100	106.7000	20,050	18,792	18,995	0	(25)	0	0	6.000	5.298	MON	94	1,128	09/14/2007	07/01/2021
31407H-2K-1	FNMA POOL NO 831578			2	1	200,460	106.7000	210,823	197,593	199,477	0	(205)	0	0	6.000	5.356	MON	988	11,855	09/14/2007	07/01/2021
31407H-AW-6	FNMA POOL NO 830821			2	1	3,230	112.2400	3,522	3,138	3,224	0	0	0	0	7.000	5.712	MON	18	220	05/09/2006	10/01/2035
31407H-T4-8	FNMA POOL NO 831371			2	1	1,795	106.7000	1,884	1,765	1,785	0	(2)	0	0	6.000	5.272	MON	9	106	09/14/2007	04/01/2021
31407H-VR-4	FNMA POOL NO 831424			2	1	32,708	106.7000	34,319	32,165	32,532	0	(21)	0	0	6.000	5.197	MON	161	1,930	09/14/2007	04/01/2021
31407H-XZ-4	FNMA POOL NO 831496			2	1	234,192	106.7000	245,683	230,266	232,843	0	(346)	0	0	6.000	5.271	MON	1,151	13,816	09/14/2007	05/01/2021
31407H-YZ-3	FNMA POOL NO 831528			2	1	151,824	106.7000	159,973	149,934	151,085	0	(131)	0	0	6.000	5.489	MON	750	8,996	09/14/2007	06/01/2021
31407H-ZH-2	FNMA POOL NO 831544			2	1	2,805,026	113.8100	3,215,786	2,825,667	2,805,466	0	48	0	0	6.000	6.207	MON	14,128	169,540	06/06/2006	06/01/2036
31407J-D7-4	FNMA POOL NO 831826			2	1	20,464	106.7000	21,607	20,251	20,380	0	(15)	0	0	6.000	5.574	MON	101	1,215	09/14/2007	10/01/2021
31407J-DC-3	FNMA POOL NO 831799			2	1	261,533	113.8200	290,817	255,505	261,189	0	(35)	0	0	6.500	5.596	MON	1,384	16,608	11/07/2007	09/01/2036
31407K-LC-1	FNMA POOL NO 832923			2	1	19,834	106.4200	20,769	19,516	19,746	0	0	0	0	6.000	4.965	MON	98	1,171	09/14/2007	09/01/2020
31407K-LD-9	FNMA POOL NO 832924			2	1	81,449	106.4200	85,527	80,369	80,899	0	(101)	0	0	6.000	5.569	MON	402	4,822	09/14/2007	09/01/2020
31407K-MD-8	FNMA POOL NO 832956			2	1	157,108	105.3600	170,956	162,255	159,027	0	400	0	0	4.500	5.321	MON	608	7,301	11/14/2006	08/01/2020
31407L-CG-0	FNMA POOL NO 833571			2	1	266,859	106.4200	279,336	262,487	264,774	0	(475)	0	0	6.000	5.454	MON	1,312	15,749	09/14/2007	07/01/2020
31407L-ED-5	FNMA POOL NO 833632			2	1	5,896	106.7000	6,187	5,798	5,855	0	(5)	0	0	6.000	5.427	MON	29	348	09/14/2007	03/01/2021
31407L-EJ-2	FNMA POOL NO 833637			2	1	56,056	106.7000	58,817	55,126	55,685	0	(63)	0	0	6.000	5.386	MON	276	3,308	09/14/2007	04/01/2021
31407L-HQ-3	FNMA POOL NO 833739			2	1	42,895	105.3600	46,763	44,383	43,335	0	73	0	0	4.500	5.760	MON	166	1,997	11/14/2006	07/01/2020
31407M-4F-9	FNMA POOL NO 835222			2	1	981,842	105.3600	959,732	910,886	964,719	0	(6,925)	0	0	4.500	1.644	MON	3,416	40,990	05/23/2012	08/01/2020
31407M-4J-1	FNMA POOL NO 835225			2	1	481,414	106.5200	472,458	443,554	472,211	0	(3,733)	0	0	5.000	1.896	MON	1,848	22,178	05/23/2012	08/01/2020
31407N-QM-8	FNMA POOL NO 835760			2	1	1,160,753	108.9700	1,176,772	1,079,878	1,158,408	0	(819)	0	0	4.500	2.205	MON	4,050	48,595	05/23/2012	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203			2	1	1,130,700	107.0000	1,110,175	1,037,503	1,109,355	0	(8,612)	0	0	5.500	2.499	MON	4,755	57,063	05/23/2012	03/01/2021
31407S-DA-7	FNMA POOL NO 838997			2	1	105,889	106.4200	110,867	104,180	105,009	0	(182)	0	0	6.000	5.506	MON	521	6,251	09/14/2007	07/01/2020
31407S-NC-2	FNMA POOL NO 839287			2	1	47,221	105.3600	51,478	48,858	47,708	0	101	0	0	4.500	5.708	MON	183	2,199	11/14/2006	09/01/2020
31407W-Q9-7	FNMA POOL NO 842980			2	1	21,707	105.3600	23,664	22,460	21,908	0	51	0	0	4.500	5.844	MON	84	1,011	11/14/2006	10/01/2020
31407X-FF-3	FNMA POOL NO 843566	RA		2	1	2,517,385	112.2100	2,885,162	2,571,220	2,519,785	0	283	0	0	5.500	6.238	MON	11,785	141,417	11/14/2005	11/01/2035
31407X-VL-2	FNMA POOL NO 844019	LS		2	1	15,957,421	112.2100	18,290,172	16,299,975	15,975,948	0	2,035	0	0	5.500	6.092	MON	74,708	896,499	11/14/2005	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131	LS		2	1	10,902,108	112.2100	12,494,846	11,135,253	10,914,900	0	1,403	0	0	5.500	6.080	MON	51,037	612,439	11/14/2005	11/01/2035
31407Y-5R-6	FNMA POOL NO 845156			2	1	326,460	106.4200	341,651	321,043	323,800	0	(476)	0	0	6.000	5.523	MON	1,605	19,263	09/14/2007	01/01/2021
31407Y-6W-4	FNMA POOL NO 845185	M		2	1	28,512,077	112.2100	32,674,928	29,119,492	28,540,565	0	2,707	0	0	5.500	6.186	MON	133,464	1,601,572	11/14/2005	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668	LS		2	1	4,917,784	112.3900	5,646,276	5,023,754	4,922,836	0	451	0	0	5.500	6.175	MON	23,026	276,307	11/14/2005	12/01/2035
31407Y-NC-9	FNMA POOL NO 844687			2	1	175,693	106.4200	184,492	173,364	174,497	0	(216)	0	0	6.000	5.603	MON	867	10,402	09/14/2007	12/01/2020
31408A-H8-6	FNMA POOL NO 845455			2	1	77,733	106.7000	81,536	76,419	77,243	0	(122)	0	0	6.000	5.306	MON	382	4,585	09/14/2007	03/01/2021
31408A-HN-3	FNMA POOL NO 845437			2	1	1,474	105.4500	1,609	1,526	1,488	0	2	0	0	4.500	5.759	MON	6	69	11/14/2006	02/01/2021
31408A-J2-7	FNMA POOL NO 845481			2	1	893,284	107.0000	877,069	819,656	877,470	0	(6,447)	0	0	5.500	2.470	MON	3,757	45,081	05/23/2012	06/01/2021
31408A-J5-0	FNMA POOL NO 845484			2	1	99,299	106.7000	104,189	97,651	98,614	0	(113)	0	0	6.000	5.441	MON	488	5,859	09/14/2007	06/01/2021
31408A-KU-3	FNMA POOL NO 845507			2	1	259,848	106.7000	272,943	255,815	258,463	0	(372)	0	0	6.000	5.346	MON	1,279	15,349	09/14/2007	07/01/2021
31408B-3M-8	FNMA POOL NO 846904			2	1	315,627	106.6600	308,736	289,473	309,496	0	(2,356)	0	0	5.500	2.363	MON	1,327	15,921	05/23/2012	12/01/2020
31408B-LY-2	FNMA POOL NO 846443			2	1	44,830	106.7000	47,024	44,073	44,521	0	(54)	0	0	6.000	5.373	MON	220	2,644	09/14/2007	02/01/2021
31408C-VW-3	FNMA POOL NO 847629			2	1	127,888	105.3600	139,194	132,110	129,309	0	262	0	0	4.500	5.401	MON	495	5,945	11/14/2006	11/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31408D-6N-9	FNMA POOL NO 848777			2	1	787,188	113.8000	882,588	775,554	786,285	0	(90)	0	0	6.000	5.534	MON	3,878	46,533	11/26/2007	01/01/2036
31408D-Q8-0	FNMA POOL NO 848379			2	1	75,994	106.4200	79,505	74,710	75,351	0	(96)	0	0	6.000	5.522	MON	374	4,483	09/14/2007	12/01/2020
31408F-2F-5	FNMA POOL NO 850474			2	1	94,848	105.3600	103,291	98,034	95,785	0	15	0	0	4.500	5.565	MON	368	4,411	11/14/2006	12/01/2020
31408F-LE-7	FNMA POOL NO 850025			2	1	20,846	105.4500	22,699	21,525	21,086	0	27	0	0	4.500	5.252	MON	81	969	11/14/2006	05/01/2021
31408G-A4-9	FNMA POOL NO 850627			2	1	45,065	106.7000	47,270	44,304	44,746	0	(53)	0	0	6.000	5.385	MON	222	2,658	09/14/2007	01/01/2021
31408G-LK-1	FNMA POOL NO 850930			2	1	875,092	112.2100	1,011,169	901,141	877,478	0	414	0	0	5.500	6.013	MON	4,130	49,563	08/10/2007	11/01/2035
31408H-NQ-4	FNMA POOL NO 851899			2	1	4,230	112.2400	4,612	4,109	4,220	0	(2)	0	0	7.000	6.127	MON	24	288	05/09/2006	10/01/2035
31408J-HG-9	FNMA POOL NO 852631			2	1	466,878	113.8100	527,075	463,134	466,600	0	(33)	0	0	6.000	5.571	MON	2,316	27,788	03/29/2007	02/01/2036
31408J-SW-2	FNMA POOL NO 852933			2	1	99,488	106.7000	104,390	97,839	98,961	0	(97)	0	0	6.000	5.214	MON	489	5,870	09/14/2007	04/01/2021
31408X-Z7-8	FNMA POOL NO 863966			2	1	257,651	105.3600	280,304	266,038	260,981	0	494	0	0	4.500	5.191	MON	998	11,972	11/14/2006	12/01/2020
31409A-HT-9	FNMA POOL NO 865242			2	1	85,143	106.7000	89,377	83,768	84,540	0	(136)	0	0	6.000	5.451	MON	419	5,026	09/14/2007	02/01/2021
31409A-KE-8	FNMA POOL NO 865293			2	1	51,298	106.7000	53,824	50,446	50,922	0	(80)	0	0	6.000	5.447	MON	252	3,027	09/14/2007	02/01/2021
31409A-N7-0	FNMA POOL NO 865414	CF		2	1	574,201	112.1400	588,370	524,669	572,201	0	(848)	0	0	5.500	3.459	MON	2,405	28,857	05/23/2012	01/01/2036
31409A-Q2-8	FNMA POOL NO 865473			2	1	87,357	113.8200	97,747	85,878	87,270	0	(12)	0	0	6.500	5.755	MON	465	5,582	11/08/2007	02/01/2036
31409A-YA-1	FNMA POOL NO 865705			2	1	88,321	106.7000	93,254	87,403	87,914	0	(77)	0	0	6.000	5.584	MON	437	5,244	09/14/2007	03/01/2021
31409B-AC-1	FNMA POOL NO 865903			2	1	93,611	106.7000	98,221	92,058	92,957	0	(139)	0	0	6.000	5.418	MON	460	5,524	09/14/2007	03/01/2021
31409B-AF-4	FNMA POOL NO 865906	CF		2	1	1,269,496	113.8100	1,433,789	1,259,850	1,268,753	0	(63)	0	0	6.000	5.588	MON	6,299	75,591	02/23/2006	03/01/2036
31409B-BV-8	FNMA POOL NO 865952	CF		2	1	713,911	112.1400	809,696	722,034	714,204	0	30	0	0	5.500	5.843	MON	3,309	39,712	02/23/2006	03/01/2036
31409B-CX-3	FNMA POOL NO 865986			2	1	4,158,548	113.8100	4,696,729	4,126,951	4,155,973	0	(294)	0	0	6.000	5.635	MON	20,635	247,617	02/23/2006	03/01/2036
31409B-E6-0	FNMA POOL NO 866057			2	1	553,553	113.8100	620,668	545,373	552,926	0	(79)	0	0	6.000	5.535	MON	2,727	32,722	11/26/2007	03/01/2036
31409C-AS-4	FNMA POOL NO 866817			2	1	14,108	105.3600	15,352	14,571	14,246	0	23	0	0	4.500	5.503	MON	55	656	11/14/2006	01/01/2021
31409D-4U-4	FNMA POOL NO 868535			2	1	147,025	106.7000	155,159	145,422	146,299	0	(144)	0	0	6.000	5.597	MON	727	8,725	09/14/2007	04/01/2021
31409D-YK-3	FNMA POOL NO 868414			2	1	66,895	106.7000	70,168	65,764	66,447	0	(93)	0	0	6.000	5.372	MON	329	3,946	09/14/2007	04/01/2021
31409E-7E-5	FNMA POOL NO 869493			2	1	128,988	105.4500	140,492	133,227	130,377	0	254	0	0	4.500	5.365	MON	500	5,995	11/14/2006	03/01/2021
31409E-CG-4	FNMA POOL NO 868671			2	1	247,425	106.7000	259,530	243,244	245,819	0	(287)	0	0	6.000	5.345	MON	1,216	14,595	09/14/2007	04/01/2021
31409E-CJ-8	FNMA POOL NO 868673			2	1	67,877	105.4500	74,061	70,231	68,652	0	159	0	0	4.500	5.444	MON	263	3,160	11/14/2006	04/01/2021
31409E-KZ-3	FNMA POOL NO 868912			2	1	6,784	106.7000	7,116	6,670	6,737	0	(9)	0	0	6.000	5.404	MON	33	400	09/14/2007	04/01/2021
31409E-LL-3	FNMA POOL NO 868931			2	1	76,011	106.7000	80,025	75,003	75,606	0	(80)	0	0	6.000	5.479	MON	375	4,500	09/14/2007	05/01/2021
31409F-3E-6	FNMA POOL NO 870297			2	1	37,699	106.7000	39,605	37,120	37,472	0	(53)	0	0	6.000	5.389	MON	186	2,227	09/14/2007	03/01/2021
31409F-J8-2	FNMA POOL NO 869787			2	1	18,066	106.7000	19,075	17,878	17,988	0	(18)	0	0	6.000	5.542	MON	89	1,073	09/14/2007	03/01/2021
31409F-MJ-4	FNMA POOL NO 869861			2	1	9,879	106.7000	10,401	9,748	9,826	0	(11)	0	0	6.000	5.477	MON	49	585	09/14/2007	04/01/2021
31409F-MT-2	FNMA POOL NO 869870			2	1	70,353	106.7000	74,181	69,526	70,099	0	(70)	0	0	6.000	5.304	MON	348	4,171	09/14/2007	04/01/2021
31409F-TK-4	FNMA POOL NO 870054			2	1	19,151	106.7000	20,094	18,833	19,061	0	(25)	0	0	6.000	5.118	MON	94	1,130	09/14/2007	07/01/2021
31409F-UF-3	FNMA POOL NO 870082			2	1	237,735	106.7000	250,776	235,039	236,233	0	(279)	0	0	6.000	5.710	MON	1,175	14,102	09/14/2007	04/01/2021
31409G-6F-8	FNMA POOL NO 871270			2	1	136,865	113.2100	150,524	132,959	136,628	0	(15)	0	0	7.000	5.836	MON	776	9,307	05/09/2006	05/01/2036
31409G-7K-6	FNMA POOL NO 871298			2	1	80,382	106.7000	84,341	79,048	79,903	0	(71)	0	0	6.000	5.305	MON	395	4,743	09/14/2007	05/01/2021
31409G-JW-7	FNMA POOL NO 870677			2	1	972,788	107.0000	955,130	892,607	957,766	0	(6,324)	0	0	5.500	2.379	MON	4,091	49,093	05/23/2012	12/01/2021
31409G-WE-2	FNMA POOL NO 871045			2	1	327,343	113.8200	366,611	322,096	327,257	0	(17)	0	0	6.500	5.529	MON	1,745	20,936	11/09/2007	01/01/2037
31409G-WP-7	FNMA POOL NO 871054			2	1	97,961	113.8200	109,612	96,302	97,870	0	(12)	0	0	6.500	5.724	MON	522	6,260	11/08/2007	01/01/2037
31409H-A6-1	FNMA POOL NO 871329			2	1	9,258	106.7000	9,714	9,104	9,199	0	(14)	0	0	6.000	5.351	MON	46	546	09/14/2007	04/01/2021
31409J-BF-6	FNMA POOL NO 872238	CF		2	1	388,481	112.1400	398,067	354,970	387,429	0	(355)	0	0	5.500	3.006	MON	1,627	19,523	05/23/2012	04/01/2036
31409J-BM-1	FNMA POOL NO 872244			2	1	204,225	106.7000	214,217	200,774	202,798	0	(262)	0	0	6.000	5.419	MON	1,004	12,047	09/14/2007	05/01/2021
31409J-R7-7	FNMA POOL NO 872710			2	1	3,316,643	113.8100	3,820,211	3,356,767	3,318,065	0	136	0	0	6.000	6.347	MON	16,784	201,406	06/01/2006	06/01/2036
31409T-U2-2	FNMA POOL NO 878201	CF		2	1	1,029,468	113.8100	1,126,199	989,575	1,027,483	0	(239)	0	0	6.000	4.498	MON	4,948	59,375	01/13/2009	09/01/2036
31409U-UU-7	FNMA POOL NO 879095			2	1	1,361,802	107.0000	1,337,082	1,249,557	1,337,898	0	(9,595)	0	0	5.500	2.377	MON	5,727	68,726	05/23/2012	05/01/2021
31409U-VF-9	FNMA POOL NO 879114			2	1	90,012	106.7000	95,040	89,076	89,641	0	(75)	0	0	6.000	5.533	MON	445	5,344	09/14/2007	05/01/2021
31409V-3R-2	FNMA POOL NO 880208			2	1	19,760	106.7000	20,803	19,498	19,657	0	(19)	0	0	6.000	5.429	MON	97	1,170	09/14/2007	02/01/2021
31409V-AC-7	FNMA POOL NO 879403			2	1	22,750	106.7000	23,863	22,366	22,586	0	(35)	0	0	6.000	5.410	MON	112	1,342	09/14/2007	02/01/2021
31409V-G5-6	FNMA POOL NO 879620			2	1	222,850	106.7000	233,753	219,085	221,455	0	(298)	0	0	6.000	5.326	MON	1,095	13,145	09/14/2007	05/01/2021
31409V-GB-3	FNMA POOL NO 879594			2	1	513,632	107.0000	504,308	471,296	504,368	0	(3,636)	0	0	5.500	2.339	MON	2,160	25,921	05/23/2012	03/01/2021
31409V-GF-4	FNMA POOL NO 879598			2	1	65,588	106.7000	68,850	64,529	65,157	0	(87)	0	0	6.000	5.400	MON	323	3,872	09/14/2007	03/01/2021
31409V-HH-9	FNMA POOL NO 879632			2	1	107,861	106.7000	113,178	106,076	107,216	0	(116)	0	0	6.000	5.356	MON	530	6,365	09/14/2007	06/01/2021
31409V-HR-7	FNMA POOL NO 879640			2	1	52,074	106.7000	54,824	51,383	51,791	0	(55)	0	0	6.000	5.513	MON	257	3,083	09/14/2007	07/01/2021
31409V-R3-9	FNMA POOL NO 879906	CF		2	1	638,276	107.6800	691,804	642,493	638,536	0	47	0	0	2.371	2.538	MON	1,269	15,932	04/04/2007	10/01/2033
31409W-EJ-6	FNMA POOL NO 880437			2	1	57,218	106.7000	60,239	56,459	56,902	0	(57)	0	0	6.000	5.494	MON	282	3,387	09/14/2007	04/01/2021
31409W-FF-3	FNMA POOL NO 880466			2	1	3,979	106.7000	4,177	3,915	3,954	0	(5)	0	0	6.000	5.385	MON	20	235	09/14/2007	04/01/2021
31409W-FG-1	FNMA POOL NO 880467			2	1	25,652	106.7000	26,915	25,226	25,467	0	(38)	0	0	6.000	5.456	MON	126	1,514	09/14/2007	04/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31409W-RP-8	FNMA POOL NO 880794			2	1	29,029	106.7000	30,449	28,538	28,897	0	(15)	0	0	6.000	5.010	MON	143	1,712	09/14/2007	05/01/2021
31409W-W9-8	FNMA POOL NO 880972			2	1	142,111	106.7000	149,114	139,757	141,233	0	(186)	0	0	6.000	5.425	MON	699	8,385	09/14/2007	10/01/2021
31409W-XG-1	FNMA POOL NO 880979			2	1	54,729	106.7000	57,424	53,821	54,447	0	(50)	0	0	6.000	5.256	MON	269	3,229	09/14/2007	11/01/2021
31409W-XW-6	FNMA POOL NO 880993			2	1	866,009	106.7000	858,695	804,809	854,543	0	(4,728)	0	0	6.000	3.361	MON	4,024	48,288	05/23/2012	01/01/2022
31409X-4J-5	FNMA POOL NO 882025			2	1	1,563	106.7000	1,640	1,537	1,558	0	(1)	0	0	6.000	4.475	MON	8	92	09/14/2007	05/01/2021
31409X-M5-5	FNMA POOL NO 881580			2	1	45,918	106.7000	48,198	45,174	45,666	0	(67)	0	0	6.000	5.288	MON	226	2,710	09/14/2007	06/01/2021
31409X-X9-5	FNMA POOL NO 881904			2	1	320,093	106.7000	335,857	314,781	317,670	0	(435)	0	0	6.000	5.495	MON	1,574	18,887	09/14/2007	04/01/2021
31409X-XZ-7	FNMA POOL NO 881896			2	1	52,339	106.7000	55,150	51,689	52,162	0	(33)	0	0	6.000	5.195	MON	258	3,101	09/14/2007	04/01/2021
31409Y-ST-5	FNMA POOL NO 882630			2	1	15,252	106.7000	16,006	15,002	15,168	0	(24)	0	0	6.000	5.277	MON	75	900	09/14/2007	04/01/2021
31409Y-SZ-1	FNMA POOL NO 882636			2	1	12,436	106.7000	13,044	12,225	12,379	0	(8)	0	0	6.000	5.020	MON	61	734	09/14/2007	05/01/2021
31410A-EE-2	FNMA POOL NO 883133			2	1	105,329	106.4200	110,230	103,581	104,637	0	(80)	0	0	6.000	5.379	MON	518	6,215	09/14/2007	04/01/2021
31410A-JB-3	FNMA POOL NO 883258			2	1	58,072	106.7000	61,341	57,491	57,882	0	(47)	0	0	6.000	5.480	MON	287	3,450	09/14/2007	07/01/2021
31410B-A3-8	FNMA POOL NO 883926			2	1	59,875	106.7000	62,838	58,895	59,577	0	(77)	0	0	6.000	5.207	MON	294	3,534	09/14/2007	05/01/2021
31410B-B4-5	FNMA POOL NO 883959			2	1	123,319	106.7000	122,277	114,604	121,713	0	(650)	0	0	6.000	2.915	MON	573	6,876	05/23/2012	06/01/2021
31410B-C5-1	FNMA POOL NO 883992	CF		2	1	697,984	113.8100	798,561	701,684	698,029	0	7	0	0	6.000	6.118	MON	3,508	42,101	04/27/2006	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	CF		2	1	725,537	113.8200	812,229	713,606	724,730	0	(69)	0	0	6.500	5.807	MON	3,865	46,384	04/27/2006	04/01/2036
31410B-CJ-1	FNMA POOL NO 883973			2	1	17,689	106.7000	18,624	17,455	17,594	0	(21)	0	0	6.000	5.496	MON	87	1,047	09/14/2007	06/01/2021
31410C-D3-3	FNMA POOL NO 884922			2	1	35,312	106.1800	36,817	34,672	35,073	0	(37)	0	0	5.000	4.368	MON	144	1,734	01/15/2009	04/01/2021
31410C-RD-6	FNMA POOL NO 885284			2	1	131,750	113.8200	147,419	129,519	131,608	0	(19)	0	0	6.500	5.867	MON	702	8,419	11/08/2007	06/01/2036
31410C-SC-7	FNMA POOL NO 885315	CF		2	1	1,102,259	113.8100	1,263,919	1,110,588	1,102,474	0	30	0	0	6.000	6.187	MON	5,553	66,635	06/06/2006	06/01/2036
31410C-UL-4	FNMA POOL NO 885387			2	1	30,161	106.7000	31,662	29,675	30,054	0	(35)	0	0	6.000	4.935	MON	148	1,781	09/14/2007	06/01/2021
31410D-F3-9	FNMA POOL NO 885886			2	1	4,925	106.7000	5,170	4,845	4,889	0	(6)	0	0	6.000	5.521	MON	24	291	09/14/2007	07/01/2021
31410D-VQ-0	FNMA POOL NO 886323			2	1	122,148	113.8200	136,675	120,080	122,017	0	(18)	0	0	6.500	5.873	MON	650	7,805	11/08/2007	08/01/2036
31410E-B4-9	FNMA POOL NO 886659			2	1	69,778	106.7000	73,217	68,622	69,420	0	(76)	0	0	6.000	5.257	MON	343	4,117	09/14/2007	08/01/2021
31410E-E3-8	FNMA POOL NO 886754			2	1	383,020	106.7000	401,896	376,676	381,022	0	(474)	0	0	6.000	5.284	MON	1,883	22,601	09/14/2007	09/01/2021
31410E-FU-7	FNMA POOL NO 886779			2	1	109,003	106.7000	114,759	107,558	108,295	0	(130)	0	0	6.000	5.637	MON	538	6,453	09/14/2007	08/01/2021
31410E-HT-8	FNMA POOL NO 886842			2	1	220,260	106.7000	231,732	217,191	218,959	0	(232)	0	0	6.000	5.541	MON	1,086	13,031	09/14/2007	09/01/2021
31410E-WW-4	FNMA POOL NO 887261			2	1	255,621	106.7000	269,520	252,607	254,208	0	(303)	0	0	6.000	5.626	MON	1,263	15,156	09/14/2007	07/01/2021
31410F-G4-1	FNMA POOL NO 887719			2	1	21,393	106.7000	22,446	21,038	21,268	0	(33)	0	0	6.000	5.259	MON	105	1,262	09/14/2007	03/01/2021
31410F-JT-3	FNMA POOL NO 887774			2	1	214,618	106.7000	225,188	211,056	213,140	0	(277)	0	0	6.000	5.451	MON	1,055	12,663	09/14/2007	07/01/2021
31410F-JX-4	FNMA POOL NO 887778			2	1	11,295	106.7000	11,851	11,108	11,251	0	(12)	0	0	6.000	4.915	MON	56	667	09/14/2007	07/01/2021
31410F-ST-3	FNMA POOL NO 888030			2	1	3,102,277	112.1400	3,417,123	3,047,166	3,099,459	0	(348)	0	0	5.500	4.695	MON	13,966	167,601	01/09/2009	12/01/2036
31410F-VW-2	FNMA POOL NO 888129	CF		2	1	828,392	112.1400	928,822	828,262	828,254	0	(17)	0	0	5.500	5.414	MON	3,796	45,554	09/22/2008	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	CF		2	1	1,311,597	110.9600	1,428,111	1,287,062	1,309,969	0	(307)	0	0	5.000	4.367	MON	5,363	64,353	07/24/2009	10/01/2034
31410F-YS-8	FNMA POOL NO 888221			2	1	44,247	112.1400	48,751	43,473	44,208	0	(5)	0	0	5.500	4.741	MON	199	2,391	01/05/2009	03/01/2037
31410G-EJ-8	FNMA POOL NO 888537			2	1	4,943	104.4200	5,078	4,864	4,923	0	(5)	0	0	6.000	4.986	MON	24	292	09/14/2007	04/01/2021
31410G-GD-9	FNMA POOL NO 888596			2	1	216,049	113.8700	233,809	205,333	215,578	0	(59)	0	0	6.500	4.400	MON	1,112	13,347	05/08/2009	07/01/2037
31410G-ML-4	FNMA POOL NO 888763			2	1	2,602,855	106.0700	2,617,333	2,467,638	2,599,430	0	(1,223)	0	0	1.955	0.243	MON	4,020	50,426	05/23/2012	10/01/2037
31410G-YE-7	FNMA POOL NO 889109			2	1	1,406,722	106.4700	1,419,611	1,333,385	1,393,639	0	(3,658)	0	0	5.000	2.717	MON	5,556	66,669	04/20/2010	01/01/2023
31410K-GR-9	FNMA POOL NO 889508			2	1	98,913	113.8700	107,251	94,189	98,711	0	(23)	0	0	6.500	4.383	MON	510	6,122	05/08/2009	10/01/2037
31410K-JR-6	FNMA POOL NO 889572			2	1	33,397	112.1900	36,825	32,823	33,370	0	(3)	0	0	5.500	4.604	MON	150	1,805	01/09/2009	06/01/2038
31410K-JY-1	FNMA POOL NO 889579			2	1	20,601,484	113.7800	22,847,644	20,079,909	20,578,935	0	(2,295)	0	0	6.000	4.698	MON	100,400	1,204,794	04/19/2011	05/01/2038
31410K-JZ-8	FNMA POOL NO 889580			2	1	429,291	112.1900	473,212	421,778	428,920	0	(50)	0	0	5.500	4.809	MON	1,933	23,198	01/09/2009	06/01/2038
31410K-NW-0	FNMA POOL NO 889705	RA		2	1	13,783,824	112.1900	15,802,960	14,085,338	13,793,060	0	956	0	0	5.500	6.372	MON	64,558	774,693	06/25/2008	06/01/2038
31410K-NY-6	FNMA POOL NO 889707			2	1	6,514,896	113.7700	7,371,856	6,479,461	6,511,878	0	(426)	0	0	6.000	5.744	MON	32,397	388,768	06/20/2008	12/01/2035
31410K-PT-5	FNMA POOL NO 889734			2	1	39,452	112.1400	43,482	38,775	39,419	0	(3)	0	0	5.500	4.610	MON	178	2,133	01/09/2009	06/01/2037
31410K-XY-5	FNMA POOL NO 889995			2	1	30,945	112.1900	34,121	30,414	30,920	0	(2)	0	0	5.500	4.556	MON	139	1,673	01/09/2009	09/01/2038
31410L-CM-2	FNMA POOL NO 890276			2	1	134,870	113.7700	140,553	123,539	134,463	0	(22)	0	0	6.000	1.160	MON	618	7,412	12/09/2010	10/01/2039
31410M-DS-6	FNMA POOL NO 891213			2	1	29,447	106.7000	31,021	29,075	29,319	0	(34)	0	0	6.000	5.393	MON	145	1,745	09/14/2007	06/01/2021
31410M-L4-0	FNMA POOL NO 891447			2	1	60,051	106.7000	63,406	59,427	59,801	0	(52)	0	0	6.000	5.522	MON	297	3,566	09/14/2007	03/01/2021
31410M-U3-2	FNMA POOL NO 891702			2	1	127,034	113.8200	142,142	124,883	126,903	0	(22)	0	0	6.500	5.827	MON	676	8,117	11/08/2007	07/01/2036
31410N-N4-6	FNMA POOL NO 892411			2	1	111,377	106.7000	116,843	109,511	110,853	0	(129)	0	0	6.000	5.095	MON	548	6,571	09/14/2007	07/01/2021
31410P-RR-6	FNMA POOL NO 893396	CF		2	1	228,994	113.8100	235,392	206,835	228,505	0	(132)	0	0	6.000	2.109	MON	1,034	12,410	05/23/2012	08/01/2036
31410Q-6S-5	FNMA POOL NO 894681			2	1	460,997	112.1400	511,808	456,397	460,727	0	(32)	0	0	5.500	5.030	MON	2,092	25,102	10/09/2008	11/01/2036
31410Q-UG-4	FNMA POOL NO 894383			2	1	211,110	106.7000	221,546	207,643	210,006	0	(204)	0	0	6.000	5.322	MON	1,038	12,459	09/14/2007	11/01/2021
31410R-ES-4	FNMA POOL NO 894845			2	1	81,722	106.7000	86,038	80,638	81,279	0	(91)	0	0	6.000	5.529	MON	403	4,838	09/14/2007	09/01/2021
31410R-FD-6	FNMA POOL NO 894864			2	1	61,560	106.7000	64,592	60,538	61,171	0	(89)	0	0	6.000	5.404	MON	303	3,632	09/14/2007	09/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410S-A6-4	FNMA POOL NO 895629			2	1	434,431	106.7000	455,739	427,140	431,509	0	(550)	0	0	6.000	5.397	MON	2,136	25,628	09/14/2007	05/01/2021
31410T-2T-1	FNMA POOL NO 897286			2	1	32,415	106.7000	34,028	31,892	32,226	0	(39)	0	0	6.000	5.364	MON	159	1,914	09/14/2007	08/01/2021
31410T-2W-4	FNMA POOL NO 897289			2	1	1,886	106.7000	1,992	1,867	1,880	0	(1)	0	0	6.000	5.462	MON	9	112	09/14/2007	08/01/2021
31410T-C8-6	FNMA POOL NO 896595			2	1	90,277	106.7000	95,103	89,135	89,857	0	(86)	0	0	6.000	5.463	MON	446	5,348	10/10/2007	08/01/2021
31410T-DU-6	FNMA POOL NO 896615			2	1	727,541	106.7000	764,041	716,095	723,270	0	(693)	0	0	6.000	5.414	MON	3,580	42,966	09/14/2007	09/01/2021
31410T-EA-9	FNMA POOL NO 896629			2	1	417,237	107.0000	409,663	382,846	411,054	0	(2,566)	0	0	5.500	2.112	MON	1,755	21,057	05/23/2012	10/01/2021
31410T-EU-5	FNMA POOL NO 896647			2	1	239,919	106.4200	251,082	235,937	238,127	0	(371)	0	0	6.000	5.474	MON	1,180	14,156	09/14/2007	03/01/2021
31410T-EV-3	FNMA POOL NO 896648			2	1	228,904	106.4200	239,692	225,234	227,548	0	(241)	0	0	6.000	5.338	MON	1,126	13,514	09/14/2007	03/01/2021
31410T-L2-9	FNMA POOL NO 896845			2	1	2,171	106.4700	2,382	2,237	2,183	0	3	0	0	5.000	6.288	MON	9	112	09/14/2007	02/01/2022
31410T-ME-2	FNMA POOL NO 896857			2	1	667,048	106.5600	652,599	612,422	659,056	0	(3,198)	0	0	5.500	1.734	MON	2,807	33,683	05/23/2012	03/01/2022
31410T-VW-2	FNMA POOL NO 897129			2	1	120,520	113.8200	130,625	114,764	120,243	0	(39)	0	0	6.500	4.672	MON	622	7,460	05/08/2009	09/01/2036
31410T-ZM-0	FNMA POOL NO 897248	CF		2	1	1,002,391	113.8100	1,094,934	962,103	1,000,337	0	(310)	0	0	6.000	4.540	MON	4,811	57,726	01/13/2009	11/01/2036
31410U-CW-0	FNMA POOL NO 897485			2	1	513,818	113.8100	576,115	506,224	513,270	0	(80)	0	0	6.000	5.533	MON	2,531	30,373	11/26/2007	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	CF		2	1	445,117	113.8100	510,560	448,622	445,185	0	6	0	0	6.000	6.278	MON	2,243	26,917	07/26/2007	09/01/2036
31410U-UG-5	FNMA POOL NO 897983			2	1	4,505	106.4200	4,715	4,430	4,470	0	(7)	0	0	6.000	5.539	MON	22	266	09/14/2007	06/01/2021
31410V-5J-5	FNMA POOL NO 899149			2	1	13,259	113.8700	14,842	13,035	13,247	0	(1)	0	0	6.500	5.119	MON	71	847	11/08/2007	04/01/2037
31410V-ZE-3	FNMA POOL NO 899041			2	1	84,686	106.6300	89,105	83,563	84,252	0	(104)	0	0	6.000	5.538	MON	418	5,014	09/14/2007	02/01/2022
31410W-BA-5	FNMA POOL NO 899233			2	1	36,360	106.6300	38,384	35,996	36,246	0	(7)	0	0	6.000	5.527	MON	180	2,160	09/14/2007	03/01/2022
31410W-CD-8	FNMA POOL NO 899268			2	1	83,106	106.6300	87,731	82,274	82,756	0	(64)	0	0	6.000	5.678	MON	411	4,936	09/14/2007	04/01/2022
31410W-HU-5	FNMA POOL NO 899443			2	1	5,740	106.6300	6,061	5,684	5,722	0	(3)	0	0	6.000	5.576	MON	28	341	09/14/2007	06/01/2022
31410W-TS-7	FNMA POOL NO 899761			2	1	287,053	106.6300	301,222	282,485	285,714	0	(242)	0	0	6.000	5.336	MON	1,412	16,949	09/14/2007	08/01/2022
31410X-VS-2	FNMA POOL NO 900725			2	1	250,494	106.7000	262,830	246,337	248,949	0	(261)	0	0	6.000	5.373	MON	1,232	14,780	09/14/2007	08/01/2021
31410X-YC-4	FNMA POOL NO 900807			2	1	32,116	106.7000	33,698	31,583	31,885	0	(42)	0	0	6.000	5.534	MON	158	1,895	09/14/2007	12/01/2021
31410Y-VJ-0	FNMA POOL NO 901617			2	1	252,398	106.7000	250,266	234,561	248,857	0	(1,530)	0	0	6.000	3.423	MON	1,173	14,074	05/23/2012	11/01/2021
31411A-EZ-4	FNMA POOL NO 902052			2	1	136,497	106.7000	143,405	134,406	135,552	0	(124)	0	0	6.000	5.576	MON	672	8,064	09/14/2007	11/01/2021
31411A-JU-0	FNMA POOL NO 902175			2	1	65,698	113.8200	73,512	64,586	65,637	0	(7)	0	0	6.500	5.700	MON	350	4,198	11/08/2007	11/01/2036
31411B-B6-9	FNMA POOL NO 902861			2	1	21,114	110.7400	24,779	22,375	21,165	0	5	0	0	5.000	7.559	MON	93	1,119	09/11/2007	12/01/2036
31411B-H7-1	FNMA POOL NO 903054			2	1	64,935	110.7400	76,205	68,813	65,107	0	14	0	0	5.000	7.016	MON	287	3,441	09/11/2007	12/01/2036
31411B-TL-7	FNMA POOL NO 903355			2	1	14,125	106.7000	14,820	13,890	14,043	0	(17)	0	0	6.000	5.340	MON	69	833	09/14/2007	10/01/2021
31411C-CU-3	FNMA POOL NO 903783			2	1	209,147	106.7000	219,548	205,771	207,708	0	(250)	0	0	6.000	5.511	MON	1,029	12,346	09/14/2007	10/01/2021
31411D-2A-6	FNMA POOL NO 905369			2	1	63,963	106.7000	67,093	62,883	63,583	0	(93)	0	0	6.000	5.367	MON	314	3,773	09/14/2007	12/01/2021
31411D-B8-1	FNMA POOL NO 904663			2	1	376,393	106.7000	373,214	349,794	370,814	0	(2,262)	0	0	6.000	3.577	MON	1,749	20,988	05/23/2012	11/01/2021
31411D-CL-1	FNMA POOL NO 904675			2	1	95,115	113.8200	106,427	93,504	95,024	0	(10)	0	0	6.500	5.779	MON	506	6,078	11/08/2007	12/01/2036
31411D-TD-1	FNMA POOL NO 905148			2	1	1,072,002	113.7800	1,165,843	1,024,614	1,069,909	0	(262)	0	0	6.000	4.090	MON	5,123	61,477	06/29/2009	02/01/2037
31411D-ZS-1	FNMA POOL NO 905353			2	1	15,560	106.7000	16,326	15,302	15,464	0	(22)	0	0	6.000	5.408	MON	77	918	09/14/2007	11/01/2021
31411E-KS-5	FNMA POOL NO 905805			2	1	8,729	112.1400	9,993	8,911	8,736	0	1	0	0	5.500	6.105	MON	41	490	09/11/2007	01/01/2037
31411E-L4-7	FNMA POOL NO 905847			2	1	47,878	113.8200	53,572	47,067	47,835	0	(3)	0	0	6.500	5.485	MON	255	3,059	11/08/2007	01/01/2037
31411E-X8-5	FNMA POOL NO 906203			2	1	60,977	110.7400	71,560	64,620	61,149	0	23	0	0	5.000	6.817	MON	269	3,231	09/11/2007	01/01/2037
31411E-Y6-8	FNMA POOL NO 906233			2	1	41,214	112.1400	45,409	40,493	41,177	0	(5)	0	0	5.500	4.707	MON	186	2,227	01/09/2009	01/01/2037
31411F-HX-5	FNMA POOL NO 906646			2	1	29,111	106.4200	30,569	28,725	28,994	0	(27)	0	0	6.000	5.333	MON	144	1,723	09/14/2007	11/01/2021
31411F-MA-9	FNMA POOL NO 906753			2	1	708,874	113.8100	794,821	698,398	708,246	0	(70)	0	0	6.000	5.368	MON	3,492	41,904	11/26/2007	12/01/2036
31411G-TG-7	FNMA POOL NO 907851			2	1	118,647	106.5600	116,077	108,931	117,271	0	(633)	0	0	5.500	1.544	MON	499	5,991	05/23/2012	02/01/2022
31411J-TX-4	FNMA POOL NO 909666			2	1	247,598	112.1900	283,587	252,771	247,818	0	26	0	0	5.500	6.086	MON	1,159	13,903	09/11/2007	02/01/2037
31411J-WF-9	FNMA POOL NO 909746			2	1	3,031,260	112.1900	3,107,568	2,769,886	3,023,473	0	(2,498)	0	0	5.500	3.084	MON	12,695	152,344	05/23/2012	02/01/2037
31411K-D2-6	FNMA POOL NO 910121			2	1	11,733	113.8700	13,134	11,535	11,722	0	(2)	0	0	6.500	5.124	MON	62	750	11/08/2007	03/01/2037
31411K-LQ-4	FNMA POOL NO 910335			2	1	532,197	113.8700	596,407	523,769	532,048	0	(44)	0	0	6.500	5.610	MON	2,837	34,045	11/09/2007	03/01/2037
31411K-NJ-8	FNMA POOL NO 910393			2	1	41,759	113.8700	46,745	41,052	41,722	0	(3)	0	0	6.500	5.477	MON	222	2,668	11/08/2007	03/01/2037
31411R-VT-2	FNMA POOL NO 913326			2	1	150,200	106.6300	158,038	148,208	149,350	0	(186)	0	0	6.000	5.613	MON	741	8,892	09/14/2007	04/01/2022
31411S-6T-8	FNMA POOL NO 914482	CF		2	1	732,641	112.1900	748,611	667,264	730,806	0	(440)	0	0	5.500	2.170	MON	3,058	36,700	04/17/2012	03/01/2037
31411S-7M-2	FNMA POOL NO 914500	CF		2	1	836,597	113.7800	915,024	804,179	834,795	0	(200)	0	0	6.000	4.817	MON	4,021	48,251	01/13/2009	03/01/2037
31411U-RN-3	FNMA POOL NO 914993			2	1	38,272	113.8700	42,841	37,624	38,238	0	(2)	0	0	6.500	5.435	MON	204	2,445	11/08/2007	04/01/2037
31411U-WP-2	FNMA POOL NO 915154			2	1	18,923	110.7700	19,697	17,782	18,876	0	(9)	0	0	5.000	2.910	MON	74	889	12/09/2010	04/01/2037
31411V-S2-6	FNMA POOL NO 915937			2	1	77,251	106.4700	84,545	79,410	77,654	0	101	0	0	5.000	6.098	MON	331	3,970	09/14/2007	03/01/2022
31411V-US-6	FNMA POOL NO 915993			2	1	44,459	106.6300	46,935	44,015	44,340	0	(32)	0	0	6.000	5.445	MON	220	2,641	09/14/2007	03/01/2022
31411W-YM-3	FNMA POOL NO 917016			2	1	107,397	106.6300	113,002	105,973	106,820	0	(102)	0	0	6.000	5.582	MON	530	6,358	09/14/2007	04/01/2022
31411X-RM-9	FNMA POOL NO 917692			2	1	53,901	106.6300	56,901	53,361	53,693	0	(32)	0	0	6.000	5.643	MON	267	3,202	09/14/2007	05/01/2022
31411X-RN-7	FNMA POOL NO 917693			2	1	460,790	106.6300	483,423	453,352	457,844	0	(561)	0	0	6.000	5.513	MON	2,267	27,201	09/14/2007	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31411X-U4-5	FNMA POOL NO 917803			2	1	89,216	113.8700	99,247	87,159	89,110	0	(11)	0	0	6.500	5.523	MON	472	5,665	11/07/2007	05/01/2037
31411Y-JP-9	FNMA POOL NO 918370			2	1	87,307	112.1900	96,237	85,779	87,231	0	(9)	0	0	5.500	4.717	MON	393	4,718	01/09/2009	05/01/2037
31411Y-JR-5	FNMA POOL NO 918372			2	1	55,930	113.8700	62,608	54,983	55,881	0	(4)	0	0	6.500	5.527	MON	298	3,574	11/08/2007	05/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	CF		2	1	764,576	113.7800	882,930	775,973	764,955	0	55	0	0	6.000	6.467	MON	3,880	46,558	07/09/2007	04/01/2037
31412A-DE-1	FNMA POOL NO 919101			2	1	150,993	106.6300	158,325	148,477	150,321	0	(5)	0	0	6.000	5.194	MON	742	8,909	09/14/2007	04/01/2022
31412D-MM-7	FNMA POOL NO 922064			2	1	43,034	112.1900	47,436	42,281	42,997	0	(4)	0	0	5.500	4.620	MON	194	2,325	01/09/2009	02/01/2037
31412E-CT-1	FNMA POOL NO 922682			2	1	360,546	107.0000	387,734	362,358	360,630	0	25	0	0	2.516	2.631	MON	760	9,333	04/04/2007	10/01/2033
31412F-KV-4	FNMA POOL NO 923808			2	1	275,467	106.6300	288,912	270,941	273,816	0	(299)	0	0	6.000	5.473	MON	1,355	16,256	09/14/2007	04/01/2022
31412G-SJ-1	FNMA POOL NO 924921			2	1	890,313	113.7800	998,060	877,156	889,567	0	(81)	0	0	6.000	5.341	MON	4,386	52,629	11/26/2007	08/01/2037
31412L-CQ-1	FNMA POOL NO 928079			2	1	554,386	113.8100	629,941	553,521	554,219	0	(16)	0	0	6.000	5.914	MON	2,768	33,211	08/15/2008	01/01/2037
31412L-LK-4	FNMA POOL NO 928330			2	1	58,298	113.8700	63,213	55,514	58,177	0	(11)	0	0	6.500	4.053	MON	301	3,608	05/08/2009	04/01/2037
31412L-MC-1	FNMA POOL NO 928355			2	1	207,095	106.6300	217,182	203,672	206,122	0	(214)	0	0	6.000	5.314	MON	1,018	12,220	09/14/2007	06/01/2022
31412L-SP-6	FNMA POOL NO 928526			2	1	212,950	106.6300	223,306	209,416	211,562	0	(230)	0	0	6.000	5.524	MON	1,047	12,565	09/14/2007	07/01/2022
31412L-VD-9	FNMA POOL NO 928612			2	1	362,307	106.6300	380,362	356,702	360,563	0	(429)	0	0	6.000	5.393	MON	1,784	21,402	09/14/2007	08/01/2022
31412L-WK-2	FNMA POOL NO 928650			2	1	3,660,350	113.7800	4,103,328	3,606,256	3,657,182	0	(431)	0	0	6.000	5.402	MON	18,031	216,375	11/26/2007	08/01/2037
31412L-WS-5	FNMA POOL NO 928657			2	1	576,896	113.8700	642,054	563,857	576,219	0	(81)	0	0	6.500	5.561	MON	3,054	36,651	11/07/2007	09/01/2037
31412L-WW-6	FNMA POOL NO 928661			2	1	326,846	113.8700	354,399	311,236	326,177	0	(67)	0	0	6.500	4.059	MON	1,686	20,230	05/08/2009	09/01/2037
31412L-YW-4	FNMA POOL NO 928725			2	1	2,804,972	113.7800	3,168,085	2,784,307	2,803,515	0	(203)	0	0	6.000	5.664	MON	13,922	167,058	11/20/2007	09/01/2037
31412L-ZL-7	FNMA POOL NO 928747			2	1	70,581	113.8700	76,531	67,210	70,437	0	(14)	0	0	6.500	4.151	MON	364	4,369	05/08/2009	09/01/2037
31412N-SL-1	FNMA POOL NO 930323			2	1	35,631	113.7700	36,839	32,379	35,607	0	(13)	0	0	6.000	1.324	MON	162	1,943	01/01/2013	12/01/2038
31412N-TU-0	FNMA POOL NO 930363			2	1	185,699	113.2400	200,237	176,829	185,315	0	(64)	0	0	6.500	4.867	MON	958	11,494	05/08/2009	01/01/2039
31412P-BN-0	FNMA POOL NO 930745			2	1	113,945	107.4700	120,181	111,831	113,844	0	(24)	0	0	4.000	3.507	MON	373	4,473	12/09/2010	03/01/2039
31412P-GM-7	FNMA POOL NO 930904			2	1	1,896,602	106.0400	1,875,135	1,768,276	1,880,902	0	(6,452)	0	0	4.500	2.069	MON	6,631	79,572	05/23/2012	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452			2	1	2,206,711	107.0500	2,224,089	2,077,668	2,187,562	0	(8,167)	0	0	4.000	2.503	MON	6,926	83,107	05/23/2012	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274			2	1	1,629,009	109.4500	1,740,270	1,590,004	1,627,264	0	(374)	0	0	4.500	3.874	MON	5,963	71,550	01/21/2011	12/01/2039
31412S-A3-9	FNMA POOL NO 933026			2	1	531,110	113.8700	594,524	522,116	530,660	0	(41)	0	0	6.500	5.556	MON	2,828	33,937	11/08/2007	10/01/2037
31412S-B7-9	FNMA POOL NO 933062			2	1	81,323	113.8700	88,178	77,439	81,159	0	(19)	0	0	6.500	4.391	MON	419	5,034	05/08/2009	10/01/2037
31412S-BU-8	FNMA POOL NO 933051			2	1	113,489	113.8700	127,039	111,567	113,384	0	(15)	0	0	6.500	5.796	MON	604	7,252	11/08/2007	10/01/2037
31412S-PS-8	FNMA POOL NO 933433			2	1	2,092	110.8900	2,180	1,966	2,088	0	(1)	0	0	5.000	2.204	MON	8	98	12/09/2010	03/01/2038
31412T-MH-3	FNMA POOL NO 934260	CF		2	1	1,777,023	113.7700	1,940,508	1,705,601	1,773,577	0	(220)	0	0	6.000	4.692	MON	8,528	102,336	01/13/2009	06/01/2038
31412T-TW-3	FNMA POOL NO 934465	CF		2	1	379,773	106.3700	416,675	391,708	381,216	0	372	0	0	5.000	6.391	MON	1,632	19,585	10/15/2008	09/01/2023
31412T-XL-2	FNMA POOL NO 934583			2	1	59,789	113.7700	62,308	54,766	59,594	0	(13)	0	0	6.000	0.632	MON	274	3,286	12/09/2010	10/01/2038
31412U-F3-9	FNMA POOL NO 934986			2	1	30,925	107.4700	32,618	30,351	30,903	0	(3)	0	0	4.000	3.160	MON	101	1,214	12/09/2010	02/01/2039
31412U-MZ-0	FNMA POOL NO 935176			2	1	184,434	111.5400	195,519	175,286	184,064	0	(44)	0	0	6.500	4.545	MON	949	11,394	05/08/2009	05/01/2039
31412V-JX-7	FNMA POOL NO 935978			2	1	7,401,227	107.0500	7,459,511	6,968,421	7,346,600	0	(23,253)	0	0	4.000	2.309	MON	23,228	278,737	05/23/2012	05/01/2025
31412W-VT-0	FNMA POOL NO 937226			2	1	167,069	106.6300	176,368	165,397	166,431	0	(98)	0	0	6.000	5.640	MON	827	9,924	09/14/2007	05/01/2022
31412X-4T-8	FNMA POOL NO 938334			2	1	2,576,726	106.6300	2,554,902	2,395,979	2,548,763	0	(12,088)	0	0	6.000	3.143	MON	11,980	143,759	05/23/2012	07/01/2022
31412X-D7-6	FNMA POOL NO 937626			2	1	24,667	113.8700	27,641	24,275	24,661	0	(2)	0	0	6.500	5.568	MON	131	1,578	11/09/2007	06/01/2037
31412X-FP-4	FNMA POOL NO 937674			2	1	265,244	113.8700	297,347	261,132	265,186	0	(22)	0	0	6.500	5.537	MON	1,414	16,974	11/09/2007	06/01/2037
31412X-M5-0	FNMA POOL NO 937880			2	1	31,306	112.1900	34,508	30,758	31,279	0	(3)	0	0	5.500	4.667	MON	141	1,692	01/09/2009	07/01/2037
31412X-NX-8	FNMA POOL NO 937906			2	1	88,301	112.1900	97,333	86,756	88,226	0	(8)	0	0	5.500	4.640	MON	398	4,772	01/09/2009	07/01/2037
31412Y-AK-8	FNMA POOL NO 938410			2	1	1,134,186	106.6300	1,124,580	1,054,628	1,122,865	0	(4,831)	0	0	6.000	2.900	MON	5,273	63,278	05/23/2012	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458			2	1	1,699,749	106.6300	1,685,353	1,580,518	1,682,955	0	(7,104)	0	0	6.000	2.869	MON	7,903	94,831	05/23/2012	07/01/2022
31412Y-GD-8	FNMA POOL NO 938596			2	1	57,141	106.6300	60,323	56,571	56,920	0	(55)	0	0	6.000	5.648	MON	283	3,394	09/14/2007	05/01/2022
31412Y-Q5-4	FNMA POOL NO 938876			2	1	269,694	113.7800	302,332	265,708	269,453	0	(27)	0	0	6.000	5.422	MON	1,329	15,943	11/26/2007	06/01/2037
31413A-6J-7	FNMA POOL NO 940173			2	1	179,753	113.8700	201,215	176,709	179,558	0	(25)	0	0	6.500	5.950	MON	957	11,486	11/08/2007	06/01/2037
31413A-E9-0	FNMA POOL NO 939460			2	1	446,928	106.6300	469,481	440,278	444,718	0	(455)	0	0	6.000	5.443	MON	2,201	26,417	09/14/2007	06/01/2022
31413A-JU-8	FNMA POOL NO 939575			2	1	317,866	106.5600	310,981	291,835	313,791	0	(1,802)	0	0	5.500	2.219	MON	1,338	16,051	05/23/2012	07/01/2022
31413A-UC-5	FNMA POOL NO 939879			2	1	87,312	106.6300	91,559	85,863	86,737	0	(129)	0	0	6.000	5.522	MON	429	5,152	09/14/2007	06/01/2022
31413A-VH-3	FNMA POOL NO 939916			2	1	22,545	113.8700	25,237	22,163	22,525	0	(1)	0	0	6.500	5.383	MON	120	1,441	11/08/2007	06/01/2037
31413B-3K-5	FNMA POOL NO 941002			2	1	317,807	106.6300	333,263	312,533	315,730	0	(355)	0	0	6.000	5.517	MON	1,563	18,752	09/14/2007	06/01/2022
31413B-C5-8	FNMA POOL NO 940292			2	1	133,082	105.5700	138,394	131,094	132,183	0	(206)	0	0	6.000	5.489	MON	655	7,866	09/14/2007	01/01/2021
31413B-E7-2	FNMA POOL NO 940358			2	1	613,429	113.7800	687,666	604,363	612,861	0	(43)	0	0	6.000	5.460	MON	3,022	36,262	11/26/2007	06/01/2037
31413B-HZ-7	FNMA POOL NO 940448			2	1	24,385	106.6300	25,743	24,141	24,315	0	(16)	0	0	6.000	5.505	MON	121	1,449	09/14/2007	06/01/2022
31413B-SH-5	FNMA POOL NO 940720			2	1	94,414	113.8700	105,686	92,815	94,329	0	(11)	0	0	6.500	5.743	MON	503	6,033	11/08/2007	10/01/2037
31413B-VL-2	FNMA POOL NO 940819			2	1	148,166	106.6300	156,417	146,687	147,634	0	(79)	0	0	6.000	5.626	MON	733	8,801	09/14/2007	07/01/2022
31413B-VM-0	FNMA POOL NO 940820			2	1	47,633	106.6300	50,284	47,157	47,520	0	(38)	0	0	6.000	5.417	MON	236	2,829	09/14/2007	07/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31413B-XN-6	FNMA POOL NO 940885			2	1	66,123	113.7800	68,916	60,568	65,914	0	(26)	0	0	6.000	2.098	MON	303	3,634	12/09/2010	06/01/2037
31413C-4L-0	FNMA POOL NO 941927			2	1	1,939,097	113.7800	2,173,768	1,910,441	1,936,960	0	(247)	0	0	6.000	5.582	MON	9,552	114,627	11/26/2007	07/01/2037
31413C-R3-5	FNMA POOL NO 941606			2	1	1,769,717	107.1300	1,860,723	1,736,879	1,767,382	0	(700)	0	0	4.000	3.727	MON	5,790	69,475	12/09/2010	12/01/2040
31413C-ZG-7	FNMA POOL NO 941843			2	1	1,044,069	113.8700	1,161,460	1,020,004	1,042,763	0	(160)	0	0	6.500	5.623	MON	5,525	66,300	11/07/2007	07/01/2037
31413D-2T-3	FNMA POOL NO 942786			2	1	613,220	113.7800	687,432	604,158	612,687	0	(67)	0	0	6.000	5.406	MON	3,021	36,249	11/26/2007	08/01/2037
31413D-5W-3	FNMA POOL NO 942861	CF		2	1	915,256	113.7800	939,493	825,684	913,333	0	(509)	0	0	6.000	2.305	MON	4,128	49,541	05/23/2012	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047			2	1	1,919,716	106.6300	1,903,457	1,785,056	1,899,938	0	(7,995)	0	0	6.000	2.994	MON	8,925	107,103	05/23/2012	07/01/2022
31413D-D2-0	FNMA POOL NO 942121			2	1	1,882,358	106.6300	1,866,415	1,750,318	1,860,945	0	(9,031)	0	0	6.000	3.276	MON	8,752	105,019	05/23/2012	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	CF		2	1	557,873	113.7800	572,646	503,277	556,740	0	(314)	0	0	6.000	2.096	MON	2,516	30,197	05/23/2012	07/01/2037
31413F-7C-0	FNMA POOL NO 944691			2	1	143,431	113.8700	160,556	141,002	143,288	0	(15)	0	0	6.500	5.868	MON	764	9,165	11/08/2007	07/01/2037
31413F-DV-1	FNMA POOL NO 943916			2	1	49,377	113.8700	55,273	48,541	49,334	0	(3)	0	0	6.500	5.577	MON	263	3,155	11/08/2007	08/01/2037
31413F-U6-7	FNMA POOL NO 944405			2	1	43,591	106.6300	45,866	43,013	43,372	0	(49)	0	0	6.000	5.574	MON	215	2,581	09/14/2007	08/01/2022
31413G-A8-3	FNMA POOL NO 944731			2	1	65,385	113.8700	70,897	62,262	65,249	0	(14)	0	0	6.500	4.215	MON	337	4,047	05/08/2009	07/01/2037
31413G-H9-4	FNMA POOL NO 944956			2	1	126,333	106.6300	132,534	124,290	125,866	0	(104)	0	0	6.000	5.098	MON	621	7,457	09/14/2007	07/01/2022
31413G-JA-9	FNMA POOL NO 944957			2	1	232,445	106.6300	243,642	228,487	231,567	0	(168)	0	0	6.000	5.036	MON	1,142	13,709	09/14/2007	07/01/2022
31413H-WQ-7	FNMA POOL NO 946255			2	1	63,732	113.8700	69,105	60,689	63,603	0	(13)	0	0	6.500	4.075	MON	329	3,945	05/08/2009	09/01/2037
31413H-YJ-1	FNMA POOL NO 946313			2	1	108,219	113.8700	121,140	106,386	108,117	0	(10)	0	0	6.500	5.820	MON	576	6,915	11/08/2007	09/01/2037
31413J-LG-7	FNMA POOL NO 946827			2	1	129,099	113.8700	144,513	126,912	128,977	0	(10)	0	0	6.500	5.839	MON	687	8,249	11/08/2007	09/01/2037
31413J-UF-9	FNMA POOL NO 947082			2	1	389,516	113.8700	436,327	383,186	389,420	0	(20)	0	0	6.500	5.560	MON	2,076	24,907	11/09/2007	10/01/2037
31413J-XY-5	FNMA POOL NO 947195			2	1	975,627	113.8700	1,085,820	953,576	974,527	0	(137)	0	0	6.500	5.509	MON	5,165	61,982	11/07/2007	10/01/2037
31413J-Y5-7	FNMA POOL NO 947232			2	1	706,447	113.8700	786,237	690,480	705,668	0	(19)	0	0	6.500	5.432	MON	3,740	44,881	11/07/2007	10/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	CF		2	1	736,737	113.7800	756,247	664,636	735,311	0	(416)	0	0	6.000	1.969	MON	3,323	39,878	05/23/2012	10/01/2037
31413J-ZQ-0	FNMA POOL NO 947251			2	1	810,229	113.7800	908,283	798,255	809,550	0	(72)	0	0	6.000	5.377	MON	3,991	47,895	11/26/2007	10/01/2037
31413L-D5-5	FNMA POOL NO 948424			2	1	173,201	113.8700	193,881	170,268	173,020	0	5	0	0	6.500	5.923	MON	922	11,067	11/08/2007	09/01/2037
31413L-LP-2	FNMA POOL NO 948634			2	1	174,751	113.8700	194,399	170,723	174,538	0	(24)	0	0	6.500	5.578	MON	925	11,097	11/07/2007	08/01/2037
31413M-HH-3	FNMA POOL NO 949432			2	1	1,465,301	106.0600	1,446,679	1,364,059	1,448,410	0	(6,390)	0	0	4.500	2.338	MON	5,115	61,383	05/23/2012	05/01/2023
31413M-M9-5	FNMA POOL NO 949584			2	1	51,193	106.6300	53,683	50,344	50,916	0	(70)	0	0	6.000	5.411	MON	252	3,021	09/14/2007	09/01/2022
31413N-F8-3	FNMA POOL NO 950291			2	1	231,895	105.5700	241,504	228,765	230,858	0	(241)	0	0	6.000	5.493	MON	1,144	13,726	09/14/2007	07/01/2022
31413N-HR-9	FNMA POOL NO 950340			2	1	332,541	113.8700	369,930	324,876	332,120	0	115	0	0	6.500	5.681	MON	1,760	21,117	11/07/2007	11/01/2037
31413N-TF-2	FNMA POOL NO 950650			2	1	498,773	106.6300	523,145	490,604	496,442	0	(157)	0	0	6.000	5.343	MON	2,453	29,436	09/14/2007	08/01/2022
31413N-VL-6	FNMA POOL NO 950719			2	1	230,454	113.8700	249,881	219,448	229,987	0	(51)	0	0	6.500	4.183	MON	1,189	14,264	05/08/2009	10/01/2037
31413N-Y8-2	FNMA POOL NO 950835			2	1	3,813,362	113.7800	4,274,858	3,757,007	3,810,168	0	(297)	0	0	6.000	5.363	MON	18,785	225,420	11/26/2007	09/01/2037
31413N-ZE-8	FNMA POOL NO 950841			2	1	582,145	113.8700	647,896	568,987	581,471	0	(74)	0	0	6.500	5.563	MON	3,082	36,984	11/07/2007	09/01/2037
31413Q-2J-6	FNMA POOL NO 952677			2	1	71,177	113.8700	77,177	67,777	71,032	0	(12)	0	0	6.500	4.199	MON	367	4,406	05/08/2009	09/01/2037
31413Q-SA-7	FNMA POOL NO 952413			2	1	39,259	113.8700	43,947	38,594	39,225	0	(3)	0	0	6.500	5.492	MON	209	2,509	11/08/2007	09/01/2037
31413R-2K-1	FNMA POOL NO 953578			2	1	2,378,310	113.8700	2,645,717	2,323,490	2,375,262	0	(321)	0	0	6.500	5.698	MON	12,586	151,027	11/07/2007	11/01/2037
31413R-Q7-4	FNMA POOL NO 953278			2	1	352,413	113.8700	392,217	344,448	352,011	0	(28)	0	0	6.500	5.531	MON	1,866	22,389	11/07/2007	10/01/2037
31413T-PX-4	FNMA POOL NO 955038			2	1	148,716	113.7800	166,714	146,518	148,597	0	(11)	0	0	6.000	5.256	MON	733	8,791	11/26/2007	10/01/2037
31413T-ZA-3	FNMA POOL NO 955337			2	1	161,276	106.8300	158,270	148,148	159,625	0	(703)	0	0	5.500	1.924	MON	679	8,148	05/23/2012	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338			2	1	463,760	106.8300	455,116	426,009	456,872	0	(2,656)	0	0	5.500	3.039	MON	1,953	23,430	05/23/2012	02/01/2023
31413X-EE-9	FNMA POOL NO 958333			2	1	3,751,745	109.9200	4,130,559	3,757,616	3,749,281	0	(518)	0	0	4.325	4.335	MON	13,995	164,774	01/11/2010	12/01/2019
31413X-TS-2	FNMA POOL NO 958761	CF		2	1	6,775,931	109.7100	6,631,294	6,044,164	6,491,860	0	(105,544)	0	0	4.475	1.211	MON	23,291	274,233	04/17/2012	05/01/2019
31413X-UA-9	FNMA POOL NO 958777			2	1	17,084,057	109.5000	18,391,284	16,795,386	16,911,840	0	(35,713)	0	0	4.430	4.021	MON	64,070	754,330	01/12/2010	05/01/2019
31414A-MH-2	FNMA POOL NO 960360			2	1	340,552	106.5600	333,175	312,663	336,535	0	(1,834)	0	0	5.500	2.178	MON	1,433	17,196	05/23/2012	11/01/2022
31414C-2W-7	FNMA POOL NO 962589			2	1	66,245	112.1900	68,898	61,409	66,069	0	(25)	0	0	5.500	2.252	MON	281	3,377	12/09/2010	04/01/2038
31414C-GW-2	FNMA POOL NO 962013	CF		2	1	990,830	112.1900	1,011,827	901,851	988,374	0	(653)	0	0	5.500	2.447	MON	4,133	49,602	04/17/2012	03/01/2038
31414C-GX-0	FNMA POOL NO 962014			2	1	653,818	113.7700	669,791	588,710	652,296	0	(581)	0	0	6.000	2.762	MON	2,944	35,323	05/23/2012	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465	CF		2	1	343,848	112.1900	394,785	351,875	344,100	0	27	0	0	5.500	6.410	MON	1,613	19,353	10/31/2008	06/01/2038
31414E-MY-7	FNMA POOL NO 963975			2	1	6,552	112.1900	6,814	6,073	6,534	0	(2)	0	0	5.500	2.251	MON	28	334	12/09/2010	07/01/2038
31414F-YS-4	FNMA POOL NO 965221	CF		2	1	583,647	106.3700	640,359	601,989	586,025	0	561	0	0	5.000	6.303	MON	2,508	30,099	10/15/2008	09/01/2023
31414F-YW-5	FNMA POOL NO 965225	CF		2	1	122,988	112.1900	126,094	112,389	122,807	0	(35)	0	0	5.500	0.841	MON	515	6,181	05/23/2012	08/01/2038
31414H-H5-9	FNMA POOL NO 966552			2	1	4,535,534	113.7800	4,955,505	4,355,201	4,526,984	0	(652)	0	0	6.000	4.579	MON	21,776	261,312	01/13/2009	01/01/2038
31414H-X7-7	FNMA POOL NO 967002			2	1	74,373	105.3500	80,705	76,609	74,803	0	79	0	0	4.500	5.529	MON	287	3,447	12/13/2007	12/01/2022
31414H-YA-9	FNMA POOL NO 967005			2	1	409,162	106.5600	400,299	375,654	403,691	0	(2,029)	0	0	5.500	2.618	MON	1,722	20,661	05/23/2012	12/01/2022
31414K-BZ-2	FNMA POOL NO 968156			2	1	204,540	113.8700	221,783	194,771	204,134	0	(49)	0	0	6.500	4.493	MON	1,055	12,660	05/08/2009	01/01/2038
31414K-JJ-0	FNMA POOL NO 968365			2	1	129,338	113.7700	134,904	118,574	128,940	0	(33)	0	0	6.000	1.248	MON	593	7,114	12/09/2010	09/01/2038
31414K-YS-3	FNMA POOL NO 968821			2	1	123,295	112.1900	135,909	121,137	123,188	0	(14)	0	0	5.500	4.797	MON	555	6,663	01/09/2009	01/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31414L-3M-8	FNMA POOL NO 969804			2	1	1,504,772	106.8300	1,476,724	1,382,278	1,489,035	0	(6,828)	0	0	5.500	1.995	MON	6,335	76,025	05/23/2012	02/01/2023
31414M-2D-7	FNMA POOL NO 970672	CF		2	1	921,202	112.1900	1,057,665	942,707	921,868	0	52	0	0	5.500	6.574	MON	4,321	51,849	10/31/2008	11/01/2038
31414N-FF-6	FNMA POOL NO 970966			2	1	56,043	112.1900	58,287	51,952	55,898	0	(11)	0	0	5.500	1.863	MON	238	2,857	12/09/2010	01/01/2039
31414P-7M-5	FNMA POOL NO 972600			2	1	33,790	112.1900	35,143	31,323	33,700	0	(13)	0	0	5.500	2.396	MON	144	1,723	12/09/2010	04/01/2038
31414P-ZP-7	FNMA POOL NO 972450	CF		2	1	256,301	110.3400	268,467	243,300	255,731	0	(27)	0	0	7.000	4.275	MON	1,419	17,031	02/29/2008	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455	CF		2	1	340,977	110.3400	357,163	323,681	340,216	0	(72)	0	0	7.000	4.461	MON	1,888	22,658	02/29/2008	02/01/2038
31414R-A7-0	FNMA POOL NO 973530	CF		2	1	294,393	110.3400	308,367	279,459	293,744	0	(47)	0	0	7.000	4.377	MON	1,630	19,562	02/29/2008	03/01/2038
31414S-AC-7	FNMA POOL NO 974403			2	1	461,609	106.0600	448,094	422,504	457,035	0	(1,864)	0	0	4.500	0.647	MON	1,584	19,013	11/07/2012	04/01/2023
31414S-W4-1	FNMA POOL NO 975067	CF		2	1	572,383	106.8300	602,270	563,751	569,667	0	(510)	0	0	5.500	5.057	MON	2,584	31,006	10/06/2008	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416			2	1	185,020	106.0600	179,603	169,346	183,186	0	(693)	0	0	4.500	0.570	MON	635	7,621	11/07/2012	03/01/2023
31414X-U8-3	FNMA POOL NO 979507			2	1	67,784	112.1900	70,498	62,836	67,601	0	(17)	0	0	5.500	1.685	MON	288	3,456	12/09/2010	04/01/2038
31414Y-DE-7	FNMA POOL NO 979901			2	1	523,718	113.2400	563,630	497,742	522,588	0	(146)	0	0	6.500	4.652	MON	2,696	32,353	05/08/2009	05/01/2038
31414Y-EP-1	FNMA POOL NO 979942			2	1	104,858	113.7700	117,320	103,117	104,776	0	(8)	0	0	6.000	5.238	MON	516	6,187	10/09/2008	05/01/2038
31415A-T3-5	FNMA POOL NO 981270			2	1	1,905,497	106.3700	1,872,093	1,759,918	1,887,226	0	(7,809)	0	0	5.000	1.762	MON	7,333	87,996	05/23/2012	04/01/2023
31415A-U6-6	FNMA POOL NO 981305	CF		2	1	1,526,786	113.7700	1,667,249	1,465,422	1,523,748	0	(565)	0	0	6.000	4.724	MON	7,327	87,925	01/13/2009	06/01/2038
31415A-WK-3	FNMA POOL NO 981350			2	1	977,081	106.0600	964,664	909,572	967,228	0	(3,817)	0	0	4.500	1.983	MON	3,411	40,931	05/23/2012	04/01/2023
31415A-WL-1	FNMA POOL NO 981351			2	1	916,175	106.0600	904,532	852,874	906,670	0	(3,900)	0	0	4.500	2.054	MON	3,198	38,379	05/23/2012	04/01/2023
31415B-E7-0	FNMA POOL NO 981758	CF		2	1	566,994	106.3700	622,088	584,813	569,684	0	614	0	0	5.000	6.164	MON	2,437	29,241	10/15/2008	07/01/2023
31415C-LA-3	FNMA POOL NO 982821			2	1	35,370	113.7700	39,574	34,783	35,342	0	(2)	0	0	6.000	4.908	MON	174	2,087	10/09/2008	05/01/2038
31415L-Q4-2	FNMA POOL NO 983475			2	1	78,374	113.7700	81,748	71,852	78,140	0	(25)	0	0	6.000	1.958	MON	359	4,311	12/09/2010	05/01/2038
31415L-U4-7	FNMA POOL NO 983603			2	1	2,050,853	106.3700	2,014,901	1,894,169	2,032,649	0	(7,028)	0	0	5.000	1.574	MON	7,892	94,708	05/23/2012	05/01/2023
31415M-6J-9	FNMA POOL NO 984773			2	1	22,639	112.1900	23,545	20,986	22,573	0	(2)	0	0	5.500	0.721	MON	96	1,154	12/09/2010	06/01/2038
31415R-PC-2	FNMA POOL NO 987019			2	1	15,429	113.7700	17,263	15,173	15,417	0	0	0	0	6.000	4.843	MON	76	910	10/09/2008	08/01/2038
31415R-RP-1	FNMA POOL NO 987094			2	1	14,394	112.1900	14,970	13,343	14,351	0	(6)	0	0	5.500	0.357	MON	61	734	12/09/2010	09/01/2038
31415S-KF-8	FNMA POOL NO 987794	CF		2	1	614,624	106.3700	674,346	633,939	617,074	0	611	0	0	5.000	6.330	MON	2,641	31,697	10/15/2008	09/01/2023
31415S-NH-1	FNMA POOL NO 987892	CF		2	1	119,840	106.3700	131,485	123,606	120,187	0	92	0	0	5.000	6.816	MON	515	6,180	10/15/2008	09/01/2023
31415T-A2-6	FNMA POOL NO 988425	CF		2	1	528,445	106.3700	579,794	545,052	530,814	0	576	0	0	5.000	6.179	MON	2,271	27,253	10/15/2008	10/01/2023
31415T-R3-6	FNMA POOL NO 988906			2	1	2,126,999	106.8300	2,087,353	1,953,854	2,105,410	0	(9,082)	0	0	5.500	2.223	MON	8,955	107,462	05/23/2012	08/01/2023
31415T-R8-5	FNMA POOL NO 988911			2	1	2,429,547	106.8300	2,384,262	2,231,774	2,409,132	0	(8,794)	0	0	5.500	1.598	MON	10,229	122,747	05/23/2012	08/01/2023
31415V-6U-4	FNMA POOL NO 991083			2	1	770	113.7700	802	705	767	0	0	0	0	6.000	0.349	MON	4	42	12/09/2010	11/01/2038
31415V-P8-2	FNMA POOL NO 990647			2	1	5,227,281	113.7700	5,806,588	5,103,676	5,221,935	0	(478)	0	0	6.000	4.758	MON	25,518	306,220	09/15/2008	09/01/2038
31415W-BL-6	FNMA POOL NO 991143			2	1	178,918	113.2400	192,925	170,373	178,553	0	(55)	0	0	6.500	4.740	MON	923	11,074	05/08/2009	10/01/2038
31415W-ZZ-9	FNMA POOL NO 991860			2	1	1,484	113.7700	1,547	1,360	1,479	0	0	0	0	6.000	0.365	MON	7	82	12/09/2010	10/01/2038
31415X-5A-5	FNMA POOL NO 992841			2	1	627,184	106.0400	610,761	575,956	620,487	0	(2,958)	0	0	4.500	1.760	MON	2,160	25,918	11/07/2012	01/01/2024
31415X-XF-3	FNMA POOL NO 992678	CF		2	1	149,560	113.7700	163,319	143,549	149,306	0	(15)	0	0	6.000	4.334	MON	718	8,613	01/13/2009	12/01/2038
31416C-EQ-5	FNMA POOL NO 995743			2	1	62,090	113.2400	66,822	59,010	61,966	0	(12)	0	0	6.500	4.105	MON	320	3,836	05/08/2009	09/01/2038
31416C-JR-8	FNMA POOL NO 995872			2	1	78,492	110.7700	81,702	73,758	78,324	0	(12)	0	0	5.000	1.953	MON	307	3,688	12/09/2010	06/01/2039
31416C-KG-0	FNMA POOL NO 995895			2	1	304,480	110.8900	318,381	287,119	303,876	0	(79)	0	0	5.000	2.615	MON	1,196	14,356	12/09/2010	07/01/2039
31416L-4Q-6	FNMA POOL NO AA3530			2	1	733,935	106.0400	725,628	684,277	729,346	0	(1,994)	0	0	4.500	1.260	MON	2,566	30,793	05/23/2012	02/01/2024
31416L-PD-2	FNMA POOL NO AA3119			2	1	689,762	110.9600	696,439	627,637	687,702	0	(207)	0	0	5.000	1.265	MON	2,615	31,382	11/07/2012	02/01/2039
31416M-X8-2	FNMA POOL NO AA4302			2	1	126,461	107.4700	133,382	124,115	126,353	0	(25)	0	0	4.000	3.490	MON	414	4,965	12/09/2010	04/01/2039
31416N-JB-9	FNMA POOL NO AA4757			2	1	30,498	107.1300	32,066	29,932	30,466	0	(9)	0	0	4.000	3.657	MON	100	1,197	12/09/2010	12/01/2040
31416Q-WH-4	FNMA POOL NO AA6947			2	1	868,334	106.0400	845,597	797,409	859,530	0	(4,033)	0	0	4.500	1.727	MON	2,990	35,883	11/07/2012	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948			2	1	643,141	106.0400	626,301	590,610	637,037	0	(2,729)	0	0	4.500	1.493	MON	2,215	26,578	11/07/2012	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	CF		2	1	2,623,905	109.4500	2,835,440	2,590,611	2,621,699	0	(449)	0	0	4.500	4.220	MON	9,715	116,578	03/03/2010	07/01/2039
31416V-SN-5	FNMA POOL NO AB0524			2	1	9,230	107.4600	9,734	9,059	9,222	0	(2)	0	0	4.000	3.498	MON	30	362	12/09/2010	04/01/2039
31416X-QU-7	FNMA POOL NO AB2266	RA		2	1	22,442,768	107.1500	23,913,197	22,317,233	22,434,006	0	(2,516)	0	0	4.000	3.898	MON	74,391	892,689	07/25/2011	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267			2	1	12,379,317	107.1500	13,143,518	12,266,321	12,372,888	0	(1,869)	0	0	4.000	3.825	MON	40,888	490,653	07/26/2011	02/01/2041
31417C-VK-8	FNMA POOL NO AB6017			2	1	6,943,907	104.5000	6,833,762	6,539,609	6,930,209	0	(5,427)	0	0	3.500	2.459	MON	19,074	228,886	08/01/2012	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314			2	1	7,903,336	101.4400	7,574,874	7,466,984	7,886,293	0	(6,538)	0	0	3.000	2.135	MON	18,667	224,009	10/01/2012	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315			2	1	4,280,403	101.4400	4,128,105	4,069,308	4,272,247	0	(3,616)	0	0	3.000	2.272	MON	10,173	122,079	10/05/2012	09/01/2042
31417F-4R-6	FNMA POOL NO AB8931			2	1	3,884,155	101.4000	4,024,062	3,968,486	3,885,220	0	1,065	0	0	3.000	3.235	MON	9,921	59,527	05/09/2014	04/01/2043
31417G-MY-9	FNMA POOL NO AB9374			2	1	4,804,430	104.5700	4,910,328	4,695,839	4,803,584	0	(846)	0	0	3.500	3.279	MON	13,696	27,392	09/30/2014	05/01/2043
31417G-XE-1	FNMA POOL NO AB9676			2	1	1,190,352	104.5700	1,211,777	1,158,846	1,190,029	0	(323)	0	0	3.500	3.205	MON	3,380	10,140	09/03/2014	06/01/2043
31417K-UM-7	FNMA POOL NO AC1487			2	1	48,986	107.4700	51,667	48,077	48,938	0	(11)	0	0	4.000	3.577	MON	160	1,923	12/09/2010	08/01/2039
31417L-2J-3	FNMA POOL NO AC2576			2	1	2,855,420	109.4500	2,887,470	2,638,149	2,847,849	0	(2,997)	0	0	4.500	2.964	MON	9,893	118,717	05/23/2012	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435			2	1	1,098,359	109.4500	1,110,687	1,014,784	1,096,918	0	(357)	0	0	4.500	1.118	MON	3,805	45,665	05/23/2012	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417V-3S-0	FNMA POOL NO AC8908			2	1	206,921	109.4500	215,724	197,097	206,525	0	(85)	0	0	4.500	3.212	MON	739	8,869	12/09/2010	01/01/2040
31417V-QW-6	FNMA POOL NO AC8568			2	1	321,627	109.3400	332,637	304,229	320,988	0	(118)	0	0	4.500	2.759	MON	1,141	13,690	12/09/2010	01/01/2040
31417W-3N-9	FNMA POOL NO AC9804			2	1	1,534,320	106.7600	1,540,969	1,443,448	1,522,580	0	(4,640)	0	0	4.000	2.232	MON	4,811	57,738	05/23/2012	01/01/2025
31417W-JT-9	FNMA POOL NO AC9273			2	1	387,865	107.1300	407,810	380,668	387,373	0	(125)	0	0	4.000	3.715	MON	1,269	15,227	12/09/2010	12/01/2040
31418A-JV-1	FNMA POOL NO MA1175			2	1	4,124,039	101.4400	4,042,762	3,985,180	4,118,428	0	(2,491)	0	0	3.000	2.518	MON	9,963	119,555	09/12/2012	09/01/2042
31418M-A2-8	FNMA POOL NO AD0024			2	1	33,206	112.3900	34,053	30,299	33,168	0	(20)	0	0	5.500	2.123	MON	139	1,666	01/01/2013	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342	CF		2	1	23,515,253	110.7800	23,672,586	21,368,621	22,754,494	0	(236,671)	0	0	4.670	1.829	MON	85,932	1,522,857	04/17/2012	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660	CF		2	1	7,346,320	110.7800	7,995,900	7,217,754	7,275,099	0	(14,183)	0	0	4.514	4.110	MON	28,056	373,813	01/08/2010	12/01/2019
31418N-FD-7	FNMA POOL NO AD1063			2	1	784,430	109.3400	816,957	747,187	782,976	0	(312)	0	0	4.500	3.147	MON	2,802	33,624	12/09/2010	02/01/2040
31418N-PS-3	FNMA POOL NO AD1332			2	1	14,579	107.1300	15,328	14,308	14,565	0	(4)	0	0	4.000	3.563	MON	48	572	12/09/2010	02/01/2040
31418Q-TE-3	FNMA POOL NO AD3248			2	1	2,993,058	107.0500	3,016,628	2,818,031	2,967,449	0	(9,060)	0	0	4.000	2.543	MON	9,393	112,721	05/23/2012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382			2	1	2,779,239	107.0500	2,801,125	2,616,715	2,755,698	0	(10,056)	0	0	4.000	2.548	MON	8,722	104,669	05/23/2012	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799			2	1	2,071,277	109.3400	2,088,580	1,910,212	2,067,325	0	(1,689)	0	0	4.500	2.444	MON	7,163	85,959	05/23/2012	04/01/2040
31418R-JQ-5	FNMA POOL NO AD3870			2	1	55,234	107.1300	58,075	54,210	55,194	0	(7)	0	0	4.000	3.434	MON	181	2,169	12/09/2010	07/01/2040
31418R-JW-2	FNMA POOL NO AD3876			2	1	333,839	107.1300	351,006	327,644	333,564	0	(68)	0	0	4.000	3.530	MON	1,092	13,106	12/09/2010	09/01/2040
31418T-3C-9	FNMA POOL NO AD6194			2	1	102,881	110.9200	107,230	96,676	102,671	0	(29)	0	0	5.000	2.719	MON	403	4,834	12/09/2010	06/01/2040
31418T-G9-2	FNMA POOL NO AD5623			2	1	2,131,963	107.0500	2,148,752	2,007,291	2,117,070	0	(5,679)	0	0	4.000	2.193	MON	6,691	80,292	05/23/2012	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077			2	1	4,440	105.8800	4,352	4,111	4,421	0	(10)	0	0	4.500	1.006	MON	15	185	01/01/2013	05/01/2025
31418T-YB-7	FNMA POOL NO AD6105			2	1	114,834	107.1300	120,739	112,703	114,637	0	(15)	0	0	4.000	3.789	MON	376	4,508	12/09/2010	09/01/2040
31418U-2M-5	FNMA POOL NO AD7079			2	1	31,324	105.8800	30,709	29,004	31,168	0	(89)	0	0	4.500	1.456	MON	109	1,305	01/01/2013	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361			2	1	2,093,783	109.3400	2,111,274	1,930,968	2,089,877	0	(1,159)	0	0	4.500	2.414	MON	7,241	86,893	05/23/2012	05/01/2040
31418U-ED-2	FNMA POOL NO AD6431			2	1	23,598,491	109.3400	24,471,392	22,381,497	23,544,510	0	(11,932)	0	0	4.500	3.237	MON	83,931	1,007,167	10/13/2010	06/01/2040
31418U-H9-8	FNMA POOL NO AD6555			2	1	201,844	107.1300	212,223	198,098	201,681	0	(27)	0	0	4.000	3.525	MON	660	7,924	12/09/2010	12/01/2040
31418V-KN-1	FNMA POOL NO AD7500			2	1	141,054	105.9600	148,422	140,069	140,788	0	(70)	0	0	3.500	3.355	MON	409	4,902	02/11/2011	02/01/2026
31418V-RD-6	FNMA POOL NO AD7683			2	1	275,922	107.1300	295,990	276,289	275,905	0	(4)	0	0	4.000	4.007	MON	921	11,052	01/11/2011	11/01/2040
31418W-NZ-9	FNMA POOL NO AD8507			2	1	2,880,067	109.3400	2,904,126	2,656,109	2,875,174	0	(1,907)	0	0	4.500	2.245	MON	9,960	119,525	05/23/2012	08/01/2040
31418W-X2-1	FNMA POOL NO AD8796			2	1	206,199	105.9600	216,970	204,759	205,943	0	(91)	0	0	3.500	3.260	MON	597	7,166	02/11/2011	02/01/2026
31418X-GD-4	FNMA POOL NO AD9195			2	1	1,069,867	110.9200	1,112,926	1,003,393	1,066,768	0	(773)	0	0	5.000	3.641	MON	4,181	50,170	09/07/2010	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234			2	1	27,921	105.8800	27,373	25,853	27,764	0	(85)	0	0	4.500	1.808	MON	97	1,163	01/01/2013	08/01/2025
31419B-DA-0	FNMA POOL NO AE0996			2	1	14,008,621	107.1300	14,909,624	13,917,289	14,002,635	0	(1,689)	0	0	4.000	3.881	MON	46,391	556,692	06/14/2011	02/01/2041
31419B-K7-9	FNMA POOL NO AE1217			2	1	718,165	107.1300	777,143	725,419	718,469	0	52	0	0	4.000	4.135	MON	2,418	29,017	03/24/2011	02/01/2041
31419B-ST-3	FNMA POOL NO AE1429			2	1	28,644	107.1300	30,117	28,112	28,624	0	(2)	0	0	4.000	3.268	MON	94	1,124	12/09/2010	08/01/2040
31419B-TC-9	FNMA POOL NO AE1446			2	1	13,747	107.1300	14,454	13,492	13,733	0	(4)	0	0	4.000	3.622	MON	45	540	12/09/2010	08/01/2040
31419C-6A-6	FNMA POOL NO AE2664			2	1	237,658	107.1300	249,879	233,248	237,424	0	(59)	0	0	4.000	3.629	MON	777	9,330	12/09/2010	12/01/2040
31419C-WG-4	FNMA POOL NO AE2446			2	1	21,339	107.1300	22,436	20,943	21,322	0	(4)	0	0	4.000	3.511	MON	70	838	12/09/2010	11/01/2040
31419C-WN-9	FNMA POOL NO AE2452			2	1	324,774	107.1300	341,475	318,748	324,526	0	(56)	0	0	4.000	3.482	MON	1,062	12,750	12/09/2010	12/01/2040
31419D-BK-6	FNMA POOL NO AE2741			2	1	30,237	107.1300	31,792	29,676	30,209	0	(9)	0	0	4.000	3.608	MON	99	1,187	12/09/2010	10/01/2040
31419D-JH-5	FNMA POOL NO AE2963			2	1	34,505	107.1300	36,279	33,864	34,466	0	(12)	0	0	4.000	3.676	MON	113	1,355	12/09/2010	10/01/2040
31419D-K7-5	FNMA POOL NO AE3017			2	1	3,066,567	109.3400	3,092,184	2,828,107	3,057,624	0	(4,278)	0	0	4.500	3.128	MON	10,605	127,265	05/23/2012	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018			2	1	1,829,645	107.1300	1,813,272	1,692,586	1,825,374	0	(1,221)	0	0	4.000	2.145	MON	5,642	67,703	11/07/2012	09/01/2040
31419D-NL-1	FNMA POOL NO AE3094			2	1	26,709	107.1300	28,082	26,213	26,689	0	(4)	0	0	4.000	3.397	MON	87	1,049	12/09/2010	09/01/2040
31419D-VQ-1	FNMA POOL NO AE3322			2	1	196,194	107.1300	206,283	192,553	195,733	0	(114)	0	0	4.000	3.855	MON	642	7,702	12/09/2010	09/01/2040
31419E-FX-2	FNMA POOL NO AE3781			2	1	494,488	105.9600	520,317	491,035	493,808	0	(181)	0	0	3.500	3.286	MON	1,432	17,186	02/11/2011	02/01/2026
31419E-QX-0	FNMA POOL NO AE4069			2	1	759,540	107.1300	798,599	745,447	758,858	0	(137)	0	0	4.000	3.586	MON	2,485	29,818	12/09/2010	12/01/2040
31419F-YD-2	FNMA POOL NO AE5207			2	1	22,355	107.1300	23,504	21,940	22,333	0	(7)	0	0	4.000	3.609	MON	73	878	12/09/2010	09/01/2040
31419G-3K-8	FNMA POOL NO AE6201			2	1	24,415	107.1300	25,670	23,962	24,396	0	(4)	0	0	4.000	3.485	MON	80	959	12/09/2010	11/01/2040
31419G-3N-2	FNMA POOL NO AE6204			2	1	251,274	107.1300	264,196	246,612	251,020	0	(77)	0	0	4.000	3.639	MON	822	9,864	12/09/2010	12/01/2040
31419G-3Q-5	FNMA POOL NO AE6206			2	1	635,377	107.1300	668,051	623,588	634,520	0	(272)	0	0	4.000	3.733	MON	2,079	24,944	12/09/2010	12/01/2040
31419G-4M-3	FNMA POOL NO AE6227			2	1	412,292	107.1300	433,494	404,642	411,747	0	(191)	0	0	4.000	3.728	MON	1,349	16,186	12/09/2010	12/01/2040
31419G-GQ-1	FNMA POOL NO AE5606			2	1	32,102	107.1300	33,753	31,507	32,068	0	(12)	0	0	4.000	3.660	MON	105	1,260	12/09/2010	11/01/2040
31419H-E6-5	FNMA POOL NO AE6456			2	1	230,252	107.1300	242,092	225,980	230,097	0	(21)	0	0	4.000	3.247	MON	753	9,039	12/09/2010	12/01/2040
31419H-YB-2	FNMA POOL NO AE7005			2	1	323,301	107.1300	339,926	317,302	323,016	0	(75)	0	0	4.000	3.570	MON	1,058	12,692	12/09/2010	10/01/2040
31419J-BS-6	FNMA POOL NO AE7248			2	1	159,107	107.1300	167,289	156,155	158,962	0	(38)	0	0	4.000	3.595	MON	521	6,246	12/09/2010	12/01/2040
31419J-EA-2	FNMA POOL NO AE7328			2	1	4,396,100	107.1300	4,622,165	4,314,529	4,392,198	0	(1,094)	0	0	4.000	3.581	MON	14,382	172,581	12/09/2010	12/01/2040
31419J-G3-6	FNMA POOL NO AE7417			2	1	294,239	107.1300	309,370	288,779	293,828	0	(91)	0	0	4.000	3.743	MON	963	11,551	12/09/2010	12/01/2040
31419J-G9-3	FNMA POOL NO AE7423			2	1	591,939	107.1300	622,378	580,955	591,508	0	(83)	0	0	4.000	3.434	MON	1,937	23,238	12/09/2010	12/01/2040
31419J-HK-7	FNMA POOL NO AE7433			2	1	969,101	107.1300	1,018,935	951,118	968,086	0	(219)	0	0	4.000	3.653	MON	3,170	38,045	12/09/2010	12/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419J-HL-5	FNMA POOL NO AE7434			2	1	377,949	107.1300	397,385	370,936	377,607	0	(108)	0	0	4.000	3.590	MON	1,236	14,837	12/09/2010	12/01/2040
31419J-M3-9	FNMA POOL NO AE7577			2	1	14,056,384	109.3400	14,173,806	12,963,341	14,022,208	0	(11,934)	0	0	4.500	2.921	MON	48,613	583,350	05/23/2012	11/01/2040
31419J-WJ-3	FNMA POOL NO AE7848			2	1	50,271	107.1300	52,856	49,338	50,216	0	(18)	0	0	4.000	3.669	MON	164	1,973	12/09/2010	12/01/2040
31419K-2E-4	FNMA POOL NO AE8872			2	1	466,168	107.1300	490,141	457,518	465,683	0	(160)	0	0	4.000	3.647	MON	1,525	18,301	12/09/2010	11/01/2040
31419K-R4-9	FNMA POOL NO AE8606			2	1	45,752	107.1300	48,104	44,903	45,708	0	(12)	0	0	4.000	3.611	MON	150	1,796	12/09/2010	11/01/2040
31419K-UZ-6	FNMA POOL NO AE8699			2	1	31,478	107.1300	33,097	30,894	31,443	0	(10)	0	0	4.000	3.674	MON	103	1,236	12/09/2010	11/01/2040
31419L-4T-7	FNMA POOL NO AE9833			2	1	42,251	107.1300	44,424	41,467	42,209	0	(13)	0	0	4.000	3.634	MON	138	1,659	12/09/2010	11/01/2040
31419L-K3-6	FNMA POOL NO AE9313			2	1	6,671,268	107.1300	7,014,330	6,547,480	6,664,673	0	(1,711)	0	0	4.000	3.631	MON	21,825	261,899	12/09/2010	12/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						2,238,733,523	XXX	2,384,099,665	2,192,995,488	2,234,917,006	0	(1,954,130)	0	0	XXX	XXX	XXX	8,288,503	95,572,555	XXX	XXX
Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities																					
3136A7-MN-9	FANNIEMAE-ACES CMBS			2	1FE	9,987,781	98.8600	10,577,485	10,700,000	10,060,030	0	72,249	0	0	2.349	3.265	MON	20,949	230,436	01/07/2014	05/25/2022
3136A8-G6-1	FANNIEMAE-ACES CMBS			2	1FE	11,386,875	98.9900	11,878,452	12,000,000	11,442,510	0	55,635	0	0	2.377	3.075	MON	23,770	237,700	02/12/2014	05/25/2022
3136AG-J6-0	FANNIE MAE CMBS			2	1FE	27,979,391	99.6400	29,891,100	30,000,000	28,190,928	0	181,399	0	0	2.540	3.376	MON	63,504	772,466	10/11/2013	04/25/2023
3136AH-AG-5	FANNIE MAE CMBS			2	1FE	75,804,505	105.1600	79,919,318	76,000,000	75,807,048	0	2,347	0	0	3.329	3.356	MON	210,837	2,530,040	11/14/2013	10/25/2023
3136AH-AJ-9	FANNIE MAE CMBS			2	1FE	24,874,935	104.8300	26,206,751	25,000,000	24,881,447	0	5,967	0	0	3.399	3.456	MON	70,813	849,750	11/14/2013	10/25/2023
3136AJ-7J-9	FANNIE MAE CMBS			2	1FE	10,394,999	99.5200	10,449,600	10,500,000	10,401,023	0	6,024	0	0	2.432	2.581	MON	21,284	127,702	06/12/2014	05/25/2021
3136AJ-B7-0	FANNIE MAE CMBS			2	1FE	24,195,636	103.2400	25,231,285	24,440,039	24,206,819	0	11,183	0	0	3.205	3.321	MON	65,274	522,196	04/14/2014	03/25/2024
3137A7-NU-0	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	390,137	109.7900	400,726	365,000	385,231	0	(3,277)	0	0	4.084	3.016	MON	1,242	14,907	06/25/2013	11/25/2020
3137AX-HP-1	FREDDIE MAC CMBS			2	1FE	3,059,856	100.2900	3,008,703	3,000,000	3,047,823	0	(6,281)	0	0	2.573	2.331	MON	6,433	77,190	01/04/2013	09/25/2022
3137AY-CE-9	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	10,199,890	100.9900	10,098,800	10,000,000	10,161,017	0	(20,852)	0	0	2.682	2.440	MON	22,350	268,200	02/04/2013	10/25/2022
3137AY-CF-6	FHLMC MULTIFAMILY STRUCTURED P CMBS IO N				1FE	630,322	5.6100	578,513	0	578,753	0	(51,569)	0	0	0.899	3.825	MON	7,729	66,242	04/10/2014	10/25/2022
3137B0-4Y-7	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	2,764,102	100.0300	3,000,894	3,000,000	2,792,749	0	21,227	0	0	2.615	3.604	MON	6,538	78,450	08/19/2013	01/25/2023
3137B1-B2-7	FREDDIE MAC CMBS IO NOTIONAL				1FE	842,866	5.4800	842,636	0	842,407	0	(121,488)	14,535	0	1.390	5.686	MON	17,800	148,476	04/07/2014	11/25/2019
3137B3-NA-2	FHLMC MULTIFAMILY STRUCTURED P CMBS			2	1FE	7,816,563	104.6800	8,374,232	8,000,000	7,837,028	0	15,140	0	0	3.250	3.532	MON	21,667	260,000	08/16/2013	04/25/2023
3137B4-GY-6	FREDDIE MAC CMBS			2	1FE	8,762,760	105.1100	9,459,954	9,000,000	8,787,196	0	19,431	0	0	3.310	3.634	MON	24,825	297,900	09/12/2013	05/25/2023
3137B5-KW-2	FREDDIE MAC CMBS			2	1FE	72,417,586	106.2200	75,418,330	71,000,000	72,263,279	0	(143,519)	0	0	3.458	3.209	MON	204,598	2,455,180	11/20/2013	08/25/2023
31398E-2F-0	FREDDIE MAC CMBS			2	1FE	38,030,864	112.2600	36,616,157	32,616,000	36,160,057	0	(834,500)	0	0	5.085	2.255	MON	138,210	1,658,524	05/13/2013	03/25/2019
31398E-2G-8	FREDDIE MAC CMBS	CF		2	1FE	24,315,494	112.6800	26,015,355	23,087,000	23,693,200	0	(141,979)	0	0	5.105	4.386	MON	98,216	1,178,591	04/15/2010	05/25/2019
31398G-GH-6	FANNIE MAE CMBS	CF		2	1FE	50,250,000	107.7400	53,869,999	50,000,000	50,046,361	0	(44,901)	0	0	4.001	3.930	MON	166,708	2,000,500	11/17/2009	01/25/2019
31398J-ZS-5	FHLMC MULTIFAMILY STRUCTURED P CMBS	CF		2	1FE	11,304,258	109.2100	11,467,281	10,500,000	11,005,889	0	(108,820)	0	0	4.186	3.003	MON	36,628	439,530	03/14/2012	08/25/2019
31398J-ZT-3	FHLMC MULTIFAMILY STRUCTURED P CMBS SERI	CF		2	1FE	23,351,307	109.8600	25,399,575	23,121,000	23,124,336	0	(13,633)	0	0	4.241	4.204	MON	81,713	980,562	11/16/2009	08/25/2019
31398Q-HB-6	FREDDIE MAC CMBS	CF		2	1FE	4,569,125	109.9000	4,835,776	4,400,000	4,491,969	0	(18,549)	0	0	4.224	3.739	MON	15,488	185,856	07/06/2010	03/25/2020
31398Q-HC-4	FREDDIE MAC CMBS IO NOTIONAL				1FE	849,024	4.6000	848,839	0	848,532	0	(125,750)	13,894	0	1.185	4.836	MON	18,211	156,778	04/17/2014	04/25/2020
31398V-JA-5	FREDDIE MAC CMBS IO NOTIONAL				1FE	886,198	4.2900	886,136	0	885,718	0	(107,890)	5,080	0	1.022	4.280	MON	17,578	135,143	05/16/2014	01/25/2020
31398W-D4-3	FREDDIE MAC CMBS	CF		2	1FE	19,399,920	111.1900	21,359,064	19,209,000	19,288,553	0	(24,586)	0	0	4.493	4.370	MON	71,922	863,060	01/25/2010	11/25/2019
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						464,464,394	XXX	486,634,961	455,938,039	461,229,903	0	(1,376,992)	33,509	0	XXX	XXX	XXX	1,434,287	16,535,379	XXX	XXX
Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities																					
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK			1	1FE	8,175,440	112.6900	9,015,520	8,000,000	8,172,259	0	(3,181)	0	0	5.000	4.856	FA	166,667	187,778	01/24/2014	08/01/2043
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE			1	1FE	13,641,460	102.9300	14,409,640	14,000,000	13,644,924	0	3,464	0	0	4.000	4.162	JD	46,667	252,000	06/10/2014	06/01/2044
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M			1	1FE	21,554,180	100.5300	21,613,090	21,500,000	21,553,478	0	(702)	0	0	4.000	3.984	JJ	164,833	0	10/20/2014	01/01/2044
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	69,860,832	141.1100	92,711,241	65,700,000	69,713,436	0	(56,919)	0	0	6.263	5.818	AO	1,028,698	4,114,791	08/07/2012	04/01/2049
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	5,000,000	127.6900	6,384,550	5,000,000	5,000,000	0	0	0	0	6.793	6.794	AO	84,913	339,650	06/24/2010	04/01/2030
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL CORPORATE			2	1FE	8,200,000	141.7800	11,625,796	8,200,000	8,200,000	0	0	0	0	6.918	6.919	AO	141,819	567,276	06/24/2010	04/01/2040
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK			1	1FE	3,828,825	111.5100	4,181,738	3,750,000	3,827,372	0	(1,453)	0	0	5.125	4.984	AO	48,047	180,443	01/10/2014	10/01/2043
13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE			1	1FE	24,578,750	104.0100	26,003,000	25,000,000	24,581,754	0	3,004	0	0	4.000	4.113	AO	250,000	263,889	06/12/2014	10/01/2038
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE			1	1FE	5,000,000	104.3800	5,218,950	5,000,000	5,000,000	0	0	0	0	4.250	4.250	AO	53,125	32,465	07/17/2014	10/01/2044
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK			1	1FE	10,049,480	111.9500	11,194,600	10,000,000	10,048,778	0	(702)	0	0	5.000	4.970	FA	188,889	500,000	01/24/2014	08/15/2052
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI			1	1FE	24,199,200	104.3800	25,051,200	24,000,000	24,195,059	0	(4,141)	0	0	4.000	3.944	MN	160,000	189,333	08/01/2014	11/01/2038
15504R-ET-2	CENTRAL PUGET SOUND WASH REGL CORPORATE			2	1FE	61,583,979	126.2600	76,607,648	60,675,000	61,505,528	0	(18,854)	0	0	5.491	5.384	MN	555,277	3,331,664	09/07/2012	11/01/2039
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F			1	1FE	1,020,710	110.3900	1,103,880	1,000,000	1,020,498	0	(212)	0	0	5.000	4.846	JJ	25,000	35,278	02/24/2014	01/01/2039
167725-AC-4	CHICAGO TRANSIT AUTH CORPORATE MUNI			2	1FE	34,753,586	126.2700	39,271,214	31,100,000	34,535,004	0	(112,166)	0	0	6.899	5.875	JD	178,799	2,145,589	01/01/2013	12/01/2040
18085P-0J-6	CLARK CO NV ARPT REV CORP MUNI			1	1FE	8,374,625	106.8900	9,085,990	8,500,000	8,377,038	0	2,413	0	0	4.250	4.361	JJ	180,625	83,288	03/19/2014	07/01/2034
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI			1	1FE	4,426,798	106.1800	4,799,472	4,520,000	4,428,528	0	1,730	0	0	4.250	4.401	JJ	96,050	44,290	03/19/2014	07/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI				1FE	50,000,000	100.2900	50,143,000	50,000,000	50,000,000	0	0	0	0	1.162	1.162	MN	74,239	581,000	06/21/2012	05/15/2015
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI			2	1FE	47,000,000	124.4600	58,493,851	47,000,000	47,000,000	0	0	0	0	6.218	6.217	JD	243,538	2,922,460	11/04/2009	06/01/2039
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG CORPORATE M			2	1FE	30,705,017	118.1900	35,923,547	30,395,000	30,673,169	0	(16,225)	0	0	5.459	5.355	MN	276,544	1,659,263	01/01/2013	11/01/2030
231266-LF-2	CURATORS OF THE UNIV OF MISSOU CORP MUNI				1FE	20,021,175	117.9300	23,585,600	20,000,000	20,020,571	0	(460)	0	0	4.874	4.867	MN	162,467	907,106	11/13/2013	11/01/2043
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE			1	1FE	24,701,320	103.9000	26,078,900	25,100,000	24,702,667	0	1,347	0	0	4.125	4.225	MN	172,563	304,860	07/30/2014	11/01/2039
235241-LS-3	DALLAS TEX AREA RAPID TRAN CORPORATE MUN			2	1FE	20,780,943	136.2900	27,599,536	20,250,000	20,738,651	0	(8,860)	0	0	5.999	5.813	JD	101,233	1,214,798	09/24/2009	12/01/2044
24916T-DJ-5	DENVER COLO CITY & CNTY BRD WT CORPORATE			1	1FE	14,304,414	103.6600	14,273,707	13,770,000	14,301,965	0	(2,449)	0	0	4.000	3.781	JD	24,480	114,750	10/17/2014	12/15/2044
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1FE	5,900,000	123.8000	7,304,200	5,900,000	5,900,000	0	0	0	0	5.591	5.591	JD	27,489	329,869	12/09/2009	12/01/2034
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX R CORPORATE			2	1FE	10,601,880	125.6400	10,679,485	8,500,000	10,441,999	0	(81,446)	0	0	5.582	3.742	JD	39,539	474,470	01/01/2013	12/01/2035
254845-GQ-7	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	24,947,795	126.1800	31,420,065	24,900,000	24,943,145	0	(996)	0	0	5.522	5.508	AO	343,745	1,374,978	10/21/2010	10/01/2044
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			2	1FE	13,441,915	113.2900	14,925,694	13,175,000	13,441,999	0	84	0	0	4.814	4.716	AO	278,363	0	09/10/2014	10/01/2114
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M			1	1FE	16,459,680	103.1800	16,508,320	16,000,000	16,457,962	0	(1,718)	0	0	4.000	3.825	AO	72,889	0	10/22/2014	10/01/2041
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE			1	1FE	2,048,500	102.9300	2,058,560	2,000,000	2,048,319	0	(181)	0	0	4.000	3.710	FA	3,111	0	12/10/2014	02/01/2039
271014-TU-6	EAST BAY CALIF MUN UTIL DIST CORPORATE M			2	1FE	19,800,000	134.3600	26,603,676	19,800,000	19,800,000	0	0	0	0	5.874	5.874	JD	96,921	1,163,052	02/11/2010	06/01/2040
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI			1	1FE	3,988,320	101.8000	4,071,920	4,000,000	3,988,272	0	(48)	0	0	4.000	4.017	MN	6,222	0	12/03/2014	05/15/2044
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI			1	1FE	3,729,896	104.5000	3,866,685	3,700,000	3,728,858	0	(1,038)	0	0	4.000	3.901	JJ	53,033	0	08/01/2014	07/01/2037
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI			1	1FE	3,921,957	104.2600	4,066,062	3,900,000	3,921,150	0	(807)	0	0	4.000	3.931	JJ	55,900	0	08/01/2014	07/01/2038
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI			1	1FE	10,284,419	103.7700	10,646,392	10,260,000	10,283,793	0	(626)	0	0	4.000	3.985	JJ	147,060	0	08/01/2014	07/01/2040
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI			1	1FE	14,746,800	102.5800	15,386,250	15,000,000	14,749,581	0	2,781	0	0	4.000	4.104	MN	76,667	300,000	05/13/2014	05/15/2043
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK			1	1FE	26,260,540	113.2500	29,444,480	26,000,000	26,258,122	0	(2,418)	0	0	5.250	5.188	AO	341,250	1,365,000	01/28/2014	10/01/2051
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE			1	1FE	14,462,840	103.6000	14,504,280	14,000,000	14,460,677	0	(2,163)	0	0	4.000	3.774	JJ	66,889	0	10/22/2014	01/01/2039
426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE M			1	1FE	12,331,442	112.5500	12,374,982	10,995,000	12,325,078	0	(6,365)	0	0	5.000	4.047	JJ	64,138	0	10/24/2014	07/01/2034
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			1	1FE	24,098,400	103.8400	24,922,560	24,000,000	24,096,528	0	(1,872)	0	0	4.000	3.972	AO	370,667	0	08/06/2014	10/01/2038
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			1	1FE	3,842,320	101.5900	3,860,458	3,800,000	3,842,246	0	(74)	0	0	4.000	3.922	FA	5,489	0	12/16/2014	08/01/2038
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M			1	1FE	26,496,990	101.1400	27,306,450	27,000,000	26,500,914	0	3,924	0	0	4.000	4.102	AO	270,000	540,000	05/15/2014	10/01/2049
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI			2	1FE	3,187,326	130.2300	3,317,009	2,547,000	3,136,070	0	(20,471)	0	0	6.184	4.348	JJ	78,753	157,506	07/25/2012	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH CORP MUNI				1FE	15,514,670	129.7900	20,117,140	15,500,000	15,513,142	0	(348)	0	0	5.851	5.844	JD	75,575	906,905	05/10/2010	12/01/2034
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AUTH CORP SINK			1	1FE	14,500,000	112.4700	16,307,570	14,500,000	14,500,000	0	0	0	0	5.000	4.999	JJ	362,500	815,625	12/17/2013	01/01/2038
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			1	1FE	5,439,950	113.1400	5,657,200	5,000,000	5,418,054	0	(21,896)	0	0	5.000	3.890	JJ	143,750	0	05/08/2014	01/01/2039
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			1	1FE	10,913,400	113.3100	11,331,100	10,000,000	10,867,836	0	(45,564)	0	0	5.000	3.850	JJ	287,500	0	05/08/2014	01/01/2037
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE			1	1FE	5,448,300	113.3100	5,665,550	5,000,000	5,425,963	0	(22,337)	0	0	5.000	3.870	JJ	143,750	0	05/08/2014	01/01/2038
462466-ER-0	IOWA FIN AUTH HEALTH FACS CORP SINK FUND			1	1FE	16,835,000	112.8800	19,003,011	16,835,000	16,835,000	0	0	0	0	5.250	5.249	FA	333,894	800,364	12/05/2013	02/15/2044
46613P-2M-7	JEA CORPORATE MUNI			1	1FE	1,268,778	103.4700	1,319,281	1,275,000	1,268,718	0	(60)	0	0	4.000	4.031	AO	12,750	10,767	06/26/2014	10/01/2040
46613S-BR-0	JEA FLA ELEC SYS REV CORP MUNI			1	1FE	2,406,996	115.7000	2,632,266	2,275,000	2,396,504	0	(10,491)	0	0	5.000	4.261	AO	28,438	74,569	01/16/2014	10/01/2034
46613S-BT-6	JEA FLA ELEC SYS REV CORP SINK FUND MUNI			1	1FE	6,720,336	113.2300	7,269,366	6,420,000	6,713,375	0	(6,962)	0	0	5.000	4.677	AO	80,250	210,433	01/16/2014	10/01/2039
48419#-AA-8	Kaneohe Hsg Corporation MTGRELNT			2	1	12,245,286	112.0800	12,258,655	10,937,784	11,231,559	0	(101,188)	0	0	9.550	7.796	MON	31,917	1,044,559	12/01/2010	11/20/2017
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK			1	1FE	4,569,485	112.8600	5,146,553	4,560,000	4,569,482	0	(3)	0	0	5.250	5.235	JJ	119,700	119,700	01/16/2014	01/01/2045
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE			2	1FE	2,586,740	131.3500	2,627,000	2,000,000	2,585,134	0	(1,606)	0	0	6.582	4.096	MN	16,821	0	12/04/2014	05/15/2039
544495-UG-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	15,325,000	127.1800	19,491,101	15,325,000	15,325,000	0	0	0	0	5.716	5.715	JJ	437,989	875,977	05/20/2010	07/01/2039
544495-VY-7	LOS ANGELES CALIF CORPORATE MUNI FRGN			2	1FE	7,474,750	144.3100	7,215,300	5,000,000	7,371,338	0	(44,291)	0	0	6.574	3.841	JJ	164,350	328,700	08/01/2012	07/01/2045
544495-WA-8	LOS ANGELES CALIF CORP MUNI			2	1FE	371,180	147.3000	368,255	250,000	367,375	0	(1,678)	0	0	6.603	4.022	JJ	8,254	16,508	08/24/2012	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE			2	1FE	33,146,683	127.3200	37,369,888	29,350,000	33,123,039	0	(23,644)	0	0	6.008	4.847	JJ	881,674	835,112	10/30/2014	07/01/2039
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M			1	1FE	9,010,855	104.6000	9,382,351	8,970,000	9,009,682	0	(1,173)	0	0	4.000	3.970	MN	59,800	70,763	07/18/2014	05/01/2039
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE			1	1FE	7,650,000	102.7100	7,857,162	7,650,000	7,650,000	0	0	0	0	4.000	4.000	JJ	187,850	0	05/29/2014	07/01/2044
574300-HZ-5	MARYLAND ST TRANSN AUTH CORP MUNI			2	1FE	27,367,764	130.4800	33,755,693	25,870,000	27,284,368	0	(35,812)	0	0	5.888	5.446	JJ	761,613	1,523,226	06/21/2013	07/01/2043
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE			1	1FE	9,921,000	104.6700	10,467,100	10,000,000	9,921,791	0	791	0	0	4.000	4.050	JJ	200,000	75,556	04/16/2014	07/01/2039
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK			1	1FE	2,948,430	106.8000	3,203,910	3,000,000	2,949,802	0	1,372	0	0	4.500	4.601	MN	22,500	110,250	03/06/2014	05/01/2048
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			1	1FE	4,729,180	113.5200	5,250,208	4,625,000	4,726,387	0	(2,793)	0	0	5.000	4.839	MS	77,083	140,035	01/14/2014	03/01/2039
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F			1	1FE	4,158,240	113.1400	4,525,760	4,000,000	4,155,601	0	(2,639)	0	0	5.000	4.746	JJ	100,000	83,889	01/28/2014	07/01/2044
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH CORPORATE			2	1FE	25,287,773	128.2000	32,376,405	25,255,000	25,284,492	0	(815)	0	0	5.715	5.705	FA	545,255	1,443,323	08/31/2010	08/15/2039
57604P-5P-5	MASSACHUSETTS ST WTR POLLN ABA CORPORATE			2	1FE	21,653,437	116.1000	24,834,646	21,390,000	21,616,365	0	(13,604)	0	0	5.192	5.072	FA	462,737	1,110,569	03/01/2012	08/01/2040
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV CORPORATE			2	1FE	1,550,000	130.8500	2,028,144	1,550,000	1,550,000	0	0	0	0	5.731	5.731	JD	7,403	88,831	12/16/2010	06/01/2040
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI			1	1FE	20,098,400	105.2500	21,050,400	20,000,000	20,094,344	0	(4,056)	0	0	4.000	3.940	JJ	428,889	0	06/05/2014	07/01/2037
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI			1	1FE	16,425,143	104.9200	17,190,978	16,385,000	16,423,610	0	(1,533)	0	0	4.000	3.970	JJ	351,367	0	06/05/2014	07/01/2038
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE			1	1FE	13,875,480	104.4700	14,323,111	13,710,000	13,867,751	0	(7,729)	0	0	4.000	3.840	JJ	274,200	0	06/27/2014	07/01/2037
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE			1	1FE	14,272,729	103.8700	14,692,836	14,145,000	14,266,778	0	(5,951)	0	0	4.000	3.880	JJ	282,900	0	06/27/2014	07/01/2038
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE			2	1FE	18,372,460	134.4400	24,199,200	18,000,000	18,338,900	0	(8,002)	0	0	6.731	6.560	JJ	605,790	1,211,580	07/19/2010	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI			1	1FE	9,500,000	104.9000	9,965,880	9,500,000	9,500,000	0	0	0	0	4.000	4.000	MS	126,667	90,778	05/07/2014	09/01/2039
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK			1	1FE	3,124,680	113.2500	3,397,620	3,000,000	3,122,404	0	(2,276)	0	0	5.000	4.728	FA	62,500	120,833	01/14/2014	08/01/2043
60636W-NU-5	MISSOURI ST HWY & TRANSN COMMN CORPORATE			2	1FE	25,921,270	121.9100	31,209,984	25,600,000	25,868,301	0	(11,146)	0	0	5.445	5.343	MN	232,320	1,393,920	09/22/2009	05/01/2033
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK			1	1FE	5,450,000	107.9000	5,880,768	5,450,000	5,450,000	0	0	0	0	4.500	4.499	JJ	122,625	73,575	03/07/2014	01/01/2039
645913-AA-2	NJ EDA PENSION FUNDING SER B BONDS			2	1FE	45,625,157	127.4500	57,709,808	45,280,000	45,506,003	0	(11,224)	0	0	7.425	7.360	FA	1,270,104	3,362,040	11/14/2000	02/15/2029
646122-A*-2	New Jersey Housing Agency SR NT			2	1	1,125,000	100.0900	1,125,963	1,125,000	1,125,000	0	0	0	0	4.500	4.499	MN	8,438	50,625	05/01/2009	11/01/2019
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI			1	1FE	30,230,000	104.0900	31,467,616	30,230,000	30,230,000	0	0	0	0	4.000	4.000	JJ	735,597	0	05/14/2014	01/01/2035
646139-W3-5	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	4,725,850	150.8000	5,428,728	3,600,000	4,679,303	0	(25,589)	0	0	7.414	5.138	JJ	133,452	266,904	02/15/2013	01/01/2040
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI			2	1FE	26,091,623	146.1100	34,539,931	23,640,000	26,051,522	0	(40,033)	0	0	7.102	6.223	JJ	839,456	1,426,792	04/03/2014	01/01/2041
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL CORP MUNI				1FE	6,000,000	116.7100	7,002,360	6,000,000	6,000,000	0	0	0	0	5.267	5.267	MN	52,670	316,020	05/19/2010	05/01/2027
64971W-ZG-0	NEW YORK N Y CITY TRANSITIONAL CORPORATE			2	1FE	46,703,456	125.3200	56,963,297	45,455,000	46,574,914	0	(53,000)	0	0	5.767	5.511	FA	1,092,246	2,621,390	06/28/2012	08/01/2036
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE			1	1FE	4,843,173	115.1100	5,122,395	4,450,000	4,820,176	0	(22,997)	0	0	5.000	3.903	FA	92,708	56,861	04/10/2014	02/01/2039
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE			1	1FE	4,010,255	115.0200	4,244,386	3,690,000	3,991,532	0	(18,723)	0	0	5.000	3.922	FA	76,875	47,150	04/09/2014	02/01/2040
64972F-H2-5	NEW YORK N Y CITY MUN WTR FIN CORP MUNI				1FE	24,000,000	131.7800	31,628,160	24,000,000	24,000,000	0	0	0	0	5.750	5.750	JD	61,333	1,380,000	10/27/2009	06/15/2041
64972F-K8-8	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	11,900,000	135.4900	16,122,953	11,900,000	11,900,000	0	0	0	0	5.952	5.952	JD	31,479	708,288	01/26/2010	06/15/2042
64972F-L2-0	NEW YORK N Y CITY MUN WTR FIN CORPORATE			2	1FE	9,840,785	135.6000	12,936,526	9,540,000	9,833,252	0	(5,259)	0	0	6.011	5.776	JD	25,487	573,449	07/12/2013	06/15/2042
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI			1	1FE	19,446,700	113.8000	21,075,390	18,520,000	19,383,093	0	(63,607)	0	0	5.000	4.392	JD	41,156	794,817	03/05/2014	06/15/2047
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE			1	1FE	14,962,500	102.2100	15,331,950	15,000,000	14,962,478	0	(22)	0	0	4.000	4.014	JD	26,667	258,333	07/25/2014	06/15/2044
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE			1	1FE	18,071,100	101.9700	18,355,140	18,000,000	18,068,344	0	(2,756)	0	0	4.000	3.951	JD	32,000	162,000	09/10/2014	06/15/2045
649902-H4-8	NEW YORK ST DORM AUTH ST PERSO CORPORATE			2	1FE	54,575,000	121.1500	66,117,613	54,575,000	54,575,000	0	0	0	0	5.427	5.427	MS	872,081	2,961,785	10/08/2009	03/15/2039
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO CORP MUNI			2	1FE	2,605,944	127.0300	2,794,594	2,200,000	2,588,659	0	(11,403)	0	0	5.600	4.304	MS	36,276	123,200	06/14/2013	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERSO CORP SINK			2	1FE	24,783,145	124.0700	29,100,853	23,455,000	24,638,933	0	(44,718)	0	0	5.628	5.169	MS	388,681	1,320,047	01/31/2013	03/15/2039
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI			2	1FE	18,233,170	111.9000	19,861,718	17,750,000	18,218,277	0	(14,860)	0	0	4.802	4.575	JD	71,030	809,737	03/06/2014	12/01/2034
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE			2	1FE	42,975,974	144.7700	58,269,120	40,250,000	42,922,532	0	(37,328)	0	0	6.718	6.209	JJ	1,351,998	2,703,995	07/11/2013	01/01/2049
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE			1	1FE	8,019,200	102.3000	8,184,240	8,000,000	8,019,039	0	(161)	0	0	4.000	3.971	MN	11,556	0	12/10/2014	11/15/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec			2	1FE	2,043,179	99.3300	2,029,560	2,043,179	2,043,179	0	0	0	0	3.440	3.454	MJSD	5,857	70,285	10/04/2012	09/01/2027
677632-MV-0	OH ST UNIV GEN RCPTS CORP MUNI				1FE	25,171,400	122.0700	27,655,412	22,655,000	25,075,959	0	(54,425)	0	0	4.910	4.212	JD	92,697	1,112,361	06/06/2013	06/01/2040
677632-PA-3	OH ST UNIV GEN RCPTS CORP MUNI				1FE	38,275,987	108.8500	41,873,572	38,468,000	38,274,236	0	(382)	56,479	0	4.800	4.823	JD	153,872	1,846,464	12/09/2013	06/01/2111
67766W-QG-0	OHIO ST WTR DEV AUTH CORPORATE MUNI FRGN			2	1FE	2,208,560	112.2400	2,469,214	2,200,000	2,208,109	0	(437)	0	0	4.879	4.841	JD	8,945	107,338	12/18/2013	12/01/2034
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI			1	1FE	10,022,349	106.7500	10,418,702	9,760,000	10,018,635	0	(3,714)	0	0	4.000	3.800	FA	135,556	0	07/24/2014	02/01/2034
68607D-NL-5	OREGON ST DEPT TRANSN CORPORATE MUNI FRG			2	1FE	13,653,490	129.7900	17,261,804	13,300,000	13,613,962	0	(9,410)	0	0	5.834	5.626	MN	99,146	775,922	05/05/2010	11/15/2034
686507-CW-2	ORLANDO FLA UTILS COMMN CORPORATE MUNI F			2	1FE	25,000,000	120.9200	30,229,000	25,000,000	25,000,000	0	0	0	0	5.662	5.662	AO	353,875	1,415,500	01/21/2010	10/01/2040
709223-A2-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	47,777,378	123.4000	53,507,974	43,360,000	47,630,318	0	(71,499)	0	0	5.511	4.861	JD	199,131	2,389,570	07/22/2013	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	10,944,288	132.8000	14,499,995	10,919,000	10,943,973	0	(314)	0	0	6.105	6.085	JD	55,550	662,972	06/25/2014	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI			2	1FE	162,551	124.6800	174,545	140,000	161,973	0	(272)	0	0	5.561	4.633	JD	649	7,785	10/16/2012	12/01/2049
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			1	1FE	16,170,286	112.0300	16,972,394	15,150,000	16,155,154	0	(15,132)	0	0	5.000	4.536	JD	63,125	446,083	05/15/2014	12/01/2038
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE			1	1FE	12,423,223	110.5300	12,987,393	11,750,000	12,416,235	0	(6,987)	0	0	5.000	4.639	JD	48,958	345,972	05/08/2014	12/01/2043
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE			1	1FE	21,017,927	102.3000	21,427,573	20,945,000	21,017,276	0	(651)	0	0	4.000	3.979	JJ	272,285	0	10/08/2014	07/01/2044
73358W-AJ-3	PORT AUTH N Y & N J CORPORATE MUNI FRGN				1FE	7,500,000	126.5800	9,493,800	7,500,000	7,500,000	0	0	0	0	6.040	6.040	JD	37,750	453,000	06/17/2009	12/01/2029
73358W-CW-2	PORT AUTH N Y & N J CORP MUNI			2	1FE	3,627,060	123.5400	3,706,050	3,000,000	3,599,739	0	(14,637)	0	0	5.647	4.286	MN	28,235	169,410	02/01/2013	11/01/2040
73358W-CX-0	PORT AUTH N Y & N J CORP MUNI			2	1FE	14,688,719	122.6100	14,713,680	12,000,000	14,564,620	0	(63,301)	0	0	5.647	4.204	MN	112,940	677,640	01/01/2013	11/01/2040
73358W-JA-3	PORT AUTH N Y & N J CORP MUNI			2	1FE	28,788,623	105.5300	30,604,860	29,000,000	28,789,754	0	1,474	0	0	4.458	4.496	AO	323,205	1,292,820	10/11/2012	10/01/2062
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI			2	1FE	74,002,141	113.2000	83,604,599	73,855,000	73,999,762	0	(2,379)	0	0	4.960	4.947	FA	1,526,337	1,841,780	03/04/2014	08/01/2046
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI			1	1FE	22,827,207	104.8200	23,693,657	22,605,000	22,824,002	0	(3,206)	0	0	4.000	3.935	JD	40,187	452,100	06/19/2014	12/15/2037
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI			1	1FE	18,872,890	104.4900	19,575,452	18,735,000	18,870,986	0	(1,903)	0	0	4.000	3.953	JD	33,307	374,700	06/19/2014	12/15/2038
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI			1	1FE	24,760,826	104.2400	25,663,888	24,620,000	24,758,954	0	(1,872)	0	0	4.000	3.964	JD	43,769	492,400	06/19/2014	12/15/2039
745190-TU-2	PUERTO RICO COMWLTH HWY & TRAN CORP SINK	SD			1FE	603,612	102.4200	614,538	600,000	603,072	0	(70)	0	0	5.000	4.962	JJ	15,000	30,000	10/27/2005	07/01/2040
759136-QP-2	REGIONAL TRANS DIST CO TX REV CORPORATE			2	1FE	7,800,000	139.0400	10,845,432	7,800,000	7,800,000	0	0	0	0	5.844	5.844	MN	75,972	455,832	11/10/2010	11/01/2050
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI			1	1FE	1,060,550	113.2300	1,132,280	1,000,000	1,056,802	0	(3,748)	0	0	5.000	4.261	JD	4,167	40,000	03/21/2014	06/01/2035
783186-NH-8	RUTGERS ST UNIV N J CORPORATE MUNI			2	1FE	6,779,346	126.7000	8,710,763	6,875,000	6,786,858	0	2,170	0	0	5.665	5.771	MN	64,911	389,469	01/20/2011	05/01/2040
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST CORPORATE			2	1FE	3,000,000	130.9400	3,928,170	3,000,000	3,000,000	0	0	0	0	6.156	6.156	MN	23,598	184,680	07/22/2010	05/15/2036
79575D-E6-3	SALT RIVER PROJ ARIZ AGRIC IMP CORPORATE			2	1FE	11,308,230	118.7500	12,468,435	10,500,000	11,267,516	0	(18,064)	0	0	4.839	4.344	JJ	254,048	508,095	06/14/2012	01/01/2041
796253-U9-1	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	13,700,000	131.6800	18,040,435	13,700,000	13,700,000	0	0	0	0	5.718	5.718	FA	326,403	783,366	03/10/2010	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS CORPORATE MUNI			2	1FE	30,000,000	134.1300	40,240,200	30,000,000	30,000,000	0	0	0	0	5.808	5.808	FA	726,000	1,742,400	10/29/2010	02/01/2041
796253-Z2-1	SAN ANTONIO TX ELEC & GAS CORP MUNI			2	1FE	1,110,000	110.5800	1,227,494	1,110,000	1,110,000	0	0	0	0	4.427	4.427	FA	20,475	49,140	03/20/2012	02/01/2042
812643-DB-7	SEATTLE WASH MUN LT & PWR REV CORPORATE			2	1FE	20,988,870	123.7800	25,992,750	21,000,000	20,991,981	0	238	0	0	5.570	5.572	FA	487,375	1,169,700	05/14/2010	02/01/2040
837151-JA-8	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			1	1FE	4,052,280	112.4500	4,498,080	4,000,000	4,051,194	0	(662)	0	0	5.125	5.037	JD	17,083	205,000	12/03/2013	12/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
837151-JB-6	SOUTH CAROLINA ST PUBLIC SVC A CORP MUNI			2	1FE	11,000,000	122.2300	13,445,630	11,000,000	11,000,000	0	0	0	0	5.784	5.784	JD	53,020	636,240	08/07/2013	12/01/2041
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK			1	1FE	25,418,250	114.7200	28,681,000	25,000,000	25,419,592	0	1,342	0	0	5.500	5.394	JD	114,583	1,592,708	01/02/2014	12/01/2053
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			1	1FE	4,892,250	103.5800	5,179,050	5,000,000	4,893,447	0	1,197	0	0	4.125	4.262	JJ	105,990	0	06/18/2014	07/01/2041
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE			1	1FE	15,004,000	99.4800	14,921,700	15,000,000	15,003,802	0	(198)	0	0	4.000	3.998	MN	105,000	0	10/17/2014	11/01/2044
842475-F7-5	SOUTHERN CALIF PUB PWR AUTH CORPORATE MU			2	1FE	10,000,000	121.1900	12,119,000	10,000,000	10,000,000	0	0	0	0	5.943	5.941	JJ	297,150	594,300	05/27/2010	07/01/2040
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI			1	1FE	2,909,115	114.7800	3,099,168	2,700,000	2,894,150	0	(14,965)	0	0	5.000	4.031	JD	11,250	102,375	02/27/2014	12/01/2033
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK			1	1FE	3,858,228	112.7900	4,195,788	3,720,000	3,855,878	0	(2,351)	0	0	5.000	4.762	JD	15,500	141,050	02/07/2014	12/01/2044
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE	LS		2	2AM	5,243,432	86.5000	5,293,494	6,120,000	5,243,734	0	55,844	50,225	0	7.467	11.004	JD	38,082	456,980	10/28/2008	06/01/2047
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT			2	1FE	900,000	102.9900	926,949	900,000	900,000	0	0	0	0	10.060	10.054	MN	11,569	90,540	02/21/2004	05/15/2015
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	4,270,000	108.5200	4,633,870	4,270,000	4,270,000	0	0	0	0	5.500	5.500	MN	30,009	234,850	04/12/2011	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	2,715,080	104.9200	2,848,536	2,715,080	2,715,080	0	0	0	0	4.900	4.900	MN	16,999	133,039	12/22/2011	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	5,065,000	103.4400	5,238,987	5,065,000	5,065,000	0	0	0	0	4.670	4.669	MN	30,224	236,536	05/24/2012	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	860,163	102.8200	884,405	860,163	860,163	0	0	0	0	4.320	4.319	MN	4,748	37,159	10/22/2012	05/15/2022
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	1,517,954	101.0900	1,534,538	1,517,954	1,517,954	0	0	0	0	4.320	4.320	MN	8,379	65,576	10/22/2012	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur			2	1FE	768,750	101.0500	776,820	768,750	768,750	0	0	0	0	4.320	4.319	MN	4,244	33,210	10/22/2012	05/15/2027
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se			2	1FE	6,945,000	103.0000	7,153,453	6,945,000	6,945,000	0	0	0	0	4.610	4.610	MN	40,910	320,165	03/15/2012	11/15/2026
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI			1	1FE	4,186,950	103.6000	4,268,402	4,120,000	4,184,856	0	(2,094)	0	0	4.000	3.801	JJ	56,307	0	08/21/2014	07/01/2039
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI			1	1FE	6,589,892	103.3600	6,713,037	6,495,000	6,586,900	0	(2,992)	0	0	4.000	3.821	JJ	88,765	0	08/21/2014	07/01/2040
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI			1	1FE	6,802,195	103.1100	6,918,882	6,710,000	6,799,654	0	(2,541)	0	0	4.000	3.831	JJ	91,703	0	09/09/2014	07/01/2041
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI			1	1FE	7,141,086	102.8700	7,252,335	7,050,000	7,138,565	0	(2,521)	0	0	4.000	3.841	JJ	96,350	0	09/09/2014	07/01/2042
914119-YN-6	UNIVERSITY OF CINCINNATI CORP SINK FUND			1	1FE	2,050,380	115.2000	2,304,100	2,000,000	2,049,096	0	(1,129)	0	0	5.000	4.823	JD	8,333	94,722	12/05/2013	06/01/2039
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN			2	1FE	39,431,482	128.2400	45,623,159	35,575,000	39,265,452	0	(68,312)	0	0	5.770	4.972	MN	262,287	1,888,233	10/29/2014	05/15/2043
91412G-HA-6	UNIVERSITY OF CALIFORNIA CORP MUNI				1FE	16,350,000	104.1800	17,034,084	16,350,000	16,350,000	0	0	0	0	4.858	4.858	MN	101,492	794,283	02/22/2012	05/15/2112
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI			1	1FE	25,000,000	106.3600	26,589,250	25,000,000	25,000,000	0	0	0	0	4.250	4.250	MN	135,764	634,549	04/04/2014	05/15/2039
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU			1	1FE	4,015,222	111.9300	4,365,192	3,900,000	4,013,016	0	(2,206)	0	0	5.000	4.808	AO	48,750	120,250	02/06/2014	04/01/2044
914378-FC-3	UNIVERSITY KY CORPORATE MUNI			1	1FE	2,926,500	103.8400	3,115,110	3,000,000	2,927,463	0	963	0	0	4.000	4.148	AO	30,000	64,333	04/16/2014	04/01/2044
915115-3X-5	UNIVERSITY TEX CORPORATE MUNI FRGN			2	1FE	15,339,970	125.7000	19,232,712	15,300,000	15,336,220	0	(844)	0	0	5.262	5.244	JJ	402,543	805,086	05/07/2010	07/01/2039
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN			1	1FE	11,395,115	105.3900	12,172,545	11,550,000	11,396,268	0	1,153	0	0	4.000	4.083	FA	174,533	133,467	04/02/2014	08/15/2042
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI			1	1FE	36,219,680	102.2800	36,962,185	36,140,000	36,219,235	0	(445)	0	0	4.000	3.987	MN	184,716	393,524	10/08/2014	05/15/2045
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE			1	1FE	6,421,475	104.2400	6,666,276	6,395,000	6,420,730	0	(746)	0	0	4.000	3.972	JD	21,317	71,056	07/25/2014	06/01/2038
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE			1	1FE	6,500,000	103.6000	6,733,805	6,500,000	6,500,000	0	0	0	0	4.000	3.999	JJ	113,389	0	06/27/2014	01/01/2040
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE			1	1FE	10,196,265	105.1100	10,773,365	10,250,000	10,197,167	0	902	0	0	4.250	4.285	MS	226,283	0	07/29/2014	09/01/2039
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						2,389,437,587	XXX	2,728,315,859	2,331,431,910	2,385,816,965	0	(1,364,040)	106,704	0	XXX	XXX	XXX	30,695,096	89,362,641	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						5,479,638,316	XXX	6,471,590,772	6,147,752,212	5,720,197,395	0	22,739,195	151,428	154	XXX	XXX	XXX	42,252,973	208,145,065	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00023*-BB-8	AAA Cooper Transportation Senior Note			2	3	1,632,090	100.0300	1,592,546	1,592,000	1,592,092	0	(4,562)	0	0	5.760	5.213	JAJO	21,906	91,699	01/07/2008	01/05/2015
00023*-BC-6	AAA Cooper Transportation Senior Note			2	3	6,200,000	101.4600	6,290,613	6,200,000	6,200,000	0	0	0	0	4.360	4.383	JAJO	57,068	270,320	10/15/2013	10/15/2023
00037B-AB-8	ABB FINANCE USA INC CORPORATE				1FE	30,604,580	100.5000	30,946,934	30,793,000	30,640,567	0	17,630	0	0	2.875	2.948	MN	130,336	885,299	07/18/2013	05/08/2022
00037B-AC-6	ABB FINANCE USA INC CORPORATE				1FE	47,614,166	107.6500	48,471,457	45,028,000	47,506,344	0	(51,997)	0	0	4.375	4.034	MN	290,024	1,969,975	06/06/2013	05/08/2042
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE				1FE	9,278,491	107.2000	9,321,095	8,695,000	9,177,470	0	(66,720)	0	0	4.000	3.046	JD	15,458	347,800	06/21/2013	06/15/2021
00101A-AA-3	ADOP CO AVERY DENNISON CORPORATE				2FE	8,964,970	110.8100	9,973,161	9,000,000	8,986,873	0	3,822	0	0	6.625	6.678	AO	149,063	596,250	10/09/2007	10/01/2017
00101J-AE-6	ADT CORP CORP				3FE	465,600	96.7500	464,400	480,000	465,615	0	541	11,226	0	2.250	2.523	JJ	4,980	6,300	08/07/2014	07/15/2017
00103Y-AE-1	AES RED OAK LLC SECURED			2	4FE	2,871,619	106.7500	3,065,453	2,871,619	2,871,619	0	0	0	0	8.540	8.629	FMAN	21,118	245,236	09/18/2000	11/30/2019
00103Y-AF-8	AES RED OAK LLC SECURED			2	4FE	21,000,000	109.5000	22,995,000	21,000,000	21,000,000	0	0	0	0	9.200	9.304	FMAN	166,367	1,932,000	09/18/2000	11/30/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note			2	5	1,246,300	86.3100	1,222,407	1,416,250	1,262,982	0	16,112	0	0	6.870	10.332	MJSD	270	97,296	11/13/2013	06/30/2022
00114*-AB-9	AEP Transmission Company LLC Senior Note				2	19,562,713	98.0600	19,906,446	20,300,000	19,562,785	0	72	737,287	0	4.000	4.000	AO	164,656	812,000	10/18/2012	10/18/2032
001192-AD-5	AGL CAPITAL CORP AGL CAPITAL CORPORATION				2FE	14,972,850	125.6000	18,839,401	15,000,000	14,975,925	0	580	0	0	6.000	6.013	AO	225,000	900,000	09/22/2004	10/01/2034
00124#-AD-9	Ag Processing Inc Senior Note			2	2	2,427,864	106.4900	2,396,058	2,250,000	2,401,896	0	(25,969)	0	0	5.890	2.190	FMAN	16,934	99,394	03/01/2014	11/15/2017
00124#-AF-4	Ag Processing Inc Senior Note				2	8,626,058	108.8700	9,117,793	8,375,000	8,613,777	0	(12,280)	0	0	5.080	4.552	JAJO	106,363	296,863	08/19/2014	04/01/2021
00124#-AG-2	Ag Processing Inc Senior Note				2	2,500,000	110.5600	2,763,959	2,500,000	2,500,000	0	0	0	0	5.290	5.290	JAJO	33,063	132,250	04/01/2011	04/01/2023
00130H-BH-7	AES CORPORATION CORPORATION				3FE	1,275,000	112.2500	1,403,125	1,250,000	1,258,985	0	(2,859)	0	0	8.000	7.701	AO	21,111	100,000	01/18/2008	10/15/2017
00130H-BL-8	AES CORPORATION CORPORATE	LS			3FE	1,111,036	104.2500	1,127,985	1,082,000	1,089,374	0	(9,284)	0	0	7.750	6.823	AO	17,703	83,855	11/01/2013	10/15/2015
00130H-BS-3	AES CORPORATION CORPORATE			1	3FE	2,584,700	113.0000	2,565,100	2,270,000	2,513,995	0	(31,096)	0	0	7.375	5.372	JJ	83,706	167,413	01/01/2013	07/01/2021
00130H-BT-1	AES CORPORATION CORPORATE			1	3FE	2,481,250	99.2500	2,481,250	2,500,000	2,481,253	0	3	18,750	0	4.875	4.875	MN	15,573	121,875	04/25/2013	05/15/2023
00164V-AB-9	AMC NETWORKS INC CORPORATE			1	4FE	17,080,000	107.0000	17,120,000	16,000,000	17,079,244	0	(335,726)	431,026	0	7.750	3.850	JJ	571,778	775,000	07/02/2014	07/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00164V-AC-7	AMC NETWORKS INC CORPORATE			1	4FE	5,811,960	97.0000	6,029,520	6,216,000	5,856,879	0	34,857	0	0	4.750	5.662	JD	13,123	295,260	09/12/2013	12/15/2022
001688-AD-0	ALS Group General Partnership Senior Not				2	64,676,617	113.3700	63,621,299	56,119,145	56,119,145	0	0	0	(5,057,325)	4.960	4.960	JD	185,567	2,885,393	12/07/2010	12/07/2020
001688-AD-8	ALS Group General Partnership Senior Not				2	10,100,000	108.1700	10,925,490	10,100,000	10,100,000	0	0	0	0	4.260	4.260	JJ	193,617	430,260	07/19/2011	07/19/2019
001688-AE-6	ALS Group General Partnership Senior Not				2	42,280,000	112.7800	47,682,440	42,280,000	42,280,000	0	0	0	0	4.790	4.790	JJ	911,345	2,025,212	07/19/2011	07/19/2022
001688-AH-9	ALS Group General Partnership Senior Not				2	4,764,038	108.5200	4,883,616	4,500,000	4,753,302	0	(10,736)	0	0	4.170	3.321	JJ	84,443	0	08/19/2014	07/19/2022
001814-AQ-5	ANR PIPELINE CO DEBENTURES				1FE	3,723,000	125.4200	4,703,438	3,750,000	3,734,799	0	1,096	0	0	7.375	7.435	FA	104,479	276,563	02/14/1994	02/15/2024
001814-AR-3	ANR PIPELINE CO DEBENTURES				1FE	10,743,937	138.6000	12,189,673	8,795,000	9,769,206	0	(105,866)	0	0	9.625	7.519	MN	141,086	846,519	07/19/2006	11/01/2021
00184A-AC-9	TIME WARNER INC COMPANY GUARNT				2FE	18,315,576	139.4100	22,145,834	15,885,000	17,896,048	0	(69,909)	0	0	7.625	6.358	AO	255,704	1,211,231	10/18/2010	04/15/2031
00184A-AG-0	TIME WARNER INC COMPANY GUARNT	LS			2FE	21,926,805	141.2800	26,137,522	18,500,000	21,449,469	0	(94,396)	0	0	7.700	6.180	MN	237,417	1,424,500	10/18/2010	05/01/2032
001957-BD-0	AT&T CORP SENIOR NOTES				1FE	32,497,276	147.3500	47,618,240	32,316,000	31,991,135	0	705	0	0	8.000	8.082	MN	330,341	2,585,280	07/14/2009	11/15/2031
00206R-AM-4	AT&T INC CORPORATE				1FE	7,094,036	111.4400	7,912,268	7,100,000	7,097,102	0	623	0	0	5.600	5.611	MN	50,804	397,600	05/08/2008	05/15/2018
00206R-AR-3	AT&T INC CORPORATE	LS			1FE	9,968,900	113.2400	11,324,066	10,000,000	9,984,392	0	3,099	0	0	5.800	5.841	FA	219,111	580,000	01/29/2009	02/15/2019
00206R-BA-9	AT&T INC CORPORATE	LS			1FE	26,280,817	111.4300	28,314,363	25,410,000	26,248,298	0	(17,023)	0	0	5.550	5.306	FA	532,763	1,410,255	01/01/2013	08/15/2041
00206R-BH-4	AT&T INC CORPORATE			1	1FE	3,926,043	95.0700	4,318,134	4,542,000	3,940,155	0	9,402	0	0	4.300	5.205	JD	8,680	195,306	06/21/2013	12/15/2042
00206R-BT-8	AT&T INC CORPORATE		0	1	1FE	525,314	109.1900	528,496	484,020	469,414	0	1,746	0	(65,091)	2.500	2.897	MAR	9,680	14,001	10/09/2013	03/15/2023
00209A-AF-3	NEW CINGULAR WIRELESS SV SENIOR NOTES				1FE	14,435,955	153.8300	19,759,144	12,845,000	14,148,033	0	(43,212)	0	0	8.750	7.622	MS	374,646	1,123,938	07/26/2006	03/01/2031
00209T-AB-1	COMCAST CABLE COMM HLDGS BOND				1FE	918,218	143.7600	1,006,350	700,000	829,547	0	(12,317)	0	0	9.455	6.421	MN	8,457	66,185	10/18/2005	11/15/2022
002474-A#-1	AZZ Inc Senior Note				2	18,719,698	112.8200	20,746,974	18,390,000	18,702,799	0	(16,900)	0	0	5.420	5.079	JJ	445,763	834,138	08/19/2014	01/20/2021
002568-AB-5	Aaron's Inc / Aaron Invt Co Senior Note			2	2	36,423,000	101.4600	36,955,647	36,423,000	36,423,000	0	0	0	0	4.750	4.776	JAJO	370,048	865,046	04/14/2014	04/14/2021
00257@-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not			2	2	32,632,000	100.5200	32,803,326	32,632,000	32,632,000	0	0	0	0	3.950	3.767	JAJO	229,149	1,256,332	07/05/2011	04/27/2018
002819-AC-4	ABBOTT LABS CORPORATE				1FE	13,413,904	132.3000	15,402,031	11,642,000	13,237,196	0	(36,833)	0	0	6.150	5.120	MN	61,654	715,983	02/07/2013	11/30/2037
002824-AV-2	ABBOTT LABORATORIES CORPORATE				1FE	31,683,363	129.0700	32,655,986	25,300,000	31,375,250	0	(146,552)	0	0	6.000	4.357	AO	379,500	1,518,000	01/01/2013	04/01/2039
002824-AY-6	ABBOTT LABORATORIES CORPORATE	LS			1FE	40,667,062	120.6700	44,770,038	37,100,000	40,525,923	0	(78,346)	0	0	5.300	4.653	MN	185,706	1,966,300	02/05/2013	05/27/2040
00287Y-AJ-8	ABBVIE INC CORPORATE				2FE	4,979,731	100.2200	4,962,761	4,952,000	4,975,444	0	(4,288)	0	0	1.750	1.579	MN	13,240	43,330	06/16/2014	11/06/2017
00287Y-AM-1	ABBVIE INC CORPORATE				2FE	30,688,281	103.1700	33,064,991	32,050,000	30,720,202	0	22,876	0	0	4.400	4.667	MN	215,447	1,410,200	08/09/2013	11/06/2042
00404A-AG-4	ACADIA HEALTHCARE CO INC CORPORATE			1	4FE	2,634,875	98.5000	2,634,875	2,675,000	2,636,248	0	1,373	0	0	5.125	5.362	JJ	68,547	0	09/22/2014	07/01/2022
00440E-AH-0	ACE INA HOLDINGS INC CORPORATE	LS			1FE	10,033,475	138.6000	10,395,014	7,500,000	10,012,434	0	(21,041)	0	0	6.700	4.290	MN	64,208	251,250	09/10/2014	05/15/2036
00440E-AP-2	ACE INA HOLDINGS INC CORPORATE				1FE	22,320,594	97.1000	21,749,930	22,400,000	22,330,059	0	7,120	0	0	2.700	2.741	MS	181,440	604,800	08/26/2013	03/13/2023
00440E-AQ-0	ACE INA HOLDINGS INC CORPORATE	LS			1FE	24,728,491	105.0300	26,551,483	25,280,000	24,743,035	0	9,542	0	0	4.150	4.280	MS	314,736	1,049,120	06/05/2013	03/13/2043
00440E-AR-8	ACE INA HOLDINGS INC CORPORATE				1FE	5,421,978	101.0500	5,456,689	5,400,000	5,421,024	0	(954)	0	0	3.350	3.301	MN	23,115	84,420	07/08/2014	05/15/2024
00447*-AB-7	Access Control Related Ent LLC Senior Se			2	4	26,261,591	101.2600	26,592,882	26,261,591	26,261,591	0	0	0	0	3.124	8.505	MJSD	6,116	2,026,480	06/03/2013	06/03/2018
00450#-AB-7	Account Control Technology Inc Senior Se			2	4Z	14,812,500	101.4000	15,019,649	14,812,500	14,812,500	0	0	0	0	27.037	7.093	MJSD	89,286	604,133	05/06/2014	05/06/2019
00508X-AF-1	ACTUANT CORP CORPORATE			1	3FE	301,500	103.7500	311,250	300,000	301,282	0	(198)	0	0	5.625	5.533	JD	750	16,875	10/25/2013	06/15/2022
00678*-AA-9	Adelante Media Group, LLC Senior Secured				6*	1,206,682	64.2000	2,527,495	3,936,922	1,206,682	0	0	1,793,378	0	8.000	10.210	MON	0	0	09/24/2010	12/31/2014
00678*-AB-7	Adelante Media Group, LLC Senior Secured				6	4	0.0000	0	12,758,333	0	0	0	0	0	6.093	0.000	DEC	0	0	09/24/2010	12/31/2014
000000-00-0	Adelante Media Group, LLC Term Loan B PI				6Z	2	0.0000	0	2,558,811	0	0	0	0	0	6.093	0.000	DEC	0	0	12/31/2012	12/31/2014
00753*-AL-3	Advanced Drainage Systems Inc. Senior Se			2	2Z	56,160,000	107.8400	60,559,916	56,160,000	56,160,000	0	0	0	0	5.600	5.637	MJSD	61,152	3,706,560	09/27/2010	09/24/2018
008016-A#-4	The Aerospace Corporation Senior Secured			2	2Z	12,500,000	110.8400	13,855,092	12,500,000	12,500,000	0	0	0	0	4.760	4.807	MON	38,014	595,000	04/08/2011	04/08/2033
008016-A*-8	The Aerospace Corporation Senior Secured			2	2Z	19,376,204	120.8300	23,412,336	19,376,204	19,376,204	0	0	0	0	6.510	6.598	MON	98,108	1,261,391	07/03/2008	07/03/2030
008016-B*-7	The Aerospace Corporation Senior Secured			2	2Z	12,000,000	104.3900	12,526,436	12,000,000	12,000,000	0	0	0	0	3.900	3.931	MON	37,700	468,000	07/02/2012	04/04/2033
008117-AP-8	AETNA INC CORPORATE	LS		1	2FE	18,589,400	97.0000	19,400,500	20,000,000	18,729,095	0	136,771	0	0	2.750	3.687	MN	70,278	550,000	12/18/2013	11/15/2022
00817Y-AF-5	AETNA INC CORPORATE				2FE	66,197,777	133.2700	87,787,386	65,870,000	66,158,586	0	(6,125)	0	0	6.625	6.586	JD	193,951	4,363,888	07/21/2006	06/15/2036
00817Y-AG-3	AETNA INC CORPORATE				2FE	26,794,096	131.8900	35,072,816	26,593,000	26,792,264	0	(6,296)	0	0	6.750	6.675	JD	79,779	1,795,028	01/01/2013	12/15/2037
00817Y-AJ-7	AETNA INC CORPORATE	LS		1	2FE	19,684,400	105.8700	21,174,560	20,000,000	19,692,525	0	5,512	0	0	4.500	4.599	MN	115,000	900,000	06/06/2013	05/15/2042
00817Y-AM-0	AETNA INC CORPORATE			1	2FE	141,603	100.4800	140,669	140,000	141,543	0	(30)	0	0	4.125	4.058	MN	738	5,775	12/13/2012	11/15/2042
00817Y-AP-3	AETNA INC CORPORATE	LS		1	2FE	6,112,695	110.2600	6,505,411	5,900,000	6,110,840	0	(1,855)	0	0	4.750	4.526	MS	82,518	146,353	06/11/2014	03/15/2044
00817Y-AQ-1	AETNA INC CORPORATE			1	2FE	9,958,100	101.6400	10,164,410	10,000,000	9,958,283	0	183	0	0	3.500	3.550	MN	49,583	0	11/03/2014	11/15/2024
008548-AF-6	Agua Caliente Band Cahuilla In Senior Se			2	3FE	24,000,000	102.0500	24,492,341	24,000,000	24,000,000	0	0	0	0	6.510	6.511	AO	390,600	1,562,400	11/15/2006	10/01/2021
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se			2	3FE	361,000	102.4700	369,912	361,000	361,000	0	0	0	0	6.440	6.441	AO	5,812	23,248	06/12/2007	10/01/2016
00855L-AB-5	Agua Caliente Band of Cahuilla Senior Se			2	3FE	6,000,000	104.5200	6,270,944	6,000,000	6,000,000	0	0	0	0	6.850	6.851	AO	102,750	411,000	06/12/2007	10/01/2021
008685-AB-5	AHOLD FINANCE USA INC				2FE	2,203,825	126.4200	3,071,981	2,430,000	2,246,906	0	6,776	0	0	6.875	7.753	MN	27,844	167,063	09/25/2006	05/01/2029
00910#-AA-3	Air Comm Corporation LLC Senior Secured			2	5Z	15,349,386	101.4000	15,564,044	15,349,386	15,349,386	0	0	0	0	7.097	7.076	MJSD	2,985	1,089,380	05/20/2013	05/17/2018
009158-AP-1	AIR PRODS & CHEMS INC CORPORATE				1FE	3,147,732	108.5900	3,420,629	3,150,000	3,148,675	0	224	0	0	4.375	4.384	FA	49,766	137,813	08/18/2009	08/21/2019
01029#-AA-9	Alabama Gas Corporation Senior Note				1	20,500,000	104.1500	21,351,132	20,500,000	20,500,000	0	0	0	0	3.860	3.860	JD	19,783	791,300	12/22/2011	12/22/2021
010392-EB-0	ALABAMA POWER SENIOR NOTES				1FE	297,813	122.1100	366,321	300,000	298,802	0	114	0	0	5.875	5.938	JD	1,469	17,625	12/06/2002	12/01/2022
010392-EC-8	ALABAMA POWER DEBENTURES				1FE	10,799,160	124.3200	13,501,111	10,860,000	10,818,357	0	1,085	0	0	5.700	5.728	FA	233,852	607,620	03/06/2014	02/15/2033
010392-EE-4	ALABAMA POWER SENIOR NOTES				1FE	19,486,940	123.6800	24,735,600	20,000,000	19,584,607	0	12,286	0	0	5.600	5.784	MS	329,778	1,120,000	07/07/2004	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010392-EZ-7	ALABAMA POWER CORPORATE				1FE	5,879,551	132.8700	6,442,944	4,849,000	5,822,804	0	(23,073)	0	0	6.125	4.691	MN	37,950	297,001	05/10/2013	05/15/2038
010392-FB-9	ALABAMA POWER CORPORATE	LS			1FE	13,867,124	132.1600	16,178,199	12,241,000	13,747,095	0	(31,105)	0	0	6.000	5.107	MS	244,820	734,460	10/26/2010	03/01/2039
010392-FD-5	ALABAMA POWER CORPORATE				1FE	10,912,769	124.6600	13,669,408	10,965,000	10,914,770	0	816	0	0	5.500	5.533	MS	177,572	603,075	03/04/2011	03/15/2041
010392-FF-0	ALABAMA POWER CORPORATE				1FE	20,563,595	120.6400	24,448,365	20,265,000	20,546,068	0	(5,839)	0	0	5.200	5.099	JD	87,815	1,053,780	12/21/2011	06/01/2041
010392-FG-8	ALABAMA POWER CORPORATE				1FE	6,380,929	103.4000	6,689,805	6,470,000	6,385,139	0	1,610	0	0	4.100	4.180	JJ	122,319	265,270	04/04/2012	01/15/2042
010392-FK-9	ALABAMA POWER CORPORATE	LS			1FE	12,728,875	104.8800	13,388,154	12,765,000	12,731,832	0	2,988	0	0	3.550	3.584	JD	37,763	446,864	12/03/2013	12/01/2023
012348-A@-7	Albany Intl Senior Note			2	3	56,000,000	108.3100	60,653,219	56,000,000	56,000,000	0	0	0	0	6.840	5.375	JAJO	702,240	3,830,400	10/25/2005	10/25/2017
012653-AA-9	ALBEMARLE CORP BOND				2FE	5,416,931	100.2700	5,499,919	5,485,000	5,483,726	0	8,557	0	0	5.100	5.268	FA	116,556	279,735	08/11/2005	02/01/2015
013817-AJ-0	ALCOA INC CORPORATE				3FE	16,563,209	108.9100	18,071,012	16,592,000	16,570,743	0	1,120	0	0	5.900	5.914	FA	407,887	978,928	03/14/2007	02/01/2027
013817-AP-6	ALCOA INC CORPORATE				3FE	19,788,284	109.6500	21,735,218	19,822,000	19,810,462	0	2,043	0	0	5.720	5.734	FA	403,135	1,133,818	12/15/2010	02/23/2019
013817-AQ-4	ALCOA INC CORPORATE	LS			3FE	7,170,721	110.6100	7,944,082	7,182,000	7,171,223	0	1,080	0	0	5.870	5.894	FA	149,896	421,583	12/15/2010	02/23/2022
013817-AS-0	ALCOA INC CORPORATE				3FE	3,987,360	112.3300	4,493,360	4,000,000	3,994,376	0	1,323	0	0	6.750	6.794	JJ	124,500	270,000	07/10/2008	07/15/2018
013817-AW-1	ALCOA INC CORPORATE			1	3FE	80,000	105.9800	84,782	80,000	80,000	0	0	0	0	5.125	5.125	AO	1,128	0	09/17/2014	10/01/2024
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio			2	2Z	20,113,141	111.8700	21,625,615	19,330,600	19,753,405	0	(95,135)	0	0	6.900	6.096	MS	414,964	1,333,811	12/01/2010	03/09/2020
014488-AE-6	Alex Lee, Inc. Senior Note			2	3	3,514,286	103.0400	3,621,300	3,514,286	3,514,286	0	0	0	0	6.650	6.651	JD	10,387	233,700	09/12/2007	06/15/2017
01449*-AA-5	Alexander & Baldwin, LLC Senior Note			2	2Z	15,000,000	109.7900	16,468,201	15,000,000	15,000,000	0	0	0	0	5.530	5.528	JJ	359,450	829,500	07/25/2013	07/25/2024
01449*-AB-3	Alexander & Baldwin, LLC Senior Note			2	2Z	50,000,000	111.3600	55,679,541	50,000,000	50,000,000	0	0	0	0	5.550	5.549	JJ	1,202,500	2,775,000	07/25/2013	01/25/2026
01449*-AC-1	Alexander & Baldwin, LLC Senior Note			2	2Z	25,000,000	111.9700	27,992,890	25,000,000	25,000,000	0	0	0	0	5.560	5.559	JJ	602,333	1,390,000	07/25/2013	07/25/2026
01449*-AD-9	Alexander & Baldwin, LLC Senior Note			2	2Z	12,349,716	101.8800	12,531,118	12,300,000	12,350,337	0	621	0	0	3.900	3.816	MN	41,308	266,175	12/03/2014	11/30/2024
015823-AA-5	Algonquin Gas Transmission LLC Senior No				2Z	20,266,224	97.1300	20,212,076	20,810,000	20,266,371	0	147	543,776	0	3.510	3.510	JJ	332,752	730,431	07/17/2012	07/17/2024
017364-C*-9	Allegheny Generating Company Senior Unse				2	17,211,664	107.6700	17,226,692	16,000,000	16,963,427	0	(126,578)	0	0	5.060	4.004	JJ	373,316	809,600	01/01/2013	07/15/2021
017475-AB-0	ALLEGIANCE CORP DEBENTURES				2FE	9,168,840	110.4700	9,942,390	9,000,000	9,026,351	0	(14,071)	0	0	7.800	7.611	AO	148,200	702,000	07/02/1997	10/15/2016
017475-AC-8	ALLEGIANCE CORP DEBENTURES				2FE	12,317,324	130.3200	15,889,102	12,192,000	12,270,230	0	(4,299)	0	0	7.000	6.918	AO	180,171	853,440	02/20/1997	10/15/2026
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec			2	2	11,840,046	99.2300	11,749,192	11,840,046	11,840,046	0	0	0	0	3.600	3.599	JJ	202,465	426,242	12/31/2012	01/10/2033
018490-AM-4	ALLERGAN INC CORPORATE				1FE	19,698,040	105.8000	20,819,831	19,679,000	19,680,887	0	(4,907)	0	0	5.750	5.730	AO	282,886	1,131,543	01/27/2010	04/01/2016
01877K-AA-1	Alliance Pipeline Senior Note			2	2FE	300,172	103.3400	310,190	300,172	300,172	0	0	0	0	7.770	7.767	JD	65	23,323	06/25/1999	06/30/2015
01877K-AB-9	Alliance Pipeline Senior Note			2	2FE	300,924	113.1000	298,459	263,892	296,712	0	(4,212)	0	0	6.996	2.350	JD	51	18,462	03/01/2014	12/31/2019
01885@-AA-4	Alliance Resource Operating Pa Senior No				2	22,050,000	102.1500	22,525,008	22,050,000	22,050,000	0	0	0	0	6.280	6.280	JD	19,233	1,384,740	06/26/2008	06/26/2015
01885@-AB-2	Alliance Resource Operating Pa Senior No				2	25,000,000	112.4700	28,116,651	25,000,000	25,000,000	0	0	0	0	6.720	6.720	JD	23,333	1,680,000	06/26/2008	06/26/2018
01886*-AA-5	Alliant Energy Corp Svcs Inc. Senior Not				1	2,366,700	104.0900	2,463,501	2,366,700	2,366,700	0	0	0	0	3.450	3.450	MS	23,135	81,651	09/19/2012	09/19/2022
020002-AH-4	ALLSTATE CORP DEBENTURES				1FE	9,222,418	115.4400	9,174,933	7,948,000	8,502,402	0	(150,584)	0	0	6.750	4.484	MN	68,552	536,490	10/04/2010	05/15/2018
020002-AP-6	ALLSTATE CORP SENIOR NOTES				1FE	2,021,740	130.1400	2,602,820	2,000,000	2,017,419	0	(529)	0	0	6.125	6.044	JD	5,444	122,500	09/12/2003	12/15/2032
020002-AS-0	ALLSTATE CORP BOND				1FE	38,197,058	123.0800	46,920,046	38,121,000	38,230,681	0	(4,699)	0	0	5.550	5.521	MN	305,603	2,115,716	09/23/2010	05/09/2035
020002-AT-8	ALLSTATE CORP CORPORATE	LS			1FE	14,622,150	129.1400	19,370,945	15,000,000	14,670,968	0	7,248	0	0	5.950	6.134	AO	223,125	892,500	07/28/2006	04/01/2036
020002-AZ-4	ALLSTATE CORP CORPORATE				1FE	22,628,671	100.4900	22,716,136	22,606,000	22,624,437	0	(1,967)	0	0	3.150	3.139	JD	31,648	712,089	12/11/2013	06/15/2023
020002-BA-8	ALLSTATE CORP CORP	LS			1FE	60,256,066	110.3400	65,826,040	59,660,000	60,253,965	0	(1,222)	0	0	4.500	4.436	JD	119,320	2,459,700	12/23/2014	06/15/2043
02005N-AL-4	ALLY FINANCIAL INC CORPORATE				3FE	14,977	105.0000	14,700	14,000	14,521	0	(232)	0	0	5.500	3.660	FA	291	770	01/01/2013	02/15/2017
02050*-AA-3	Aloha Petroleum ltd Senior Secured Note			2	3	0	0.0000	0	0	0	0	0	0	0	6.880	0.000	FMAN	0	1,445,437	11/22/2010	11/22/2020
02112#-AD-9	Alsco Inc. Series D Senior Note			2	1Z	2,327,920	100.6400	2,304,649	2,290,000	2,304,017	0	(23,902)	0	0	4.000	1.455	MS	23,409	91,600	02/01/2014	03/29/2015
02112#-AE-7	Alsco Inc. Senior Note			2	1Z	20,000,000	99.9900	19,998,816	20,000,000	20,000,000	0	0	0	0	1.860	1.859	JD	14,467	372,000	12/17/2012	12/17/2016
02133@-AA-2	Alta Realty Investments LLC Senior Secur			2	3	13,724,280	108.1200	14,836,942	13,724,280	13,724,280	0	0	0	0	7.000	7.061	JAJO	162,785	960,700	06/17/2011	01/31/2031
02209S-AE-3	ALTRIA GROUP INC CORPORATE				2FE	94,778	171.0600	165,933	97,000	94,853	0	21	0	0	9.950	10.196	MN	1,367	9,652	11/05/2008	11/10/2038
022249-AU-0	ALUMINUM CO. OF AMERICA NOTES				3FE	3,476,515	112.4600	3,936,030	3,500,000	3,484,144	0	730	0	0	6.750	6.802	JJ	108,938	236,250	01/22/1998	01/15/2028
02343*-AB-8	Amcor Finance USA Series B Senior Note		E		2	6,000,000	111.9800	6,718,864	6,000,000	6,000,000	0	0	0	0	5.690	5.690	JD	15,173	341,400	12/15/2009	12/15/2018
02343*-AH-5	Amcor Finance USA EURO Series B GTD Sr N		0		2	52,212,233	120.8400	60,117,269	49,747,569	49,747,569	0	0	0	(6,900,648)	5.000	5.000	MS	829,126	2,769,818	09/01/2010	09/01/2020
023551-AF-1	Hess Corp 7.87500 10/01/2029 BAA1/BBB				2FE	15,089,040	128.2200	16,668,920	13,000,000	14,638,934	0	(64,926)	0	0	7.875	6.527	AO	255,938	1,023,750	05/18/2006	10/01/2029
023551-AM-6	Hess Corp CORPORATE				2FE	20,196,072	119.8700	21,573,762	17,998,000	19,821,199	0	(53,137)	0	0	7.125	6.188	MS	377,583	1,282,358	03/21/2006	03/15/2033
02360F-AB-2	UNION ELECTRIC CO UNION ELEC CO	LS			1FE	20,630,790	121.8000	23,735,934	19,488,000	20,561,021	0	(28,204)	0	0	5.300	4.882	FA	430,360	1,032,864	04/12/2012	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO CORPORATE				1FE	12,510,102	112.9300	12,155,578	10,764,000	11,601,128	0	(273,823)	0	0	6.125	3.265	MN	84,243	659,295	07/13/2011	11/15/2017
02361D-AF-7	AMEREN ILLINOIS CO CORP	LS			1FE	4,833,644	113.3300	5,666,650	5,000,000	4,916,916	0	21,953	0	0	6.250	6.824	AO	78,125	312,500	10/01/2010	04/01/2018
02361D-AG-5	AMEREN ILLINOIS CO CORP				1FE	4,295,162	128.9100	5,156,429	4,000,000	4,165,077	0	(34,851)	0	0	9.750	8.472	MN	49,833	390,000	10/01/2010	11/15/2018
02361D-AM-2	AMEREN ILLINOIS CO CORPORATE			1	1FE	29,878,075	115.8400	34,463,650	29,750,000	29,875,531	0	(1,703)	0	0	4.800	4.772	JD	63,467	1,447,833	12/12/2013	12/15/2043
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE			1	1FE	8,277,714	107.0500	8,912,196	8,325,000	8,278,118	0	404	0	0	4.300	4.334	JJ	179,982	0	06/23/2014	07/01/2044
02406P-AK-6	AMERICAN AXLE & MFG INC CORPORATE				4FE	2,225,363	112.0000	2,200,800	1,965,000	2,218,191	0	(7,172)	0	0	7.750	4.754	MN	19,459	76,144	11/03/2014	11/15/2019
02406P-AL-4	AMERICAN AXLE & MFG INC CORPORATE	LS		1	4FE	7,949,425	106.0000	7,987,100	7,535,000	7,949,252	0	(79,389)	175,090	0	6.625	4.721	AO	105,385	332,409	04/21/2014	10/15/2022
02406P-AM-2	AMERICAN AXLE & MFG INC CORPORATE			1	4FE	6,776,250	105.0000	6,825,000	6,500,000	6,776,088	0	(56,243)	90,169	0	6.250	4.754	MS	119,618	203,125	04/08/2014	03/15/2021
02507*-AA-2	American Century Companies Inc Senior No				2	13,165,000	106.6500	14,040,941	13,165,000	13,165,000	0	0	0	0	4.870	4.870	MS	199,464	641,136	03/09/2011	03/09/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02507*-AB-0	American Century Companies Inc Senior No				2	13,000,000	111.7400	14,525,912	13,000,000	13,000,000	0	0	0	0	5.580	5.580	MS	225,680	725,400	03/09/2011	03/09/2021
025816-AX-7	AMERICAN EXPRESS CO CORPORATE				1FE	6,723,417	111.4400	6,191,304	5,556,000	6,232,610	0	(247,869)	0	0	6.150	1.462	FA	116,745	341,694	01/01/2013	08/28/2017
025816-AY-5	AMERICAN EXPRESS CO CORPORATE				1FE	15,024,346	115.7000	14,640,083	12,654,000	13,816,709	0	(333,107)	0	0	7.000	3.928	MS	250,971	885,780	10/20/2011	03/19/2018
025816-AZ-2	AMERICAN EXPRESS CO CORPORATE				1FE	26,688,311	155.0900	28,842,273	18,597,000	26,035,793	0	(163,060)	0	0	8.150	5.170	MS	429,436	1,515,656	08/25/2010	03/19/2038
025816-BB-4	AMERICAN EXPRESS CO CORPORATE				1FE	3,848,580	123.7000	3,711,090	3,000,000	3,528,362	0	(108,970)	0	0	8.125	3.733	MN	27,760	243,750	12/08/2011	05/20/2019
025816-BF-5	AMERICAN EXPRESS CO CORP	LS			1FE	18,009,800	100.9100	20,181,600	20,000,000	18,041,250	0	31,450	0	0	4.050	4.682	JD	63,000	810,000	01/23/2014	12/03/2042
025816-BK-4	AMERICAN EXPRESS CO CORPORATE			1	2FE	194,078	100.8300	196,625	195,000	194,079	0	2	0	0	3.625	3.682	JD	511	0	12/02/2014	12/05/2024
02581F-YE-3	American Express Centurion Bk CORPORATE				1FE	2,100,400	111.2200	2,224,309	2,000,000	2,039,031	0	(13,197)	0	0	6.000	5.212	MS	36,000	120,000	10/30/2009	09/13/2017
0258M0-DA-4	AMERICAN EXPRESS CREDIT CORPORATE				1FE	8,495,097	101.5400	8,676,832	8,545,000	8,537,325	0	10,335	0	0	2.750	2.876	MS	69,191	234,988	09/08/2010	09/15/2015
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE	LS			1FE	28,609,724	102.9400	29,441,155	28,600,000	28,603,158	0	(2,154)	0	0	2.800	2.792	MS	226,893	800,800	11/16/2011	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT CORPORATE				1FE	5,187,350	102.0700	5,103,393	5,000,000	5,102,318	0	(44,843)	0	0	2.375	1.439	MS	31,997	118,750	01/30/2013	03/24/2017
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER				1FE	52,412,511	100.4100	52,060,266	51,848,000	51,982,981	0	(303,006)	0	0	1.340	0.850	MJSD	38,595	702,556	07/31/2013	06/12/2015
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER				1FE	61,400,000	100.3800	61,629,943	61,400,000	61,400,000	0	0	0	0	0.743	0.774	JAJO	81,059	462,790	07/24/2013	07/29/2016
026351-AU-0	AMERICAN GENERAL CORP NOTES				2FE	3,338,148	132.0100	8,712,990	6,600,000	3,768,463	0	98,872	0	0	7.500	15.352	JJ	228,250	495,000	09/25/2002	07/15/2025
02666Q-D7-5	AMERICAN HONDA FIN CORP CORPORATE				1FE	375,000	119.7000	448,868	375,000	375,000	0	0	0	0	7.625	7.625	AO	7,148	28,594	09/24/2008	10/01/2018
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE				1FE	20,183,600	100.1500	20,030,800	20,000,000	20,017,261	0	(111,153)	0	0	1.450	0.890	FA	99,889	290,000	06/26/2013	02/27/2015
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER				1FE	37,500,000	100.1900	37,571,025	37,500,000	37,500,000	0	0	0	0	0.609	0.648	FMAN	22,851	231,266	05/22/2013	05/26/2016
026874-AX-5	AMERICAN INTL GROUP INC CORPORATE				2FE	68,883	103.0300	123,641	120,000	111,724	0	9,688	0	0	5.050	13.247	AO	1,515	6,060	08/23/2006	10/01/2015
026874-AZ-0	AMERICAN INTL GROUP INC CORPORATE				2FE	13,394,655	129.5900	22,483,917	17,350,000	13,621,433	0	28,610	0	0	6.250	8.150	MN	180,729	1,084,375	07/08/2013	05/01/2036
026874-BW-6	AMERICAN INTL GROUP INC CORPORATE				2FE	106,787	119.2500	107,322	90,000	105,067	0	(1,720)	0	0	6.400	3.282	JD	256	5,760	03/24/2014	12/15/2020
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE				2FE	6,114,810	112.3300	5,976,190	5,320,000	5,989,988	0	(77,327)	0	0	4.875	2.970	JD	21,613	251,550	07/17/2014	06/01/2022
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE	LS		1	2FE	17,742,365	105.6500	18,858,721	17,850,000	17,742,806	0	442	0	0	4.500	4.537	JJ	368,156	0	07/09/2014	07/16/2044
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE				2FE	7,019,460	111.8100	6,708,600	6,000,000	6,674,937	0	(213,065)	0	0	5.850	2.018	JJ	160,875	351,000	05/10/2013	01/16/2018
02860#-AB-7	American National Red Cross Series A Sen			2	1	90,000,000	115.4800	103,930,944	90,000,000	90,000,000	0	0	0	0	5.850	5.849	MS	1,564,875	5,265,000	09/14/2009	09/14/2023
02860#-AC-5	American National Red Cross Series B Sen			2	1	100,000,000	119.2400	119,245,376	100,000,000	100,000,000	0	0	0	0	5.730	5.730	AO	970,917	5,730,000	04/30/2010	04/30/2030
02860#-AD-3	American National Red Cross Senior Note			2	1	29,200,000	100.5800	29,370,120	29,200,000	29,200,000	0	0	0	0	3.830	3.829	JD	80,770	1,118,360	06/05/2013	06/06/2033
029163-AD-4	AMERICAN RE CORP SENIOR NOTES				1FE	20,936,089	130.5900	27,423,588	21,000,000	20,956,703	0	2,123	0	0	7.450	7.476	JD	69,533	1,564,500	06/30/2000	12/15/2026
02918*-AA-5	American Railcar Leasing LLC Term A			2	3	41,877,170	98.1400	41,410,552	42,196,459	41,879,787	0	2,618	319,290	0	2.693	2.672	MON	96,499	1,133,259	08/08/2008	09/01/2015
029912-AT-9	AMERICAN TOWER CORP CORPORATE				2FE	8,032,500	112.1000	9,528,851	8,500,000	8,312,229	0	57,614	0	0	7.000	7.891	AO	125,611	595,000	03/09/2009	10/15/2017
03040#-AC-6	American Water Capital Corp Sr. Unsecure				2	6,919,179	107.4300	6,499,436	6,050,000	6,489,091	0	(216,928)	0	0	5.520	1.759	JD	9,277	333,960	01/01/2013	12/21/2016
03040#-AH-5	American Water Capital Corp Series G Sen				2	15,031,093	113.1400	16,405,017	14,500,000	14,749,918	0	(66,888)	0	0	6.250	5.674	MN	115,799	906,250	06/09/2010	05/15/2018
03040W-AD-7	AMERICAN WATER CAPITAL CORP. CORPORATE				2FE	9,174,100	137.6600	13,766,315	10,000,000	9,242,815	0	12,721	0	0	6.593	7.277	AO	139,186	659,300	06/11/2008	10/15/2037
030700-AN-1	AMERISTAR CASINOS INC CORPORATE			1	4FE	7,572,500	104.2500	7,297,430	7,000,000	7,453,159	0	(102,110)	0	0	7.500	4.222	AO	110,833	225,000	10/31/2014	04/15/2021
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE			1	1FE	5,975,737	102.4200	5,812,073	5,675,000	5,915,356	0	(32,798)	0	0	3.500	2.792	MN	25,380	198,625	02/21/2013	11/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC CORPORATE				1FE	5,717,250	112.7700	5,638,568	5,000,000	5,652,051	0	(65,199)	0	0	5.300	2.604	MS	78,028	132,500	06/04/2014	03/15/2020
03076C-AF-3	AMERIPRISE FINANCIAL INC CORPORATE				1FE	3,576,879	105.9300	3,792,169	3,580,000	3,577,371	0	391	0	0	4.000	4.009	AO	30,231	158,713	11/07/2013	10/15/2023
03077J-AA-8	AMERIGAS FINANCE LLC CORPORATE			1	3FE	120,725	103.0000	113,300	110,000	116,708	0	(2,053)	0	0	6.750	4.542	MN	846	7,425	01/01/2013	05/20/2020
03083#-AC-4	AmeriMark Direct, LLC Revolver			2	5Z	6,423,701	94.4600	6,239,930	6,605,516	6,424,177	0	476	181,815	0	4.266	9.865	MON	9,443	291,952	12/31/2014	11/09/2016
03083#-AD-2	AmeriMark Direct, LLC Term A			2	5Z	10,066,701	101.4400	10,211,302	10,066,701	10,066,701	0	0	0	0	26.253	9.668	MJSD	127,962	971,255	11/09/2011	11/09/2016
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate				5Z	2,421,232	100.0000	2,421,232	2,421,232	2,421,232	0	0	0	0	19.000	17.371	MJSD	21,724	533,783	12/14/2014	05/09/2017
030955-AM-0	AMERITECH CAPITAL FUNDING COMPANY GUARNT				1FE	821,600	113.0400	935,947	828,000	826,394	0	455	0	0	6.450	6.520	JJ	24,626	53,406	08/19/1998	01/15/2018
031100-B#-6	Ametek Inc Series C Senior Note				2	40,000,000	114.1800	45,669,877	40,000,000	40,000,000	0	0	0	0	6.350	6.350	JJ	1,164,167	2,540,000	07/16/2008	07/16/2018
031100-B*-0	Ametek Inc Senior Note				2	4,000,000	112.0200	4,481,003	4,000,000	4,000,000	0	0	0	0	6.200	6.200	JD	8,956	248,000	12/18/2007	12/18/2017
031100-C*-9	Ametek Inc Series D Senior Note				2	3,600,000	103.8800	3,739,857	3,600,000	3,600,000	0	0	0	0	6.590	6.590	MS	68,536	237,240	09/17/2008	09/17/2015
031100-D#-4	Ametek Inc Senior Note		0		2	49,019,608	111.4100	51,387,532	46,126,235	46,126,235	0	0	0	(5,406,634)	2.440	2.440	JD	34,390	1,193,469	12/20/2011	12/20/2021
031162-AV-2	AMGEN INC CORPORATE				2FE	15,144,138	110.1500	14,870,183	13,500,000	15,017,026	0	(127,112)	0	0	5.850	1.123	JD	65,813	394,875	10/16/2014	06/01/2017
031162-AW-0	AMGEN INC CORPORATE				2FE	13,054,725	125.8700	14,669,624	11,655,000	12,934,849	0	(28,496)	0	0	6.375	5.514	JD	61,917	743,006	05/19/2010	06/01/2037
031162-AX-8	AMGEN INC CORPORATE				2FE	3,459,807	113.8200	3,414,621	3,000,000	3,434,503	0	(25,304)	0	0	6.150	1.763	JD	15,375	92,250	10/16/2014	06/01/2018
031162-AY-6	AMGEN INC CORPORATE				2FE	4,900,625	132.4800	4,855,231	3,665,000	4,900,537	0	(32,060)	97,140	0	6.900	4.397	JD	21,074	252,885	04/18/2013	06/01/2038
031162-AZ-3	AMGEN INC CORPORATE				2FE	14,002,745	112.4500	15,517,496	13,800,000	13,896,396	0	(20,952)	0	0	5.700	5.504	FA	327,750	786,600	07/09/2009	02/01/2019
031162-BA-7	AMGEN INC CORPORATE	LS			2FE	19,389,281	126.9600	19,820,319	15,611,000	19,313,017	0	(92,051)	375,867	0	6.400	4.595	FA	416,293	999,104	04/18/2013	02/01/2039
031162-BC-3	AMGEN INC CORPORATE				2FE	23,145,584	119.6400	26,680,255	22,300,000	23,131,798	0	(11,963)	0	0	5.750	5.467	MS	377,551	1,121,250	04/16/2014	03/15/2040
031162-BE-9	AMGEN INC CORPORATE				2FE	6,842,361	107.1800	6,666,907	6,220,000	6,817,510	0	(11,670)	0	0	4.950	4.339	AO	76,973	307,890	10/31/2012	10/01/2041
031162-BH-2	AMGEN INC CORPORATE	LS		1	2FE	18,407,882	118.9800	18,913,045	15,896,000	18,308,330	0	(47,280)	0	0	5.650	4.639	JD	39,917	898,124	10/31/2012	06/15/2042
031162-BK-5	AMGEN INC CORPORATE			1	2FE	12,963,500	112.7200	14,089,375	12,500,000	12,957,165	0	(6,335)	0	0	5.150	4.901	MN	82,257	643,750	03/27/2014	11/15/2041
031162-BM-1	AMGEN INC CORPORATE			1	2FE	14,958,000	105.6500	15,847,710	15,000,000	14,968,994	0	3,796	0	0	3.875	3.909	MN	74,271	581,250	11/07/2011	11/15/2021
031162-BP-4	AMGEN INC CORPORATE			1	2FE	11,047,300	116.1700	11,617,420	10,000,000	11,043,784	0	(3,516)	0	0	5.375	4.699	MN	68,681	268,750	10/23/2014	05/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-BV-1	AMGEN INC CORPORATE			1	2FE	599,004	101.6400	609,865	600,000	599,038	0	34	0	0	3.625	3.645	MN	2,356	10,875	05/19/2014	05/22/2024
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated				5Z	280,883	99.0000	278,085	280,883	280,883	0	0	0	0	16.000	16.318	MJSD	125	44,496	12/30/2014	03/30/2018
032095-AC-5	AMPHENOL CORP NEW CORPORATE			1	2FE	5,591,376	100.7000	5,638,937	5,600,000	5,592,818	0	1,442	0	0	2.550	2.583	JJ	59,897	71,400	01/23/2014	01/30/2019
03210@-AC-2	Amplifon USA Inc/Deutsch GMBH Series C G				3	16,500,000	106.4700	17,567,406	16,500,000	16,500,000	0	0	0	0	6.480	6.480	FA	442,530	1,069,200	08/02/2006	08/02/2016
03210@-AG-3	Amplifon USA Inc/Deutsch GMBH Senior Not				3	1,000,000	102.9400	1,029,378	1,000,000	1,000,000	0	0	0	0	4.510	4.510	JJ	18,917	45,100	07/31/2013	07/31/2023
032511-BB-2	ANADARKO PETE CORP CORPORATE	@LS			2FE	38,203,750	37.9300	40,961,592	108,000,000	40,055,108	0	1,783,622	0	0	0.000	4.607	N/A	0	0	12/12/2013	10/10/2036
032511-BG-1	ANADARKO PETE CORP CORPORATE				2FE	19,359,784	136.1500	18,243,926	13,400,000	19,127,483	0	(118,975)	0	0	7.950	4.924	JD	47,347	1,065,300	01/01/2013	06/15/2039
034164-A*-4	The Andersons, Inc Senior Note				3Z	21,200,000	100.9900	21,410,456	21,200,000	21,200,000	0	0	0	0	6.120	6.120	MS	338,776	1,297,440	03/27/2008	03/27/2015
034164-A@-2	The Andersons, Inc Senior Note				3Z	23,760,000	111.4300	26,474,831	23,760,000	23,760,000	0	0	0	0	6.780	6.780	MS	420,631	1,610,928	03/27/2008	03/27/2018
035229-BP-7	ANHEUSER BUSCH COS INC DEBENTURES				1FE	2,198,167	126.9400	2,411,860	1,900,000	2,102,669	0	(10,436)	0	0	6.750	5.582	JD	5,700	128,250	09/23/2002	12/15/2027
035229-BQ-5	ANHEUSER BUSCH COS INC DEBENTURES				1FE	6,351,185	125.0800	8,130,525	6,500,000	6,393,077	0	5,004	0	0	6.500	6.685	JJ	211,250	422,500	05/16/2002	01/01/2028
035229-CF-8	ANHEUSER BUSCH COS INC DEBENTURES				1FE	9,233,751	141.9500	11,994,538	8,450,000	9,045,358	0	(21,009)	0	0	7.550	6.808	AO	159,494	637,975	05/16/2002	10/01/2030
035229-CG-6	ANHEUSER BUSCH COS INC DEBENTURES				1FE	2,419,188	132.9500	2,752,144	2,070,000	2,340,017	0	(10,223)	0	0	6.800	5.560	JJ	64,906	140,760	03/28/2005	01/15/2031
035229-CJ-0	ANHEUSER BUSCH COS INC CORPORATE				1FE	4,896,738	137.2800	5,765,718	4,200,000	4,814,806	0	(20,245)	0	0	6.800	5.493	FA	119,000	285,600	07/30/2010	08/20/2032
035229-CL-5	ANHEUSER BUSCH COS INC BONDS				1FE	24,753,250	126.9700	31,741,673	25,000,000	24,780,254	0	3,174	0	0	6.000	6.066	MN	250,000	1,500,000	11/01/2001	11/01/2041
035229-CM-3	ANHEUSER BUSCH COS INC DEBENTURES				1FE	54,446,964	134.6500	74,324,647	55,200,000	54,517,888	0	8,670	0	0	6.500	6.597	MN	598,000	3,588,000	05/16/2002	05/01/2042
035229-CN-1	ANHEUSER BUSCH COS INC DEBENTURES				1FE	11,797,669	132.7400	15,699,556	11,827,000	11,798,852	0	335	0	0	6.500	6.518	FA	320,315	768,755	06/24/2002	02/01/2043
035229-CW-1	ANHEUSER BUSCH COS INC CORPORATE				1FE	13,695,450	110.8500	16,627,667	15,000,000	14,512,903	0	100,148	0	0	5.000	5.888	MS	250,000	750,000	05/12/2004	03/01/2019
035229-DC-4	ANHEUSER BUSCH COS INC CORPORATE				1FE	11,767,147	131.5200	17,031,749	12,950,000	11,864,096	0	18,640	0	0	6.450	7.205	MS	278,425	835,275	09/15/2008	09/01/2037
03523T-BE-7	ANHEUSER-BUSCH COS INC CORPORATE				1FE	12,976,835	121.1200	13,408,427	11,070,000	12,145,824	0	(234,681)	0	0	7.750	5.058	JJ	395,599	857,925	03/15/2011	01/15/2019
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE	LS			1FE	49,979,058	154.3800	49,760,374	32,232,000	48,956,383	0	(377,955)	0	0	8.200	4.600	JJ	1,218,728	2,643,024	05/25/2012	01/15/2039
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE				1FE	25,141,947	152.9400	20,120,477	16,425,000	24,763,150	0	(163,997)	0	0	8.000	4.564	MN	167,900	1,314,000	04/17/2014	11/15/2039
03523T-BP-2	ANHEUSER-BUSCH COS INC CORPORATE				1FE	3,140,888	97.1900	3,012,834	3,100,000	3,131,752	0	(3,809)	0	0	2.500	2.351	JJ	35,736	77,500	07/19/2012	07/15/2022
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE	LS			1FE	13,626,450	99.2400	14,885,895	15,000,000	13,648,322	0	21,872	0	0	4.000	4.573	JJ	273,333	300,000	01/16/2014	01/17/2043
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE	LS			1FE	27,993,000	103.8800	29,086,790	28,000,000	27,992,983	0	(17)	0	0	3.700	3.703	FA	431,667	529,511	01/22/2014	02/01/2024
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE	LS			1FE	59,719,800	108.7700	65,260,320	60,000,000	59,722,032	0	2,232	0	0	4.625	4.654	FA	1,156,250	1,418,333	01/22/2014	02/01/2044
035287-AB-7	ANIXTER INC. CORPORATE				3FE	8,821,665	100.2500	8,362,855	8,342,000	8,402,260	0	(359,966)	0	0	5.950	1.573	MS	165,450	496,349	11/01/2013	03/01/2015
035287-AD-3	ANIXTER INC. CORPORATE				3FE	6,330,000	105.5000	6,330,000	6,000,000	6,329,804	0	(28,865)	8,831	0	5.625	4.186	MN	56,250	168,750	07/30/2014	05/01/2019
037389-AU-7	AON CORP CORPORATE				2FE	20,509,545	127.1100	26,058,467	20,500,000	20,507,937	0	(344)	0	0	6.250	6.245	MS	323,872	1,281,250	11/15/2010	09/30/2040
037411-AJ-4	APACHE CORP NOTES				2FE	3,525,009	129.7000	3,728,760	2,875,000	3,292,772	0	(25,704)	0	0	7.700	5.907	MS	65,183	221,375	09/23/2002	03/15/2026
037411-AK-1	APACHE CORP DEBENTURES				2FE	14,491,380	132.0800	15,189,200	11,500,000	13,428,762	0	(117,576)	0	0	7.950	5.893	AO	193,008	914,250	09/23/2002	04/15/2026
037411-AL-9	APACHE CORP CORPORATE	LS			1FE	5,547,800	123.3900	6,169,715	5,000,000	5,546,576	0	(143)	0	0	7.625	6.870	MN	63,542	381,250	10/04/2007	11/01/2096
037411-AM-7	APACHE CORP DEBENTURES				2FE	12,825,708	127.6200	16,590,600	13,000,000	12,836,108	0	1,152	0	0	7.375	7.478	FA	362,194	958,750	06/30/2000	08/15/2047
037411-AN-5	APACHE CORP SENIOR NOTES				2FE	5,076,750	111.7900	5,589,450	5,000,000	5,020,949	0	(6,028)	0	0	7.000	6.844	FA	145,833	350,000	03/16/2001	02/01/2018
037411-AP-0	APACHE CORP SENIOR NOTES				2FE	5,354,663	119.4900	5,974,700	5,000,000	5,143,260	0	(26,339)	0	0	7.625	6.933	JJ	190,625	381,250	03/16/2001	07/01/2019
037411-AR-6	APACHE CORP CORPORATE				2FE	6,948,546	106.3800	7,021,239	6,600,000	6,917,909	0	(7,173)	0	0	6.000	5.616	JJ	182,600	396,000	03/10/2010	01/15/2037
037411-AW-5	APACHE CORP CORPORATE			1	2FE	16,386,044	97.9500	14,835,042	15,145,000	16,329,788	0	(27,784)	75,105	0	5.100	4.530	MS	257,465	772,395	01/01/2013	09/01/2040
037411-AY-1	APACHE CORP CORPORATE			1	2FE	44,240,850	100.0600	45,026,955	45,000,000	44,288,301	0	11,459	0	0	5.250	5.361	FA	984,375	2,362,500	11/30/2010	02/01/2042
037411-BA-2	APACHE CORP CORPORATE	LS		1	1FE	20,064,485	93.7800	18,615,231	19,850,000	20,055,889	0	(3,903)	0	0	4.750	4.681	AO	199,051	942,875	01/01/2013	04/15/2043
037735-CE-5	APPALACHIAN PWR CO CORPORATE				2FE	6,113,220	122.8600	8,114,784	6,605,000	6,171,263	0	9,834	0	0	5.800	6.374	AO	95,773	383,090	01/31/2008	10/01/2035
037735-CG-0	APPALACHIAN PWR CO CORPORATE				2FE	4,487,933	129.1000	4,737,937	3,670,000	4,472,260	0	(15,673)	0	0	6.375	4.732	AO	58,491	116,981	04/10/2014	04/01/2036
037735-CM-7	APPALACHIAN PWR CO CORPORATE				2FE	4,967,000	139.3100	6,965,353	5,000,000	4,969,152	0	502	0	0	7.000	7.053	AO	87,500	350,000	03/19/2008	04/01/2038
037735-CT-2	APPALACHIAN PWR CO CORPORATE			1	2FE	198,612	105.9800	211,962	200,000	198,619	0	7	0	0	4.400	4.442	MN	1,124	4,571	05/05/2014	05/15/2044
037833-AK-6	APPLE COMPUTER INC CORPORATE				1FE	290,259	97.3000	291,915	300,000	290,262	0	39	9,397	0	2.400	2.415	MN	1,160	7,200	04/30/2013	05/03/2023
037833-AL-4	APPLE COMPUTER INC CORPORATE	LS			1FE	38,184,654	100.0700	39,960,871	39,932,000	38,201,642	0	19,602	9,205	0	3.850	4.104	MN	243,419	1,472,028	07/14/2014	05/04/2043
037833-AT-7	APPLE COMPUTER INC CORPORATE	LS			1FE	18,044,936	110.1800	19,209,656	17,435,000	18,044,677	0	(259)	0	0	4.450	4.237	MN	118,534	208,594	12/18/2014	05/06/2044
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not			2	2Z	48,000,000	100.0100	48,003,077	48,000,000	48,000,000	0	0	0	0	3.190	3.190	JJ	765,600	0	07/01/2014	07/01/2022
038336-C#-8	AptarGroup Inc Senior Note				1	2,500,000	100.1200	2,503,064	2,500,000	2,500,000	0	0	0	0	3.250	3.250	MS	26,181	81,250	09/05/2012	09/05/2022
03840#-AE-4	Aquarion Water Co Of CT Senior Note				2	14,700,000	105.7600	15,547,382	14,700,000	14,700,000	0	0	0	0	4.000	4.000	AO	99,633	588,000	04/30/2013	04/30/2033
038521-AM-2	ARAMARK CORPORATION CORPORATE	LS		1	4FE	14,608,563	103.2500	14,635,688	14,175,000	14,605,730	0	(113,979)	181,978	0	5.750	4.263	MS	239,991	628,188	11/26/2014	03/15/2020
038521-E*-7	ARAMARK CORPORATION Jan 2007 LC			2	2FE	327,366	98.8800	326,448	330,162	329,161	0	652	0	0	0.014	0.208	MJSD	0	(3,068)	02/29/2012	07/26/2016
000000-00-0	ARAMARK CORPORATION BK LN			2	4Z	4,110,442	98.1900	4,061,828	4,136,786	4,109,694	0	(1,166)	26,920	0	3.362	3.264	MJSD	373	43,043	02/24/2014	02/24/2021
000000-00-0	ARAMARK CORPORATION PUBLIC BANK LOAN			2	4Z	1,182,437	98.4200	1,181,938	1,200,952	1,182,457	0	(2,014)	8,975	0	3.453	3.446	MJSD	108	9,975	07/07/2014	09/07/2019
000000-00-0	ArcaTech Systems, LLC Senior Secured Ter			2	4Z	37,600,000	101.1500	38,030,721	37,600,000	37,600,000	0	0	0	0	9.010	6.556	MJSD	95,044	0	12/18/2014	12/19/2020
03937R-A#-9	Arch Chemicals Inc Series A Senior Note				2	24,350,000	104.7700	25,512,576	24,350,000	24,350,000	0	0	0	0	6.700	6.701	AO	285,504	1,631,450	08/28/2009	08/28/2016
039483-AN-2	ARCHER DANIELS MIDLAND C CORPORATE				1FE	2,131,960	126.6100	2,532,220	2,000,000	2,094,724	0	(4,653)	0	0	6.750	6.212	JD	6,000	135,000	06/22/2004	12/15/2027
039483-AP-7	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	545,726	139.8200	766,219	548,000	545,705	0	1	0	0	6.950	6.979	JD	1,693	38,086	12/10/1997	12/15/2097

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
039483-AR-3	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	7,368,080	127.4800	8,923,950	7,000,000	7,293,710	0	(12,554)	0	0	6.625	6.177	MN	77,292	463,750	07/28/2009	05/01/2029
039483-AS-1	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	6,052,337	136.3800	7,228,193	5,300,000	5,903,912	0	(22,173)	0	0	7.000	5.891	FA	154,583	371,000	11/03/2006	02/01/2031
039483-AT-9	ARCHER DANIELS MIDLAND C DEBENTURES				1FE	36,532,078	125.2000	46,448,084	37,100,000	36,642,068	0	13,576	0	0	5.935	6.047	AO	550,471	2,201,885	08/26/2004	10/01/2032
039483-AU-6	ARCHER DANIELS MIDLAND C CORPORATE				1FE	17,995,767	118.8100	22,663,209	19,075,000	18,150,818	0	22,345	0	0	5.375	5.777	MS	301,888	1,025,281	11/27/2007	09/15/2035
039483-AY-8	ARCHER DANIELS MIDLAND C CORPORATE	LS			1FE	6,005,388	111.5500	6,201,121	5,559,000	5,746,621	0	(53,585)	0	0	5.450	4.309	MS	89,207	302,966	09/18/2009	03/15/2018
039483-BC-5	ARCHER DANIELS MIDLAND C CORPORATE				1FE	20,224,635	127.7600	24,964,822	19,540,000	20,193,555	0	(12,176)	0	0	5.765	5.514	MS	375,494	1,126,481	01/01/2013	03/01/2041
039483-BE-1	ARCHER DANIELS MIDLAND C CORP	LS			1FE	8,574,559	108.3600	9,332,728	8,613,000	8,573,946	0	601	0	0	4.535	4.563	MS	103,075	390,600	01/14/2014	03/26/2042
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate	LS			1FE	24,856,150	99.9800	26,905,680	26,910,000	24,907,893	0	33,260	0	0	4.016	4.482	AO	225,147	1,080,706	02/12/2014	04/16/2043
040555-CE-2	ARIZONA PUB SVC CO CORPORATE				1FE	8,851,100	101.3900	10,139,200	10,000,000	9,936,450	0	158,484	0	0	4.650	6.360	MN	59,417	465,000	06/19/2006	05/15/2015
040555-CH-5	ARIZONA PUB SVC CO ARIZONA PUBLIC SERVIC				1FE	982,341	125.0600	1,125,557	900,000	979,086	0	(2,196)	0	0	5.500	4.823	MS	16,500	49,500	06/26/2013	09/01/2035
040555-CK-8	ARIZONA PUB SVC CO CORPORATE				1FE	10,189,675	141.4000	13,086,477	9,255,000	10,160,582	0	(21,727)	0	0	6.875	6.039	FA	265,117	636,281	08/19/2013	08/01/2036
040555-CL-6	ARIZONA PUB SVC CO CORPORATE				1FE	200,387	126.0000	201,601	160,000	184,383	0	(5,189)	0	0	8.750	4.679	MS	4,667	14,000	09/28/2011	03/01/2019
040555-CM-4	ARIZONA PUB SVC CO CORPORATE			1	1FE	1,221,815	117.5600	1,387,162	1,180,000	1,220,680	0	(766)	0	0	5.050	4.816	MS	19,863	59,590	06/26/2013	09/01/2041
040555-CP-7	ARIZONA PUB SVC CO CORPORATE			1	1FE	6,720,100	113.9100	7,631,997	6,700,000	6,719,759	0	(341)	0	0	4.700	4.681	JJ	145,204	161,824	01/15/2014	01/15/2044
04070*-AQ-0	Arizona Water Company GEN MTG SER M			1		35,000,000	157.9800	55,293,960	35,000,000	35,000,000	0	0	0	0	6.670	6.670	MS	778,167	2,334,500	09/24/2008	09/01/2038
040850-A*-0	Arkansas Electric Cooperative First Mtge			2	1	10,736,418	114.5600	10,453,513	9,125,000	10,577,707	0	(80,998)	0	0	4.710	2.829	JD	1,194	429,788	01/01/2013	12/30/2030
04101*-AB-6	Arkansas Oklahoma Gas SRNT			2	2	300,000	102.2100	306,630	300,000	300,000	0	0	0	0	7.540	7.612	FMAN	2,765	22,620	02/21/2004	05/17/2015
04101*-AC-4	Arkansas Oklahoma Gas SRNT			2	2	2,000,000	107.8900	2,157,841	2,000,000	2,000,000	0	0	0	0	6.590	6.648	MJSD	366	131,800	09/08/1998	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note			2	2	2,400,000	107.0400	2,569,017	2,400,000	2,400,000	0	0	0	0	7.340	7.405	JAJO	34,743	176,160	07/20/2007	07/20/2017
042004-AA-9	Arlington Vly Solar Ene II LLC Senior Se			2	2	96,099,265	109.1400	104,884,287	96,099,265	96,099,265	0	0	0	0	6.400	6.451	MJSD	17,084	6,150,353	09/28/2012	09/30/2038
042735-BB-5	ARROW ELECTRS INC CORPORATE				2FE	69,637	102.5400	71,781	70,000	69,763	0	70	0	0	3.000	3.112	MS	700	2,100	02/12/2013	03/01/2018
04273W-AA-9	ARROW ELECTRONICS INC CORPORATE				2FE	309,669	101.8000	305,408	300,000	302,234	0	(2,629)	0	0	3.375	2.464	MN	1,688	10,125	02/06/2012	11/01/2015
04316#-AD-9	Arthur J. Gallagher & Co. Senior Note				2	19,287,125	110.5900	20,932,177	18,927,500	19,045,031	0	(41,071)	0	0	6.440	6.175	FA	501,116	1,218,931	01/03/2008	08/03/2017
04317@-AA-6	Arthur J. Gallagher & Co Series C Senior			2	2	105,675,000	110.8100	117,098,574	105,675,000	105,675,000	0	0	0	0	5.850	5.849	MN	532,338	6,181,988	11/30/2009	11/30/2019
04317@-AC-2	Arthur J. Gallagher & Co Senior Note				2	39,500,000	114.1800	45,100,542	39,500,000	39,500,000	0	0	0	0	5.490	5.490	FA	849,349	2,168,550	02/10/2011	02/10/2023
04317@-AE-8	Arthur J. Gallagher & Co Senior Note				2	28,380,000	101.8000	28,890,462	28,380,000	28,380,000	0	0	0	0	3.690	3.690	JD	49,452	1,047,222	06/14/2013	06/14/2022
04317@-AM-0	Arthur J. Gallagher & Co Senior Note				2	9,000,000	104.3500	9,391,242	9,000,000	9,000,000	0	0	0	0	4.130	4.130	JD	7,228	185,850	06/24/2014	06/26/2023
04317@-AP-3	Arthur J. Gallagher & Co Senior Note				2	8,000,000	105.7700	8,461,734	8,000,000	8,000,000	0	0	0	0	4.360	4.360	JD	6,782	174,400	06/24/2014	06/24/2026
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit			2	4Z	3,345,591	100.0000	3,345,591	3,345,591	3,345,591	0	0	0	0	12.290	9.506	MJSD	21,084	0	12/30/2014	12/05/2017
044209-AF-1	ASHLAND INC CORPORATE			1	3FE	18,004,250	100.0000	19,200,000	19,200,000	18,140,143	0	107,325	0	0	4.750	5.649	FA	344,533	913,847	03/21/2014	08/15/2022
044209-AH-7	ASHLAND INC CORPORATE			1	3FE	405,000	100.5000	402,000	400,000	402,326	0	(2,046)	0	0	3.000	2.464	MS	3,533	12,000	09/10/2013	03/15/2016
04472*-AH-4	Ashley Furniture Industries, I Senior No			2	1	9,545,455	108.4500	10,352,363	9,545,455	9,545,455	0	0	0	0	5.220	5.253	MJSD	38,755	498,273	06/03/2005	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D			2	1	23,021,378	111.6000	25,691,061	23,021,378	23,021,378	0	0	0	0	5.030	5.061	MJSD	3,217	1,157,975	06/30/2010	06/30/2025
04472*-AK-7	Ashley Furniture Industries, I Senior No			2	1Z	50,000,000	102.8200	51,411,708	50,000,000	50,000,000	0	0	0	0	3.570	3.585	JAJO	366,917	0	10/17/2014	10/17/2034
045054-AB-9	ASHTEAD CAPITAL INC CORPORATE			1	3FE	32,550	106.2500	31,875	30,000	31,899	0	(334)	0	0	6.500	5.028	JJ	899	1,950	01/01/2013	07/15/2022
045718@-AA-7	Associated Milk Producers, Inc Senior Se			2	3	14,083,333	97.5800	13,742,057	14,083,333	14,083,333	0	0	0	0	6.500	6.587	MON	76,285	872,189	12/18/2013	12/01/2020
046003-JU-4	ASSOCIATES CORP NORTH AMER DEBENTURES				1FE	4,746,294	116.8000	5,839,950	5,000,000	4,915,770	0	18,199	0	0	6.950	7.459	MN	57,917	347,500	06/30/2000	11/01/2018
04650N-AB-0	AT&T INC CORPORATE				1FE	15,772,314	108.2800	16,903,919	15,611,000	15,767,311	0	(3,359)	6,942	0	5.350	5.273	MS	278,396	835,189	04/01/2013	09/01/2040
049560-AA-3	ATMOS ENERGY CORP DEBENTURES				1FE	9,912,216	125.6100	12,560,700	10,000,000	9,938,883	0	2,662	0	0	6.750	6.819	JJ	311,250	675,000	06/30/2000	07/15/2028
05070G-AE-8	AUDATEX NORTH AMERICA INC CORPORATE			1	3FE	21,631,250	103.0000	22,145,000	21,500,000	21,603,973	0	(20,057)	0	0	6.000	5.874	JD	57,333	1,290,000	10/09/2013	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA INC CORPORATE	LS		1	3FE	9,950,763	103.2500	10,097,850	9,780,000	9,929,612	0	(17,599)	0	0	6.125	5.848	MN	99,837	592,369	10/28/2013	11/01/2023
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-			2	1	4,416,699	101.2300	4,420,232	4,366,667	4,396,601	0	(20,098)	0	0	4.150	2.888	MON	6,544	115,739	08/19/2014	01/18/2016
05332*-AW-8	Automotive Rentals, Inc. Senior Secured				1	4,880,000	101.9200	4,973,871	4,880,000	4,880,000	0	0	0	0	3.750	3.750	MON	6,608	183,000	01/18/2011	01/18/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured				1	4,540,000	101.9000	4,626,151	4,540,000	4,540,000	0	0	0	0	3.300	3.300	MON	416	162,305	10/31/2011	10/31/2016
05332*-AZ-1	Automotive Rentals, Inc. Senior Secured				1	30,085,000	101.9200	30,662,313	30,085,000	30,085,000	0	0	0	0	3.300	3.300	MON	35,851	992,805	01/18/2012	01/18/2017
053484-B*-1	AvalonBay Communities, Inc. Senior Unsec			2	2Z	24,960,000	101.0600	25,223,206	24,960,000	24,960,000	0	0	0	0	1.642	1.625	MON	1,123	305,670	03/31/2014	03/31/2021
053611-AB-5	AVERY DENNISON CORP BONDS				2FE	3,729,338	116.5300	4,369,875	3,750,000	3,733,523	0	491	0	0	6.000	6.040	JJ	103,750	225,000	01/14/2003	01/15/2033
053773-AY-3	AVIS BUDGET CORPORATE			1	4FE	3,399,375	101.0000	3,535,000	3,500,000	3,403,822	0	4,447	0	0	5.125	5.582	JD	14,948	97,161	07/31/2014	06/01/2022
053810-AE-7	AVIV HLTH PROP/AVIV HLTH			1	3FE	22,776,250	104.0000	22,880,000	22,000,000	22,738,814	0	(105,938)	206,498	0	6.000	4.979	AO	278,667	928,500	07/16/2014	10/15/2021
05463D-AA-8	AXIALL CORP CORPORATE	LS		1	3FE	12,265,000	94.3800	12,268,750	13,000,000	12,265,393	0	(1,591)	703,017	0	4.875	4.904	MN	80,979	292,500	12/10/2014	05/15/2023
054937-AE-7	BB&T CORPORATION BOND				1FE	9,542,950	104.1000	10,409,825	10,000,000	9,948,683	0	49,474	0	0	5.200	5.746	JD	11,556	520,000	05/24/2004	12/23/2015
054937-AG-2	BB&T CORPORATION GLOBAL				1FE	21,702,735	106.2800	25,825,196	24,300,000	23,486,044	0	288,045	0	0	4.900	6.233	JD	3,307	1,190,700	05/10/2006	06/30/2017
05508W-AA-3	B&G FOODS INC CORPORATE			1	3FE	9,994,181	97.6100	10,000,145	10,245,000	9,995,621	0	3,897	107,457	0	4.625	4.879	JD	39,486	236,916	11/17/2014	06/01/2021
05523U-AD-2	BAE SYSTEMS FINL CORPORATE				2FE	4,862,350	102.6200	5,131,125	5,000,000	4,988,449	0	17,248	0	0	5.200	5.572	FA	98,222	260,000	12/21/2005	08/15/2015
05531F-AQ-6	BB&T CORP CORPORATE			1	1FE	896,373	100.0500	900,480	900,000	896,993	0	620	0	0	2.250	2.336	FA	8,438	9,956	01/28/2014	02/01/2019
057224-AZ-0	Baker Hughes Inc CORPORATE				1FE	28,824,437	107.9100	29,263,887	27,118,000	28,766,615	0	(33,873)	0	0	5.125	4.704	MS	409,218	1,279,226	03/19/2014	09/15/2040
05825#-AJ-7	Baldwin Richardson Foods Series D Senior			2	3	3,400,000	101.9900	3,467,618	3,400,000	3,400,000	0	0	0	0	7.750	7.823	MJSD	732	263,500	12/31/2009	12/31/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05825#-AK-4	Baldwin Richardson Foods Series E Senior			2	3	7,054,000	104.8300	7,394,930	7,054,000	7,054,000	0	0	0	0	7.750	7.822	MJSD	1,519	546,685	06/30/2010	12/31/2017
05825#-AL-2	Baldwin Richardson Foods Senior Secured			2	3	5,890,000	99.5400	5,863,099	5,890,000	5,890,000	0	0	0	0	6.050	6.094	MJSD	990	356,345	12/31/2012	12/31/2021
058498-AS-5	BALL CORP CORPORATE				3FE	6,075,656	96.5000	6,002,300	6,220,000	6,075,691	0	34	144,344	0	4.000	4.000	MN	31,791	248,800	05/09/2013	11/15/2023
059165-EC-0	BALTIMORE GAS & ELEC CO CORPORATE				2FE	18,774,260	136.5200	26,416,117	19,350,000	18,836,779	0	10,368	0	0	6.350	6.580	AO	307,181	1,228,725	08/06/2007	10/01/2036
059438-AG-6	BANK ONE CORP SUB DEBENTURES				1FE	13,403,253	131.2400	15,965,547	12,165,000	12,929,582	0	(48,100)	0	0	7.750	6.900	JJ	434,730	942,788	09/25/2000	07/15/2025
059438-AH-4	BANK ONE CORP SUB DEBENTURES	LS			1FE	12,206,050	131.3200	13,131,851	10,000,000	11,491,158	0	(85,884)	0	0	7.625	5.854	AO	160,972	762,500	02/04/2004	10/15/2026
059438-AK-7	BANK ONE CORP SUB DEBENTURES				1FE	17,617,826	134.8400	21,170,397	15,701,000	17,033,007	0	(66,630)	0	0	8.000	6.962	AO	216,325	1,256,080	05/17/2002	04/29/2027
060077-H@-6	Bangor Hydro Elec Co 1st Mortgage Bond,				2	3,953,960	136.4900	4,094,813	3,000,000	3,654,240	0	(71,980)	0	0	8.980	5.323	AO	60,615	269,400	06/09/2010	04/10/2022
06050T-JZ-6	BANK OF AMERICA NA CORPORATE				2FE	4,978,050	125.2600	6,262,810	5,000,000	4,980,182	0	420	0	0	6.000	6.032	AO	63,333	300,000	10/23/2006	10/15/2036
06051G-EK-1	BANK OF AMERICA CORP CORPORATE				1FE	10,539,514	103.5800	10,937,615	10,560,000	10,553,208	0	4,164	0	0	3.750	3.793	JJ	185,900	396,000	07/07/2011	07/12/2016
06051G-EM-7	BANK OF AMERICA CORP CORPORATE				1FE	11,950,320	115.8400	13,901,244	12,000,000	11,961,570	0	4,239	0	0	5.700	5.755	JJ	298,300	684,000	01/19/2012	01/24/2022
06051G-EU-9	BANK OF AMERICA CORP CORPORATE				1FE	297,522	100.0100	300,023	300,000	297,571	0	49	0	0	3.300	3.416	JJ	4,675	0	10/30/2014	01/11/2023
06051G-FC-8	BANK OF AMERICA CORP CORPORATE				1FE	520,965	111.9800	559,913	500,000	520,706	0	(259)	0	0	5.000	4.736	JJ	11,111	12,500	02/27/2014	01/21/2044
06051G-FF-1	BANK OF AMERICA CORP CORPORATE	LS			1FE	25,578,719	104.1200	26,733,452	25,675,000	25,583,393	0	4,675	0	0	4.000	4.046	AO	256,750	513,500	03/27/2014	04/01/2024
06051G-FG-9	BANK OF AMERICA CORP CORPORATE				1FE	164,845	110.4800	182,290	165,000	164,835	0	(10)	0	0	4.875	4.881	AO	2,011	4,022	03/27/2014	04/01/2044
06051G-FL-8	BANK OF AMERICA CORP CORPORATE				2FE	995,170	99.7800	997,755	1,000,000	995,176	0	6	0	0	4.250	4.302	AO	8,146	0	10/17/2014	10/22/2026
06406H-BM-0	BANK OF NEW YORK MELLON CORPORATE				1FE	9,790,034	112.5600	10,231,561	9,090,000	9,449,414	0	(73,049)	0	0	5.450	4.444	MN	63,302	495,405	11/24/2009	05/15/2019
06406H-BN-8	BANK OF NEW YORK MELLON CORPORATE				1FE	27,353,968	100.0700	27,419,180	27,400,000	27,399,139	0	9,396	0	0	3.100	3.136	JJ	391,668	849,400	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON CORPORATE	LS			1FE	23,853,395	110.1000	26,314,518	23,900,000	23,872,986	0	4,582	0	0	4.600	4.625	JJ	506,946	1,099,400	11/06/2009	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON CORPORATE	LS			1FE	7,502,950	108.8200	7,617,477	7,000,000	7,361,663	0	(53,057)	0	0	4.150	3.208	FA	121,042	290,500	04/02/2012	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE			1	1FE	43,071,470	104.9900	43,485,273	41,419,000	42,801,042	0	(153,134)	0	0	3.550	2.990	MS	400,269	1,221,875	06/04/2014	09/23/2021
06406H-CC-1	BANK OF NEW YORK MELLON CORPORATE			1	1FE	1,074,022	100.0600	1,075,656	1,075,000	1,074,947	0	326	0	0	1.200	1.231	FA	4,694	12,900	02/13/2012	02/20/2015
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE			1	1FE	14,984,550	100.2200	15,033,765	15,000,000	14,995,759	0	5,167	0	0	0.700	0.735	AO	19,833	105,000	10/18/2012	10/23/2015
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE			1	1FE	16,311,509	104.5800	17,088,127	16,340,000	16,313,270	0	1,761	0	0	3.650	3.671	FA	243,534	298,205	01/29/2014	02/04/2024
06406J-HB-4	BANK OF NEW YORK MELLON CORPORATE				1FE	5,369,548	100.8700	4,942,630	4,900,000	4,919,406	0	(94,542)	0	0	4.950	2.968	MS	71,418	242,550	12/11/2009	03/15/2015
06849R-AF-9	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	26,007,191	101.0300	26,293,955	26,025,000	26,012,588	0	1,524	0	0	4.400	4.408	MN	98,606	1,145,100	09/13/2011	05/30/2021
06849R-AG-7	BARRICK NORTH AMERICA FINANCE CORPORATE				2FE	14,861,003	98.0300	12,808,021	13,065,000	14,791,384	0	(33,076)	0	0	5.700	4.803	MN	64,127	744,705	10/31/2012	05/30/2041
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP	LS			2FE	19,965,950	99.2200	20,598,674	20,760,000	19,975,041	0	7,278	116,971	0	5.750	5.982	MN	198,950	978,075	10/03/2014	05/01/2043
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig			2	1	103,000,000	127.0400	130,845,981	103,000,000	103,000,000	0	0	0	0	5.930	5.930	AO	1,526,975	6,107,900	10/16/2008	10/01/2038
07132#-AC-6	Battelle Memorial Institute Series A Sen				1FE	30,000,000	118.5400	35,561,461	30,000,000	30,000,000	0	0	0	0	6.750	6.750	FA	821,250	2,025,000	08/05/2009	08/05/2019
07132*-AH-9	Baton Rouge Wtr Wks Company Senior Note				1	6,700,000	108.9100	7,297,235	6,700,000	6,700,000	0	0	0	0	3.710	3.710	FA	103,571	248,570	02/01/2013	02/01/2038
07132*-AJ-5	Baton Rouge Wtr Wks Company Senior Note				1	7,500,000	116.6600	8,749,218	7,500,000	7,500,000	0	0	0	0	6.710	6.710	FA	209,688	503,250	04/28/1998	08/01/2018
07132*-AK-2	Baton Rouge Wtr Wks Company Mortgage Rel				1	2,500,000	108.7700	2,719,293	2,500,000	2,500,000	0	0	0	0	6.710	6.710	FA	69,896	167,750	12/21/2001	08/01/2016
071813-AX-7	BAXTER INTL INC CORPORATE				1FE	19,311,260	131.3700	25,091,250	19,100,000	19,290,334	0	(4,032)	0	0	6.250	6.166	JD	99,479	1,193,750	10/22/2009	12/01/2037
071813-BA-6	BAXTER INTL INC CORPORATE				1FE	12,911,697	108.9700	14,056,979	12,900,000	12,905,977	0	(1,282)	0	0	4.500	4.487	FA	219,300	580,500	12/11/2009	08/15/2019
071813-BF-5	BAXTER INTL INC CORPORATE				1FE	2,290,758	95.1200	2,187,812	2,300,000	2,292,500	0	881	0	0	2.400	2.447	FA	20,853	55,200	01/01/2013	08/15/2022
071813-BG-3	BAXTER INTL INC CORPORATE	LS		1	1FE	58,299,501	107.2000	63,529,763	59,265,000	58,313,053	0	14,963	0	0	4.500	4.600	JD	118,530	2,666,925	12/05/2013	06/15/2043
071813-BH-1	BAXTER INTL INC CORPORATE				1FE	7,992,320	99.9600	7,996,768	8,000,000	7,996,296	0	2,575	0	0	0.950	0.983	JD	6,333	76,000	06/04/2013	06/01/2016
071813-BL-2	BAXTER INTL INC CORPORATE			1	1FE	14,694,619	100.7600	15,215,379	15,100,000	14,728,847	0	34,228	0	0	3.200	3.539	JD	21,476	483,200	02/10/2014	06/15/2023
07274E-AF-0	BAYER US FINANCE LLC CORPORATE				1FE	12,183,905	100.8100	12,289,105	12,190,000	12,183,747	0	(158)	0	0	3.000	3.008	AO	84,314	0	10/01/2014	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC CORPORATE				1FE	11,906,073	101.7600	12,236,303	12,025,000	11,907,940	0	1,867	0	0	3.375	3.493	AO	93,570	0	10/01/2014	10/08/2024
07330N-AD-7	BB&T CORP CORPORATE			1	1FE	20,394,740	101.0400	20,410,201	20,200,000	20,360,694	0	(32,059)	0	0	2.300	2.073	AO	98,082	311,126	04/17/2014	10/15/2018
07330N-AJ-4	BB&T CORP CORPORATE			1	1FE	8,932,490	100.5800	8,992,013	8,940,000	8,933,202	0	711	0	0	2.850	2.863	AO	63,698	146,504	02/27/2014	04/01/2021
073730-AB-9	BEAM INC DEBENTURES				2FE	36,399,012	127.5400	45,588,255	35,744,000	36,081,588	0	(32,295)	0	0	7.875	7.707	JJ	1,297,954	2,814,840	06/30/2000	01/15/2023
073902-PR-3	BEAR STEARNS CO INC CORPORATE				1FE	25,924,080	111.9900	29,117,660	26,000,000	25,970,812	0	8,342	0	0	6.400	6.440	AO	411,378	1,664,000	09/27/2007	10/02/2017
073902-RU-4	BEAR STEARNS CO INC CORPORATE				1FE	24,312,785	115.2600	23,192,764	20,123,000	22,006,932	0	(563,633)	0	0	7.250	3.991	FA	607,882	1,458,918	08/17/2010	02/01/2018
07556Q-BB-0	BEAZER HOMES USA INC CORPORATE			1	4FE	15,625,000	104.5000	15,675,000	15,000,000	15,618,053	0	(317,385)	155,187	0	6.625	3.062	AO	209,792	745,313	11/21/2014	04/15/2018
075887-AU-3	BECTON DICKINSON & CO CORPORATE				1FE	12,423,134	110.5900	13,375,570	12,095,000	12,262,416	0	(34,271)	0	0	5.000	4.643	MN	77,274	604,750	12/11/2009	05/15/2019
075887-AV-1	BECTON DICKINSON & CO CORPORATE				1FE	13,245,520	123.3200	14,366,862	11,650,000	13,125,794	0	(30,315)	0	0	6.000	5.085	MN	89,317	699,000	09/28/2011	05/15/2039
075887-BA-6	BECTON DICKINSON & CO CORPORATE				2FE	5,485,551	100.3700	5,284,596	5,265,000	5,442,744	0	(23,435)	0	0	3.125	2.584	MN	24,223	164,531	02/21/2013	11/08/2021
075887-BG-3	BECTON DICKINSON & CO CORPORATE	LS		1	2FE	12,800,000	107.7000	13,785,101	12,800,000	12,800,000	0	0	0	0	4.685	4.685	JD	26,652	0	12/04/2014	12/15/2044
077830-AB-2	Belk, Inc Senior Note				2FE	5,000,000	101.6500	5,082,586	5,000,000	5,000,000	0	0	0	0	5.310	5.310	JJ	124,637	265,500	07/12/2005	07/12/2015
077830-AD-8	Belk, Inc Senior Note				2Z	71,600,000	108.0700	77,379,753	71,600,000	71,600,000	0	0	0	0	6.200	6.200	FA	1,492,064	4,439,200	08/31/2007	08/31/2017
077830-AE-6	Belk, Inc Senior Note				2Z	40,000,000	108.9900	43,595,834	40,000,000	40,000,000	0	0	0	0	5.700	5.700	MN	240,667	2,280,000	11/23/2010	11/23/2020
077830-AF-3	Belk, Inc Senior Note				2FE	15,020,000	106.2600	15,960,986	15,020,000	15,020,000	0	0	0	0	5.210	5.210	JJ	339,102	782,542	01/25/2012	01/25/2022
07786D-AA-4	BELL ATLANTIC PENN DEBENTURES				2FE	7,541,129	111.8300	10,494,870	9,385,000	8,020,568	0	53,203	0	0	6.000	7.722	JD	46,925	563,100	11/02/2000	12/01/2028
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				1FE	4,312,665	121.9700	5,372,779	4,405,000	4,346,276	0	3,485	0	0	7.000	7.178	AO	77,088	308,350	05/31/2000	10/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
079867-AP-2	BELLSOUTH TELECOMMUNICATIONS DEBENTURES				1FE	36,457,638	130.8800	55,082,952	42,085,000	36,467,238	0	705	0	0	7.000	8.080	JD	245,496	2,945,950	02/17/2000	12/01/2095
080555-AE-5	BELO CORP DEBENTURES				3FE	10,489,856	109.5000	11,388,000	10,400,000	10,460,697	0	(2,895)	0	0	7.750	7.675	JD	67,167	806,000	06/30/1997	06/01/2027
084423-AL-6	BERKLEY (WR) CORPORATION SENIOR NOTES				2FE	3,478,125	112.8700	3,950,300	3,500,000	3,490,682	0	1,637	0	0	6.150	6.215	FA	81,317	215,250	08/19/2004	08/15/2019
084423-AR-3	BERKLEY (WR) CORPORATION CORPORATE				2FE	14,661,574	111.3400	16,149,504	14,505,000	14,602,799	0	(14,569)	0	0	5.375	5.235	MS	229,562	779,644	09/14/2010	09/15/2020
084423-AS-1	BERKLEY (WR) CORPORATION CORPORATE				2FE	323,838	107.2300	321,698	300,000	319,035	0	(2,276)	0	0	4.625	3.616	MS	4,085	13,875	11/01/2012	03/15/2022
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE				2FE	10,004,122	102.1500	10,271,615	10,055,000	10,003,993	0	(128)	0	0	4.750	4.782	FA	192,372	0	07/30/2014	08/01/2044
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	18,361,581	127.9700	19,193,725	14,999,000	18,223,955	0	(70,288)	0	0	5.750	4.334	JJ	397,682	862,443	01/01/2013	01/15/2040
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE				1FE	180,836	109.3600	207,786	190,000	180,965	0	129	0	0	4.500	4.810	FA	3,325	8,550	01/30/2014	02/11/2043
08516*-AB-6	Berlin Station LLC Senior Note			2	3FE	78,950,000	107.9700	85,241,081	78,950,000	78,950,000	0	0	0	0	7.500	7.568	MJSD	16,448	5,921,250	02/27/2013	09/30/2031
08516*-AC-4	Berlin Station LLC Term			2	3Z	10,000,000	96.9800	9,698,212	10,000,000	10,000,000	0	0	0	0	4.056	4.103	MJSD	1,111	438,864	10/31/2013	09/30/2022
000000-00-0	BERRY PLASTICS PUBLIC BANK LOAN			2	4Z	2,605,950	97.2900	2,663,906	2,738,061	2,610,214	0	4,264	0	0	4.013	4.671	MJSD	285	26,240	01/06/2014	01/06/2021
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C			2	3	0	0.0000	0	0	0	0	5,437	0	0	0.000	0.000	MJSD	0	0	09/22/2004	05/04/2016
08658E-AA-5	BESTFOODS CORPORATE				1FE	11,603,500	132.0200	13,202,080	10,000,000	11,154,064	0	(58,206)	0	0	6.625	5.396	AO	139,861	662,500	05/23/2005	04/15/2028
09062X-AB-9	BIOGEN IDEC INC CORPORATE				1FE	11,923,600	114.9800	11,498,511	10,000,000	11,325,536	0	(397,574)	0	0	6.875	2.494	MS	229,167	687,500	06/21/2013	03/01/2018
09068#-AA-4	Biotrial, USA, Inc. Debt			2	6Z	429,786	96.0000	480,014	500,000	433,059	0	3,273	0	0	5.000	7.618	MON	417	10,694	07/25/2014	07/25/2022
09126#-AA-4	SPE-Corporate Realty Credit-Tenant Lease			2	1Z	3,256,765	107.4900	3,466,034	3,224,520	3,256,663	0	(102)	0	0	4.217	4.121	MON	4,533	0	12/19/2014	12/12/2029
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu			2	2FE	54,556,337	102.7700	56,067,621	54,556,337	54,556,337	0	0	0	0	5.125	5.156	MJSD	7,767	2,796,012	08/21/2012	03/31/2032
09172#-AD-1	Bissell, Inc Senior Note			2	3	42,306,954	97.2700	42,116,623	43,300,000	42,304,579	0	(2,375)	993,046	0	4.430	4.454	FMAN	165,177	1,918,190	08/31/2011	08/31/2021
091816-AA-8	Black Bear Hydro Partners, LLC Senior Se			2	2	0	0.0000	0	0	0	0	0	0	0	7.750	0.000	FA	0	2,306,765	11/02/2009	11/02/2014
09247X-AC-5	BLACKROCK INC CORPORATE				1FE	8,462,683	112.0400	8,835,243	7,886,000	8,238,579	0	(127,542)	0	0	6.250	4.419	MS	145,124	492,875	01/30/2013	09/15/2017
09247X-AH-4	BLACKROCK INC CORPORATE				1FE	16,310,063	109.9500	17,866,888	16,250,000	16,299,545	0	(7,550)	0	0	4.250	4.190	MN	70,981	690,625	07/20/2012	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE				1FE	29,756,265	103.3200	29,964,072	29,000,000	29,597,623	0	(71,518)	0	0	3.375	3.060	JD	81,563	978,750	08/27/2013	06/01/2022
09247X-AK-7	BLACKROCK INC CORPORATE				1FE	57,733,530	100.4600	58,065,071	57,800,000	57,790,263	0	22,002	0	0	1.375	1.414	JD	66,229	794,750	05/22/2012	06/01/2015
097023-AD-7	BOEING CO DEBENTURES				1FE	5,379,608	137.0600	5,975,894	4,360,000	4,822,125	0	(53,948)	0	0	8.750	6.735	FA	144,122	381,500	06/30/2000	08/15/2021
097023-AE-5	BOEING CO DEBENTURES				1FE	1,948,400	158.3300	2,838,810	1,793,000	1,912,177	0	(3,494)	0	0	8.750	8.010	MS	46,195	156,888	03/18/1997	09/15/2031
097023-AK-1	BOEING CO DEBENTURES				1FE	26,988,032	158.9500	39,340,892	24,750,000	26,800,768	0	(26,917)	0	0	7.875	7.166	AO	411,469	1,949,063	01/05/2007	04/15/2043
097023-AN-5	BOEING CO CORPORATE				1FE	4,633,926	143.0100	6,542,520	4,575,000	4,629,076	0	(607)	0	0	6.875	6.780	AO	66,401	314,531	06/03/2004	10/15/2043
097023-AQ-8	BOEING CO CORPORATE				1FE	4,755,020	152.1800	6,087,000	4,000,000	4,681,801	0	(9,179)	0	0	7.500	6.202	FA	113,333	300,000	07/21/2004	08/15/2042
097023-AS-4	BOEING CO CORPORATE				1FE	22,181,744	140.5600	25,301,682	18,000,000	21,809,008	0	(92,159)	0	0	6.625	5.031	FA	450,500	1,192,500	01/01/2013	02/15/2038
097023-AU-9	BOEING CO CORPORATE				1FE	6,425,613	132.6500	6,844,812	5,160,000	6,405,556	0	(14,568)	0	0	6.125	4.193	FA	119,397	49,000	09/10/2014	02/15/2033
097023-AW-5	BOEING CO CORPORATE				1FE	8,037,453	115.5900	8,438,074	7,300,000	7,683,222	0	(80,940)	0	0	6.000	4.610	MS	128,967	438,000	03/29/2010	03/15/2019
097023-AX-3	BOEING CO CORPORATE				1FE	14,543,464	145.7900	20,155,537	13,825,000	14,485,287	0	(11,922)	0	0	6.875	6.475	MS	279,860	950,469	06/18/2009	03/15/2039
097023-AY-1	BOEING CO CORPORATE				1FE	9,915,700	100.3200	10,032,450	10,000,000	9,997,353	0	16,065	0	0	3.500	3.669	FA	132,222	350,000	07/23/2009	02/15/2015
097023-AZ-8	BOEING CO CORPORATE	LS			1FE	2,968,740	112.7300	3,381,831	3,000,000	2,982,673	0	2,872	0	0	4.875	5.003	FA	55,250	146,250	07/23/2009	02/15/2020
097023-BA-2	BOEING CO CORPORATE				1FE	23,389,406	131.1400	30,030,213	22,900,000	23,360,899	0	(9,399)	0	0	5.875	5.717	FA	508,253	1,345,375	07/28/2011	02/15/2040
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured			2	3Z	52,136,000	102.8600	53,628,624	52,136,000	52,136,000	0	0	0	0	7.000	7.061	MJSD	81,100	0	12/23/2014	12/23/2021
09858#-AB-6	Boom LLC Revolver			2	5Z	0	0.0000	0	0	0	0	0	0	0	35.486	0.000	MON	0	1,633	05/14/2007	10/28/2015
09951#-AE-6	Boral USA Senior Note				2	16,000,000	101.2800	16,204,234	16,000,000	16,000,000	0	0	0	0	5.420	5.420	MN	125,262	867,200	05/09/2005	05/09/2015
09951#-AF-3	Boral USA SER A GUARANTEED SR. NOTE				2FE	15,000,000	113.1600	16,974,620	15,000,000	15,000,000	0	0	0	0	7.120	7.120	AO	222,500	1,068,000	04/16/2008	04/16/2018
100743-AJ-2	BOSTON GAS COMPANY INC CORPORATE	LS			1FE	9,752,212	109.8300	10,589,492	9,642,000	9,747,151	0	(2,085)	0	0	4.487	4.416	FA	163,440	432,637	09/13/2012	02/15/2042
10138M-AK-1	BOTTLING GROUP LLC CORPORATE				1FE	5,665,743	111.8000	6,372,395	5,700,000	5,683,847	0	3,479	0	0	5.125	5.203	JJ	134,702	292,125	01/14/2009	01/15/2019
105340-AJ-2	BRANDYWINE REALTY TRUST CORPORATE				2FE	12,978,420	107.7300	14,004,472	13,000,000	12,992,677	0	2,403	0	0	5.700	5.722	MN	123,500	741,000	04/24/2007	05/01/2017
10554C-AA-0	BRASKEM AMERICA FINANCE CO CORPORATE	LS		1	2FE	4,937,500	99.0000	4,950,000	5,000,000	4,937,516	0	(1,019)	139,299	0	7.125	6.996	JJ	157,344	356,250	06/04/2013	07/22/2041
10563*-AB-4	Braum's Inc Senior Note			2	3	12,380,000	102.3700	12,673,235	12,380,000	12,380,000	0	0	0	0	4.750	4.777	JAJO	120,877	441,038	01/17/2014	01/17/2024
105758-AB-8	Bray International, Inc. Senior Secured			2	2	6,400,000	107.7700	6,897,546	6,400,000	6,400,000	0	0	0	0	7.150	7.216	MJSD	1,271	457,600	06/30/2008	12/30/2016
105758-AC-6	Bray International, Inc. Senior Secured			2	2	5,000,000	110.8500	5,542,321	5,000,000	5,000,000	0	0	0	0	6.310	6.358	JAJO	69,235	315,500	01/12/2010	01/12/2019
105758-AD-4	Bray International, Inc. Series D Senior			2	2	7,500,000	109.9400	8,245,759	7,500,000	7,500,000	0	0	0	0	5.130	5.162	JAJO	70,538	384,750	10/25/2010	10/25/2022
105758-AE-2	Bray International, Inc. Senior Note				2	3,050,411	104.0400	3,121,140	3,000,000	3,048,676	0	(1,735)	0	0	4.250	4.045	JAJO	24,083	31,875	08/19/2014	07/24/2023
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se			2	1FE	116,375,000	122.1100	142,110,686	116,375,000	116,375,000	0	0	0	0	6.540	6.540	JD	21,141	7,610,925	11/04/2009	06/30/2024
109208-AB-0	Bright House Networks, LLC Series A Seni				1	50,000,000	107.1100	53,556,648	50,000,000	50,000,000	0	0	0	0	7.250	5.790	FA	1,349,306	3,625,000	02/17/2006	02/17/2016
109208-AC-8	Bright House Networks, LLC Ser 2009-A Gt				1	53,080,000	106.7500	56,663,791	53,080,000	53,080,000	0	0	0	0	7.250	7.250	JJ	1,678,286	3,848,300	07/28/2009	01/25/2016
109208-AD-6	Bright House Networks, LLC Ser 2009-A 2			2	1	52,857,143	114.8500	60,707,239	52,857,143	52,857,143	0	0	0	0	7.500	7.498	JJ	1,684,821	3,964,286	07/28/2009	07/28/2019
110122-AC-2	BRISTOL MYERS SQUIBB CO BD				1FE	19,179,223	148.1200	20,411,501	13,780,000	19,173,207	0	(3,652)	0	0	6.875	4.915	FA	394,740	679,938	04/24/2014	08/01/2097
110122-AP-3	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	44,795,554	127.9100	55,237,874	43,186,000	44,637,491	0	(35,590)	0	0	5.875	5.601	MN	324,195	2,537,178	10/23/2009	11/15/2036
110122-AQ-1	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	14,194,830	130.6500	16,984,838	13,000,000	14,086,510	0	(22,604)	0	0	6.125	5.485	MN	132,708	796,250	08/10/2009	05/01/2038
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	2,069,687	93.0400	2,093,450	2,250,000	2,096,360	0	17,769	0	0	2.000	3.013	FA	18,750	45,000	06/27/2013	08/01/2022
110122-AU-2	BRISTOL MYERS SQUIBB CO CORPORATE				1FE	3,241,689	87.6100	3,175,786	3,625,000	3,253,390	0	6,942	0	0	3.250	3.841	FA	49,089	117,813	06/25/2013	08/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
110122-AW-8	BRISTOL MYERS SQUIBB CO CORPORATE	LS			1FE	14,243,472	102.5200	14,762,918	14,400,000	14,258,757	0	13,485	0	0	3.250	3.379	MN	78,000	469,300	10/24/2013	11/01/2023
114259-A*-5	Keyspan Energy Delivery NY Senior Note				1	2,680,000	107.2700	2,874,945	2,680,000	2,680,000	0	0	0	0	5.600	5.600	MN	13,340	150,080	11/29/2006	11/29/2016
114474-B*-9	Brookshire Grocery Company Senior Note			2	2FE	6,554,057	106.2300	6,962,541	6,554,057	6,554,057	0	0	0	0	5.050	5.102	MON	27,582	330,980	11/16/2011	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note			2	2FE	948,745	103.7900	984,735	948,745	948,745	0	0	0	0	4.650	4.694	MON	3,676	44,117	11/20/2013	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note			2	2FE	4,952,523	101.4800	5,025,955	4,952,523	4,952,523	0	0	0	0	4.250	4.287	MON	17,540	210,482	11/28/2012	11/29/2027
115236-A#-8	Brown & Brown Inc Senior Note				2	12,622,388	106.8200	13,351,918	12,500,000	12,586,770	0	(35,618)	0	0	5.660	5.277	JD	17,688	707,500	03/01/2014	12/22/2016
115236-B*-1	Brown & Brown Inc Senior Note				2	12,500,000	100.1500	12,518,567	12,500,000	12,500,000	0	0	0	0	5.370	5.370	JAJO	141,708	671,250	02/01/2008	01/15/2015
115236-B@-9	Brown & Brown Inc Senior Note				2	82,655,000	106.1600	87,748,141	82,655,000	82,655,000	0	0	0	0	4.500	4.500	MJSD	165,310	3,719,475	09/15/2011	09/15/2018
115637-AL-4	BROWN FORMAN CORP CORPORATE			1	1FE	11,723,244	97.8400	11,741,365	12,000,000	11,723,270	0	57	274,485	0	3.750	3.751	JJ	207,500	450,000	12/10/2012	01/15/2043
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES				2FE	11,104,628	141.4400	21,646,933	15,305,000	11,518,163	0	51,274	0	0	7.400	10.310	MS	333,479	1,132,570	01/25/2001	09/15/2035
117043-AE-9	BRUNSWICK CORP DEBENTURES				3FE	10,272,535	108.5000	10,564,645	9,737,000	10,225,264	0	(40,731)	0	0	7.375	6.604	MS	239,368	718,104	11/01/2013	09/01/2023
11823*-AA-0	Buckeye Power Generating LLC Tranche B T			2	2	33,985,052	125.9500	42,804,070	33,985,052	33,985,052	0	0	0	0	7.970	8.046	JAJO	692,200	2,746,228	05/01/2009	01/01/2026
120111-BL-2	BUILDING MATERIALS CORP OF AME CORPORATE			1	3FE	14,805,398	105.7500	14,734,148	13,933,000	14,748,138	0	(325,157)	184,127	0	6.750	3.679	MN	156,746	872,978	11/21/2014	05/01/2021
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE			1	3FE	5,575,000	99.7500	5,561,063	5,575,000	5,575,000	0	0	0	0	5.375	5.375	MN	42,451	0	10/27/2014	11/15/2024
12015U-A*-2	Bulab Holdings, Inc. Senior Note			2	2	1,561,152	102.2500	1,616,330	1,580,801	1,577,518	0	2,112	0	0	4.930	5.213	MS	19,700	77,934	10/01/2006	09/30/2015
12015U-A@-0	Bulab Holdings, Inc. Senior Note			2	2	1,000,000	96.2800	962,839	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MS	8,852	33,900	09/27/2012	09/27/2024
120568-AQ-3	BUNGE LTD FINANCE CORP CORPORATE				2FE	3,250,000	102.1400	5,107,050	5,000,000	4,798,095	0	339,507	0	0	5.100	13.092	JJ	117,583	255,000	10/28/2008	07/15/2015
120569-AA-6	BUNGE LIMITED CORPORATE				2FE	2,996,580	108.5900	3,257,577	3,000,000	2,998,746	0	376	0	0	5.900	5.915	AO	44,250	177,000	03/19/2007	04/01/2017
12189L-AG-6	BURLINGTN NORTH SANTA FE LLC CORPORATE			1	1FE	183,243	111.2400	194,660	175,000	182,785	0	(150)	0	0	4.950	4.654	MS	2,551	8,663	09/29/2011	09/15/2041
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES				1FE	31,616,885	130.3800	43,503,830	33,368,000	32,208,667	0	64,849	0	0	7.000	7.465	JD	103,812	2,335,760	05/16/2002	12/15/2025
12189T-AB-0	BURLINGTON NORTH SANTA F DEBENTURES				1FE	630,024	106.2500	637,490	600,000	603,043	0	(2,587)	0	0	6.875	6.390	FA	15,583	41,250	11/30/1998	02/15/2016
12189T-AF-1	BURLINGTON NORTH SANTA F DEBENTURES				1FE	47,096,258	141.0700	67,010,625	47,500,000	47,097,160	0	73	0	0	7.250	7.312	FA	1,434,896	3,443,750	09/25/2000	08/01/2097
12189T-AG-9	BURLINGTON NORTH SANTA F DEBENTURES				1FE	8,424,157	127.4200	10,659,118	8,365,000	8,416,782	0	(2,676)	0	0	6.875	6.799	JD	47,924	575,094	01/07/2008	12/01/2027
12189T-AK-0	BURLINGTON NORTH SANTA F CORPORATE				1FE	7,557,546	130.0100	8,275,391	6,365,000	7,237,544	0	(38,504)	0	0	7.082	5.673	MN	60,103	450,769	03/24/2004	05/13/2029
12189T-AN-4	BURLINGTON NORTH SANTA F DEBENTURES				1FE	11,760,773	125.6500	13,946,873	11,100,000	11,577,010	0	(20,739)	0	0	6.750	6.284	MS	220,613	749,250	04/28/2003	03/15/2029
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES				1FE	14,125,106	141.9700	17,575,461	12,380,000	13,717,528	0	(47,519)	0	0	7.950	6.810	FA	371,813	984,210	11/14/2003	08/15/2030
12189T-AX-2	BURLINGTON NORTH SANTA F CORPORATE				1FE	1,095,875	130.2400	1,367,486	1,050,000	1,089,818	0	(898)	0	0	6.200	5.887	FA	24,593	65,100	09/28/2006	08/15/2036
122014-AE-3	BURLINGTON RESOURCES INC DEBENTURES				1FE	5,788,731	133.3900	6,669,400	5,000,000	5,389,274	0	(42,827)	0	0	9.125	7.624	AO	114,063	456,250	06/30/2000	10/01/2021
122014-AH-6	BURLINGTON RESOURCES INC DEBENTURES	LS			1FE	5,627,300	133.9300	6,696,350	5,000,000	5,392,568	0	(25,536)	0	0	8.200	7.103	MS	120,722	410,000	03/16/2001	03/15/2025
122014-AL-7	BURLINGTON RESOURCES INC CORPORATE				1FE	2,299,980	131.1600	2,623,260	2,000,000	2,220,193	0	(9,500)	0	0	7.375	6.195	MS	49,167	147,500	09/29/2003	03/01/2029
12365*-AB-0	Butler Machinery Company Senior Note				2	7,500,000	105.6700	7,925,012	7,500,000	7,500,000	0	0	0	0	4.750	4.750	JD	12,865	356,250	12/18/2013	12/18/2023
124857-AJ-2	CBS CORP CORPORATE	LS		1	2FE	13,842,287	101.3500	12,881,636	12,710,000	13,798,706	0	(21,019)	0	0	4.850	4.310	JJ	308,218	616,435	10/31/2012	07/01/2042
1248EP-AP-8	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	6,191,875	105.2500	6,051,875	5,750,000	6,054,315	0	(99,770)	0	0	8.125	4.130	AO	79,162	223,438	10/31/2014	04/30/2020
1248EP-AW-3	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	49,950	106.0000	47,700	45,000	47,738	0	(1,130)	0	0	7.375	4.504	JD	277	3,319	01/01/2013	06/01/2020
1248EP-AY-9	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	2,412,500	99.7500	2,493,750	2,500,000	2,423,830	0	7,592	0	0	5.250	5.741	MS	33,177	131,250	06/21/2013	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE	LS		1	4FE	6,318,000	97.7500	6,353,750	6,500,000	6,329,607	0	10,384	14,039	0	5.125	5.495	FA	125,847	217,813	07/30/2014	02/15/2023
1248EP-BB-8	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	3,030,000	100.7500	3,022,500	3,000,000	3,029,983	0	(6,182)	5,085	0	5.250	4.937	MS	46,375	157,500	03/11/2014	03/15/2021
1248EP-BD-4	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	1,995,000	101.2500	2,025,000	2,000,000	1,995,186	0	186	0	0	5.750	5.784	MS	38,333	57,500	03/11/2014	09/01/2023
1248EP-BE-2	CCO HLDGS LLC CAP CORP CORPORATE			1	4FE	4,918,750	101.0000	5,050,000	5,000,000	4,926,888	0	5,856	0	0	5.750	5.960	JJ	132,569	287,500	07/19/2013	01/15/2024
12505B-AC-4	CBRE SERVICES INC CORPORATE	LS		1	3FE	3,349,500	102.0000	3,366,000	3,300,000	3,349,291	0	(209)	0	0	5.250	5.056	MS	45,719	0	12/09/2014	03/15/2025
12513G-AX-7	CDW LLC FINANCE CORP			1	4FE	2,150,775	105.3800	2,086,425	1,980,000	2,076,212	0	(48,737)	0	0	8.500	5.667	AO	42,075	168,300	06/06/2013	04/01/2019
12513G-AZ-2	CDW LLC FINANCE CORPORATE	LS		1	4FE	9,000,000	103.2500	9,292,500	9,000,000	9,000,000	0	0	0	0	6.000	6.000	FA	219,000	0	07/31/2014	08/15/2022
12513G-BA-6	CDW LLC FINANCE CORPORATE			1	4FE	3,000,000	100.1200	3,003,750	3,000,000	3,000,000	0	0	0	0	5.500	5.500	JD	13,750	0	11/24/2014	12/01/2024
125152-AC-2	CE GENERATION LLC SECURED			2	3FE	9,471,390	99.0000	9,461,460	9,557,030	9,477,485	0	7,317	43,561	0	7.416	7.596	JD	31,500	708,749	11/01/2013	12/15/2018
12527G-AA-1	CF INDUSTRIES INC CORPORATE				2FE	2,338,354	113.6800	2,273,658	2,000,000	2,261,842	0	(74,066)	0	0	6.875	2.737	MN	22,917	137,500	12/18/2013	05/01/2018
12527G-AD-5	CF INDUSTRIES INC CORPORATE				2FE	6,524,892	99.6800	6,554,249	6,575,000	6,524,887	0	175	38,894	0	4.950	4.961	JD	27,122	325,463	05/20/2013	06/01/2043
12527G-AE-3	CF INDUSTRIES INC CORPORATE				2FE	6,358,935	107.8900	6,877,956	6,375,000	6,358,612	0	(323)	0	0	5.375	5.392	MS	100,893	175,135	03/06/2014	03/15/2044
12527G-AF-0	CF INDUSTRIES INC CORPORATE				2FE	1,253,448	104.6000	1,317,959	1,260,000	1,253,511	0	63	0	0	5.150	5.192	MS	19,107	33,166	03/06/2014	03/15/2034
12541W-A#-7	CH Robinson Worldwide Inc Senior Note				1	22,810,000	119.5700	27,273,185	22,810,000	22,810,000	0	0	0	0	4.600	4.600	FA	361,412	1,049,260	08/27/2013	08/29/2033
12541W-A*-1	CH Robinson Worldwide Inc Senior Note				1	5,000,000	108.9800	5,449,019	5,000,000	5,000,000	0	0	0	0	3.970	3.970	FA	68,372	198,500	08/27/2013	08/28/2023
12541W-A@-9	CH Robinson Worldwide Inc Senior Note				1	16,543,355	113.9000	17,085,275	15,000,000	16,523,433	0	(19,922)	0	0	4.260	3.326	FA	220,100	213,000	12/03/2014	08/28/2028
12542R-B#-6	CHS Inc. Senior Note			2	2	72,420,000	104.7900	75,890,094	72,420,000	72,420,000	0	0	0	0	4.000	4.019	FMAN	305,773	2,896,800	11/23/2010	11/23/2020
12542R-B*-0	CHS Inc. Senior Note			2	2	35,634,000	107.2400	38,212,596	35,634,000	35,634,000	0	0	0	0	6.180	6.178	AO	532,194	2,202,181	10/04/2007	10/04/2017
12542R-B@-8	CHS Inc. Senior Series J Note			2	2	20,000,000	105.8200	21,164,993	20,000,000	20,000,000	0	0	0	0	5.780	5.820	FMAN	170,189	1,156,000	02/08/2008	02/08/2018
12542R-C*-9	CHS Inc. Sr. Unsecured Notes				2	10,616,196	105.4800	10,548,290	10,000,000	10,437,318	0	(90,779)	0	0	4.080	3.020	JD	24,933	408,000	01/01/2013	06/09/2019
12542R-E*-7	CHS Inc. Senior Note				2	34,750,000	101.2300	35,178,165	34,750,000	34,750,000	0	0	0	0	3.800	3.818	JAJO	289,776	1,320,500	07/12/2013	07/14/2025
12543D-AQ-3	CHS COMMUNITY HEALTH SYS CORPORATE			1	4FE	2,919,375	106.6200	2,878,875	2,700,000	2,907,690	0	(11,685)	0	0	7.125	4.176	JJ	88,706	0	10/27/2014	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA			2	3Z	8,491,760	99.2900	8,455,973	8,516,808	8,478,926	0	(21,651)	66,821	0	12.193	3.302	MJSD	27,932	86,412	01/27/2014	01/25/2017
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA			2	3Z	22,687,518	99.6700	22,624,456	22,700,115	22,679,807	0	(22,665)	132,481	0	8.260	4.176	MJSD	91,116	389,390	01/27/2014	01/27/2021
125509-BH-1	CIGNA CORP CORPORATE				2FE	33,799,439	124.6400	42,301,366	33,939,000	33,815,769	0	2,538	0	0	6.150	6.180	MN	266,704	2,087,249	01/23/2007	11/15/2036
125509-BJ-7	CIGNA CORP CORPORATE				2FE	858,340	108.0300	934,427	865,000	863,131	0	745	0	0	5.375	5.476	MS	13,690	46,494	03/12/2007	03/15/2017
125509-BK-4	CIGNA CORP CORPORATE				2FE	6,266,484	111.7700	8,382,750	7,500,000	6,959,767	0	139,363	0	0	6.350	8.980	MS	140,229	476,250	10/28/2008	03/15/2018
125509-BS-7	CIGNA CORP CORPORATE			1	2FE	247,605	105.3700	263,430	250,000	248,216	0	210	0	0	4.000	4.116	FA	3,778	10,000	11/03/2011	02/15/2022
125581-GH-5	CIT GROUP INC CORPORATE				3FE	154,780	105.5000	149,810	142,000	150,925	0	(1,964)	0	0	5.500	3.836	FA	2,950	7,810	01/01/2013	02/15/2019
125581-GL-6	CIT GROUP INC CORPORATE				3FE	74,900	104.2500	72,975	70,000	73,127	0	(903)	0	0	5.250	3.756	MS	1,082	3,675	01/01/2013	03/15/2018
125896-BA-7	CMS ENERGY CORP CORPORATE				2FE	19,822,585	111.7800	19,561,728	17,500,000	19,117,938	0	(613,744)	0	0	6.550	2.737	JJ	522,181	1,146,250	12/18/2013	07/17/2017
12589Y-AF-6	PANHANDLE EASTERN PIPELINE SENIOR NOTES				2FE	693,266	116.9300	818,531	700,000	695,131	0	186	0	0	7.000	7.077	JJ	22,594	49,000	09/01/1999	07/15/2029
126117-AR-1	CNA FINANCIAL CORP CORPORATE				2FE	84,682	113.6700	96,623	85,000	84,772	0	27	0	0	5.750	5.798	FA	1,846	4,888	02/09/2011	08/15/2021
12623E-AF-8	CNH CAPITAL AMERICA LLC CORPORATE				3FE	3,698,438	98.5000	3,693,750	3,750,000	3,698,477	0	9,387	17,854	0	3.625	3.917	AO	28,698	135,938	08/01/2013	04/15/2018
12623E-AH-4	CNH CAPITAL AMERICA LLC				3FE	298,500	98.5000	295,500	300,000	298,679	0	179	0	0	3.250	3.470	FA	4,063	0	09/11/2014	02/01/2017
12626P-AF-0	CRH AMERICA INC BONDS				2FE	2,239,470	126.2100	2,839,658	2,250,000	2,241,199	0	229	0	0	6.400	6.435	AO	30,400	144,000	09/22/2003	10/15/2033
12626P-AG-8	CRH AMERICA INC CORPORATE				2FE	2,464,599	107.6300	2,669,259	2,480,000	2,476,359	0	1,772	0	0	6.000	6.083	MS	37,613	148,800	09/07/2006	09/30/2016
12626P-AJ-2	CRH AMERICA INC CORPORATE				2FE	4,998,150	119.6800	5,984,015	5,000,000	4,998,805	0	212	0	0	8.125	8.131	JJ	187,326	406,250	07/16/2008	07/15/2018
126304-AK-0	CSC HOLDINGS INC DEBENTURES				3FE	396,000	112.3800	449,500	400,000	398,366	0	382	0	0	7.625	7.758	JJ	14,064	30,500	01/03/2007	07/15/2018
126307-AC-1	CSC HOLDINGS LLC CORPORATE				3FE	2,557,793	116.2500	3,109,688	2,675,000	2,607,193	0	12,843	0	0	8.625	9.375	FA	87,160	230,719	06/28/2010	02/15/2019
126307-AF-4	CSC HOLDINGS LLC CORPORATE				3FE	101,700	110.5000	99,450	90,000	99,500	0	(1,137)	0	0	6.750	4.920	MN	776	6,075	01/08/2013	11/15/2021
126408-BL-6	CSX CORP DEBENTURES				2FE	4,023,665	114.1500	4,149,509	3,635,000	3,763,801	0	(49,983)	0	0	7.900	6.238	MN	47,861	287,165	12/19/2008	05/01/2017
126408-BP-7	CSX CORP DEBENTURES				2FE	22,703,789	127.5500	28,407,156	22,272,000	22,554,073	0	(14,226)	0	0	7.250	7.092	MN	269,120	1,614,720	01/30/1998	05/01/2027
126408-GS-6	CSX CORP NOTES				2FE	4,120,033	130.2600	4,396,211	3,375,000	4,064,452	0	(13,619)	0	0	6.220	4.817	AO	35,571	209,925	10/27/2011	04/30/2040
126408-GT-4	CSX CORP CORPORATE			1	2FE	5,555,149	103.9100	5,716,920	5,502,000	5,537,607	0	(5,674)	0	0	3.700	3.571	AO	34,494	203,574	10/21/2011	10/30/2020
126408-GU-1	CSX CORP CORPORATE			1	2FE	11,328,839	120.6400	11,406,616	9,455,000	11,254,941	0	(37,730)	0	0	5.500	4.274	AO	109,783	520,025	01/01/2013	04/15/2041
126408-GW-7	CSX CORP CORPORATE			1	2FE	13,963,917	108.8700	15,146,005	13,912,000	13,963,278	0	(1,026)	0	0	4.750	4.725	MN	56,904	660,820	02/05/2013	05/30/2042
126408-GX-5	CSX CORP CORPORATE			1	2FE	294,936	103.6400	310,915	300,000	295,079	0	85	0	0	4.400	4.503	MS	4,400	13,200	02/15/2013	03/01/2043
126408-GY-3	CSX CORP CORPORATE			1	2FE	19,335,873	99.3800	20,074,081	20,200,000	19,359,937	0	13,975	0	0	4.100	4.352	MS	243,859	828,200	05/06/2013	03/15/2044
126410-LK-3	CSX TRANSPORTATION CORP				2FE	5,495,700	132.3700	6,684,897	5,050,000	5,261,328	0	(30,711)	0	0	9.750	8.742	JD	21,883	492,375	08/23/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION CORP				2FE	4,336,022	152.7600	6,416,004	4,200,000	4,326,836	0	(1,252)	0	0	7.875	7.613	MN	42,263	330,750	08/23/2004	05/15/2043
12641L-BU-6	CSX CORP NOTES				2FE	14,682,225	126.0900	19,543,640	15,500,000	14,911,006	0	23,599	0	0	6.800	7.235	JD	87,833	1,054,000	05/14/1999	12/01/2028
12646R-AB-1	CST BRANDS INC CORPORATE			1	3FE	20,825,875	101.0000	21,891,750	21,675,000	20,897,728	0	69,302	0	0	5.000	5.541	MN	180,625	996,250	10/23/2014	05/01/2023
126650-BX-7	CVS CAREMARK CORP CORPORATE			1	2FE	2,212,403	124.0000	2,790,093	2,250,000	2,214,123	0	558	0	0	5.750	5.869	MN	16,531	129,375	05/09/2011	05/15/2041
126650-CB-4	CVS CAREMARK CORP CORPORATE			1	2FE	8,390,508	100.9000	8,475,205	8,400,000	8,392,388	0	1,816	0	0	2.250	2.274	JD	13,650	189,000	12/02/2013	12/05/2018
126650-CD-0	CVS CAREMARK CORP CORPORATE	LS		1	2FE	2,070,975	119.5400	2,480,505	2,075,000	2,070,947	0	57	0	0	5.300	5.313	JD	7,943	109,975	12/02/2013	12/05/2043
12681#-AC-1	Cabela's Incorporated Senior Note			2	2	5,571,429	107.3000	5,977,914	5,571,429	5,571,429	0	0	0	0	7.200	7.197	JJ	183,857	401,143	01/16/2008	01/16/2018
127097-B#-9	Cabot Oil & Gas Corp Series D Senior Not				2	32,835,000	112.2500	36,857,818	32,835,000	32,835,000	0	0	0	0	6.440	6.440	JJ	969,180	2,114,574	07/16/2008	07/16/2018
127097-C*-2	Cabot Oil & Gas Corp Series E Senior Not				2	11,940,000	116.1000	13,862,141	11,940,000	11,940,000	0	0	0	0	6.540	6.540	JJ	357,902	780,876	07/16/2008	07/16/2020
127097-D#-7	Cabot Oil & Gas Corp Senior Note				2	20,000,000	116.3500	23,270,413	20,000,000	20,000,000	0	0	0	0	5.800	5.800	JJ	534,889	1,160,000	12/30/2010	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note				2	20,000,000	110.7200	22,144,962	20,000,000	20,000,000	0	0	0	0	5.420	5.420	JJ	499,844	1,084,000	12/30/2010	01/15/2021
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE				2	15,000,000	112.9200	16,937,474	15,000,000	15,000,000	0	0	0	0	5.590	5.590	JJ	386,642	838,500	12/30/2010	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni			2	2FE	13,196,164	112.9800	14,908,946	13,196,164	13,196,164	0	0	0	0	5.710	5.709	JJ	347,448	753,501	01/15/2009	01/15/2032
130572-AA-8	California Ridge Wind Energy Senior Secu			2	2Z	102,053,589	107.3200	109,519,616	102,053,589	102,053,589	0	0	0	0	6.250	6.298	MJSD	17,718	6,378,349	04/27/2012	06/30/2032
131347-BY-1	CALPINE CORP CORPORATE			1	3FE	50,850	110.2500	49,613	45,000	48,935	0	(982)	0	0	7.875	5.157	JJ	1,634	3,544	01/01/2013	01/15/2023
000000-00-0	CALPINE CORP CALPINE CORP BK LN			2	3FE	187,193	98.7800	190,618	192,983	189,407	0	(159)	0	0	4.056	4.655	MJSD	21	2,920	08/04/2011	04/01/2018
13342B-AC-9	Cameron International Corp CORPORATE				2FE	79,664	112.1900	84,144	75,000	77,284	0	(571)	0	0	6.375	5.417	JJ	2,205	4,781	05/27/2010	07/15/2018
13342B-AE-5	Cameron International Corp CORPORATE			1	2FE	5,618,623	105.8300	5,963,633	5,635,000	5,624,021	0	1,191	0	0	4.500	4.531	JD	21,131	253,575	01/23/2012	06/01/2021
13342B-AF-2	Cameron International Corp CORPORATE			1	2FE	19,897,280	110.6100	17,963,551	16,240,000	19,737,422	0	(72,017)	0	0	5.950	4.519	JD	80,523	966,280	10/31/2012	06/01/2041
13342B-AM-7	Cameron International Corp CORPORATE	LS		1	2FE	4,880,281	100.0600	4,928,103	4,925,000	4,880,814	0	630	0	0	5.125	5.185	JD	11,218	251,705	12/11/2013	12/15/2043
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No			2	4	0	0.0000	0	0	0	0	0	0	0	5.980	0.000	FMAN	0	1,117,207	12/22/2005	02/28/2018
134429-AV-1	CAMPBELL SOUP CO CORPORATE				1FE	6,481,215	103.4000	6,720,725	6,500,000	6,492,699	0	2,702	0	0	3.050	3.096	JJ	91,415	198,250	06/30/2010	07/15/2017
134429-AZ-2	CAMPBELL SOUP CO CORPORATE	LS			1FE	1,552,245	90.5200	1,416,556	1,565,000	1,552,780	0	245	0	0	3.800	3.846	FA	24,614	59,470	07/30/2012	08/02/2042
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured			2	4	6,111,111	99.9300	6,106,611	6,111,111	6,111,111	0	0	0	0	6.100	6.172	MON	21,745	377,955	10/11/2013	10/11/2016
14040*-AA-1	Capital Power US Financing LP Senior Not				2	38,000,000	109.5800	41,639,538	38,000,000	38,000,000	0	0	0	0	5.210	5.210	JD	87,991	1,979,800	06/15/2011	06/15/2021
14040H-AN-5	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	354,409	107.4600	381,496	355,000	354,839	0	69	0	0	6.150	6.172	MS	7,278	21,833	09/05/2006	09/01/2016
14040H-AR-6	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	5,058,876	112.8200	4,907,513	4,350,000	4,944,584	0	(114,292)	0	0	6.750	1.569	MS	86,456	146,813	06/16/2014	09/15/2017
140420-NB-2	CAPITAL ONE BANK USA NA CORPORATE				2FE	2,789,430	99.4400	2,983,323	3,000,000	2,814,286	0	18,743	0	0	3.375	4.285	FA	38,250	101,250	08/26/2013	02/15/2023
140420-NK-2	CAPITAL ONE BANK USA NA CORPORATE			1	1FE	38,715,064	99.2200	38,454,649	38,755,000	38,719,058	0	3,994	0	0	2.300	2.322	JD	64,376	445,683	06/09/2014	06/05/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
14042E-3Y-4	CAPITAL ONE FIN CORP CORPORATE				1FE	249,295	99.3700	248,436	250,000	249,332	0	37	0	0	2.950	2.995	JJ	3,216	0	07/21/2014	07/23/2021
14149#-AD-1	Cardinal Glass Industries Term A				2	46,320,000	99.6200	47,816,847	48,000,000	47,615,964	0	653,880	0	0	0.733	3.616	JAJO	62,515	356,929	12/27/2012	07/29/2015
14149Y-AW-8	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	3,295,621	105.2800	3,474,250	3,300,000	3,295,690	0	69	0	0	4.600	4.608	MS	44,697	151,800	03/08/2013	03/15/2043
14149Y-AX-6	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	2,238,895	99.3500	2,213,598	2,228,000	2,235,259	0	(2,195)	0	0	1.700	1.595	MS	11,152	37,876	04/25/2013	03/15/2018
14149Y-AY-4	CARDINAL HEALTH INC WAS CARDIN CORPORATE				2FE	4,015,673	99.4000	4,070,389	4,095,000	4,026,799	0	7,066	0	0	3.200	3.434	MS	38,584	131,040	05/29/2013	03/15/2023
141781-AC-8	Cargill Inc NOTES 144A				1FE	7,035,165	133.5300	8,479,346	6,350,000	6,790,326	0	(27,701)	0	0	7.375	6.468	AO	117,078	468,313	08/21/2002	10/01/2025
141781-AE-4	Cargill Inc SENIOR NOTES 144A				1FE	6,288,114	136.4600	7,484,612	5,485,000	6,019,024	0	(30,270)	0	0	7.500	6.307	MS	137,125	411,375	09/09/2002	09/01/2026
141781-AT-1	Cargill Inc NOTES				1FE	9,502,500	124.8700	12,487,048	10,000,000	9,585,531	0	10,504	0	0	6.125	6.504	AO	122,500	612,500	06/09/2004	04/19/2034
141781-AW-4	Cargill Inc CORPORATE	LS			1FE	26,439,293	139.9600	35,829,274	25,600,000	26,392,303	0	(18,883)	0	0	6.625	6.351	MS	499,378	1,696,000	08/21/2012	09/15/2037
141781-AY-0	Cargill Inc CORPORATE				1FE	17,847,540	109.9800	17,816,063	16,200,000	17,502,717	0	(183,661)	0	0	4.307	2.914	MN	91,093	697,734	02/01/2013	05/14/2021
141781-BB-9	Cargill Inc CORPORATE			1	1FE	4,608,090	102.6600	4,619,504	4,500,000	4,582,091	0	(10,514)	0	0	3.300	3.006	MS	49,500	148,500	06/15/2012	03/01/2022
141781-BC-7	Cargill Inc CORPORATE	LS			1FE	46,456,719	101.0700	49,831,996	49,306,000	46,504,272	0	41,436	0	0	4.100	4.455	MN	336,924	2,021,546	03/05/2014	11/01/2042
141781-G*-9	Cargill Inc SRNT				1FE	58,338,259	141.2200	70,610,708	50,000,000	55,217,055	0	(354,917)	0	0	8.930	7.456	JD	272,861	4,465,000	07/01/2001	12/09/2024
143436-AK-9	CARMIKE CINEMAS INC CORPORATE			1	4FE	1,688,580	106.2500	1,692,563	1,593,000	1,687,469	0	(1,111)	0	0	7.375	5.412	MN	15,012	0	12/11/2014	05/15/2019
144141-BP-2	PROGRESS ENERGY CAROLINA 1ST MORTGAGE				1FE	14,971,452	135.4800	16,934,875	12,500,000	13,668,176	0	(133,483)	0	0	8.625	6.860	MS	317,448	1,078,125	06/30/2000	09/15/2021
144141-CU-0	PROGRESS ENERGY CAROLINA 1ST MORTGAGE	LS			1FE	13,529,180	126.3200	17,053,200	13,500,000	13,521,030	0	(853)	0	0	6.125	6.108	MS	243,469	826,875	01/23/2004	09/15/2033
144141-CY-2	PROGRESS ENERGY CAROLINA CORPORATE				1FE	3,843,109	137.0900	5,278,018	3,850,000	3,843,482	0	112	0	0	6.300	6.313	AO	60,638	242,550	03/10/2008	04/01/2038
147446-AR-9	CASE NEW HOLLAND INC CORPORATE				3FE	6,075,988	110.0000	6,024,700	5,477,000	6,059,240	0	(35,670)	82,564	0	7.875	3.463	JD	35,943	219,791	11/06/2014	12/01/2017
147528-E@-8	Casey's General Stores Inc Senior Note				2	38,810,000	112.2800	43,577,985	38,810,000	38,810,000	0	0	0	0	5.220	5.220	FA	799,098	2,025,882	08/09/2010	08/09/2020
147528-F*-9	Casey's General Stores Inc Senior Note			2	2	6,750,000	103.0100	6,953,163	6,750,000	6,750,000	0	0	0	0	3.750	3.750	JD	9,844	253,125	12/17/2013	12/18/2028
000000-00-0	CATALENT PHARMA SOLUTIONS INC CATALENT P			1	4FE	7,731,061	99.2500	7,757,110	7,815,728	7,694,801	0	(33,345)	131,506	0	4.141	4.213	FMAN	923	29,904	05/20/2014	05/20/2021
149123-AZ-4	CATERPILLAR INC DEBENTURES				1FE	12,695,524	135.8500	16,690,040	12,286,000	12,466,395	0	(22,056)	0	0	9.375	9.052	MS	339,145	1,151,813	01/27/1997	03/15/2021
149123-BD-2	CATERPILLAR INC CORPORATE				1FE	1,834,560	129.0800	1,936,140	1,500,000	1,691,008	0	(17,809)	0	0	8.000	5.995	FA	45,333	120,000	06/24/2004	02/15/2023
149123-BE-0	CATERPILLAR INC DEBENTURES			1	1FE	12,011,232	140.4000	16,803,670	11,968,000	11,996,525	0	(1,401)	0	0	7.375	7.344	MS	294,213	882,640	04/21/1998	03/01/2097
149123-BF-7	CATERPILLAR INC NOTES				1FE	2,773,440	129.4300	3,688,670	2,850,000	2,794,456	0	2,296	0	0	6.625	6.843	JJ	87,064	188,813	05/16/2002	07/15/2028
149123-BJ-9	CATERPILLAR INC DEBENTURES				1FE	9,183,840	141.5800	12,741,840	9,000,000	9,143,728	0	(5,515)	0	0	7.300	7.122	MN	109,500	657,000	12/01/2005	05/01/2031
149123-BK-6	CATERPILLAR INC BONDS	C			1FE	21,259,209	148.6000	24,964,464	16,800,000	21,055,276	0	(80,147)	0	0	6.950	5.152	MN	194,600	1,167,600	06/13/2012	05/01/2042
149123-BS-9	CATERPILLAR INC CORPORATE				1FE	61,917,186	118.6200	64,604,204	54,465,000	61,652,415	0	(140,026)	0	0	5.200	4.342	MN	267,484	2,673,190	09/15/2014	05/27/2041
149123-CB-5	CATERPILLAR INC CORP	LS			1FE	43,211,689	98.2700	43,429,113	44,192,000	43,211,767	0	1,044	929,675	0	3.803	3.810	FA	634,902	1,680,622	12/06/2012	08/15/2042
149123-CD-1	CATERPILLAR INC CORPORATE	LS		1	1FE	19,859,600	106.5900	21,317,915	20,000,000	19,860,409	0	809	0	0	4.300	4.342	MN	109,889	446,722	05/05/2014	05/15/2044
14912L-2M-2	CATERPILLAR FINL SVCS CORP BOND				1FE	2,158,494	100.5200	1,960,158	1,950,000	1,959,514	0	(74,270)	0	0	4.750	0.911	FA	34,477	92,625	04/17/2012	02/17/2015
14912L-2Y-6	CATERPILLAR FINL SVCS CORP CORPORATE				1FE	9,265,760	105.7100	8,456,464	8,000,000	8,397,579	0	(325,150)	0	0	5.500	1.329	MS	129,556	440,000	04/17/2012	03/15/2016
149162-B*-9	Dignity Health Senior Secured Notes Seri				1	10,400,000	101.6000	10,566,452	10,400,000	10,400,000	0	0	0	0	6.090	6.091	JJ	316,680	633,360	05/28/2008	05/15/2015
149162-B@-7	Dignity Health Senior Secured Notes Seri				1	3,010,602	111.3800	3,007,221	2,700,000	2,846,233	0	(39,107)	0	0	6.450	4.696	JJ	87,075	174,150	06/09/2010	05/15/2018
14987B-AD-5	CC HOLDINGS GS V LLC/CRO CORPORATE				2FE	74,125	100.8900	75,665	75,000	74,411	0	189	0	0	2.381	2.659	JD	79	1,786	06/20/2013	12/15/2017
14987E-AB-3	CCOH SAFARI LLC CORPORATE			1	4FE	3,483,750	101.1200	3,539,375	3,500,000	3,483,277	0	(473)	0	0	5.750	5.798	JD	16,771	10,382	12/12/2014	12/01/2024
150191-AF-1	CEDAR FAIR L.P. CORPORATE			1	4FE	5,487,300	100.5000	5,487,300	5,460,000	5,487,285	0	(14,627)	102,387	0	5.250	4.621	MS	84,403	143,325	07/11/2014	03/15/2021
000000-00-0	CELANESE HLDGS Public Bank Loan		0	2	2FE	1,991,860	99.7500	1,978,777	1,983,737	1,978,866	0	2,438	106,639	(13,083)	2.013	2.308	JAJO	3,753	7,808	09/24/2014	10/31/2018
15089Q-AD-6	CELANESE US CORPORATE	LS			3FE	5,898,441	99.0000	6,174,630	6,237,000	5,934,952	0	29,988	0	0	4.625	5.385	MS	84,936	288,461	11/22/2013	11/15/2022
151020-AK-0	Celgene Corporation CORPORATE				2FE	1,852,702	100.8300	1,870,322	1,855,000	1,853,300	0	443	0	0	2.300	2.326	FA	17,777	43,732	08/01/2013	08/15/2018
15135#-AX-0	Centennial Energy Holdings, In Senior No				2	16,198,000	103.5800	16,778,399	16,198,000	16,198,000	0	0	0	0	6.120	6.120	MJSD	60,581	991,318	12/09/2002	12/09/2015
15135#-BB-7	Centennial Energy Holdings, In Senior No				2	27,000,000	101.4000	27,378,112	27,000,000	27,000,000	0	0	0	0	4.950	4.950	JAJO	334,125	1,336,500	07/01/2005	07/01/2015
15135#-BF-8	Centennial Energy Holdings, In Senior No				2	19,200,000	105.0900	20,176,778	19,200,000	19,200,000	0	0	0	0	5.540	5.578	JAJO	224,555	1,063,680	10/16/2006	10/14/2016
15135#-BH-4	Centennial Energy Holdings, In SR NT SER				2	30,000,000	101.6900	30,508,244	30,000,000	30,000,000	0	0	0	0	5.780	5.780	MJSD	57,800	1,734,000	06/19/2008	06/19/2015
15135#-BJ-0	Centennial Energy Holdings, In SR NT SER				2	16,250,000	109.7300	17,831,052	16,250,000	16,250,000	0	0	0	0	6.220	6.220	MJSD	33,692	1,010,750	06/19/2008	06/19/2018
15135#-BK-7	Centennial Energy Holdings, In Series S				2	25,400,000	106.8900	27,149,610	25,400,000	25,400,000	0	0	0	0	8.110	8.110	MJSD	68,665	2,059,940	04/15/2009	03/19/2016
15137@-AA-0	Centennial Pipeline LLC Senior Note			2	2	28,000,000	115.2600	32,273,889	28,000,000	28,000,000	0	0	0	0	8.070	8.150	MJSD	6,277	2,259,600	05/04/2001	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note			2	2	8,000,000	114.7600	9,181,131	8,000,000	8,000,000	0	0	0	0	7.990	8.068	MJSD	1,776	639,200	06/28/2001	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note			2	2	5,800,000	115.1700	6,679,658	5,800,000	5,800,000	0	0	0	0	7.870	7.946	MJSD	1,268	456,460	08/23/2001	03/31/2024
15137@-AE-2	Centennial Pipeline LLC Senior Note			2	2	4,300,000	116.7100	5,018,629	4,300,000	4,300,000	0	0	0	0	8.090	8.173	MJSD	966	347,870	11/01/2001	03/31/2024
15137@-AF-9	Centennial Pipeline LLC Senior Note			2	2	3,300,000	114.2000	3,768,687	3,300,000	3,300,000	0	0	0	0	7.920	8.000	MJSD	726	261,360	11/16/2001	03/31/2024
15137@-AG-7	Centennial Pipeline LLC Senior Note			2	2	7,500,000	115.7600	8,681,738	7,500,000	7,500,000	0	0	0	0	8.060	8.142	MJSD	1,679	604,500	12/10/2001	03/31/2024
15137@-AH-5	Centennial Pipeline LLC Senior Note			2	2	8,000,000	114.5600	9,165,173	8,000,000	8,000,000	0	0	0	0	7.940	8.020	MJSD	1,764	635,200	01/25/2002	03/31/2024
15137@-AJ-1	Centennial Pipeline LLC Senior Note - Se			2	2	10,900,000	116.1900	12,664,574	10,900,000	10,900,000	0	0	0	0	8.230	8.316	MJSD	2,492	897,070	03/04/2002	03/31/2024
15160#-AA-8	Center Operating Company, L.P. SRNT			2	3FE	56,525,587	113.3600	64,079,378	56,525,587	56,525,587	0	0	0	0	8.200	8.275	MJSD	12,875	4,635,098	03/30/2001	09/30/2023
15189W-AD-2	CENTERPOINT ENERGY RESOURCES C CORPORATE				2FE	9,284,460	133.6600	13,900,702	10,400,000	9,344,373	0	12,311	0	0	6.625	7.514	MN	114,833	689,000	10/28/2008	11/01/2037
15189W-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE			1	2FE	2,288,970	127.9600	2,335,281	1,825,000	2,272,024	0	(9,530)	0	0	5.850	4.266	JJ	49,229	106,763	03/04/2013	01/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
15189X-AD-0	CENTERPOINT ENERGY CORPORATE				1FE	23,490,123	139.6000	31,409,505	22,500,000	23,300,712	0	(23,102)	0	0	6.950	6.606	MS	460,438	1,563,750	02/13/2004	03/15/2033
15189X-AH-1	CENTERPOINT ENERGY CORPORATE				1FE	7,660,638	116.0000	9,280,080	8,000,000	7,799,528	0	17,114	0	0	5.600	5.974	JJ	224,000	448,000	01/07/2004	07/01/2023
15189X-AM-0	CENTERPOINT ENERGY CORPORATE			1	1FE	24,094,263	96.3200	24,289,140	25,217,000	24,128,650	0	20,594	0	0	3.550	3.798	FA	373,001	895,204	06/26/2013	08/01/2042
15189X-AN-8	CENTERPOINT ENERGY CORPORATE			1	1FE	14,561,760	111.6100	16,429,492	14,720,000	14,563,120	0	1,360	0	0	4.500	4.566	AO	165,600	356,960	03/12/2014	04/01/2044
15189Y-AC-0	CENTERPOINT ENERGY CORPORATE				2FE	12,711,897	106.6000	13,766,809	12,915,000	12,868,285	0	30,600	0	0	6.150	6.426	MN	132,379	794,273	10/28/2008	05/01/2016
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE				2FE	1,545,555	126.8300	1,617,095	1,275,000	1,540,917	0	(4,638)	0	0	6.250	4.719	FA	33,203	39,844	04/16/2014	02/01/2037
15189Y-AE-6	CENTERPOINT ENERGY CORPORATE				2FE	5,950,260	112.0900	6,725,319	6,000,000	5,979,280	0	5,245	0	0	6.000	6.112	MN	46,000	360,000	05/12/2008	05/15/2018
152312-AQ-7	CENTEX CORP BOND				3FE	5,160,080	101.5000	4,941,020	4,868,000	4,950,710	0	(179,725)	0	0	5.250	1.492	JD	11,359	255,570	11/01/2013	06/15/2015
152312-AT-1	CENTEX CORP CORPORATE				3FE	8,747,361	106.4200	9,497,984	8,925,000	8,890,430	0	23,232	0	0	6.500	6.799	MN	96,688	580,125	04/25/2007	05/01/2016
152320-AB-3	Centinela Solar Energy, LLC Senior Note			2	2FE	24,260,000	102.7800	24,933,173	24,260,000	24,260,000	0	0	0	0	5.650	5.689	FMAN	118,032	1,370,690	09/13/2012	05/31/2034
15642@-AC-4	Centric Group, LLC Senior Note				2Z	3,400,000	100.6200	3,421,033	3,400,000	3,400,000	0	0	0	0	3.600	3.600	MJSD	5,780	122,400	12/14/2012	12/14/2022
15642@-AE-0	Centric Group, LLC Senior Note				2Z	3,750,000	101.0900	3,790,721	3,750,000	3,750,000	0	0	0	0	3.850	3.850	JAJO	32,885	144,375	04/09/2013	04/09/2025
156686-AJ-6	CENTURY TEL ENTERPRISES INC SENIOR NOTES				3FE	10,523,515	104.2500	10,965,015	10,518,000	10,520,460	0	(214)	0	0	7.200	7.196	JD	63,108	757,296	09/25/2000	12/01/2025
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 CORPORATE			1	4FE	12,776,500	103.5000	12,929,220	12,492,000	12,773,981	0	(82,388)	70,822	0	6.375	5.514	MS	234,485	764,490	08/07/2014	09/15/2020
15672W-AE-4	CEQUEL COMMUNICATIONS HOLDING CORPORATE			1	4FE	3,620,000	97.0000	3,880,000	4,000,000	3,621,318	0	1,318	0	0	5.125	6.859	JD	9,111	0	12/16/2014	12/15/2021
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten			2	1Z	1,668,180	91.4800	1,526,040	1,668,180	1,668,180	0	0	0	0	4.468	4.509	MON	4,348	12,422	10/10/2014	01/10/2041
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not			2	1Z	17,862,520	101.7100	18,167,746	17,862,520	17,862,520	0	0	0	0	4.470	4.511	MON	46,577	11,090	12/05/2014	12/10/2044
163893-AD-2	Chemtura Corp CORPORATE	LS		1	3FE	5,092,425	97.5000	5,092,425	5,223,000	5,092,481	0	(11,168)	189,783	0	5.750	5.464	JJ	138,482	293,649	11/01/2013	07/15/2021
16524R-AE-3	ACCESS MIDSTREAM PARTNERS LP CORPORATE			1	3FE	113,138	106.2500	111,563	105,000	110,814	0	(1,189)	0	0	6.125	4.693	JJ	2,966	6,431	01/01/2013	07/15/2022
165303-D@-4	Chesapeake Utilities Corp Senior Note			2	1	6,292,734	111.0900	6,665,496	6,000,000	6,267,162	0	(25,571)	0	0	5.500	4.015	JAJO	72,417	297,000	03/01/2014	10/12/2020
165303-F*-4	Chesapeake Utilities Corp Senior Note			2	1	5,486,699	108.7200	5,436,152	5,000,000	5,484,249	0	(2,450)	0	0	3.880	2.742	MN	24,789	0	12/03/2014	05/15/2029
16619#-AA-3	Chester S V C Partnership SR NT			2	2	3,973,574	122.1200	4,008,521	3,282,542	3,565,137	0	(41,230)	0	0	10.480	7.441	MON	10,511	344,011	12/01/1999	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT			2	2	471,642	112.9100	532,527	471,642	471,642	0	0	0	0	7.050	7.153	MON	1,108	33,713	02/21/2004	11/01/2020
166764-AA-8	CHEVRONTEXACO CORP CORPORATE	LS		1	1FE	26,815,000	99.3800	26,649,230	26,815,000	26,815,000	0	0	0	0	1.104	1.103	JD	21,381	296,038	11/28/2012	12/05/2017
166764-AB-6	CHEVRONTEXACO CORP CORPORATE			1	1FE	10,874,231	96.9700	10,763,848	11,100,000	10,912,252	0	21,040	0	0	2.355	2.592	JD	18,879	261,405	06/10/2013	12/05/2022
166764-AH-3	CHEVRONTEXACO CORP CORPORATE	LS		1	1FE	59,418,249	101.8700	60,417,377	59,310,000	59,401,996	0	(10,152)	0	0	3.191	3.169	JD	36,800	1,892,582	07/25/2013	06/24/2023
169905-AD-8	CHOICE HOTELS CORPORATE				2FE	4,497,580	107.7500	4,607,390	4,276,000	4,459,974	0	(27,716)	0	0	5.700	4.821	FA	83,275	243,732	08/13/2013	08/28/2020
169905-AE-6	CHOICE HOTELS CORP				2FE	28,849,609	107.2500	29,401,515	27,414,000	28,746,883	0	(138,517)	123,413	0	5.750	4.895	JJ	788,153	1,290,473	11/21/2014	07/01/2022
17121E-AD-9	CHRYSLER GROUP LLC CORPORATE			1	4FE	8,666,875	110.7500	8,527,750	7,700,000	8,328,629	0	(201,012)	0	0	8.250	5.121	JD	28,233	635,250	04/10/2013	06/15/2021
171232-AQ-4	CHUBB CORPORATION CORPORATE				1FE	51,711,103	130.6700	65,727,815	50,300,000	51,560,946	0	(41,820)	0	0	6.000	5.770	MN	419,167	3,018,000	08/18/2010	05/11/2037
171232-AR-2	CHUBB CORPORATION CORPORATE				1FE	1,015,837	112.6700	1,154,863	1,025,000	1,021,237	0	961	0	0	5.750	5.869	MN	7,531	58,938	05/01/2008	05/15/2018
171232-AS-0	CHUBB CORPORATION CORPORATE				1FE	15,929,980	137.7900	18,463,857	13,400,000	15,770,206	0	(54,398)	0	0	6.500	5.145	MN	111,294	871,000	04/10/2014	05/15/2038
171484-AB-4	CHURCHILL DOWNS INC CORPORATE			1	4Z	1,125,000	100.0000	1,125,000	1,125,000	1,125,000	0	0	0	0	5.375	5.375	JD	2,688	0	12/24/2014	12/15/2021
172441-AV-9	Cinemark USA, Inc. CORPORATE			1	4FE	2,198,625	106.5000	2,183,250	2,050,000	2,192,429	0	(6,196)	0	0	7.375	4.847	JD	6,719	75,594	11/05/2014	06/15/2021
172441-AX-5	Cinemark USA, Inc. CORP			1	4FE	8,107,300	97.7500	8,341,985	8,534,000	8,107,402	0	13,376	304,274	0	5.125	5.324	JD	19,439	378,046	06/19/2014	12/15/2022
172441-AZ-0	Cinemark USA, Inc. CORPORATE			1	4FE	6,045,000	94.5000	6,142,500	6,500,000	6,045,107	0	11,971	270,614	0	4.875	5.297	JD	26,406	304,688	07/16/2014	06/01/2023
17248R-AJ-5	AT&T MOBILITY LLC SENIOR NOTES				1FE	7,530,117	133.6600	10,024,470	7,500,000	7,524,540	0	(742)	0	0	7.125	7.091	JD	23,750	534,375	08/28/2002	12/15/2031
17252M-AH-3	CINTAS CORP NO 2 NT CORPORATE				1FE	2,036,979	111.3600	1,915,452	1,720,000	1,878,350	0	(51,404)	0	0	6.125	2.814	JD	8,779	105,350	10/21/2011	12/01/2017
17275R-AC-6	CISCO SYSTEMS INC CORPORATE	LS			1FE	28,501,693	105.5000	27,392,487	25,964,000	26,448,959	0	(409,264)	0	0	5.500	3.808	FA	511,707	1,428,020	11/12/2009	02/22/2016
17275R-AD-4	CISCO SYSTEMS INC CORPORATE				1FE	6,507,255	126.5700	6,328,333	5,000,000	6,438,978	0	(34,819)	0	0	5.900	4.024	FA	111,444	295,000	01/01/2013	02/15/2039
17275R-AE-2	CISCO SYSTEMS INC CORPORATE	C			1FE	52,902,669	111.7600	58,269,145	52,137,000	52,521,014	0	(83,952)	0	0	4.950	4.748	FA	974,962	2,580,782	01/19/2010	02/15/2019
17275R-AF-9	CISCO SYSTEMS INC CORPORATE				1FE	29,858,233	121.8400	37,336,700	30,643,000	29,914,090	0	12,941	0	0	5.500	5.679	JJ	777,141	1,685,365	11/09/2009	01/15/2040
17275R-AH-5	CISCO SYSTEMS INC CORPORATE				1FE	8,703,495	110.0900	9,577,995	8,700,000	8,701,594	0	(308)	0	0	4.450	4.445	JJ	178,519	387,150	12/17/2009	01/15/2020
172967-AS-0	CITIGROUP INC NOTES				1FE	7,921,608	135.4100	10,833,136	8,000,000	7,921,448	0	18	0	0	6.875	6.943	FA	207,778	550,000	06/30/2000	02/15/2098
172967-CT-6	CITIGROUP INC CORPORATE				1FE	864,463	120.6600	1,241,634	1,029,000	881,918	0	3,235	0	0	5.850	7.212	JD	3,344	60,197	06/26/2008	12/11/2034
172967-DR-9	CITIGROUP INC CORPORATE				2FE	49,921,758	119.2100	59,275,730	49,725,000	49,889,228	0	(3,999)	0	0	6.125	6.096	FA	1,065,980	3,045,656	09/30/2011	08/25/2036
172967-EC-1	CITIGROUP INC CORPORATE				1FE	22,513,636	121.1400	29,981,408	24,750,000	22,734,789	0	38,572	0	0	5.875	6.573	MN	129,250	1,454,063	10/22/2008	05/29/2037
172967-EW-7	CITIGROUP INC CORPORATE				1FE	7,708,376	153.0900	9,361,661	6,115,000	7,624,157	0	(25,888)	0	0	8.125	6.161	JJ	229,100	496,844	06/24/2011	07/15/2039
172967-FT-3	CITIGROUP INC CORPORATE				1FE	430,661	109.2800	437,103	400,000	429,491	0	(1,170)	0	0	4.500	3.315	JJ	8,350	3,375	10/30/2014	01/14/2022
172967-FX-4	CITIGROUP INC CORPORATE				1FE	286,330	125.7800	314,459	250,000	285,789	0	(541)	0	0	5.875	4.913	JJ	6,161	7,344	02/18/2014	01/30/2042
172967-HA-2	CITIGROUP INC CORPORATE				2FE	820,000	129.3000	1,060,303	820,000	820,000	0	0	0	0	6.675	6.675	MS	16,421	54,735	09/10/2013	09/13/2043
172967-HE-4	CITIGROUP INC CORPORATE				1FE	259,242	111.4700	295,389	265,000	259,326	0	85	0	0	4.950	5.092	MN	1,968	13,118	12/03/2013	11/07/2043
17453B-AJ-0	FRONTIER COMMUNICATIONS SENIOR NOTES				3FE	11,408,281	105.5000	11,868,749	11,250,000	11,385,672	0	(3,759)	0	0	9.000	8.856	FA	382,500	1,012,500	12/18/2013	08/15/2031
17453B-AS-0	FRONTIER COMMUNICATIONS CORPORATE				3FE	243,600	99.7500	239,400	240,000	243,288	0	(162)	0	0	7.875	7.698	JJ	8,715	18,900	01/01/2013	01/15/2027
17453B-AW-1	FRONTIER COMMUNICATIONS CORPORATE	LS			3FE	5,306,120	109.5000	5,330,460	4,868,000	5,220,737	0	(73,395)	0	0	7.125	5.182	MS	102,127	346,845	11/01/2013	03/15/2019
178002-A@-0	City National Bancshares Corpo Senior No			2	6	3,662,880	70.5000	3,525,180	5,000,000	3,525,180	(817,921)	113,734	0	0	5.000	8.568	MJSD	694	253,472	02/21/2007	02/21/2022
18055#-AE-2	Clarion Lion Prop Fd Hldg, L.P Senior No				2	28,521,667	103.9200	28,577,616	27,500,000	27,973,604	0	(449,252)	0	0	5.620	3.759	JD	68,689	1,545,500	02/01/2014	12/15/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
18055#-AH-5	Clarion Lion Prop Fd Hldg, L.P Senior No				2	17,200,000	111.9600	19,257,899	17,200,000	17,200,000	0	0	0	0	5.830	5.830	JD	69,636	1,002,760	12/06/2006	12/06/2018
18055#-AJ-1	Clarion Lion Prop Fd Hldg, L.P Senior No				2	6,880,000	105.7400	7,274,763	6,880,000	6,880,000	0	0	0	0	5.690	5.690	JD	17,399	391,472	06/15/2007	06/15/2016
18055#-AK-8	Clarion Lion Prop Fd Hldg, L.P Senior No				2	12,000,000	112.7700	13,532,624	12,000,000	12,000,000	0	0	0	0	5.840	5.840	JD	31,147	700,800	06/15/2007	06/15/2019
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No				2	18,050,000	105.3400	19,014,051	18,050,000	18,050,000	0	0	0	0	4.150	4.150	JJ	374,538	0	07/01/2014	07/01/2021
184496-AJ-6	CLEAN HARBORS INC CORPORATE			1	3FE	2,010,000	100.5000	2,010,000	2,000,000	2,009,995	0	(10,492)	31,812	0	5.250	4.610	FA	43,750	105,000	03/20/2013	08/01/2020
184496-AL-1	CLEAN HARBORS INC CORP	LS		1	3FE	4,189,500	99.7500	4,189,500	4,200,000	4,189,499	0	(9,113)	74,888	0	5.125	4.691	JD	17,938	215,250	05/16/2014	06/01/2021
185508-AG-3	CLECO POWER LLC CORPORATE				2FE	12,956,634	124.1100	13,528,049	10,900,000	12,928,996	0	(27,638)	0	0	6.000	4.744	JD	54,500	654,000	04/23/2014	12/01/2040
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE				2FE	9,947,200	116.4600	11,645,830	10,000,000	9,953,522	0	996	0	0	5.950	5.988	JD	26,444	595,000	12/04/2006	12/15/2036
189054-AF-6	CLOROX COMPANY CORPORATE				2FE	1,939,008	100.1100	1,801,980	1,800,000	1,801,108	0	(29,159)	0	0	5.000	3.338	JJ	41,500	90,000	12/11/2009	01/15/2015
191216-AF-7	COCA COLA CO DEBENTURES				1FE	5,592,620	153.1500	8,423,470	5,500,000	5,592,442	0	(24)	0	0	7.375	7.252	JJ	171,264	405,625	12/22/2000	07/29/2093
191216-AK-6	COCA COLA CO CORPORATE	LS			1FE	24,433,123	110.9700	24,412,697	22,000,000	23,121,392	0	(372,519)	0	0	5.350	3.449	MN	150,394	1,177,000	04/17/2012	11/15/2017
191216-AM-2	COCA COLA CO CORPORATE	C			1FE	3,963,080	111.9000	4,475,948	4,000,000	3,982,009	0	3,695	0	0	4.875	4.993	MS	57,417	195,000	03/03/2009	03/15/2019
191216-AV-2	COCA COLA CO CORPORATE				1FE	665,477	104.4200	678,730	650,000	663,741	0	(1,735)	0	0	3.300	2.948	MS	7,150	21,450	01/17/2014	09/01/2021
191216-AZ-3	COCA COLA CO CORPORATE				1FE	4,780,416	98.1400	4,710,658	4,800,000	4,783,557	0	1,760	0	0	2.500	2.546	AO	30,000	120,000	02/28/2013	04/01/2023
191216-BE-9	COCA COLA CO CORPORATE				1FE	26,868,663	102.8800	27,632,628	26,860,000	26,867,720	0	(754)	0	0	3.200	3.196	MN	143,253	859,520	10/30/2013	11/01/2023
191216-BK-5	COCA COLA CO CORPORATE		0		1FE	3,581,074	105.1300	3,561,834	3,388,140	3,557,480	0	17	30,862	(23,520)	1.875	1.894	SEP	17,579	0	09/15/2014	09/22/2026
191219-AP-9	Coca Cola Enterprises Inc DEBENTURES				1FE	16,711,116	135.7700	20,269,073	14,929,000	15,768,544	0	(88,404)	0	0	8.500	7.456	FA	528,735	1,268,965	11/07/2000	02/01/2022
191219-AQ-7	Coca Cola Enterprises Inc DEBENTURES				1FE	5,685,130	133.1200	6,655,800	5,000,000	5,357,468	0	(34,394)	0	0	8.000	6.790	MS	117,778	400,000	09/25/2000	09/15/2022
191219-AW-4	Coca Cola Enterprises Inc CORPORATE				1FE	1,742,490	134.1000	2,011,545	1,500,000	1,688,781	0	(11,169)	0	0	7.000	5.528	AO	26,250	105,000	08/04/2009	10/01/2026
191219-AX-2	Coca Cola Enterprises Inc DEBENTURES				1FE	13,115,124	139.9700	18,352,342	13,112,000	13,113,038	0	(61)	0	0	6.700	6.698	AO	185,462	878,504	04/23/1998	10/15/2036
191219-AY-0	Coca Cola Enterprises Inc DEBENTURES				1FE	14,297,243	133.4900	17,380,059	13,020,000	13,963,147	0	(53,607)	0	0	6.950	6.079	MN	115,625	904,890	08/04/2009	11/15/2026
191219-BB-9	Coca Cola Enterprises Inc DEBENTURES				1FE	27,764,158	113.3200	31,364,130	27,677,000	27,696,130	0	(7,365)	0	0	7.125	7.091	FA	821,661	1,971,986	09/25/2000	08/01/2017
191219-BC-7	Coca Cola Enterprises Inc DEBENTURES				1FE	16,733,238	138.3800	24,239,324	17,517,000	16,830,236	0	10,631	0	0	6.750	7.092	JJ	545,217	1,182,398	05/16/2002	01/15/2038
191219-BE-3	Coca Cola Enterprises Inc DEBENTURES				1FE	40,239,377	134.7300	56,956,183	42,274,000	40,787,316	0	60,017	0	0	6.750	7.150	MS	840,196	2,853,495	03/20/2001	09/15/2028
191219-BW-3	Coca Cola Enterprises Inc CORPORATE				1FE	1,633,203	108.8500	1,796,058	1,650,000	1,641,226	0	1,651	0	0	4.500	4.628	FA	28,050	74,250	08/04/2009	08/15/2019
191219-F@-8	Coca Cola Enterprises Inc SENIOR NOTE				1	518,862	123.2100	460,814	374,000	446,974	0	(22,313)	0	0	9.660	2.978	MN	6,021	36,128	09/01/2011	01/29/2018
194160-DN-7	COLGATE PALMOLIVE CO CORPORATE				1FE	5,147,212	101.5600	5,169,557	5,090,000	5,096,729	0	(11,208)	0	0	3.150	2.921	FA	65,025	160,335	03/24/2010	08/05/2015
194160-DX-5	COLGATE PALMOLIVE CO CORPORATE				1FE	447,579	100.3200	451,464	450,000	449,025	0	468	0	0	1.300	1.408	JJ	2,698	5,850	11/03/2011	01/15/2017
194160-DY-3	COLGATE PALMOLIVE CO CORPORATE				1FE	1,108,733	99.0400	1,114,156	1,125,000	1,113,380	0	1,522	0	0	2.450	2.615	MN	3,522	27,563	11/03/2011	11/15/2021
194160-EA-4	COLGATE PALMOLIVE CO CORPORATE				1FE	5,798,216	94.0700	6,020,479	6,400,000	5,876,130	0	56,201	0	0	1.950	3.103	FA	52,000	124,800	08/07/2013	02/01/2023
194160-EC-0	COLGATE PALMOLIVE CO CORPORATE	LS			1FE	4,455,900	94.6600	4,732,842	5,000,000	4,521,785	0	48,795	0	0	2.100	3.429	MN	17,500	105,000	08/19/2013	05/01/2023
195869-AG-7	Colonial Pipeline Co. CORPORATE				1FE	23,247,663	143.0200	23,055,227	16,120,000	22,709,624	0	(253,566)	0	0	7.630	4.263	MN	105,913	1,229,956	05/23/2013	04/15/2032
195869-AM-4	Colonial Pipeline Co. CORPORATE			1	1FE	8,629,846	104.3200	9,023,718	8,650,000	8,637,110	0	1,925	0	0	3.500	3.528	AO	63,914	302,750	10/15/2010	10/15/2020
195869-AN-2	Colonial Pipeline Co. CORPORATE			1	1FE	10,826,660	96.6900	10,626,176	10,990,000	10,830,851	0	2,825	0	0	4.200	4.288	AO	97,445	461,580	06/06/2013	04/15/2043
19612*-AD-2	Colonial Williamsburg Found. Series A Se				2	35,230,892	112.3400	38,981,507	34,700,908	35,196,400	0	(34,492)	0	0	5.500	5.152	JD	5,302	1,783,572	08/19/2014	11/03/2019
19612*-AE-0	Colonial Williamsburg Found. Series B Se				2	21,145,820	115.7300	23,781,585	20,548,406	21,119,133	0	(26,686)	0	0	5.700	5.195	JD	3,254	1,046,903	08/19/2014	11/03/2021
19612*-AF-7	Colonial Williamsburg Found. Series C Se				2	21,836,417	121.0900	26,441,654	21,836,417	21,836,417	0	0	0	0	5.950	5.951	JD	3,609	1,299,267	11/03/2009	11/03/2024
196522-AE-6	COLORADO INTST GAS CO CORPORATE	LS			2FE	12,735,569	111.1200	14,945,909	13,450,000	12,743,759	0	4,034	0	0	6.850	7.265	JD	40,948	921,325	10/28/2008	06/15/2037
196522-AK-2	COLORADO INTST GAS CO CORPORATE				2FE	26,893,075	104.6800	27,373,036	26,150,000	26,244,527	0	(105,069)	0	0	6.800	6.355	MN	227,214	1,778,200	07/12/2007	11/15/2015
197677-AG-2	COLUMBIA/HCA HEALTHCARE CORP NOTES				4FE	1,441,925	112.5000	1,541,250	1,370,000	1,437,106	0	(4,236)	0	0	7.690	7.020	JD	4,682	105,353	11/01/2013	06/15/2025
197677-AH-0	COLUMBIA/HCA HEALTHCARE CORP DEBENTURES			2	4FE	307,152	95.5000	393,460	412,000	307,163	0	3	0	0	7.500	10.059	MN	3,948	30,900	06/30/2000	11/15/2095
000000-00-0	HCA INC Tranche B-5 Term Loan			2	3FE	9,005,753	99.1200	8,987,075	9,066,406	9,001,645	0	(15,624)	67,381	0	3.162	2.916	MJSD	735	1,262	11/01/2013	03/31/2017
000000-00-0	HCA INC Term Loan BK LN			2	3FE	4,939,667	99.0800	4,926,377	4,972,372	4,937,989	0	(9,395)	37,866	0	2.675	2.608	MJSD	369	89	11/01/2013	02/02/2016
199575-AT-8	COLUMBUS STHN PWR CO CORPORATE				2FE	1,129,720	131.5400	1,315,439	1,000,000	1,104,519	0	(3,230)	0	0	6.600	5.670	MS	22,000	66,000	03/01/2005	03/01/2033
199575-AV-3	COLUMBUS STHN PWR CO CORPORATE				2FE	5,981,877	123.8600	7,493,577	6,050,000	5,991,293	0	1,395	0	0	5.850	5.931	AO	88,481	353,925	10/11/2005	10/01/2035
20030N-AC-5	COMCAST CORP COMPANY GUARNT				1FE	15,263,400	138.4200	16,610,414	12,000,000	15,168,837	0	(94,563)	0	0	7.050	4.849	MS	249,100	846,000	02/11/2014	03/15/2033
20030N-AF-8	COMCAST CORP BOND				1FE	8,181,058	123.9200	10,161,530	8,200,000	8,183,963	0	401	0	0	5.650	5.666	JD	20,591	463,300	06/06/2005	06/15/2035
20030N-AG-6	COMCAST CORP CORPORATE	LS			1FE	6,486,865	105.9300	7,680,237	7,250,000	7,107,515	0	90,462	0	0	4.950	6.383	JD	15,950	358,875	05/17/2006	06/15/2016
20030N-AK-7	COMCAST CORP CORPORATE				1FE	10,990,794	133.5000	14,831,783	11,110,000	11,003,085	0	2,240	0	0	6.500	6.584	MN	92,275	722,150	07/08/2008	11/15/2035
20030N-AM-3	COMCAST CORP CORPORATE				1FE	4,825,710	133.0400	5,986,890	4,500,000	4,799,596	0	(6,423)	0	0	6.450	5.907	MS	85,463	290,250	06/30/2010	03/15/2037
20030N-AP-6	COMCAST CORP CORPORATE				1FE	3,328,830	110.4200	3,312,621	3,000,000	3,107,826	0	(49,354)	0	0	6.500	4.631	JJ	89,917	195,000	02/09/2010	01/15/2017
20030N-AR-2	COMCAST CORP CORPORATE				1FE	10,643,540	112.5100	12,376,353	11,000,000	10,862,184	0	38,510	0	0	5.875	6.320	FA	244,139	646,250	04/02/2008	02/15/2018
20030N-AV-3	COMCAST CORP CORPORATE	LS			1FE	7,246,773	140.8900	10,073,606	7,150,000	7,237,839	0	(1,687)	0	0	6.950	6.840	FA	187,727	496,925	09/29/2011	08/15/2037
20030N-BB-6	COMCAST CORP CORPORATE				1FE	1,325,714	134.9900	1,349,898	1,000,000	1,314,700	0	(6,804)	0	0	6.400	4.333	MS	21,333	64,000	05/10/2013	03/01/2040
20030N-BC-4	COMCAST CORP CORPORATE		0		1FE	212,361	125.9200	245,432	194,906	219,889	0	(1,132)	0	(13,809)	5.500	4.269	NOV	1,145	10,779	07/11/2013	11/23/2029
20030N-BE-0	COMCAST CORP CORPORATE	LS			1FE	8,893,029	109.4500	10,171,300	9,293,000	8,899,012	0	5,983	0	0	4.650	4.933	JJ	199,257	216,062	02/12/2014	07/15/2042
200339-AE-9	COMERICA BK SUB NOTES			1	1FE	0	0.0000	0	0	0	0	0	0	0	8.375	0.000	JJ	0	366,825	06/30/2000	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
200339-CG-2	COMERICA BK CORPORATE				1FE	4,988,000	108.2400	5,411,988	5,000,000	4,996,828	0	1,374	0	0	5.750	5.782	MN	31,944	287,500	11/16/2006	11/21/2016
201615-CY-5	COMMERCIAL CREDIT GROUP NOTES				1FE	30,210,804	130.6500	35,276,040	27,000,000	28,937,386	0	(129,774)	0	0	7.875	6.875	FA	885,938	2,126,250	09/25/2000	02/01/2025
202795-HG-8	COMMONWEALTH EDISON SECURED				1FE	995,640	125.5000	1,255,044	1,000,000	996,521	0	104	0	0	5.875	5.906	FA	24,479	58,750	01/14/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CORPORATE				1FE	12,388,900	130.4500	13,044,580	10,000,000	12,223,351	0	(63,299)	0	0	5.900	4.292	MS	173,722	590,000	04/12/2012	03/15/2036
202795-HS-2	COMMONWEALTH EDISON CORPORATE				1FE	11,974,589	112.1800	13,798,288	12,300,000	12,167,797	0	40,470	0	0	6.150	6.573	MS	222,733	756,450	10/28/2008	09/15/2017
202795-HT-0	COMMONWEALTH EDISON CORPORATE	LS			1FE	10,520,246	134.8800	10,547,858	7,820,000	10,353,815	0	(63,965)	0	0	6.450	4.234	JJ	232,580	504,390	04/13/2012	01/15/2038
202795-JD-3	COMMONWEALTH EDISON CORPORATE	LS		1	1FE	12,882,061	113.9100	14,631,791	12,845,000	12,881,318	0	(743)	0	0	4.700	4.682	JJ	278,380	310,242	01/07/2014	01/15/2044
203372-AL-1	COMMSCOPE INC CORPORATE			1	4FE	3,767,625	98.5000	3,767,625	3,825,000	3,767,640	0	15	57,375	0	5.000	5.000	JD	8,500	103,594	05/15/2014	06/15/2021
20364#-AA-2	Community Development Ventures SRNT			2	6	1	95.2700	561,136	588,989	1	0	0	0	0	5.250	0.000	MS	0	0	08/20/1998	09/13/2014
20373#-AB-9	Community Loan Fund NJ Senior Note			2	4Z	934,001	101.7600	1,356,865	1,333,333	1,284,810	0	29,170	0	0	5.000	10.168	MS	16,852	66,667	04/03/2006	04/03/2016
20373#-AC-7	Community Loan Fund NJ Senior Note			2	4Z	942,870	102.8200	1,370,896	1,333,333	1,252,736	0	26,985	0	0	5.000	10.031	MS	16,852	66,667	10/27/2006	10/27/2016
20373#-AD-5	Community Loan Fund NJ Senior Note			2	4Z	1,427,071	103.1800	2,063,522	2,000,000	1,860,132	0	76,550	0	0	5.000	9.794	MS	25,278	100,000	05/25/2007	05/25/2017
20373#-AE-3	Community Loan Fund NJ Secured Note			2	4Z	2,736,834	103.2500	4,129,980	4,000,000	3,355,816	0	180,824	0	0	4.750	11.607	MJSD	6,861	190,000	12/05/2011	12/18/2019
204028-E#-7	Community Reinvestment Fund Unsecured No			2	4Z	5,545,771	101.2700	9,114,272	9,000,000	8,127,981	0	544,483	0	0	6.500	12.706	MJSD	1,625	438,750	10/02/2008	05/03/2016
20449E-BT-2	COMPASS BANK CORPORATE				2FE	7,985,280	108.8100	8,704,960	8,000,000	7,992,779	0	1,037	0	0	5.500	5.518	AO	110,000	440,000	03/14/2005	04/01/2020
20449E-EE-2	COMPASS BANK CORPORATE				2FE	1,651,532	96.9300	1,606,097	1,657,000	1,653,047	0	230	0	0	5.900	5.928	AO	24,441	97,763	03/14/2006	04/01/2026
20451P-KM-7	COMPASS BANK MONEY MARKET			1	2FE	249,878	99.5700	248,934	250,000	249,885	0	7	0	0	1.850	1.867	MS	1,182	0	09/24/2014	09/29/2017
205363-AL-8	COMPUTER SCIENCES CORP CORPORATE				2FE	8,532,450	111.9000	10,070,648	9,000,000	8,796,294	0	54,206	0	0	6.500	7.300	MS	172,250	585,000	03/30/2009	03/15/2018
205887-AC-6	CONAGRA FOODS INC SUB NOTES				3FE	13,000,000	129.0300	16,773,900	13,000,000	13,000,000	0	0	0	0	9.750	9.750	MS	422,500	1,267,500	03/05/1991	03/01/2021
205887-AF-9	CONAGRA FOODS INC SENIOR NOTES				2FE	12,245,677	126.1100	15,284,939	12,120,000	12,214,092	0	(5,347)	0	0	7.125	7.023	AO	215,888	863,550	03/15/2006	10/01/2026
205887-AR-3	CONAGRA FOODS INC CORPORATE				2FE	11,516,268	127.9900	13,643,851	10,660,000	11,317,364	0	(29,380)	0	0	7.000	6.321	AO	186,550	746,200	01/18/2007	10/01/2028
205887-AX-0	CONAGRA FOODS INC NOTES				2FE	15,907,203	144.3700	20,118,282	13,935,000	15,451,636	0	(52,859)	0	0	8.250	7.080	MS	338,504	1,149,638	04/06/2004	09/15/2030
205887-BD-3	CONAGRA FOODS INC CORPORATE				2FE	18,879,714	109.4800	21,445,939	19,589,000	19,371,000	0	79,412	0	0	5.819	6.314	JD	50,662	1,139,884	06/21/2007	06/15/2017
205887-BS-0	CONAGRA FOODS INC CORPORATE	LS		1	2FE	8,163,889	103.7000	8,383,796	8,085,000	8,161,502	0	(1,373)	0	0	4.650	4.589	JJ	162,913	375,953	02/26/2013	01/25/2043
20605P-AC-5	CONCHO RESOURCES INC CORPORATE			1	3FE	33,000	104.5000	31,350	30,000	32,042	0	(489)	0	0	6.500	4.506	JJ	899	1,950	01/01/2013	01/15/2022
20605P-AD-3	CONCHO RESOURCES INC CORPORATE	LS		1	3FE	4,040,000	101.0000	4,040,000	4,000,000	4,039,983	0	(6,681)	5,627	0	5.500	5.266	AO	55,000	220,000	07/30/2013	10/01/2022
20605P-AE-1	CONCHO RESOURCES INC CORPORATE			1	3FE	3,181,500	100.4700	3,164,805	3,150,000	3,181,487	0	(11,231)	55,720	0	5.500	4.939	AO	43,313	173,250	02/13/2014	04/01/2023
207148-AB-9	Conex International LLC Term A			2	6	3	0.0000	0	8,211,839	0	(3)	0	0	0	0.000	8,888.000	FMAN	0	0	08/08/2008	08/08/2013
207148-AC-7	Conex International LLC Revolver			2	6	2	0.0000	0	862,538	0	(2)	0	0	0	0.000	8,888.000	MON	0	0	03/24/2009	08/08/2013
207597-CZ-6	CONNECTICUT LIGHT & PWR CO 1ST REF MORT				1FE	4,856,898	131.9000	6,281,078	4,762,000	4,820,535	0	(3,973)	0	0	7.875	7.691	AO	93,752	375,008	06/30/2000	10/01/2024
207597-DV-4	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	10,326,391	134.5200	13,465,773	10,010,000	10,300,267	0	(7,020)	0	0	6.350	6.100	JD	52,970	635,635	01/06/2011	06/01/2036
207597-DX-0	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	2,370,500	128.3700	2,567,460	2,000,000	2,343,274	0	(8,870)	0	0	5.750	4.516	MS	38,333	115,000	10/06/2011	03/01/2037
207597-EE-1	CONNECTICUT LIGHT & PWR CO CORPORATE				1FE	5,976,060	112.7900	6,767,591	6,000,000	5,988,215	0	2,439	0	0	5.500	5.553	FA	137,500	330,000	02/09/2009	02/01/2019
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE			1	1FE	635,000	108.3100	687,751	635,000	635,000	0	0	0	0	4.300	4.300	AO	5,764	12,970	04/14/2014	04/15/2044
208251-AE-8	CONOCO INC SENIOR NOTES	LS			1FE	21,218,455	133.2200	25,311,496	19,000,000	20,968,909	0	(101,085)	0	0	6.950	5.800	AO	278,772	1,320,500	01/01/2013	04/15/2029
20825C-AP-9	Conocophillips CORPORATE				1FE	13,460,831	124.3600	14,583,275	11,727,000	13,372,423	0	(41,583)	0	0	5.900	4.853	MN	88,409	691,893	01/01/2013	05/15/2038
20825C-AQ-7	Conocophillips CORPORATE				1FE	18,392,600	132.8600	20,793,310	15,650,000	18,270,952	0	(55,386)	0	0	6.500	5.253	FA	423,854	1,017,250	10/31/2013	02/01/2039
20854P-AH-2	CONSOL ENERGY INC CORPORATE			1	4FE	1,470,000	100.0000	1,500,000	1,500,000	1,477,427	0	2,852	0	0	6.375	6.674	MS	31,875	95,625	03/07/2012	03/01/2021
20903X-AC-7	CONSOLIDATED COMMUNICATIONS FI CORP			1	4FE	43,938	113.0000	42,940	38,000	41,943	0	(1,225)	0	0	10.875	6.782	JD	344	4,133	05/02/2013	06/01/2020
209111-ED-1	CONS EDISON CO OF NY DEBENTURES				1FE	9,754,065	110.1700	10,466,340	9,500,000	9,732,557	0	(8,126)	0	0	5.100	4.892	JD	21,533	484,500	01/06/2012	06/15/2033
209111-EF-6	CONS EDISON CO OF NY CORPORATE				1FE	6,502,345	122.8800	7,649,218	6,225,000	6,479,369	0	(8,494)	0	0	5.700	5.341	FA	147,844	354,825	01/06/2012	02/01/2034
209111-EH-2	CONS EDISON CO OF NY CORPORATE				1FE	4,181,430	120.9300	4,997,896	4,133,000	4,177,201	0	(1,274)	0	0	5.300	5.212	MS	73,016	219,049	06/01/2011	03/01/2035
209111-EL-3	CONS EDISON CO OF NY CORPORATE	LS			1FE	16,414,569	125.3400	20,258,056	16,163,000	16,404,078	0	(9,202)	0	0	5.850	5.706	MS	278,408	945,536	03/28/2012	03/15/2036
209111-EM-1	CONS EDISON CO OF NY CORPORATE				1FE	22,109,920	132.6200	29,176,928	22,000,000	22,097,950	0	(2,199)	0	0	6.200	6.162	JD	60,622	1,364,000	07/17/2009	06/15/2036
209111-EQ-2	CONS EDISON CO OF NY CORPORATE				1FE	23,435,445	123.0400	27,653,660	22,475,000	23,408,446	0	(33,706)	0	0	5.700	5.326	JD	106,756	1,281,075	08/21/2012	12/01/2036
209111-ES-8	CONS EDISON CO OF NY CORPORATE				1FE	754,444	132.3000	861,248	651,000	747,164	0	(2,199)	0	0	6.300	5.183	FA	15,494	41,013	06/15/2011	08/15/2037
209111-ET-6	CONS EDISON CO OF NY CORPORATE				1FE	1,039,310	113.8800	1,138,846	1,000,000	1,016,604	0	(4,594)	0	0	5.850	5.284	AO	14,625	58,500	06/10/2009	04/01/2018
209111-EU-3	CONS EDISON CO OF NY CORPORATE	LS			1FE	16,975,428	138.6000	17,141,473	12,368,000	16,690,370	0	(105,953)	0	0	6.750	4.346	AO	208,710	834,840	03/28/2012	04/01/2038
209111-EV-1	CONS EDISON CO OF NY CORPORATE				1FE	2,464,893	118.5500	2,471,857	2,085,000	2,266,794	0	(41,418)	0	0	7.125	4.662	JD	12,380	148,556	09/22/2009	12/01/2018
209111-EX-7	CONS EDISON CO OF NY CORPORATE	LS			1FE	10,219,540	118.0600	10,625,734	9,000,000	9,607,520	0	(125,964)	0	0	6.650	4.870	AO	149,625	598,500	08/10/2009	04/01/2019
209111-EY-5	CONS EDISON CO OF NY CORPORATE	LS			1FE	41,484,003	120.0300	47,150,735	39,282,000	41,355,090	0	(45,805)	0	0	5.500	5.110	JD	180,043	2,160,510	04/05/2012	12/01/2039
209111-FA-6	CONS EDISON CO OF NY CORPORATE				1FE	19,180,660	126.6900	21,752,656	17,170,000	19,067,263	0	(37,591)	0	0	5.700	4.928	JD	43,497	978,690	05/10/2013	06/15/2040
209111-FB-4	CONS EDISON CO OF NY CORPORATE	LS			1FE	5,420,634	103.7000	5,641,563	5,440,000	5,421,317	0	356	0	0	4.200	4.221	MS	67,275	228,480	03/08/2012	03/15/2042
21012@-AE-0	Consolidated Smart Systems, LL Term A1			2	6Z	400,390	15.4200	421,868	2,736,265	400,390	12,753	0	0	0	2.135	340.598	MJSD	0	0	09/11/2007	03/31/2012
21012@-AF-7	Consolidated Smart Systems, LL Revolver			2	6Z	314,979	15.4200	331,875	2,152,565	314,979	10,032	0	0	0	0.000	217.885	MON	0	0	01/21/2011	03/31/2012
21017#-AA-1	Consolidated Terminals, LLC Debt in Infr				2Z	14,120,000	106.9800	15,105,227	14,120,000	14,120,000	0	0	0	0	4.820	4.820	JD	35,920	680,584	12/12/2013	12/12/2023
21017#-AB-9	Consolidated Terminals, LLC Debt in Infr				2Z	4,500,000	107.7400	4,848,349	4,500,000	4,500,000	0	0	0	0	4.930	4.930	JD	11,709	221,850	12/12/2013	12/12/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
21036P-AD-0	CONSTELLATION BRANDS INC CORPORATE				3FE	570,625	108.0000	540,000	500,000	542,038	0	(24,545)	0	0	7.250	2.088	MS	12,083	36,250	11/01/2013	09/01/2016
21036P-AF-5	CONSTELLATION BRANDS INC CORPORATE				3FE	1,163,750	110.5000	1,105,000	1,000,000	1,111,223	0	(45,064)	0	0	7.250	2.396	MN	9,264	72,500	11/01/2013	05/15/2017
21036P-AH-1	CONSTELLATION BRANDS INC CORPORATE	LS			3FE	5,531,585	110.5000	5,741,580	5,196,000	5,483,786	0	(31,800)	0	0	6.000	5.083	MN	51,960	311,760	09/17/2013	05/01/2022
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE				3FE	25,371,223	99.2500	26,970,195	27,174,000	25,547,794	0	149,337	0	0	4.250	5.138	MN	192,483	1,091,145	07/31/2014	05/01/2023
21036P-AM-0	CONSTELLATION BRANDS INC CORPORATE	LS			3FE	2,400,000	100.7500	2,418,000	2,400,000	2,400,000	0	0	0	0	3.875	3.875	MN	14,983	0	10/20/2014	11/15/2019
21036P-AN-8	CONSTELLATION BRANDS INC CORPORATE	LS			3FE	2,350,000	101.2500	2,379,375	2,350,000	2,350,000	0	0	0	0	4.750	4.750	MN	17,984	0	10/20/2014	11/15/2024
210371-AF-7	CONSTELLATION ENERGY GROUP NOTES				2FE	19,357,460	135.4900	23,033,900	17,000,000	18,871,997	0	(58,436)	0	0	7.600	6.521	AO	323,000	1,292,000	05/11/2004	04/01/2032
210371-AK-6	CONSTELLATION ENERGY GROUP CORPORATE				2FE	1,570,771	101.6200	2,032,296	2,000,000	1,961,265	0	79,168	0	0	4.550	7.417	JD	4,044	91,000	05/11/2004	06/15/2015
210518-AT-3	Consumers Energy SENIOR NOTES				1FE	4,893,985	114.5400	5,688,205	4,966,000	4,946,312	0	5,197	0	0	6.875	7.012	MS	113,804	341,413	10/01/1998	03/01/2018
210518-CP-9	Consumers Energy CORPORATE				1FE	3,423,380	127.0200	4,356,889	3,430,000	3,424,321	0	131	0	0	5.800	5.813	MS	58,577	198,940	08/08/2005	09/15/2035
210518-CR-5	Consumers Energy CORPORATE				1FE	1,238,684	116.0900	1,160,929	1,000,000	1,174,171	0	(39,521)	0	0	6.125	1.805	MS	18,035	61,250	05/10/2013	03/15/2019
210518-CU-8	Consumers Energy CORPORATE	LS		1	1FE	13,666,467	103.1900	14,153,071	13,715,000	13,667,387	0	884	0	0	3.950	3.970	MN	69,223	541,743	05/22/2013	05/15/2043
21166@-AA-2	Continental Mills, Inc. Senior Note			2	3	6,000,000	99.9200	5,995,177	6,000,000	6,000,000	0	0	0	0	5.680	5.691	MON	28,400	346,800	09/02/2005	09/01/2020
21246#-AJ-5	Convenience Store Investments Senior Not			2	2	2,215,240	104.7500	2,320,520	2,215,240	2,215,240	0	0	0	0	5.980	6.024	FMAN	13,615	132,471	03/13/2006	02/24/2016
21246#-AL-0	Convenience Store Investments Senior Not			2	2	13,538,991	112.0400	15,169,701	13,538,991	13,538,991	0	0	0	0	5.970	6.013	FMAN	83,073	808,278	11/26/2007	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S			2	2	18,854,077	112.9800	21,301,376	18,854,077	18,854,077	0	0	0	0	5.800	5.841	FMAN	112,391	1,093,536	11/06/2009	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S			2	2	14,078,825	112.0100	15,770,119	14,078,825	14,078,825	0	0	0	0	5.550	5.588	FMAN	80,308	781,375	02/24/2010	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S			2	2	6,424,493	104.9800	6,744,469	6,424,493	6,424,493	0	0	0	0	4.260	4.282	FMAN	28,129	273,683	09/14/2010	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec			2	2	922,571	101.6100	937,422	922,571	922,571	0	0	0	0	3.750	3.767	FMAN	3,556	34,596	01/31/2012	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec			2	2	2,843,340	99.6700	2,833,866	2,843,340	2,843,340	0	0	0	0	3.690	3.706	FMAN	10,783	104,919	04/22/2013	05/24/2033
21246#-AT-3	Convenience Store Investments Senior Not			2	2	9,858,131	105.1400	10,365,130	9,858,131	9,858,131	0	0	0	0	4.360	4.383	FMAN	44,175	267,440	04/10/2014	02/24/2034
216871-AF-0	COOPER US INC CORPORATE				2FE	823,868	101.5000	812,011	800,000	812,022	0	(11,466)	0	0	2.375	0.918	JJ	8,761	19,000	12/18/2013	01/15/2016
217020-A#-3	Coorstek, Inc Senior Note			2	2	0	104.7400	0	0	0	0	0	0	0	5.700	5.700	JD	10,556	1,900,000	12/29/2006	12/29/2016
217020-B#-2	Coorstek, Inc Series F Senior Note			2	2	42,000,000	111.2800	46,739,433	42,000,000	42,000,000	0	0	0	0	6.000	5.998	FA	847,000	2,520,000	08/31/2010	08/31/2021
217020-B@-4	Coorstek, Inc Senior Series E Note			2	2	72,850,000	109.1800	79,540,005	72,850,000	72,850,000	0	0	0	0	6.800	6.799	JD	357,774	4,953,800	06/06/2008	06/05/2018
217020-C*-5	Coorstek, Inc Senior Note			2	2	61,140,000	106.5000	65,117,153	61,140,000	61,140,000	0	0	0	0	5.150	5.149	JJ	1,574,355	3,148,710	07/01/2011	07/01/2024
217020-C@-3	Coorstek, Inc Senior Note			2	2	5,000,000	99.6700	4,983,441	5,000,000	5,000,000	0	0	0	0	3.700	3.699	JJ	83,250	185,000	07/19/2013	07/19/2021
217204-A#-3	Copart, Inc Senior Secured Note				2Z	1,000,000	102.5500	1,025,483	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MJSD	3,306	0	12/03/2014	12/03/2027
217204-A*-7	Copart, Inc Senior Secured Note				2Z	6,000,000	101.6400	6,098,516	6,000,000	6,000,000	0	0	0	0	4.070	4.070	MJSD	18,993	0	12/03/2014	12/03/2024
217204-A@-5	Copart, Inc Senior Secured Note				2Z	500,000	102.1500	510,732	500,000	500,000	0	0	0	0	4.190	4.190	MJSD	1,629	0	12/03/2014	12/03/2026
217204-B*-6	Copart, Inc Senior Secured Note				2Z	5,000,000	103.1600	5,157,986	5,000,000	5,000,000	0	0	0	0	4.350	4.350	MJSD	16,917	0	12/03/2014	12/03/2029
21871D-AC-7	CORELOGIC INC CORPORATE			1	4FE	22,541,375	105.0000	22,680,000	21,600,000	22,538,158	0	(100,953)	255,513	0	7.250	5.438	JD	130,500	402,375	12/16/2014	06/01/2021
219023-A*-9	Ingredion Inc (fka Corn Prod) Series A S				2FE	125,420,000	110.9300	139,131,279	125,420,000	125,420,000	0	0	0	0	5.620	5.620	MS	1,879,628	7,048,604	03/25/2010	03/25/2020
219350-AC-9	Corning Inc DEBENTURES				1FE	12,054,680	130.7800	28,770,940	22,000,000	15,132,793	0	533,426	0	0	8.875	16.665	FA	737,611	1,952,500	06/13/2000	08/15/2021
22053*-AH-3	Cortez Capital Corp. Senior Note				2	15,060,000	99.2400	14,944,893	15,060,000	15,060,000	0	0	0	0	2.360	2.360	JD	18,758	177,708	07/15/2014	12/12/2017
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE				1FE	49,940,500	100.0700	50,033,425	50,000,000	49,981,325	0	19,842	0	0	0.650	0.690	JD	21,667	325,000	11/28/2012	12/07/2015
22160K-AE-5	COSTCO WHOLESALE CORP CORPORATE				1FE	14,961,000	99.3500	14,902,575	15,000,000	14,976,095	0	7,895	0	0	1.125	1.180	JD	7,500	168,750	01/29/2013	12/15/2017
221643-AJ-8	COTT BEVERAGES USA INC. CORPORATE			1	4FE	8,000,000	100.0000	8,000,000	8,000,000	8,000,000	0	0	0	0	6.750	6.750	JJ	28,500	0	12/04/2014	01/01/2020
222070-A#-1	Coty Inc Series C Senior Secured Note				2	0	0.0000	0	0	0	0	0	0	0	5.820	0.000	JD	0	208,265	06/16/2010	06/16/2022
222070-A*-5	Coty Inc Series A Senior Secured Note				2	0	0.0000	0	0	0	0	0	0	0	5.120	0.000	JD	0	97,623	06/16/2010	06/16/2017
222070-A@-3	Coty Inc Series B Senior Secured Note				2	0	0.0000	0	0	0	0	0	0	0	5.670	0.000	JD	0	1,605,138	06/16/2010	06/16/2020
222862-AF-1	COVENTRY HEALTH CARE SENIOR NOTES 144A				2FE	50,231,452	100.1400	49,596,387	49,527,000	49,528,389	0	(110,107)	0	0	6.125	5.895	JJ	1,398,794	3,033,529	04/30/2007	01/15/2015
222862-AJ-3	COVENTRY HEALTH CARE CORPORATE			1	2FE	460,096	114.8900	459,562	400,000	458,437	0	(1,659)	0	0	5.450	2.864	JD	969	10,900	10/16/2014	06/15/2021
224044-AN-7	COX COMMUNICATIONS INC CORPORATE	LS			2FE	2,009,488	122.4300	2,326,208	1,900,000	1,979,505	0	(3,613)	0	0	6.800	6.335	FA	53,833	129,200	10/07/2003	08/01/2028
224044-BT-3	COX COMMUNICATIONS INC CORPORATE				2FE	6,982,570	126.7800	8,874,507	7,000,000	6,983,370	0	267	0	0	6.950	6.970	JD	40,542	486,500	05/29/2008	06/01/2038
224044-BY-2	COX COMMUNICATIONS INC CORPORATE				2FE	8,370,170	98.5200	8,374,038	8,500,000	8,374,489	0	2,095	0	0	4.700	4.796	JD	17,756	399,500	04/02/2013	12/15/2042
224044-CA-3	COX COMMUNICATIONS INC CORPORATE			1	2FE	8,089,739	95.8200	8,475,068	8,845,000	8,186,543	0	63,933	0	0	2.950	3.992	JD	725	260,928	06/20/2013	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC CORPORATE	LS		1	2FE	19,202,866	96.3200	19,119,412	19,850,000	19,215,054	0	6,797	200,357	0	4.500	4.638	JD	2,481	893,250	06/06/2013	06/30/2043
22541L-BK-8	CREDIT SUISSE FB USA INC CSFB USA				1FE	8,315,899	102.6200	8,671,306	8,450,000	8,438,651	0	16,665	0	0	5.125	5.337	FA	163,601	433,063	12/21/2005	08/15/2015
22704*-AA-1	Croda, Inc. Senior Gtd Note				2Z	69,279,487	115.7200	79,454,863	68,660,000	69,241,206	0	(38,281)	0	0	5.940	5.737	JJ	1,733,322	3,781,404	08/19/2014	01/28/2020
228227-BD-5	CROWN CASTLE INTL CORP CORPORATE				3FE	1,977,500	102.0000	2,040,000	2,000,000	1,979,735	0	1,961	0	0	5.250	5.407	JJ	48,417	105,000	11/21/2013	01/15/2023
228227-BE-3	CROWN CASTLE INTL CORP CORPORATE	LS			3FE	5,074,500	101.0000	5,151,000	5,100,000	5,076,014	0	1,514	0	0	4.875	4.951	AO	52,488	124,313	04/01/2014	04/15/2022
22861#-AA-6	Crown Two, Inc. Promissory Note			2	5*	269,021	62.2000	213,175	342,735	275,632	0	5,548	0	0	4.000	9.968	MON	1,142	9,410	06/06/2014	07/01/2024
22889#-AA-4	Oatey Co. Senior Secured Note				3	5,000,000	105.9800	5,298,846	5,000,000	5,000,000	0	0	0	0	4.650	4.650	MJSD	5,167	232,500	09/23/2011	09/23/2018
229669-C@-3	Cubic Corporation Senior Note Series A			2	2	2,775,297	102.0100	2,856,390	2,800,000	2,776,155	0	858	0	0	3.350	3.469	MS	28,401	46,900	08/19/2014	03/12/2025
231021-AR-7	CUMMINS ENGINE INC CORPORATE	LS		1	1FE	6,459,794	105.1900	6,732,224	6,400,000	6,453,036	0	(5,366)	0	0	3.650	3.534	AO	58,400	238,142	10/17/2013	10/01/2023
23157#-AE-9	Curtiss-Wright Corp. Senior Note				2	47,200,000	105.4900	49,790,757	47,200,000	47,200,000	0	0	0	0	4.240	4.240	JD	166,773	2,001,280	12/08/2011	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23157#-AF-6	Curtiss-Wright Corp. Senior Note				2	6,500,000	102.0800	6,635,557	6,500,000	6,500,000	0	0	0	0	3.700	3.700	FA	83,507	240,500	02/26/2013	02/26/2023
23283P-AB-0	CYRUSONE LP / CYRUSONE FINANCE CORPORATE			1	4FE	5,137,500	106.7500	5,337,500	5,000,000	5,114,448	0	(15,943)	0	0	6.375	5.906	MN	40,729	318,750	07/12/2013	11/15/2022
233020-AA-3	DATC Holdings Path 15 LLC Senior Note			2	2FE	8,560,362	124.7400	10,677,746	8,560,362	8,560,362	0	0	0	0	8.960	8.962	JD	34,089	767,008	09/12/2003	12/15/2023
233110-AA-2	DATC Path 15 Transmission LLC Senior Sec			2	3	36,341,441	122.7400	44,605,493	36,341,441	36,341,441	0	0	0	0	7.900	7.901	JD	127,599	2,870,974	09/04/2007	06/15/2027
23311R-AA-4	DCP MIDSTREAM LP CORPORATE				2FE	10,274,700	116.4200	11,642,140	10,000,000	10,246,470	0	(4,665)	0	0	6.750	6.539	MS	198,750	675,000	10/18/2007	09/15/2037
23311R-AD-8	DCP MIDSTREAM LP CORPORATE				2FE	2,796,976	104.6600	2,930,584	2,800,000	2,798,002	0	286	0	0	5.350	5.364	MS	44,108	149,800	03/08/2010	03/15/2020
23311R-AE-6	DCP MIDSTREAM LP CORPORATE				2FE	8,795,688	99.2900	8,737,450	8,800,000	8,796,381	0	370	0	0	4.750	4.756	MS	105,661	418,000	09/14/2011	09/30/2021
23312*-AA-3	DATC Path 15 LLC Senior note			2	1FE	16,492,150	130.7200	21,559,335	16,492,150	16,492,150	0	0	0	0	8.000	7.999	JD	58,639	1,319,372	06/10/2004	12/15/2028
23314#-AH-2	DCT Indl Oper Partnership LP Senior Note				2	15,000,000	108.0800	16,212,319	15,000,000	15,000,000	0	0	0	0	4.970	4.970	FA	291,988	745,500	08/01/2011	08/01/2019
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note				2	5,210,000	112.2800	5,849,609	5,210,000	5,210,000	0	0	0	0	5.500	5.500	FA	112,232	286,550	08/01/2011	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note				2	8,000,000	113.0800	9,046,670	8,000,000	8,000,000	0	0	0	0	5.570	5.570	FA	174,527	445,600	08/01/2011	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note				2	500,000	103.5000	517,502	500,000	500,000	0	0	0	0	4.210	4.210	MS	6,081	21,050	09/17/2012	09/17/2022
23331A-BG-3	D.R. HORTON INC CORPORATE			1	3FE	1,987,500	99.5000	1,990,000	2,000,000	1,987,603	0	103	0	0	4.750	4.842	FA	35,889	0	12/04/2014	02/15/2023
23331A-BH-1	D.R. HORTON INC CORPORATE	LS		1	3FE	7,500,000	106.0000	7,949,999	7,500,000	7,500,000	0	0	0	0	5.750	5.750	FA	162,917	443,229	07/31/2013	08/15/2023
233326-B#-3	DST Sys Inc. Del Series C Senior Note				2	16,550,000	107.9400	17,864,077	16,550,000	16,550,000	0	0	0	0	5.060	5.060	FA	330,320	837,430	08/09/2010	08/09/2018
233326-B@-5	DST Sys Inc. Del Series B Senior Note				2	8,041,186	106.1500	7,961,079	7,500,000	7,991,016	0	(50,170)	0	0	4.860	2.258	FA	143,775	0	09/02/2014	08/09/2017
233326-C*-6	DST Sys Inc. Del Series D Senior Note				2	21,524,550	110.7900	23,266,630	21,000,000	21,347,976	0	(52,803)	0	0	5.420	5.075	FA	448,957	1,138,200	06/09/2011	08/09/2020
233331-AJ-6	DTE ENERGY COMPANY SENIOR NOTES				2FE	7,324,660	128.6600	9,006,550	7,000,000	7,263,990	0	(7,776)	0	0	6.375	6.031	AO	94,208	446,250	12/10/2004	04/15/2033
23338V-AA-4	DTE ELECTRIC CO CORPORATE			1	1FE	20,347,568	103.1700	21,061,482	20,415,000	20,349,079	0	1,218	0	0	4.000	4.019	AO	204,150	816,600	05/22/2013	04/01/2043
23338V-AD-8	DTE ELECTRIC CO CORPORATE			1	1FE	7,763,260	108.5300	8,438,246	7,775,000	7,763,347	0	87	0	0	4.300	4.309	JJ	166,234	0	06/23/2014	07/01/2044
233835-AQ-0	DAIMLER FINANCE NA LLC COMPANY GUARNT				1FE	10,483,469	152.3400	16,033,847	10,525,000	10,491,171	0	927	0	0	8.500	8.536	JJ	405,066	894,625	04/20/2001	01/18/2031
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	46,600,000	100.0000	46,602,330	46,600,000	46,600,000	0	0	0	0	0.831	0.905	JAJO	90,368	395,563	01/07/2013	01/09/2015
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	6,991,390	100.2700	7,019,040	7,000,000	6,997,005	0	2,869	0	0	1.250	1.292	JJ	41,319	87,500	01/07/2013	01/11/2016
233851-AU-8	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	16,709,530	100.3500	16,682,772	16,625,000	16,677,584	0	(16,778)	0	0	1.875	1.767	JJ	147,201	311,719	01/31/2013	01/11/2018
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOAT				1FE	45,000,000	100.5300	45,239,849	45,000,000	45,000,000	0	0	0	0	0.912	0.945	FMAN	67,286	420,281	07/24/2013	08/01/2016
233851-BE-3	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	4,990,550	100.9000	5,044,730	5,000,000	4,991,424	0	874	0	0	2.875	2.905	MS	44,323	71,875	03/03/2014	03/10/2021
233851-BF-0	DAIMLER FINANCE NORTH AMERICA CORPORATE				1FE	408,586	99.5300	408,087	410,000	408,777	0	191	0	0	1.375	1.493	FA	2,349	0	07/24/2014	08/01/2017
23386#-AH-5	Dairy Farmers of America Senior Note				2	13,000,000	102.6400	13,342,785	13,000,000	13,000,000	0	0	0	0	3.760	3.760	JD	19,009	488,800	12/17/2012	12/17/2024
23390#-AA-4	The Chefs' Warehouse, Inc. Senior Secure			2	3	47,190,000	98.8100	46,629,200	47,190,000	46,978,586	0	0	211,414	0	5.900	5.943	JAJO	572,310	2,784,210	04/17/2013	04/17/2023
234048-AA-0	Daisy Brand, LLC Senior Note				2Z	9,320,000	99.7500	9,297,106	9,320,000	9,320,000	0	0	0	0	3.790	3.790	MN	39,248	353,228	11/21/2012	11/21/2022
234048-AB-8	Daisy Brand, LLC Senior Note				2Z	19,400,000	103.5500	20,087,949	19,400,000	19,400,000	0	0	0	0	4.410	4.434	MJSD	4,753	213,885	09/29/2014	09/30/2024
234048-AC-6	Daisy Brand, LLC Senior Note				2Z	3,860,000	103.8400	4,008,120	3,860,000	3,860,000	0	0	0	0	4.480	4.480	MJSD	961	43,232	09/29/2014	09/29/2026
235825-AD-8	Dana Holding Corp CORPORATE			1	3FE	10,000,000	104.5000	10,449,999	10,000,000	10,000,000	0	0	0	0	6.000	6.000	MS	176,667	671,667	07/30/2013	09/15/2023
235825-AE-6	Dana Holding Corp CORPORATE			1	4FE	5,000,000	101.0000	5,050,000	5,000,000	5,000,000	0	0	0	0	5.500	5.500	JD	16,806	0	12/04/2014	12/15/2024
235851-AH-5	DANAHER CORP CORPORATE				1FE	1,202,315	112.7300	1,127,304	1,000,000	1,147,157	0	(33,785)	0	0	5.400	1.724	MS	18,000	54,000	05/10/2013	03/01/2019
235851-AM-4	DANAHER CORP CORPORATE	LS		1	1FE	3,795,338	107.5900	4,034,559	3,750,000	3,780,893	0	(4,316)	0	0	3.900	3.751	JD	3,250	146,250	06/23/2011	06/23/2021
237266-AG-6	DARLING INTL INC CORPORATE			1	4FE	14,087,588	98.5000	13,873,725	14,085,000	14,084,780	0	(16,897)	357,161	0	5.375	4.806	JJ	349,093	0	11/17/2014	01/15/2022
23918K-AM-0	DAVITA INC CORPORATE	LS		1	4FE	3,225,000	105.0000	3,150,000	3,000,000	3,140,692	0	(81,400)	0	0	6.625	3.457	MN	33,125	198,750	12/18/2013	11/01/2020
239753-BG-0	DAYTON HUDSON CORP DEBENTURES				1FE	15,102,450	132.4400	19,866,750	15,000,000	15,049,626	0	(5,482)	0	0	9.700	9.628	JD	64,667	1,455,000	07/17/1991	06/15/2021
239753-BL-9	DAYTON HUDSON CORP DEBENTURES				1FE	8,489,610	132.0400	9,847,618	7,458,000	7,993,336	0	(53,870)	0	0	8.875	7.567	AO	165,474	661,898	06/30/2000	04/01/2022
239753-DJ-2	DAYTON HUDSON CORP DEBENTURES				1FE	12,207,800	125.8700	13,846,030	11,000,000	11,833,311	0	(41,652)	0	0	6.750	5.907	JJ	371,250	742,500	09/23/2002	01/01/2028
239753-DL-7	DAYTON HUDSON CORP TARGET CORPORATION	LS			1FE	4,026,583	125.8100	4,843,647	3,850,000	3,979,396	0	(5,909)	0	0	6.650	6.278	FA	106,677	256,025	05/24/2004	08/01/2028
242370-AA-2	DEAN FOOD CO CORPORATE	LS			4FE	15,435,936	106.0000	14,707,499	13,875,000	14,743,090	0	(595,084)	0	0	7.000	2.476	JD	80,938	971,250	11/01/2013	06/01/2016
244199-AU-9	DEERE & CO DEBENTURES				1FE	109,727	131.9800	126,698	96,000	102,946	0	(739)	0	0	8.500	7.170	JJ	3,899	8,160	01/25/2001	01/09/2022
244199-AZ-8	DEERE & CO DEBENTURES				1FE	7,553,326	152.3600	8,441,027	5,540,000	7,363,821	0	(79,047)	0	0	8.100	4.982	MN	57,339	448,740	07/11/2013	05/15/2030
244199-BA-2	DEERE & CO NOTES				1FE	18,307,420	143.3000	25,794,540	18,000,000	18,252,385	0	(9,636)	0	0	7.125	6.971	MS	420,375	1,282,500	05/17/2006	03/03/2031
244199-BC-8	DEERE & CO CORPORATE				1FE	17,725,727	109.2800	19,426,432	17,776,000	17,751,530	0	4,093	0	0	4.375	4.405	AO	162,021	777,700	12/08/2011	10/16/2019
244199-BE-4	DEERE & CO CORPORATE			1	1FE	19,852,291	98.3800	19,582,041	19,905,000	19,864,327	0	4,869	0	0	2.600	2.630	JD	33,064	517,530	06/06/2012	06/08/2022
244199-BF-1	DEERE & CO CORPORATE	LS		1	1FE	146,437,318	101.0700	143,970,674	142,441,000	146,234,433	0	(87,163)	0	0	3.900	3.738	JD	339,484	5,555,199	11/15/2013	06/09/2042
24422E-QY-8	JOHN DEERE CAPITAL CORP CORPORATE				1FE	1,798,092	100.4500	1,808,172	1,800,000	1,799,830	0	355	0	0	2.950	2.973	MS	16,520	53,100	03/03/2010	03/09/2015
24422E-RC-5	JOHN DEERE CAPITAL CORP CORPORATE				1FE	798,424	102.2200	817,743	800,000	799,524	0	319	0	0	2.250	2.292	JD	1,200	18,000	06/02/2011	06/07/2016
24618#-AD-2	Delaware North Companies Senior Note				2	18,050,000	110.0600	19,865,041	18,050,000	18,050,000	0	0	0	0	6.080	6.080	JD	33,533	1,097,440	12/20/2007	12/20/2017
24618#-AG-5	Delaware North Companies Senior Note				2	6,000,000	101.4400	6,086,108	6,000,000	6,000,000	0	0	0	0	3.930	3.930	JJ	98,905	235,800	07/31/2013	07/31/2023
246688-AF-2	DELHAIZE AMERICA INC NT COMPANY GUARNT				2FE	41,519,503	136.0400	51,872,560	38,129,000	40,834,028	0	(80,446)	0	0	9.000	8.193	AO	724,451	3,431,610	06/19/2003	04/15/2031
247109-BR-1	DELMARVA PWR & LIGHT CO CORPORATE			1	1FE	17,619,861	103.0600	17,634,367	17,110,000	17,594,303	0	(10,234)	0	0	4.000	3.830	JD	57,033	684,400	06/28/2012	06/01/2042
24713E-AF-4	DELPHI CORP CORPORATE			1	2FE	2,150,000	108.5000	2,170,000	2,000,000	2,093,386	0	(22,236)	0	0	6.125	4.751	MN	15,653	122,500	05/11/2012	05/15/2021
247158-AA-2	Deloitte LLP Guaranteed Series A Senior			2	1	40,909,091	115.1000	47,088,213	40,909,091	40,909,091	0	0	0	0	6.730	6.729	FA	1,001,852	2,753,182	08/20/2008	08/20/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
247158-AD-6	Deloitte LLP Series B Senior Note				1	16,255,035	114.5300	17,179,978	15,000,000	16,170,776	0	(84,259)	0	0	6.290	4.398	MS	272,567	668,312	08/19/2014	09/17/2019
247158-AQ-7	Deloitte LLP Senior Note		E		1	1,000,000	107.9100	1,079,106	1,000,000	1,000,000	0	0	0	0	4.400	4.400	AO	8,311	44,000	10/23/2013	10/23/2023
247748-A@-5	Delta Natural Gas Co Inc Senior Note			2	2	47,587,328	102.7200	48,882,348	47,587,328	47,587,328	0	0	0	0	4.260	4.282	MJSD	61,943	2,027,220	12/20/2011	12/20/2031
247916-AC-3	DENBURY RES INC CORPORATE			1	3FE	1,265,625	95.0000	1,187,500	1,250,000	1,259,798	0	(1,801)	0	0	6.375	6.175	FA	30,104	79,688	07/11/2011	08/15/2021
24823U-AH-1	DENBURY RES INC. CORPORATE	LS		1	4FE	16,740,000	86.7500	16,482,500	19,000,000	16,734,071	0	(7,627)	2,286,697	0	4.625	4.574	JJ	405,201	878,750	05/07/2013	07/15/2023
25040#-AJ-4	NatureSweet, LTD. (Dsrt Glory) Senior Se			2	4	15,000,000	105.9500	15,891,830	15,000,000	15,000,000	0	0	0	0	7.500	6.552	JAJO	265,625	1,087,500	04/06/2011	04/06/2018
250847-DU-1	DTE Electric Company CORPORATE				1FE	2,824,374	132.9300	3,808,551	2,865,000	2,831,022	0	987	0	0	6.350	6.462	AO	38,407	181,928	07/24/2006	10/15/2032
250847-DZ-0	DTE Electric Company CORPORATE				1FE	11,950,799	122.4600	14,695,320	12,000,000	11,958,511	0	1,088	0	0	5.450	5.478	FA	247,067	654,000	08/15/2005	02/15/2035
250847-EA-4	DTE Electric Company CORPORATE				1FE	941,689	130.8300	1,121,176	857,000	934,703	0	(1,799)	0	0	5.700	5.026	AO	12,212	48,849	10/26/2010	10/01/2037
250847-EB-2	DTE Electric Company CORPORATE				1FE	10,620,330	140.5100	14,753,235	10,500,000	10,605,176	0	(2,257)	0	0	6.625	6.537	JD	57,969	695,625	07/25/2006	06/01/2036
250847-EH-9	DTE Electric Company CORPORATE	LS		1	1FE	10,677,528	111.0300	11,991,348	10,800,000	10,683,496	0	2,191	0	0	4.500	4.570	MS	162,000	486,000	09/06/2011	09/01/2041
250847-EJ-5	DTE Electric Company CORPORATE			1	1FE	1,497,660	98.8400	1,482,567	1,500,000	1,498,180	0	217	0	0	2.650	2.668	JD	1,767	39,750	06/19/2012	06/15/2022
250847-EK-2	DTE Electric Company CORPORATE			1	1FE	9,418,964	102.7900	9,808,222	9,542,000	9,422,354	0	2,158	0	0	3.950	4.024	JD	16,752	376,909	06/26/2013	06/15/2042
251799-AA-0	DEVON ENERGY CORP NT DEBENTURES	LS			2FE	53,949,512	137.8400	63,477,761	46,050,000	52,489,959	0	(197,172)	0	0	7.950	6.580	AO	772,873	3,660,975	02/15/2007	04/15/2032
25179M-AK-9	DEVON ENERGY CORP CORPORATE			1	2FE	1,986,140	103.2400	2,064,745	2,000,000	1,990,300	0	1,266	0	0	4.000	4.085	JJ	36,889	80,000	07/05/2011	07/15/2021
25179M-AL-7	DEVON ENERGY CORP CORPORATE			1	2FE	5,636,481	111.0900	4,987,928	4,490,000	5,587,245	0	(23,361)	0	0	5.600	4.069	JJ	115,942	251,440	10/31/2012	07/15/2041
25179M-AT-0	DEVON ENERGY CORP CORPORATE			1	2FE	499,135	99.6400	498,198	500,000	499,303	0	165	0	0	2.250	2.287	JD	500	11,125	12/11/2013	12/15/2018
25179S-AD-2	DEVON FINANCING CORP ULC COMPANY GUARNT				2FE	60,277,461	136.4200	69,454,180	50,914,000	58,407,948	0	(244,814)	0	0	7.875	6.424	MS	1,013,507	4,009,478	08/24/2006	09/30/2031
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM			2	6Z	1,045,431	78.7500	1,587,591	2,015,988	1,350,621	0	11,426	0	0	5.533	32.464	JAJO	18,151	30,912	01/29/2010	12/30/2016
25239*-AA-8	DeZurik, Inc. Senior Note			2	4	30,430,302	95.8000	30,136,992	31,460,000	30,429,161	0	(1,141)	1,029,698	0	6.500	6.553	MJSD	5,680	1,192,858	05/30/2014	01/03/2023
25245B-AA-5	DIAGEO INVESTMENT CORP CORPORATE				1FE	2,203,560	102.6700	2,053,424	2,000,000	2,194,754	0	(4,074)	0	0	4.250	3.682	MN	11,806	85,000	10/16/2012	05/11/2042
25271C-AK-8	DIAMOND OFFSHORE DRILLIN CORPORATE	LS			1FE	5,769,950	108.4000	5,419,781	5,000,000	5,468,101	0	(98,383)	0	0	5.875	3.525	MN	48,958	293,750	10/20/2011	05/01/2019
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		1	1FE	3,455,773	93.2900	3,237,048	3,470,000	3,457,053	0	1,205	0	0	3.450	3.499	MN	19,953	118,385	10/31/2013	11/01/2023
25271C-AN-2	DIAMOND OFFSHORE DRILLIN CORPORATE	LS		1	1FE	20,080,807	85.3000	18,556,432	21,755,000	20,086,025	0	5,315	1,307,026	0	4.875	4.990	MN	176,759	1,048,772	12/04/2013	11/01/2043
252747-AD-2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES				2FE	4,330,000	102.6700	4,445,784	4,330,000	4,330,000	0	0	0	0	8.750	8.750	JD	16,839	378,875	06/30/2000	06/15/2015
253651-A#-0	Diebold, Inc. Senior Note				4	5,000,000	104.1800	5,208,985	5,000,000	5,000,000	0	0	0	0	5.500	5.501	MN	35,139	275,000	03/02/2006	03/02/2016
25389J-A#-3	Digital Realty Trust LP Series C Senior				2FE	9,000,000	107.8800	9,709,617	9,000,000	9,000,000	0	0	0	0	9.680	9.876	MON	16,940	871,200	01/06/2009	01/06/2016
25389J-B#-2	Digital Realty Trust LP Series F Senior				2FE	17,000,000	100.2500	17,042,705	17,000,000	17,000,000	0	0	0	0	4.500	4.542	MON	14,875	765,000	02/03/2010	02/03/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior				2FE	31,200,000	100.1500	31,248,083	31,200,000	31,200,000	0	0	0	0	4.570	4.613	MON	27,725	1,425,840	01/20/2010	01/20/2015
25389J-B@-4	Digital Realty Trust LP Series E Senior				2FE	21,785,000	106.9100	23,290,078	21,785,000	21,785,000	0	0	0	0	5.730	5.798	MON	24,272	1,248,281	01/20/2010	01/20/2017
25459H-AN-5	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	9,992,155	100.5900	10,059,360	10,000,000	9,998,891	0	1,267	0	0	3.550	3.567	MS	104,528	355,000	06/02/2010	03/15/2015
25459H-AX-3	DIRECTV HOLDINGS FIN INC CORPORATE			1	2FE	38,755,548	112.0800	38,963,986	34,765,000	38,726,159	0	(75,623)	81,512	0	6.000	5.171	FA	788,007	2,085,900	04/30/2013	08/15/2040
25459H-AY-1	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	13,542,010	102.6100	13,274,449	12,937,000	13,096,643	0	(133,575)	0	0	3.500	2.419	MS	150,932	452,795	09/29/2011	03/01/2016
25459H-BF-1	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	15,048,900	101.7400	15,260,550	15,000,000	15,039,780	0	(4,801)	0	0	3.800	3.757	MS	167,833	570,000	02/26/2013	03/15/2022
25459H-BG-9	DIRECTV HOLDINGS FIN INC CORPORATE				2FE	1,737,980	103.3400	1,736,045	1,680,000	1,737,774	0	(941)	33,534	0	5.150	4.790	MS	25,475	43,260	05/28/2014	03/15/2042
25466A-AC-5	DISCOVER BANK/GREENWOOD DE CORPORATE				2FE	249,918	99.7400	249,349	250,000	249,945	0	16	0	0	2.000	2.007	FA	1,806	5,000	02/13/2013	02/21/2018
254687-AH-9	WALT DISNEY COMPANY DEBENTURES			1	1FE	15,115,501	127.8000	18,691,335	14,625,000	15,063,853	0	(5,453)	0	0	7.550	7.292	JJ	509,153	1,104,188	06/30/2000	07/15/2093
25468P-BW-5	WALT DISNEY CO SENIOR NOTES				1FE	18,187,804	144.1100	24,311,669	16,870,000	17,937,933	0	(33,418)	0	0	7.000	6.379	MS	393,633	1,180,900	10/28/2010	03/01/2032
25468P-CB-0	WALT DISNEY CO CORPORATE	LS			1FE	2,061,920	112.8200	2,256,404	2,000,000	2,023,234	0	(7,082)	0	0	5.875	5.443	JD	5,222	117,500	09/12/2008	12/15/2017
25468P-CK-0	WALT DISNEY CO CORPORATE				1FE	23,759,029	114.2400	24,515,493	21,460,000	22,654,940	0	(256,806)	0	0	5.500	4.043	MS	347,533	1,180,300	07/08/2010	03/15/2019
25468P-CM-6	WALT DISNEY CO CORPORATE				1FE	2,182,532	100.9400	2,220,665	2,200,000	2,194,148	0	3,524	0	0	1.350	1.516	FA	11,138	29,700	08/17/2011	08/16/2016
25468P-CP-9	WALT DISNEY CO CORPORATE				1FE	34,932,840	110.5200	38,502,381	34,836,000	34,922,382	0	(2,580)	0	0	4.375	4.356	FA	571,528	1,524,075	09/05/2013	08/16/2041
25468P-CV-6	WALT DISNEY CO CORPORATE				1FE	13,344,442	99.4000	13,359,494	13,440,000	13,383,536	0	18,882	0	0	1.100	1.247	JD	12,320	147,840	11/27/2012	12/01/2017
25468P-CX-2	WALT DISNEY CO CORPORATE	LS			1FE	31,281,245	98.3600	33,113,433	33,665,000	31,342,292	0	42,698	0	0	3.700	4.115	JD	103,800	1,245,605	11/19/2013	12/01/2042
254709-AJ-7	DISCOVER FINANCIAL SVS CORPORATE				2FE	255,870	101.7400	254,351	250,000	254,937	0	(534)	0	0	3.850	3.560	MN	1,069	9,625	03/22/2013	11/21/2022
25470D-AA-7	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	7,875,543	112.2600	7,848,369	6,991,000	7,544,633	0	(107,861)	0	0	5.625	3.742	FA	148,559	393,244	10/18/2011	08/15/2019
25470D-AB-5	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	9,151,518	101.1800	8,701,824	8,600,000	8,661,310	0	(145,569)	0	0	3.700	1.969	JD	26,517	318,200	07/14/2011	06/01/2015
25470D-AD-1	DISCOVERY COMMUNICATIONS LLC CORPORATE				2FE	4,094,090	121.0000	4,658,340	3,850,000	4,078,498	0	(3,821)	0	0	6.350	5.896	JD	20,373	244,475	06/29/2010	06/01/2040
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE	LS			2FE	7,421,000	102.7700	7,707,521	7,500,000	7,422,857	0	1,222	0	0	4.875	4.942	AO	91,406	365,625	06/05/2013	04/01/2043
25470X-AB-1	DISH DBS CORP CORPORATE				3FE	3,039,285	113.5000	2,991,860	2,636,000	3,022,470	0	(13,510)	0	0	7.875	4.366	MS	69,195	10,710	11/05/2014	09/01/2019
25470X-AJ-4	DISH DBS CORP CORPORATE				3FE	64,500	102.5000	61,500	60,000	63,721	0	(400)	0	0	5.875	4.882	JJ	1,625	3,525	01/01/2013	07/15/2022
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE			1	1FE	23,187,978	107.7700	23,268,016	21,591,000	23,176,689	0	(11,289)	0	0	4.800	4.346	MN	172,728	518,184	08/06/2014	11/01/2043
25746U-AV-1	DOMINION RESOURCES INC CORPORATE				2FE	5,733,630	127.1600	7,629,420	6,000,000	5,769,354	0	5,336	0	0	5.950	6.285	JD	15,867	357,000	09/11/2006	06/15/2035
25746U-BM-0	DOMINION RESOURCES INC CORPORATE			1	2FE	1,629,695	109.1800	1,807,000	1,655,000	1,630,980	0	425	0	0	4.900	4.999	FA	33,790	81,095	08/02/2011	08/01/2041
257559-AC-8	DOMTAR CORP CORPORATE				2FE	3,267,795	103.2700	3,361,530	3,255,000	3,267,680	0	(20,880)	0	0	7.125	6.456	FA	87,614	231,919	11/01/2013	08/15/2015
257559-AD-6	DOMTAR CORP CORPORATE				2FE	9,686,995	110.3900	9,112,942	8,255,000	9,093,270	0	(510,387)	0	0	9.500	2.889	FA	326,760	784,225	11/01/2013	08/01/2016
257867-AG-6	RR DONNELLEY & SONS CO DEBENTURES	LS			3FE	1,633,253	95.5000	1,575,750	1,650,000	1,637,923	0	483	0	0	6.625	6.704	AO	23,077	109,313	04/13/1999	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
260003-AJ-7	DOVER CORP CORPORATE			1	1FE	7,995,360	109.5900	8,767,193	8,000,000	7,996,571	0	419	0	0	4.300	4.307	MS	114,667	344,000	02/16/2011	03/01/2021
260003-AK-4	DOVER CORP CORPORATE			1	1FE	72,551,093	124.4500	76,312,556	61,320,000	72,038,297	0	(241,495)	0	0	5.375	4.230	MS	1,098,650	3,295,950	11/12/2013	03/01/2041
260543-BA-0	DOW CHEMICAL CO/THE CORPORATE				2FE	18,308,640	129.4700	18,125,380	14,000,000	16,101,854	0	(269,492)	0	0	9.000	6.074	AO	315,000	1,260,000	03/17/2004	04/01/2021
260543-BC-6	DOW CHEMICAL CO/THE CORPORATE				2FE	5,185,720	132.2300	5,289,280	4,000,000	4,603,569	0	(71,087)	0	0	8.850	6.074	MS	104,233	354,000	03/17/2004	09/15/2021
260543-BE-2	DOW CHEMICAL CO/THE DEBENTURES				2FE	1,656,980	123.4000	2,036,133	1,650,000	1,653,555	0	(330)	0	0	7.375	7.337	MS	40,563	121,688	12/06/1996	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE DEBENTURES				2FE	24,915,700	132.7500	30,532,946	23,000,000	24,464,377	0	(56,845)	0	0	7.375	6.689	MN	282,708	1,696,250	07/20/2006	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE			1	2FE	49,933	107.8500	53,926	50,000	49,933	0	1	0	0	5.250	5.259	MN	335	2,625	11/04/2011	11/15/2041
260543-CF-8	DOW CHEMICAL CO/THE CORPORATE			1	2FE	217,139	105.6600	221,887	210,000	216,282	0	(828)	0	0	4.125	3.612	MN	1,107	8,663	12/18/2013	11/15/2021
260543-CG-6	DOW CHEMICAL CO/THE CORPORATE	LS		1	2FE	20,940,225	96.8600	20,955,505	21,636,000	20,958,753	0	11,343	0	0	4.375	4.572	MN	120,951	946,575	06/04/2013	11/15/2042
260543-CJ-0	DOW CHEMICAL CO/THE CORPORATE			1	2FE	398,436	98.6600	394,646	400,000	398,441	0	5	0	0	3.500	3.547	AO	4,083	0	12/15/2014	10/01/2024
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE				2FE	25,193,880	115.3600	28,840,458	25,000,000	25,105,585	0	(34,894)	0	0	6.820	6.654	MN	284,167	1,705,000	06/11/2010	05/01/2018
26153#-AF-3	The Drees Company Series C Senior Note			2	4Z	17,197,364	105.1500	18,083,566	17,197,364	17,197,364	0	0	0	0	10.500	10.631	MJSD	115,366	1,805,723	12/11/2009	09/08/2016
000000-00-0	BIG HEART PET BRANDS PUBLIC BANK LOAN			2	4Z	149,105	95.7500	142,519	148,845	148,802	0	(303)	0	0	0.946	3.493	MJSD	14	1,750	02/24/2014	03/09/2020
263534-BR-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	1,768,568	117.3000	2,052,772	1,750,000	1,766,965	0	(391)	0	0	5.600	5.523	JD	4,356	98,000	05/11/2010	12/15/2036
263534-BY-4	E.I. DU PONT DE NEMOURS CORPORATE				1FE	42,860,968	100.0700	42,430,532	42,400,000	42,404,682	0	(137,711)	0	0	3.250	2.922	JJ	635,411	1,378,000	06/06/2011	01/15/2015
263534-CB-3	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	2,072,348	106.0000	2,004,526	1,891,000	2,023,133	0	(20,121)	0	0	3.625	2.376	JJ	31,609	68,549	06/29/2012	01/15/2021
263534-CC-1	E.I. DU PONT DE NEMOURS CORPORATE				1FE	25,654,390	109.5800	27,134,373	24,762,000	25,621,354	0	(18,384)	0	0	4.900	4.662	JJ	559,484	1,213,338	05/23/2013	01/15/2041
263534-CD-9	E.I. DU PONT DE NEMOURS CORPORATE				1FE	21,331,070	101.3100	22,289,185	22,000,000	21,849,076	0	141,371	0	0	1.950	2.623	JJ	197,817	429,000	03/09/2011	01/15/2016
263534-CE-7	E.I. DU PONT DE NEMOURS CORPORATE				1FE	4,858,751	108.5300	4,597,461	4,236,000	4,694,244	0	(67,261)	0	0	4.250	2.377	AO	45,008	180,030	06/29/2012	04/01/2021
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE	LS			1FE	77,275,033	100.7300	77,257,711	76,695,000	77,253,865	0	(10,743)	0	0	4.150	4.105	FA	1,202,407	3,182,843	05/02/2013	02/15/2043
263901-AA-8	DUKE ENERGY INDIANA INC CORPORATE	LS			1FE	2,990,460	139.9900	4,199,556	3,000,000	2,990,982	0	156	0	0	6.350	6.374	FA	71,967	190,500	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC CORPORATE				1FE	3,398,449	138.8400	3,963,746	2,855,000	3,350,841	0	(10,066)	0	0	6.450	5.183	AO	46,037	184,148	10/06/2009	04/01/2039
264147-AC-3	DUCOMMUN INC DEL CORP			1	4FE	1,633,125	107.0000	1,605,000	1,500,000	1,620,826	0	(12,299)	0	0	9.750	3.560	JJ	67,438	0	11/05/2014	07/15/2018
26439R-AH-9	DUKE CAP CORP BOND				2FE	3,535,350	121.2000	3,636,149	3,000,000	3,218,429	0	(38,530)	0	0	8.000	6.203	AO	60,000	240,000	01/20/2004	10/01/2019
26439X-AC-7	DCP MIDSTREAM LP NOTES				2FE	15,643,951	134.9600	21,187,904	15,700,000	15,653,628	0	1,358	0	0	8.125	8.157	FA	478,359	1,275,625	08/10/2000	08/16/2030
26441C-AB-1	DUKE ENERGY CORP CORPORATE				2FE	3,340,816	113.9800	4,376,813	3,840,000	3,615,161	0	54,158	0	0	6.250	8.229	JD	10,667	240,000	10/28/2008	06/15/2018
26441C-AG-0	DUKE ENERGY CORP CORPORATE				2FE	199,990	101.8500	203,694	200,000	199,994	0	2	0	0	2.150	2.151	MN	549	4,300	11/14/2011	11/15/2016
26441Y-AQ-0	DUKE REALTY LP CORPORATE				2FE	17,757,602	112.5800	20,044,513	17,805,000	17,786,290	0	5,204	0	0	6.500	6.537	JJ	533,655	1,157,325	09/06/2007	01/15/2018
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	14,648,096	130.0700	19,055,988	14,650,000	14,647,257	0	37	0	0	6.100	6.101	JD	74,471	893,650	05/31/2007	06/01/2037
26442C-AB-0	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	16,565,599	130.8800	19,256,530	14,713,000	16,416,967	0	(38,170)	0	0	6.000	5.136	JJ	407,060	882,780	10/28/2010	01/15/2038
26442C-AD-6	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	3,095,443	110.1600	3,414,808	3,100,000	3,098,000	0	479	0	0	5.100	5.119	AO	33,377	158,100	04/09/2008	04/15/2018
26442C-AE-4	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	27,482,146	130.0300	34,916,649	26,852,000	27,427,797	0	(12,285)	0	0	6.050	5.876	AO	342,960	1,624,546	11/30/2010	04/15/2038
26442C-AG-9	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	947,245	118.0900	1,121,857	950,000	948,591	0	283	0	0	7.000	7.041	MN	8,497	66,500	11/12/2008	11/15/2018
26442C-AH-7	DUKE ENERGY CAROLINAS LLC CORPORATE	LS			1FE	15,314,327	123.8400	19,046,546	15,380,000	15,321,909	0	1,065	0	0	5.300	5.327	FA	307,942	815,140	11/16/2009	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE			1	1FE	6,517,420	107.4500	6,984,068	6,500,000	6,517,351	0	(69)	0	0	4.250	4.233	JD	12,278	276,250	04/22/2014	12/15/2041
26442E-AA-8	DUKE ENERGY OHIO INC CORPORATE	LS			1FE	4,523,058	112.0100	4,655,095	4,156,000	4,338,392	0	(38,388)	0	0	5.450	4.307	AO	56,626	226,502	09/29/2009	04/01/2019
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE	LS		1	1FE	5,494,560	110.0600	6,053,346	5,500,000	5,494,525	0	(35)	0	0	4.375	4.381	MS	60,825	136,354	04/02/2014	03/30/2044
26858*-AB-4	EIF Calypso, LLC Term B			2	4Z	15,603,108	92.9400	15,441,361	16,615,114	15,599,067	0	(4,041)	1,012,006	0	3.661	3.275	MJSD	1,505	546,222	10/02/2008	11/14/2019
26859*-AA-5	EIF-NEC, LLC Senior Secured Term Loan			2	3Z	30,587,399	96.0600	30,415,542	31,661,750	30,588,537	0	1,138	1,074,351	0	4.135	3.702	MJSD	3,228	549,762	12/31/2014	09/30/2020
268648-AQ-5	EMC CORP MA CORPORATE				1FE	9,976,000	99.4700	9,946,886	10,000,000	9,980,867	0	3,219	0	0	2.650	2.688	JD	22,083	265,000	06/03/2013	06/01/2020
26875P-AA-9	EOG RESOURCES INC CORPORATE				1FE	20,250,537	110.5400	20,892,992	18,900,000	19,558,136	0	(234,153)	0	0	5.875	4.460	MS	326,944	1,110,375	12/15/2011	09/15/2017
26875P-AC-5	EOG RESOURCES INC CORPORATE				1FE	14,821,050	116.2000	17,430,260	15,000,000	14,915,971	0	18,458	0	0	6.875	7.043	AO	257,813	1,031,250	11/06/2008	10/01/2018
26875P-AD-3	EOG RESOURCES INC CORPORATE				1FE	6,131,231	112.6000	5,630,246	5,000,000	5,792,970	0	(170,702)	0	0	5.625	1.867	JD	23,438	281,250	01/01/2013	06/01/2019
26875P-AF-8	EOG RESOURCES INC CORPORATE				1FE	1,397,130	100.8800	1,412,362	1,400,000	1,399,704	0	574	0	0	2.950	2.994	JD	3,442	41,300	05/17/2010	06/01/2015
26875P-AK-7	EOG RESOURCES INC CORPORATE			1	1FE	11,734,831	96.2000	11,240,995	11,685,000	11,725,847	0	(4,555)	0	0	2.625	2.576	MS	90,315	306,731	01/01/2013	03/15/2023
268766-A@-1	EOP Operating LP Senior Unsecured Term L			2	2Z	74,857,143	100.0000	74,857,143	74,857,143	74,857,143	0	0	0	0	1.366	1.672	MJSD	76,016	1,308,002	12/02/2013	12/03/2016
26882P-AR-3	ERAC USA FINANCE COMPANY 144A				2FE	27,212,348	128.6400	35,033,627	27,234,000	27,214,145	0	436	0	0	6.700	6.706	JD	152,057	1,824,678	12/15/2010	06/01/2034
26882P-AT-9	ERAC USA FINANCE COMPANY CORPORATE				2FE	8,348,190	104.3400	8,868,594	8,500,000	8,481,498	0	19,263	0	0	5.900	6.150	MN	64,081	501,500	04/28/2006	11/15/2015
26882P-AX-0	ERAC USA FINANCE COMPANY CORPORATE				2FE	384,326	108.8700	419,163	385,000	384,809	0	75	0	0	6.200	6.223	MN	3,978	23,870	04/24/2006	11/01/2016
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE				2FE	574,870	112.2800	561,401	500,000	536,595	0	(12,273)	0	0	6.375	3.591	AO	6,729	31,875	09/29/2011	10/15/2017
26882P-BE-1	ERAC USA FINANCE COMPANY CORPORATE				2FE	11,758,643	134.7600	16,777,782	12,450,000	11,815,690	0	10,154	0	0	7.000	7.465	AO	183,983	871,500	12/05/2007	10/15/2037
26884A-AX-1	ERP OPERATING LP CORPORATE				2FE	3,855,210	109.5000	5,474,992	5,000,000	4,574,587	0	146,795	0	0	5.750	9.729	JJ	132,569	287,500	10/28/2008	06/15/2017
26884T-AK-8	ERAC USA FINANCE LLC CORPORATE				2FE	818,786	102.1400	837,580	820,000	819,067	0	223	0	0	2.800	2.831	MN	3,827	22,960	07/18/2013	11/01/2018
26884T-AL-6	ERAC USA FINANCE LLC CORPORATE			1	2FE	451,725	101.4200	456,367	450,000	451,649	0	(76)	0	0	3.850	3.804	MN	2,214	8,326	06/30/2014	11/15/2024
269871-AB-5	EAGLE SPINCO INC CORPORATE	LS		1	3FE	13,144,423	94.7500	12,791,250	13,500,000	13,152,462	0	9,532	215,243	0	4.625	4.812	FA	235,875	312,188	06/26/2014	02/15/2021
270048-AA-5	Eagles Stadium Operator LLC Debt in Infr			2	2FE	5,142,526	104.7000	5,384,105	5,142,526	5,142,526	0	0	0	0	4.580	4.580	JJ	108,604	185,805	10/01/2013	01/15/2039
277432-AB-6	EASTMAN CHEMICAL CO DEBENTURES				2FE	37,157,272	127.1700	43,154,800	33,935,000	36,405,365	0	(204,598)	0	0	7.250	6.172	JJ	1,134,466	2,460,288	12/18/2013	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
277432-AD-2	EASTMAN CHEMICAL CO DEBENTURES				2FE	15,908,108	134.7200	18,726,636	13,900,000	15,306,912	0	(75,601)	0	0	7.600	6.383	FA	440,167	1,056,400	10/01/2004	02/01/2027
277432-AG-5	EASTMAN CHEMICAL CO CORPORATE				2FE	3,350,867	112.8500	3,645,023	3,230,000	3,273,087	0	(9,700)	0	0	6.300	5.907	MN	26,002	203,490	08/04/2004	11/15/2018
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE				2FE	6,639,509	101.5600	6,652,252	6,550,000	6,609,474	0	(23,808)	0	0	2.400	2.013	JD	13,100	157,200	09/18/2013	06/01/2017
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE			1	2FE	5,458,295	101.2700	5,569,724	5,500,000	5,463,619	0	3,887	0	0	3.600	3.700	FA	74,800	153,000	03/31/2014	08/15/2022
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE			1	2FE	4,629,034	102.3300	4,962,990	4,850,000	4,629,286	0	252	0	0	4.650	4.943	AO	47,611	0	11/10/2014	10/15/2044
277432-AR-1	EASTMAN CHEMICAL CO CORPORATE			1	2FE	288,567	101.8000	295,214	290,000	288,571	0	4	0	0	3.800	3.859	MS	1,255	0	11/10/2014	03/15/2025
278058-AM-4	Eaton Corporation DEBENTURES				2FE	2,367,160	130.4600	3,111,423	2,385,000	2,375,698	0	818	0	0	8.100	8.167	FA	72,981	193,185	08/11/1992	08/15/2022
278058-AW-2	Eaton Corporation DEBENTURES				2FE	5,982,650	141.2200	7,061,250	5,000,000	5,723,557	0	(29,116)	0	0	7.650	6.150	MN	48,875	382,500	10/09/2002	11/15/2029
27876G-BE-7	DISH DBS CORP CORPORATE				3FE	12,225,323	105.1200	11,770,846	11,197,000	11,696,643	0	(450,652)	0	0	7.125	2.901	FA	332,411	797,786	11/01/2013	02/01/2016
27876G-BH-0	DISH DBS CORP CORPORATE	LS			3FE	9,916,875	102.6200	10,519,063	10,250,000	10,221,918	0	57,401	0	0	7.750	8.379	MN	68,405	794,375	07/15/2008	05/31/2015
27876S-AM-2	Ecolab Inc CORPORATE				2FE	39,698,857	120.3700	41,079,557	34,127,000	39,500,865	0	(102,444)	0	0	5.500	4.474	JD	119,918	1,876,985	04/16/2014	12/08/2041
278865-B#-6	Ecolab Inc Senior Note				2	10,536,245	104.3200	10,431,602	10,000,000	10,363,464	0	(87,549)	0	0	3.690	2.699	MN	41,000	369,000	01/01/2013	11/21/2018
28103*-AN-7	Edison Properties Senior Note			2	2Z	7,482,225	110.0900	8,237,028	7,482,225	7,482,225	0	0	0	0	6.130	6.206	MON	5,096	152,887	09/11/2014	02/27/2021
28103*-AR-8	Edison Properties Senior Note			2	2Z	8,599,780	103.8800	8,933,162	8,599,780	8,599,780	0	0	0	0	4.310	4.348	MON	15,444	370,650	09/16/2011	09/16/2021
28103*-AS-6	Edison Properties Revolver C			2	2	0	0.0000	0	0	0	0	0	0	0	1.956	0.000	MON	0	490	07/01/2013	10/21/2014
28103*-AT-4	Edison Properties Senior Note			2	2Z	39,049,084	106.0600	41,413,362	39,049,084	39,049,084	0	0	0	0	5.250	5.307	MON	56,947	2,050,077	10/21/2011	10/21/2026
28103*-AU-1	Edison Properties Senior Note				2Z	5,000,000	101.6400	5,082,042	5,000,000	5,000,000	0	0	0	0	3.500	3.500	MS	51,528	0	09/15/2014	09/15/2019
28103*-AV-9	Edison Properties Senior Revolver			2	2Z	17,000,000	100.0000	17,000,000	17,000,000	17,000,000	0	0	0	0	0.912	2.050	MON	2,895	182,629	09/15/2014	09/15/2018
281504-A*-1	Educational Ventures, Inc. Senior Note			2	1Z	116,588,885	117.0000	136,414,628	116,588,885	116,587,777	0	(42)	0	0	5.810	5.880	MON	432,771	6,773,814	02/28/2007	02/08/2027
28176E-AC-2	EDWARDS LIFESCIENCES CORP CORPORATE				2FE	253,225	101.3700	253,434	250,000	252,684	0	(541)	0	0	2.875	2.575	AO	1,517	7,427	03/06/2014	10/15/2018
283677-AW-2	El Paso Electric Company CORPORATE				2FE	8,247,055	125.3200	10,395,717	8,295,000	8,253,789	0	991	0	0	6.000	6.042	MN	63,595	497,700	05/11/2005	05/15/2035
283677-AX-0	El Paso Electric Company CORPORATE				2FE	3,866,694	141.3200	5,511,324	3,900,000	3,868,008	0	487	0	0	7.500	7.574	MS	86,125	292,500	05/29/2008	03/15/2038
28368E-AE-6	EL PASO CORPORATION 7.75000 01/15/2032				2FE	2,639,431	121.9500	2,902,435	2,380,000	2,598,387	0	(6,631)	0	0	7.750	6.830	JJ	85,052	184,450	04/05/2007	01/15/2032
283695-BP-8	EL PASO NATURAL GAS CORPORATE	LS			2FE	2,220,998	107.9000	2,427,849	2,250,000	2,241,132	0	3,408	0	0	5.950	6.132	AO	28,263	133,875	12/07/2007	04/15/2017
285659-AF-5	Electronic Data Sys Corp BOND				2FE	9,597,350	123.9000	11,454,923	9,245,000	9,529,698	0	(10,688)	0	0	7.450	7.108	AO	145,403	688,753	10/09/2007	10/15/2029
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK			2	1FE	5,017,340	113.2800	4,973,524	4,390,392	4,943,296	0	(37,460)	0	0	5.209	3.455	FA	88,937	228,696	01/01/2013	02/11/2030
29078E-AA-3	EMBARQ CORPORATION CORPORATE				3FE	10,070,908	111.7500	11,303,513	10,115,000	10,073,668	0	604	0	0	7.995	8.033	JD	67,391	808,694	08/19/2008	06/01/2036
29078E-AB-1	EMBARQ CORPORATION CORPORATE				3FE	6,792,703	107.7600	6,468,929	6,003,000	6,336,409	0	(230,256)	0	0	7.082	3.024	JD	35,428	425,132	01/01/2013	06/01/2016
291011-AQ-7	EMERSON ELEC CO NOTES				1FE	16,693,150	131.8200	22,408,499	17,000,000	16,758,142	0	7,416	0	0	6.000	6.132	FA	385,333	1,020,000	08/23/2002	08/15/2032
291011-AU-8	EMERSON ELEC CO CORPORATE				1FE	1,610,560	103.2400	1,651,888	1,600,000	1,601,341	0	(1,760)	0	0	4.750	4.632	AO	16,044	76,000	03/06/2009	10/15/2015
291011-AX-2	EMERSON ELEC CO CORPORATE				1FE	10,796,100	111.8800	11,187,937	10,000,000	10,381,697	0	(91,378)	0	0	5.250	4.149	AO	110,833	525,000	02/02/2010	10/15/2018
291011-AY-0	EMERSON ELEC CO CORPORATE				1FE	5,963,268	111.9200	6,519,255	5,825,000	5,899,690	0	(13,889)	0	0	4.875	4.570	AO	59,949	283,969	12/11/2009	10/15/2019
291011-AZ-7	EMERSON ELEC CO CORPORATE				1FE	10,174,806	101.0100	10,302,816	10,200,000	10,197,573	0	4,063	0	0	4.125	4.172	AO	88,825	420,750	04/14/2009	04/15/2015
291011-BA-1	EMERSON ELEC CO CORPORATE				1FE	1,371,246	111.4500	1,532,460	1,375,000	1,373,062	0	374	0	0	5.000	5.035	AO	14,514	68,750	04/28/2009	04/15/2019
291011-BB-9	EMERSON ELEC CO CORPORATE				1FE	7,824,924	135.9900	8,757,666	6,440,000	7,773,015	0	(23,409)	0	0	6.125	4.683	AO	83,273	289,100	04/16/2014	04/15/2039
291011-BD-5	EMERSON ELEC CO CORPORATE				1FE	24,413,644	122.9000	27,344,716	22,250,000	24,281,060	0	(47,306)	0	0	5.250	4.610	MN	149,260	1,168,125	01/04/2012	11/15/2039
29137*-AH-8	Emkay, Inc. Senior Secured Note				2	10,164,238	102.4800	10,248,175	10,000,000	10,122,023	0	(42,215)	0	0	3.670	2.501	MON	13,253	244,667	08/19/2014	01/19/2016
291641-A#-5	Empire District Electric Co Senior Secur				1	18,900,000	101.1300	19,112,812	18,900,000	18,900,000	0	0	0	0	3.730	3.730	MN	60,706	704,970	05/30/2013	05/30/2033
29206#-AB-3	Empire Southwest LLC Senior Note				2	13,546,861	99.4800	13,678,032	13,750,000	13,554,803	0	7,942	0	0	3.910	4.129	JJ	232,971	244,375	08/19/2014	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note				2	5,000,000	97.7600	4,888,043	5,000,000	5,000,000	0	0	0	0	3.650	3.650	JJ	79,083	182,500	07/25/2012	07/25/2022
29248O-AA-8	ENABLE MIDSTREAM PARTNERS LP CORPORATE			1	2FE	59,956	97.2600	58,356	60,000	59,960	0	4	0	0	2.400	2.416	MN	184	672	05/19/2014	05/15/2019
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE				2FE	11,078,280	120.1500	10,813,714	9,000,000	10,953,366	0	(39,030)	0	0	7.500	5.790	AO	142,500	675,000	07/25/2011	04/15/2038
29250R-AU-0	ENBRIDGE ENERGY PARTNERS CORPORATE	LS		1	2FE	4,266,365	103.8700	4,440,569	4,275,000	4,268,594	0	782	0	0	4.200	4.225	MS	52,868	179,550	09/06/2011	09/15/2021
29252B-AA-7	Enbridge Pipelines LLC Senior Note			2	1Z	9,556,508	99.6200	9,520,027	9,556,508	9,556,508	0	0	0	0	3.980	3.980	JD	1,057	139,461	08/18/2014	07/02/2040
292554-A*-3	Encore Capital Group Inc. Senior Secured			2	3	5,362,500	104.6500	5,611,767	5,362,500	5,362,500	0	0	0	0	7.750	7.823	MJSD	16,162	415,594	09/20/2010	09/17/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured			2	3	9,100,000	104.3400	9,495,034	9,100,000	9,100,000	0	0	0	0	7.375	7.440	FMAN	95,076	671,125	02/10/2011	02/10/2018
29266M-AE-9	ENERGY EAST CORP NT NOTES				2FE	36,122,722	124.0600	43,875,021	35,365,000	35,982,289	0	(16,910)	0	0	6.750	6.584	MS	702,879	2,387,138	08/17/2004	09/15/2033
29266R-L#-3	Energizer Holdings, Inc. Senior Note				2	7,100,000	109.3800	7,765,596	7,100,000	7,100,000	0	0	0	0	6.550	6.550	AO	98,177	465,050	10/15/2007	10/15/2017
29266R-L*-7	Energizer Holdings, Inc. Senior Note				2	3,700,000	103.2400	3,820,031	3,700,000	3,700,000	0	0	0	0	6.360	6.360	AO	49,679	235,320	10/15/2007	10/15/2015
29266R-L@-5	Energizer Holdings, Inc. Senior Note				2	6,250,000	106.7300	6,670,800	6,250,000	6,250,000	0	0	0	0	6.480	6.480	AO	85,500	405,000	10/15/2007	10/15/2016
29271L-AA-2	ENDO FINANCE CO CORPORATE			1	4FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	5.750	5.750	JJ	79,542	98,708	12/11/2013	01/15/2022
29273R-AE-9	ENERGY TRANSFER PARTNERS LP CORPORATE	LS			2FE	14,784,880	108.0300	17,940,253	16,607,000	16,010,819	0	242,990	0	0	6.125	7.975	FA	384,268	1,017,179	10/28/2008	02/15/2017
29273R-AJ-8	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	4,947,271	123.2000	5,882,780	4,775,000	4,932,951	0	(2,526)	0	0	7.500	7.206	JJ	179,063	358,125	04/22/2008	07/01/2038
29273R-AM-1	ENERGY TRANSFER PARTNERS LP CORPORATE				2FE	2,426,680	122.3600	2,447,240	2,000,000	2,223,078	0	(44,429)	0	0	9.000	6.007	AO	38,000	180,000	10/30/2009	04/15/2019
29273R-BB-4	ENERGY TRANSFER PARTNERS LP			1	2FE	11,878,045	119.3800	11,938,042	10,000,000	11,721,724	0	(150,447)	0	0	7.600	5.149	FA	316,667	760,000	12/16/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS LP			1	2FE	24,904,747	135.0100	29,519,942	21,865,000	24,782,985	0	(116,340)	0	0	8.250	6.784	MN	230,494	1,803,863	12/16/2013	11/15/2029
29273V-AC-4	Energy Transfer Equity, L.P. CORPORATE				3FE	144,375	111.0000	138,750	125,000	140,093	0	(2,195)	0	0	7.500	5.065	AO	1,979	9,375	01/01/2013	10/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
29357#-AB-0	Ensign US Fncl (Delaware) LP Senior Note				2	2,800,000	97.5600	2,731,550	2,800,000	2,800,000	0	0	0	0	3.970	3.973	MN	9,572	111,160	02/22/2012	02/22/2019
29364G-AG-8	Entergy Corporation CORPORATE			1	2FE	364,580	105.3100	384,379	365,000	364,810	0	83	0	0	4.700	4.726	JJ	7,910	17,155	01/10/2012	01/15/2017
29364L-AL-6	ENTERGY GULF STATES CORPORATE				1FE	24,873,344	100.2500	25,062,500	25,000,000	24,899,153	0	2,840	0	0	6.200	6.237	JJ	775,000	1,550,000	02/17/2004	07/01/2033
29364W-AS-7	ENTERGY LOUISIANA LLC CORPORATE			1	1FE	6,499,723	106.4300	6,939,013	6,520,000	6,501,766	0	1,733	0	0	4.050	4.088	MS	88,020	269,928	08/19/2013	09/01/2023
29365P-AN-2	ENTERGY GULF STATES LA CORPORATE				1FE	11,123,750	113.4200	14,178,059	12,500,000	11,884,357	0	156,031	0	0	6.000	7.699	MN	125,000	750,000	03/09/2009	05/01/2018
29375@-AC-8	Enterprise Community Loan Fund Term Note			2	4	4,399,889	101.5100	6,090,813	6,000,000	5,426,733	0	283,529	0	0	4.000	9.929	OCT	50,667	240,000	10/15/2010	10/15/2017
293791-AF-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	28,152,873	128.2800	34,857,600	27,172,000	27,987,156	0	(23,326)	0	0	6.875	6.587	MS	622,692	1,868,075	06/12/2013	03/01/2033
293791-AP-4	ENTERPRISE PRODUCTS OPER CORPORATE	LS			2FE	5,826,660	126.4900	7,589,236	6,000,000	5,847,865	0	3,335	0	0	6.650	6.882	AO	84,233	399,000	07/11/2006	10/15/2034
293791-AT-6	ENTERPRISE PRODUCTS OPER CORPORATE				2FE	4,840,150	116.5000	5,824,839	5,000,000	4,864,689	0	3,381	0	0	5.750	5.982	MS	95,833	287,500	08/25/2005	03/01/2035
29379V-AC-7	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	14,533,850	114.6200	16,619,306	14,500,000	14,513,744	0	(3,107)	0	0	6.500	6.471	JJ	395,326	942,500	04/28/2008	01/31/2019
29379V-AT-0	ENTERPRISE PROD OPER L.P. CORPORATE				2FE	2,434,611	117.5700	2,404,294	2,045,000	2,420,335	0	(7,314)	0	0	5.950	4.714	FA	50,699	121,678	01/01/2013	02/01/2041
29379V-AV-5	ENTERPRISE PROD OPER L.P. CORPORATE	LS			2FE	5,396,397	114.9500	5,114,318	4,449,000	5,360,116	0	(17,209)	0	0	5.700	4.399	FA	95,802	253,593	10/31/2012	02/15/2042
29379V-AW-3	ENTERPRISE PROD OPER L.P. CORPORATE			1	2FE	214,015	103.9200	223,421	215,000	214,047	0	16	0	0	4.850	4.879	FA	3,939	10,428	02/08/2012	08/15/2042
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE	LS		1	2FE	15,640,183	104.2700	16,370,688	15,700,000	15,640,559	0	890	0	0	4.850	4.874	MS	224,205	761,450	03/11/2013	03/15/2044
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE	LS		1	2FE	17,872,255	107.5200	19,245,919	17,900,000	17,871,619	0	(636)	0	0	5.100	5.110	FA	344,873	464,058	02/05/2014	02/15/2045
29379V-BE-2	ENTERPRISE PROD OPER L.P. CORPORATE			1	2FE	279,107	100.3800	281,066	280,000	279,110	0	3	0	0	3.750	3.788	FA	2,246	0	10/02/2014	02/15/2025
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE			1	2FE	3,914,569	102.3500	4,073,681	3,980,000	3,914,379	0	(190)	0	0	4.950	5.046	AO	42,138	0	10/02/2014	10/15/2054
294429-AF-2	EQUIFAX INC CORPORATE				2FE	9,977,900	110.8800	11,087,650	10,000,000	9,993,155	0	2,453	0	0	6.300	6.330	JJ	315,000	630,000	06/25/2007	07/01/2017
29444G-AJ-6	EQUITABLE COMPANIES INC DEBENTURES				1FE	20,029,893	126.1900	25,237,756	20,000,000	20,018,533	0	(995)	0	0	7.000	6.987	AO	350,000	1,400,000	06/30/2000	04/01/2028
29481#-AB-9	Ergon Inc Senior Note			2	2FE	588,750	100.3600	590,870	588,750	588,750	0	0	0	0	5.170	5.202	FMAN	4,312	30,438	02/10/2005	02/10/2015
29481#-AD-5	Ergon Inc Senior GTD Note Series A				2FE	24,850,000	113.3900	28,177,686	24,850,000	24,850,000	0	0	0	0	6.640	6.640	FMAN	229,172	1,650,040	02/11/2010	02/11/2019
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not			2	1	0	0.0000	0	0	0	0	0	0	0	7.660	0.000	JJ	0	462,511	01/09/2008	07/25/2017
29717P-A*-8	Essex Portfolio LP Senior Note				2	36,360,000	103.5400	37,646,261	36,360,000	36,360,000	0	0	0	0	4.360	4.360	MS	400,728	1,585,296	03/31/2011	03/31/2016
29717P-A@-6	Essex Portfolio LP Senior Note				2FE	16,527,143	106.2600	17,561,037	16,527,143	16,527,143	0	0	0	0	4.500	4.500	MS	187,996	743,721	06/30/2011	09/30/2017
29717P-B*-7	Essex Portfolio LP Senior Note				2	11,480,000	106.5300	12,229,969	11,480,000	11,480,000	0	0	0	0	4.270	4.270	AO	83,061	490,196	04/30/2012	04/30/2021
297425-AH-3	ESTERLINE TECHNOLOGIES CORP CORPORATE			1	3FE	3,850,433	105.0000	3,705,450	3,529,000	3,708,255	0	(92,841)	0	0	7.000	4.081	FA	102,929	247,030	06/12/2013	08/01/2020
29977H-AD-2	EP ENERGY EP FINANCE INC CORPORATE			1	4FE	78,120	101.5000	73,080	72,000	75,010	0	(1,591)	0	0	6.875	4.413	MN	825	4,950	01/01/2013	05/01/2019
29989#-AG-5	Everett Smith Group, Ltd. Senior Note			2	2Z	2,407,273	103.3900	2,488,842	2,407,273	2,407,273	0	0	0	0	4.960	4.989	JAJO	26,202	119,401	10/12/2004	10/12/2016
300674-AA-6	Excel Paralubes SRNT			2	2FE	21,775,676	103.5500	22,509,940	21,738,028	21,739,957	0	(1,681)	0	0	7.430	7.410	MN	269,189	1,615,135	10/24/1997	11/01/2015
30069@-AA-1	Excel Trust, L.P. Senior Note				2	26,355,000	105.0200	27,676,789	26,355,000	26,355,000	0	0	0	0	4.400	4.400	FMAN	157,837	1,159,620	11/12/2013	11/12/2020
30069@-AB-9	Excel Trust, L.P. Senior Note				2	10,794,455	110.1700	11,567,843	10,500,000	10,792,918	0	(1,536)	0	0	5.190	4.821	FMAN	74,174	373,680	12/03/2014	11/13/2023
30161M-AE-3	EXELON GEN CO LLC CORPORATE	LS			2FE	9,984,616	111.1200	11,134,475	10,020,000	10,006,538	0	3,966	0	0	6.200	6.249	AO	155,310	621,240	08/20/2008	10/01/2017
30161M-AG-8	EXELON GEN CO LLC CORPORATE				2FE	84,884	120.1100	102,091	85,000	84,883	0	2	0	0	6.250	6.260	AO	1,328	5,313	09/16/2009	10/01/2039
30161N-AD-3	EXELON CORPORATION CORPORATE				2FE	164,560	101.7900	178,130	175,000	174,357	0	1,327	0	0	4.900	5.715	JD	381	8,575	11/03/2005	06/15/2015
30162A-AF-5	EXELIS INC CORP				2FE	4,153,552	103.4200	4,136,840	4,000,000	4,066,668	0	(36,530)	0	0	4.250	3.260	AO	42,500	170,000	07/25/2012	10/01/2016
302182-AE-0	EXPRESS SCRIPTS INC CORPORATE				2FE	4,629,120	119.6000	4,784,031	4,000,000	4,337,466	0	(65,902)	0	0	7.250	5.108	JD	12,889	290,000	02/11/2010	06/15/2019
30219G-AG-3	EXPRESS SCRIPTS HOLDINGS CORPORATE	LS			2FE	17,736,345	125.6100	17,560,185	13,980,000	17,604,249	0	(68,864)	0	0	6.125	4.459	MN	109,413	856,275	01/15/2013	11/15/2041
30224P-AE-1	EXTENDED STAY AMERICA INC SR SUB NOTES				6	28,619	1.0000	36,850	3,685,000	28,619	0	0	0	0	9.875	0.000	JD	0	0	10/27/2005	06/28/2013
302508-AQ-9	FMR LLC BONDS 144A				1FE	47,203,131	136.5800	64,453,980	47,191,000	47,192,287	0	(1,291)	0	0	7.570	7.567	JD	158,771	3,572,359	04/11/2001	06/15/2029
302780-AJ-9	FMT Heavy Oil Transportation Senior Secu			2	4	5,903,194	95.6800	5,803,259	6,065,033	5,903,367	0	173	161,839	0	4.106	4.216	MON	20,751	249,041	09/26/2012	09/26/2017
302780-AK-6	FMT Heavy Oil Transportation Senior Secu			2	4	6,867,317	95.5400	6,746,888	7,061,972	6,867,041	0	(276)	194,655	0	4.106	4.202	MON	24,162	289,977	10/31/2012	10/31/2017
302780-AL-4	FMT Heavy Oil Transportation Senior Secu			2	4	3,532,348	95.3400	3,467,557	3,637,167	3,532,451	0	104	104,819	0	4.106	4.199	MON	12,444	149,349	12/20/2012	12/20/2017
302780-AM-2	FMT Heavy Oil Transportation Senior Secu			2	4	1,177,299	95.2900	1,155,330	1,212,389	1,177,334	0	34	35,090	0	4.106	4.193	MON	4,148	49,783	01/25/2013	12/31/2017
302780-AN-0	FMT Heavy Oil Transportation Senior Note			2	4	18,075,898	102.8800	18,595,788	18,075,898	18,075,898	0	0	0	0	5.600	5.663	MON	84,354	1,012,250	08/30/2013	01/01/2021
302780-AP-5	FMT Heavy Oil Transportation Senior Note			2	4	21,968,750	99.0200	21,753,304	21,968,750	21,968,750	0	0	0	0	4.750	4.796	MON	86,960	715,968	03/24/2014	03/01/2024
303250-B@-2	Fair Isaac Corporation Series D Senior N				3	1,000,000	114.1100	1,141,115	1,000,000	1,000,000	0	0	0	0	7.180	7.180	MN	10,770	71,800	05/07/2008	05/07/2018
303250-C*-3	Fair Isaac Corporation Series F Senior N				3	5,369,354	106.2600	5,312,837	5,000,000	5,324,145	0	(45,209)	0	0	5.040	2.390	JJ	116,900	0	08/19/2014	07/14/2017
307048-AB-0	Family Dollar Stores, Inc. Senior Note			2	2	200,000	102.2700	204,540	200,000	200,000	0	0	0	0	5.240	5.239	MS	2,736	10,480	09/27/2005	09/27/2015
313309-AP-1	FEDERAL EXPRESS CORP 7.6000 07/01/2097				2FE	19,845,496	148.9400	26,362,345	17,700,000	19,839,416	0	(1,204)	0	0	7.600	6.774	JJ	672,600	1,345,200	10/28/2008	07/01/2097
31410H-AQ-4	FEDERATED DEPT STORES DEBENTURES				2FE	13,780,546	128.1800	17,953,577	14,007,000	13,842,247	0	5,997	0	0	6.900	7.027	AO	241,621	966,483	08/18/2006	04/01/2029
314275-AA-6	MACYS RETAIL HLDGS INC CORPORATE				2FE	12,249,447	108.5000	12,043,755	11,100,000	11,821,651	0	(367,843)	0	0	5.900	2.390	JD	54,575	654,900	11/01/2013	12/01/2016
31428X-AU-0	FedEx Corporation CORPORATE				2FE	9,339,800	99.4000	9,940,540	10,000,000	9,356,931	0	11,083	0	0	4.100	4.504	AO	86,556	410,000	06/04/2013	04/15/2043
31428X-AW-6	FedEx Corporation CORPORATE				2FE	544,466	115.4700	577,333	500,000	544,277	0	(189)	0	0	5.100	4.547	JJ	11,758	2,635	10/02/2014	01/15/2044
31430Q-BB-2	FELCOR LODGING LP SR NT CORP			1	4FE	1,567,500	103.8700	1,558,050	1,500,000	1,567,273	0	(227)	0	0	6.750	3.890	JD	8,438	0	12/23/2014	06/01/2019
31430Q-BE-6	FELCOR LODGING LP SR NT CORP			1	4FE	2,314,550	99.0000	2,356,200	2,380,000	2,322,340	0	5,312	0	0	5.625	6.003	MS	44,625	133,875	07/01/2013	03/01/2023
315292-AM-4	FERRELLGAS LP/FINANCE CORPORATE			1	4FE	2,764,500	97.5000	2,778,750	2,850,000	2,764,527	0	(15,877)	176,472	0	6.500	5.657	MN	30,875	185,250	02/11/2014	05/01/2021
31620M-AD-8	Fidelity National Information CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	7.875	0.000	JJ	0	11,813	04/03/2013	07/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31620M-AL-0	Fidelity National Information CORPORATE				2FE	39,964	99.4400	39,776	40,000	39,970	0	7	0	0	1.450	1.481	JD	42	293	05/27/2014	06/05/2017
316773-CL-2	FIFTH THIRD BANCORP CORPORATE			1	2FE	4,013,680	102.5100	4,100,489	4,000,000	4,011,967	0	(1,458)	0	0	3.500	3.452	MS	41,222	140,000	10/30/2013	03/15/2022
31677Q-BB-4	FIFTH THIRD BK CINCINNATI CORPORATE			1	1FE	2,705,135	100.4600	2,715,307	2,703,000	2,704,829	0	(307)	0	0	2.375	2.358	AO	11,769	32,098	04/29/2014	04/25/2019
319963-BE-3	FIRST DATA CORP CORPORATE	LS		1	3FE	2,150,000	106.7500	2,135,000	2,000,000	2,133,871	0	(16,129)	0	0	6.750	4.497	MN	22,500	67,500	07/24/2014	11/01/2020
000000-00-0	FIRST DATA CORP PUBLIC BK LN		0	2	4Z	7,570,144	99.6200	7,515,671	7,543,961	7,520,440	0	(3,603)	907,298	(49,720)	8.131	3.998	MON	6,723	309,144	01/30/2014	03/24/2021
000000-00-0	FIRST DATA CORP PUBLIC BK LN			2	4Z	4,427,898	98.4400	4,427,898	4,498,182	4,427,946	0	(1,698)	79,081	0	5.199	4.152	MJSD	4,165	170,258	01/30/2014	03/24/2021
32055R-AN-7	FIRST INDUSTRIAL LP CORPORATE				2FE	2,491,325	104.1600	2,604,050	2,500,000	2,498,782	0	1,039	0	0	5.750	5.796	JJ	66,285	143,750	01/05/2006	01/15/2016
32055R-AR-8	FIRST INDUSTRIAL LP CORPORATE				2FE	5,983,800	108.2600	6,495,300	6,000,000	5,994,796	0	1,794	0	0	5.950	5.986	MN	45,617	357,000	05/01/2007	05/15/2017
36130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE			1	4FE	18,586,500	91.5000	18,254,250	19,950,000	18,620,556	0	64,140	739,631	0	4.625	5.169	MN	117,899	888,000	07/30/2014	05/15/2021
337158-AF-6	FIRST TN BK NA CORPORATE			1	2FE	264,385	99.7400	264,319	265,000	264,393	0	8	0	0	2.950	3.000	JD	869	0	11/14/2014	12/01/2019
337358-BA-2	WACHOVIA CORPORATION SUB DEBENTURES				1FE	11,126,678	138.0300	14,217,286	10,300,000	10,963,277	0	(14,723)	0	0	7.500	6.904	AO	163,083	772,500	11/21/1995	04/15/2035
337358-BD-6	WACHOVIA CORPORATION SUB DEBENTURES				1FE	6,557,054	126.7500	7,909,079	6,240,000	6,501,622	0	(6,084)	0	0	6.550	6.188	AO	86,285	408,720	05/17/2002	10/15/2035
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC CORPORATE			1	3FE	339,969	102.5800	348,786	340,000	339,992	0	22	0	0	4.350	4.350	JJ	9,121	0	05/14/2014	01/15/2025
337738-AK-4	FISERV INC CORPORATE				2FE	1,009,394	102.6700	1,036,963	1,010,000	1,009,804	0	123	0	0	3.125	3.138	JD	1,403	31,563	06/06/2011	06/15/2016
337738-AL-2	FISERV INC CORPORATE	LS			2FE	18,586,777	109.4400	20,410,383	18,650,000	18,605,459	0	5,706	0	0	4.750	4.793	JD	39,372	885,875	06/06/2011	06/15/2021
337738-AM-0	FISERV INC CORPORATE			1	2FE	2,254,338	100.9900	2,262,239	2,240,000	2,254,542	0	(4,277)	22,271	0	3.500	3.251	AO	19,600	78,400	04/26/2013	10/01/2022
337932-AC-1	FIRSTENERGY CORP NOTES	LS			3FE	41,052,666	121.0400	48,105,997	39,745,000	40,800,908	0	(36,263)	0	0	7.375	7.090	MN	374,541	2,931,194	05/18/2006	11/15/2031
338915-AH-4	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	31,733,525	122.3000	36,144,246	29,554,000	31,061,395	0	(78,685)	0	0	6.875	6.278	JJ	936,903	2,031,838	02/04/2004	01/15/2028
338915-AM-3	FLEETBOSTON FINL CORP SUB DEBENTURES				2FE	27,482,099	121.0600	33,290,675	27,500,000	27,487,990	0	483	0	0	6.700	6.705	JJ	849,597	1,842,500	09/25/2000	07/15/2028
341081-EP-8	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,252,833	128.2900	23,855,711	18,595,000	19,164,830	0	(18,705)	0	0	5.850	5.574	FA	453,253	1,087,808	10/06/2009	02/01/2033
341081-EQ-6	FLORIDA POWER & LIGHT 1ST MORTGAGE				1FE	19,948,173	124.0300	26,237,996	21,155,000	20,120,670	0	27,634	0	0	5.625	6.057	AO	297,492	1,189,969	06/10/2008	04/01/2034
341081-ER-4	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	27,816,569	131.8900	35,752,768	27,108,000	27,693,420	0	(17,799)	0	0	5.950	5.757	AO	403,232	1,612,926	05/29/2009	10/01/2033
341081-ES-2	FLORIDA POWER & LIGHT CORPORATE				1FE	8,768,560	125.0700	11,256,570	9,000,000	8,802,296	0	4,950	0	0	5.650	5.835	FA	211,875	508,500	08/09/2006	02/01/2035
341081-EU-7	FLORIDA POWER & LIGHT CORP				1FE	15,531,067	121.8500	19,885,708	16,320,000	15,637,570	0	16,617	0	0	5.400	5.746	MS	293,760	881,280	01/15/2008	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CORPORATE				1FE	4,929,350	128.8700	6,443,410	5,000,000	4,938,266	0	1,357	0	0	5.650	5.749	FA	117,708	282,500	03/27/2007	02/01/2037
341081-EY-9	FLORIDA POWER & LIGHT CORPORATE				1FE	37,982,852	131.0000	48,209,840	36,800,000	37,911,344	0	(32,633)	0	0	5.850	5.590	MN	358,800	2,152,800	01/03/2012	05/01/2037
341081-FA-0	FLORIDA POWER & LIGHT CORPORATE	LS			1FE	32,486,627	132.9200	40,984,864	30,835,000	32,353,438	0	(38,475)	0	0	5.950	5.548	FA	764,451	1,834,683	01/04/2012	02/01/2038
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE				1FE	14,208,535	133.9000	15,626,270	11,670,000	14,155,005	0	(52,350)	0	0	5.960	4.507	AO	173,883	695,532	01/21/2014	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CORPORATE				1FE	28,611,279	130.3300	33,891,718	26,005,000	28,457,655	0	(51,835)	0	0	5.690	5.011	MS	493,228	1,479,685	05/10/2013	03/01/2040
341081-FD-4	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	15,285,574	124.1300	18,867,638	15,200,000	15,283,199	0	(1,736)	0	0	5.250	5.209	FA	332,500	798,000	09/12/2013	02/01/2041
341081-FE-2	FLORIDA POWER & LIGHT CORPORATE			1	1FE	19,888,933	122.0400	21,580,934	17,683,000	19,801,581	0	(46,432)	0	0	5.125	4.335	JD	75,521	906,254	02/11/2013	06/01/2041
341081-FF-9	FLORIDA POWER & LIGHT CORPORATE			1	1FE	5,181,888	106.7700	5,258,531	4,925,000	5,171,753	0	(5,270)	0	0	4.125	3.823	FA	84,648	203,156	01/22/2013	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE	LS		1	1FE	25,413,879	105.8900	27,282,504	25,764,000	25,420,635	0	5,762	0	0	4.050	4.130	JD	86,954	1,043,442	04/03/2014	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CORPORATE			1	1FE	22,141,748	100.9400	22,660,244	22,450,000	22,152,583	0	5,773	0	0	3.800	3.878	JD	37,916	853,100	02/05/2013	12/15/2042
341099-CB-3	FLORIDA POWER CORP 1ST MORTGAGE				1FE	49,042,790	128.3200	62,878,270	49,000,000	49,030,434	0	(1,104)	0	0	5.900	5.893	MS	963,667	2,891,000	02/27/2003	03/01/2033
341099-CH-0	FLORIDA POWER CORP CORPORATE	LS			1FE	10,701,148	138.6200	14,631,404	10,555,000	10,686,348	0	(2,742)	0	0	6.350	6.244	MS	197,349	670,243	03/06/2009	09/15/2037
341099-CL-1	FLORIDA POWER CORP CORPORATE	LS			1FE	22,857,760	138.2600	28,482,240	20,600,000	22,650,800	0	(43,581)	0	0	6.400	5.620	JD	58,596	1,318,400	09/10/2009	06/15/2038
341099-CN-7	FLORIDA POWER CORP CORPORATE	LS			1FE	4,879,567	129.9400	6,366,820	4,900,000	4,880,574	0	331	0	0	5.650	5.679	AO	69,213	276,850	03/22/2010	04/01/2040
34487@-AA-7	Football Club Term Notes 2012 Senior Not			2	1FE	0	0.0000	0	0	0	0	0	0	0	7.638	0.000	OCT	0	2,337,085	12/02/2012	12/02/2015
34487@-AB-5	Football Club Term Notes 2012 Senior Not			2	1FE	14,720,000	113.6000	16,722,016	14,720,000	14,720,000	0	0	0	0	7.702	7.574	OCT	273,986	1,146,331	12/02/2012	12/02/2018
345370-CA-6	FORD MOTOR CO NOTES				2FE	10,536,450	135.7600	16,549,083	12,190,000	10,455,339	0	(69,790)	0	0	7.450	8.120	JJ	416,238	908,155	06/05/2013	07/16/2031
345370-CQ-1	FORD MOTOR CO CORPORATE	LS			2FE	22,807,860	105.5100	25,322,880	24,000,000	22,837,132	0	18,089	0	0	4.750	5.074	JJ	525,667	1,140,000	06/03/2013	01/15/2043
345397-WB-5	FORD MOTOR CREDIT CO LLC				2FE	8,481,196	103.5000	8,332,112	8,050,000	8,210,245	0	(120,874)	0	0	4.207	2.624	AO	71,496	338,664	09/21/2012	04/15/2016
345397-WJ-8	FORD MOTOR CREDIT CO LLC CORPORATE				2FE	12,987,520	100.3500	13,046,020	13,000,000	12,994,183	0	4,134	0	0	1.700	1.733	MN	31,922	221,000	05/06/2013	05/09/2016
345838-AA-4	FOREST LABS INC CORPORATE			1	2FE	8,325,000	108.2800	9,014,526	8,325,000	8,325,000	0	0	0	0	5.000	5.000	JD	18,500	422,031	12/05/2013	12/15/2021
353514-C#-7	Franklin Electric Co. Inc. Senior Note			2	2	65,758,000	107.7000	70,823,314	65,758,000	65,758,000	0	0	0	0	5.790	5.837	JAJO	645,141	3,807,388	04/30/2007	04/30/2019
353514-D*-0	Franklin Electric Co. Inc. Senior Note			2	2	23,912,000	107.7000	25,753,108	23,912,000	23,912,000	0	0	0	0	5.790	5.831	JAJO	234,597	1,384,505	09/07/2007	04/30/2019
35652@-AA-3	Freelancers Union Inc. Promissory Note			2	5Z	2,547,622	100.0000	4,506,065	4,506,065	3,540,280	0	176,319	0	0	3.000	9.828	JUL	68,147	135,182	10/03/2008	10/03/2019
35669#-AA-2	Freeport LNG Development LP Senior Note			2	2FE	0	0.0000	0	0	0	0	0	0	0	6.500	0.000	MJSD	0	10,791,817	12/19/2005	12/19/2025
35671D-AZ-8	FREEPORT MCMORAN C G CORPORATE	LS		1	2FE	14,758,010	93.6300	14,980,342	16,000,000	14,888,573	0	107,540	0	0	3.875	4.913	MS	182,556	620,000	10/10/2013	03/15/2023
35671D-BC-8	FREEPORT MCMORAN C G CORPORATE	LS		1	2FE	3,206,959	94.5600	3,399,339	3,595,000	3,212,701	0	4,872	0	0	5.450	6.257	MS	57,690	195,928	10/10/2013	03/15/2043
35671D-BD-6	FREEPORT MCMORAN C G CORPORATE				2FE	3,911,045	98.9000	4,005,470	4,050,000	3,947,464	0	29,875	0	0	2.375	3.212	MS	28,322	96,188	10/10/2013	03/15/2018
35802X-AA-1	FRESENIUS MEDICAL CARE US FINA CORPORATE				3FE	5,037,000	110.5000	5,083,000	4,600,000	5,036,696	0	(46,782)	22,523	0	6.500	3.596	MS	88,039	149,500	07/31/2014	09/15/2018
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA CORPORATE	LS			3FE	2,568,000	108.5000	2,604,000	2,400,000	2,567,948	0	(10,185)	40,868	0	5.875	4.429	JJ	59,142	0	07/31/2014	01/31/2022
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE			1	3FE	3,325,000	100.5000	3,341,625	3,325,000	3,325,000	0	0	0	0	4.125	4.125	AO	23,621	0	10/24/2014	10/15/2020
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De			2	1Z	9,919,801	103.0700	10,224,130	9,919,801	9,919,801	0	0	0	0	7.000	7.053	JAJO	177,454	239,177	05/30/2014	05/30/2020
35851@-AC-8	The Friends of Team Admy Chtr Junior Loa			2	4	7,296,130	100.0000	7,618,297	7,618,246	7,308,959	0	10,995	0	0	8.000	8.649	MON	52,481	616,231	11/26/2013	10/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
35906A-AB-4	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	2,508,125	112.2500	2,525,625	2,250,000	2,386,766	0	(31,642)	0	0	8.125	6.272	AO	45,703	182,813	10/18/2010	10/01/2018
35906A-AF-5	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	987,778	111.2500	1,112,500	1,000,000	994,877	0	1,870	0	0	8.250	8.491	AO	17,417	82,500	08/13/2010	04/15/2017
35906A-AH-1	FRONTIER COMMUNICATIONS CORP CORPORATE				3FE	120,750	111.5000	117,075	105,000	117,069	0	(1,894)	0	0	8.500	5.933	AO	1,884	8,925	01/01/2013	04/15/2020
359694-D@-2	Fuller Company H B Senior Note				2	534,975	104.7400	523,718	500,000	526,556	0	(8,419)	0	0	5.130	2.570	FA	9,049	12,825	04/17/2014	02/24/2017
361268-B#-1	G & K Services, Inc. Senior Note				2Z	4,608,655	102.8000	4,626,222	4,500,000	4,605,535	0	(3,120)	0	0	3.880	3.605	AO	36,860	87,300	08/19/2014	04/15/2025
361841-AB-5	GLP CAPITAL LP CORPORATE	LS		1	3FE	740,700	102.2500	736,200	720,000	739,784	0	(916)	0	0	4.375	3.551	MN	5,250	15,750	10/24/2014	11/01/2018
361841-AD-1	GLP CAPITAL LP CORPORATE			1	3FE	21,941,805	101.2500	21,846,713	21,577,000	21,938,291	0	(29,391)	114,801	0	4.875	4.420	MN	175,313	501,564	11/12/2014	11/01/2020
362320-AZ-6	GTE CORP DEBENTURES				2FE	13,982,530	115.1400	16,301,908	14,159,000	14,107,404	0	12,893	0	0	6.840	6.960	AO	204,456	968,476	08/20/1999	04/15/2018
362333-AH-9	G T E FLORIDA INC DEBENTURES				2FE	9,991,366	119.0400	12,701,785	10,670,000	10,179,294	0	20,756	0	0	6.860	7.406	FA	304,984	731,962	06/07/2000	02/01/2028
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE				1FE	12,769,165	144.8800	15,775,079	10,888,000	12,337,615	0	(43,441)	0	0	8.500	7.129	MN	118,256	925,480	06/30/2000	11/15/2031
36389*-AP-0	E J Gallo Winery SRNT			2	1Z	2,250,000	123.0800	2,769,363	2,250,000	2,250,000	0	0	0	0	7.960	7.960	MN	24,378	179,100	05/11/1994	05/11/2020
36389*-AQ-8	E J Gallo Winery SRNT			2	1Z	4,005,000	131.7500	5,276,482	4,005,000	4,005,000	0	0	0	0	7.560	7.631	FMAN	41,211	302,778	08/11/1995	08/11/2023
36389*-AR-6	E J Gallo Winery SRNT			2	1Z	50,000,000	129.4100	64,703,007	50,000,000	50,000,000	0	0	0	0	6.860	6.917	JAJO	857,500	3,430,000	03/31/1998	04/01/2026
36389*-AS-4	E J Gallo Winery SRNT				1Z	50,000,000	130.2700	65,137,183	50,000,000	50,000,000	0	0	0	0	6.800	6.858	JAJO	850,000	3,400,000	06/10/1998	04/01/2024
36389*-AT-2	E J Gallo Winery Senior Note			2	1Z	100,000,000	134.0900	134,091,295	100,000,000	100,000,000	0	0	0	0	6.750	6.806	JAJO	1,162,500	6,750,000	01/29/1999	01/29/2027
364725-BA-8	GANNETT CO INC CORPORATE	LS		1	3FE	4,060,000	102.0000	4,080,000	4,000,000	4,055,449	0	(4,551)	0	0	5.125	4.781	JJ	94,528	0	07/30/2014	07/15/2020
364725-BD-2	GANNETT CO INC CORPORATE			1	3FE	3,745,350	102.2500	3,773,025	3,690,000	3,742,450	0	(2,900)	0	0	5.125	4.709	AO	39,924	0	10/16/2014	10/15/2019
364725-BE-0	GANNETT CO INC CORPORATE			1	3FE	13,553,800	106.0000	13,780,000	13,000,000	13,538,858	0	(14,942)	0	0	6.375	5.630	AO	174,958	0	10/16/2014	10/15/2023
36714#-AA-5	The Gas Company, LLC Senior Secured Note				2	18,000,000	101.0300	18,184,913	18,000,000	18,000,000	0	0	0	0	4.220	4.220	FA	301,730	759,600	08/08/2012	08/08/2022
36734*-AA-5	Gate Technologies LLC Senior Term Loan			2	5Z	1	0.0000	1	1,800,000	1	0	0	1,259,999	0	7.500	12.103	JAJO	0	0	04/10/2012	04/09/2022
36828#-AB-6	The Gazette Company Senior Note			2	4Z	20,622,615	104.6300	21,192,629	20,254,630	20,496,200	0	(47,657)	0	0	7.290	6.948	MON	65,625	1,476,563	01/31/2012	10/15/2018
368710-AC-3	GENENTECH INC CORPORATE				1FE	2,364,490	124.2000	3,104,864	2,500,000	2,385,727	0	2,899	0	0	5.250	5.628	JJ	60,521	131,250	12/15/2005	07/15/2035
368710-AG-4	GENENTECH INC CORPORATE				1FE	5,379,970	102.2300	4,907,184	4,800,000	4,870,064	0	(128,105)	0	0	4.750	2.011	JJ	105,133	228,000	11/23/2010	07/15/2015
369300-AN-8	GENERAL CABLE CORP DEL N CORP FLOATER			1	4FE	2,418,950	73.0000	1,748,350	2,395,000	2,417,529	0	(1,421)	0	0	5.750	5.554	AO	34,428	74,628	07/23/2014	10/01/2022
369550-AQ-1	GENERAL DYNAMICS CORP CORPORATE				1FE	4,817,616	102.2300	4,728,217	4,625,000	4,696,099	0	(45,490)	0	0	2.250	1.238	JJ	47,984	104,063	04/17/2012	07/15/2016
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE			1	1FE	6,339,523	107.0300	6,796,535	6,350,000	6,342,635	0	960	0	0	3.875	3.895	JJ	113,462	246,063	07/05/2011	07/15/2021
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE			1	1FE	149,370	95.1600	142,745	150,000	149,393	0	12	0	0	3.600	3.623	MN	690	5,400	11/01/2012	11/15/2042
369604-BC-6	GENERAL ELECTRIC CO CORPORATE	LS			1FE	31,937,743	110.9300	34,416,405	31,025,000	31,549,391	0	(172,887)	0	0	5.250	4.607	JD	113,112	1,628,813	04/17/2012	12/06/2017
369604-BF-9	GENERAL ELECTRIC CO CORPORATE				1FE	3,789,880	103.5200	4,140,844	4,000,000	3,795,506	0	3,674	0	0	4.125	4.447	AO	37,583	165,000	06/06/2013	10/09/2042
369604-BH-5	GENERAL ELECTRIC CO CORPORATE				1FE	38,939,888	109.9200	43,232,401	39,330,000	38,942,633	0	2,745	0	0	4.500	4.561	MS	540,788	884,925	04/09/2014	03/11/2044
369622-SM-8	General Elec Cap Corp CORPORATE				1FE	154,869	114.2000	171,298	150,000	153,421	0	(471)	0	0	5.300	4.863	FA	3,092	7,950	09/29/2011	02/11/2021
36962G-2T-0	GENERAL ELEC CAP CORP CORPORATE	LS			1FE	11,969,479	114.9300	13,733,860	11,950,000	11,958,861	0	(1,544)	0	0	5.550	5.532	MN	105,011	663,225	05/10/2007	05/04/2020
36962G-3A-0	GENERAL ELEC CAP CORP CORPORATE				1FE	209,240	130.4300	260,865	200,000	208,688	0	(183)	0	0	6.150	5.802	FA	4,920	12,300	09/29/2011	08/07/2037
36962G-3P-7	GENERAL ELEC CAP CORP CORPORATE				1FE	987,178	126.5400	1,214,747	960,000	986,483	0	(571)	0	0	5.875	5.657	JJ	26,163	56,400	06/25/2013	01/14/2038
36962G-4B-7	GENERAL ELEC CAP CORP CORPORATE				1FE	6,845,571	141.4500	9,095,280	6,430,000	6,818,404	0	(6,717)	0	0	6.875	6.380	JJ	209,980	442,063	05/28/2010	01/10/2039
36962G-6W-9	GENERAL ELEC CAP CORP CORPORATE				1FE	9,534,375	100.1500	9,514,526	9,500,000	9,523,267	0	(6,944)	0	0	1.625	1.547	AO	38,165	154,375	05/21/2013	04/02/2018
36962G-7E-8	GENERAL ELEC CAP CORP CORP FLOATER	C			1FE	75,000,000	100.0000	75,000,000	75,000,000	75,000,000	0	0	0	0	0.460	0.472	JAJO	75,708	263,940	01/08/2014	01/14/2016
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE	LS			1FE	11,548,248	101.6000	11,754,634	11,570,000	11,552,195	0	3,947	0	0	2.300	2.340	JJ	123,445	133,055	01/08/2014	01/14/2019
36962G-XZ-2	GENERAL ELEC CAP CORP NOTES				1FE	38,080,318	136.5900	49,991,281	36,600,000	37,803,732	0	(41,339)	0	0	6.750	6.420	MS	727,425	2,470,500	11/20/2006	03/15/2032
370334-BJ-2	GENERAL MILLS INC CORPORATE				2FE	11,509,080	117.4900	12,924,076	11,000,000	11,473,620	0	(8,945)	0	0	5.400	5.096	JD	26,400	594,000	07/28/2010	06/15/2040
370334-BP-8	GENERAL MILLS INC CORPORATE			1	2FE	14,965,511	98.9000	14,143,268	14,300,000	14,944,769	0	(12,935)	0	0	4.150	3.882	FA	224,192	593,450	05/02/2013	02/15/2043
370334-BT-0	GENERAL MILLS INC CORPORATE	LS		1	2FE	10,682,880	103.1100	11,032,728	10,700,000	10,684,046	0	1,166	0	0	3.650	3.669	FA	147,541	213,718	01/21/2014	02/15/2024
37045V-AE-0	General Motors Co CORPORATE	LS			3FE	8,010,750	107.0000	8,025,000	7,500,000	8,010,614	0	(43,433)	505,328	0	4.875	3.096	AO	90,391	182,813	07/25/2014	10/02/2023
37045V-AF-7	General Motors Co CORPORATE				3FE	473,619	119.4600	495,759	415,000	473,242	0	(376)	0	0	6.250	5.294	AO	6,412	12,969	07/25/2014	10/02/2043
372460-B#-1	Genuine Parts Company Senior Note				1	62,038,200	101.0300	62,676,225	62,038,200	62,038,200	0	0	0	0	2.990	2.990	JD	149,426	1,854,942	12/02/2013	12/04/2023
373298-BM-9	GEORGIA PACIFIC LLC NOTES				2FE	7,544,269	102.9000	7,013,487	6,816,000	7,021,725	0	(448,343)	0	0	7.700	1.040	JD	23,326	524,832	11/01/2013	06/15/2015
373298-BR-8	GEORGIA PACIFIC LLC NOTES				2FE	13,903,641	140.8100	13,848,309	9,835,000	13,606,919	0	(178,850)	0	0	7.750	4.245	MN	97,394	762,213	04/23/2013	11/15/2029
373298-BU-1	GEORGIA PACIFIC LLC NOTES				2FE	10,483,313	153.1100	16,574,123	10,825,000	10,535,062	0	6,786	0	0	8.875	9.188	MN	122,759	960,719	08/19/2005	05/15/2031
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE				2FE	2,454,385	112.5200	2,359,624	2,097,000	2,377,611	0	(43,577)	0	0	5.400	2.890	MN	18,873	113,238	03/18/2013	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC CORPORATE			1	2FE	4,999,850	102.6500	5,132,578	5,000,000	4,999,919	0	20	0	0	3.734	3.734	JJ	86,089	199,147	06/18/2013	07/15/2023
373334-FS-5	GEORGIA POWER COMPANY SENIOR NOTES				1FE	9,997,600	116.7200	11,672,500	10,000,000	9,996,231	0	(43)	0	0	5.750	5.751	AO	121,389	575,000	04/11/2003	04/15/2023
373334-GC-9	GEORGIA POWER COMPANY CORPORATE				1FE	4,913,400	123.3100	6,165,627	5,000,000	4,923,810	0	1,656	0	0	5.650	5.772	MS	94,167	282,500	04/30/2007	03/01/2037
373334-JN-2	GEORGIA POWER COMPANY CORPORATE	LS			1FE	13,449,780	128.2000	17,306,960	13,500,000	13,453,006	0	844	0	0	5.950	5.977	FA	334,688	803,250	02/04/2009	02/01/2039
373334-JR-3	GEORGIA POWER COMPANY CORPORATE	LS			1FE	1,490,085	121.3600	1,820,385	1,500,000	1,490,694	0	165	0	0	5.400	5.445	JD	6,750	81,000	05/24/2010	06/01/2040
373334-JS-1	GEORGIA POWER COMPANY CORPORATE				1FE	6,817,408	111.1800	7,115,232	6,400,000	6,811,591	0	(5,817)	0	0	4.750	4.332	MS	101,333	152,000	04/25/2014	09/01/2040
373334-KA-8	GEORGIA POWER COMPANY CORPORATE	LS			1FE	5,354,359	105.6200	5,909,604	5,595,000	5,357,179	0	2,820	0	0	4.300	4.569	MS	70,839	120,293	04/02/2014	03/15/2043
373628-AA-0	Georgia Trans First Mortgage Oblig Serie			2	1	8,046,239	118.6900	8,225,133	6,930,000	8,019,392	0	(26,846)	0	0	5.590	3.401	MJSD	1,076	193,694	09/02/2014	06/30/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
37447#-AJ-8	Giant Eagle Inc Series 2010A Senior Note				2FE	1,000,000	109.0000	1,089,993	1,000,000	1,000,000	0	0	0	0	5.010	5.010	JD	139	50,100	06/30/2010	06/30/2020
375558-AS-2	GILEAD SCIENCES INC CORPORATE			1	1FE	27,006,098	123.8200	26,657,972	21,530,000	26,807,344	0	(102,628)	0	0	5.650	4.115	JD	101,370	1,216,445	04/16/2014	12/01/2041
375558-AU-7	GILEAD SCIENCES INC CORPORATE			1	1FE	344,207	110.2600	380,415	345,000	344,398	0	71	0	0	4.400	4.429	JD	1,265	15,180	12/06/2011	12/01/2021
375558-AV-5	GILEAD SCIENCES INC CORPORATE	LS			1FE	7,841,411	99.9300	7,849,815	7,855,000	7,843,454	0	2,043	0	0	2.050	2.086	AO	40,257	91,249	03/04/2014	04/01/2019
375558-AX-1	GILEAD SCIENCES INC CORPORATE			1	1FE	12,096,487	110.9200	13,444,158	12,120,000	12,096,421	0	(67)	0	0	4.800	4.812	AO	145,440	329,664	03/04/2014	04/01/2044
375558-BA-0	GILEAD SCIENCES INC CORPORATE	LS		1	1FE	14,295,589	106.8800	15,369,330	14,380,000	14,295,067	0	(522)	0	0	4.500	4.535	FA	79,090	0	11/12/2014	02/01/2045
377372-AB-3	GLAXOSMITHKLINE CAP INC CORPORATE				1FE	5,094,665	119.1600	6,124,561	5,140,000	5,100,555	0	1,122	0	0	5.375	5.439	AO	58,325	276,275	01/13/2009	04/15/2034
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN	LS			1FE	38,874,633	112.6500	40,120,061	35,614,000	37,034,370	0	(384,479)	0	0	5.650	4.362	MN	257,113	2,012,191	11/30/2009	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC CORP FOREIGN				1FE	104,397,642	133.1500	132,168,726	99,264,000	104,180,519	0	(141,106)	0	0	6.375	5.935	MN	808,588	6,328,080	01/01/2013	05/15/2038
378272-AB-4	GLENCORE FUNDING LLC CORPORATE				2FE	499,795	100.1600	500,795	500,000	499,899	0	68	0	0	1.700	1.714	MN	803	8,500	05/22/2013	05/27/2016
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu			2	1	34,513,871	110.0100	36,102,513	32,816,532	34,358,656	0	(81,180)	0	0	4.350	3.718	FA	563,186	1,291,807	09/02/2014	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu			2	1	34,773,436	118.2500	41,118,803	34,773,436	34,773,436	0	0	0	0	4.950	4.949	FA	679,082	1,721,285	08/11/2011	08/10/2041
38141E-A2-5	GOLDMAN SACHS CORPORATE				1FE	421,735	118.9500	511,468	430,000	425,781	0	827	0	0	7.500	7.779	FA	12,183	32,250	01/29/2009	02/15/2019
38141E-C2-3	GOLDMAN SACHS CORPORATE			1	1FE	54,927	102.5600	56,408	55,000	54,930	0	3	0	0	3.850	3.866	JJ	1,023	0	06/30/2014	07/08/2024
38141G-EA-8	GOLDMAN SACHS GROUP INC CORPORATE				1FE	1,884,880	100.1300	2,002,570	2,000,000	1,999,224	0	16,318	0	0	5.125	5.983	JJ	47,264	102,500	05/03/2006	01/15/2015
38141G-EE-0	GOLDMAN SACHS GROUP INC CORPORATE				1FE	11,094,767	104.3500	10,753,453	10,305,000	10,499,659	0	(181,052)	0	0	5.350	3.481	JJ	254,219	551,318	07/25/2011	01/15/2016
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE				2FE	12,440,251	125.7400	15,233,098	12,115,000	12,432,266	0	(6,004)	0	0	6.750	6.525	AO	204,441	817,763	02/27/2014	10/01/2037
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	3,992,640	112.2400	4,489,676	4,000,000	3,996,636	0	782	0	0	6.150	6.175	AO	61,500	246,000	03/25/2008	04/01/2018
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE				1FE	17,990,280	112.8700	20,315,916	18,000,000	17,992,302	0	863	0	0	5.250	5.257	JJ	404,250	945,000	07/22/2011	07/27/2021
38141G-GS-7	GOLDMAN SACHS GROUP INC CORPORATE				1FE	229,010	115.6800	231,357	200,000	228,131	0	(879)	0	0	5.750	3.486	JJ	5,015	0	09/25/2014	01/24/2022
38141G-VM-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	18,653,496	103.8200	19,423,768	18,710,000	18,656,519	0	3,023	0	0	4.000	4.037	MS	245,309	374,200	02/26/2014	03/03/2024
38143Y-AC-7	GOLDMAN SACHS CORPORATE				2FE	54,757,985	120.1100	65,863,879	54,835,000	54,763,655	0	1,368	0	0	6.450	6.460	MN	589,476	3,536,858	10/16/2006	05/01/2036
38212@-AA-0	Good Source, Inc. Term			2	4Z	18,770,819	101.4300	19,039,504	18,770,819	18,770,819	0	0	0	0	8.114	7.484	MJSD	3,780	1,175,214	12/19/2014	12/21/2016
382388-AL-0	GOODRICH CORP CORPORATE				1FE	1,146,690	143.6900	1,436,910	1,000,000	1,128,150	0	(2,496)	0	0	7.000	5.973	AO	14,778	70,000	08/09/2005	04/15/2038
382388-AU-0	GOODRICH CORP				1FE	20,136,868	138.4000	29,127,243	21,046,000	20,217,258	0	14,972	0	0	6.800	7.157	JJ	715,564	1,431,128	10/28/2008	07/01/2036
38238Q-AH-9	GOODRICH CORP BOND				1FE	2,227,820	128.7700	2,575,440	2,000,000	2,151,027	0	(9,479)	0	0	7.280	6.306	AO	30,738	145,600	03/25/2004	11/07/2025
38238Q-AL-0	GOODRICH CORP BOND				1FE	11,044,959	131.9400	14,012,559	10,620,000	10,925,028	0	(14,703)	0	0	7.100	6.760	MN	96,347	754,020	03/25/2004	11/15/2027
384109-B#-0	Graco Inc Senior Note				2	75,000,000	109.1900	81,895,400	75,000,000	75,000,000	0	0	0	0	4.880	4.908	MJSD	203,333	3,660,000	07/26/2011	01/26/2020
384109-B*-4	Graco Inc Senior Note				2	7,213,437	105.0200	7,246,625	6,900,000	7,182,401	0	(31,035)	0	0	4.000	2.662	MJSD	15,333	158,000	08/19/2014	03/11/2018
384109-B@-2	Graco Inc Senior Note				2	55,600,000	111.3800	61,925,936	55,600,000	55,600,000	0	0	0	0	5.010	5.010	MJSD	154,753	2,785,560	03/11/2011	03/11/2023
384109-C*-3	Graco Inc Senior Note				2	37,500,000	115.8500	43,444,185	37,500,000	37,500,000	0	0	0	0	5.350	5.384	MJSD	111,458	2,006,250	07/26/2011	07/26/2026
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING			2	1FE	4,300,000	100.5200	4,322,360	4,300,000	4,300,000	0	0	0	0	3.290	3.290	AO	35,760	0	09/16/2014	10/10/2019
38479*-AM-4	Grain Processing Corporation Series H Se			2	3Z	42,341,894	106.7800	41,261,613	38,642,857	40,229,108	0	(328,609)	0	0	6.230	7.328	MJSD	106,998	2,469,171	09/29/2009	12/15/2018
38479*-AN-2	Grain Processing Corporation Series I Se			2	3Z	10,299,793	114.5700	10,196,985	8,900,000	9,690,067	0	(147,674)	0	0	7.180	8.027	MJSD	28,401	653,235	09/29/2009	09/15/2020
38479*-AP-7	Grain Processing Corporation Senior Note			2	3Z	7,500,000	102.6600	7,699,846	7,500,000	7,500,000	0	0	0	0	5.000	5.031	FMAN	47,917	187,500	05/22/2014	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note			2	3Z	4,450,000	109.6700	4,880,494	4,450,000	4,450,000	0	0	0	0	5.970	6.014	MJSD	11,807	199,249	05/22/2014	12/15/2026
386088-AF-5	DIAGEO INVESTMENT CORP COMPANY GUARNT				1FE	4,789,968	132.1100	6,275,233	4,750,000	4,770,653	0	(1,988)	0	0	8.000	7.920	MS	111,889	380,000	11/08/2000	09/15/2022
386088-AH-1	DIAGEO INVESTMENT CORP COMPANY GUARNT				1FE	24,149,115	145.0100	31,654,308	21,829,000	23,757,462	0	(47,579)	0	0	7.450	6.635	AO	343,322	1,626,261	08/17/2009	04/15/2035
387328-A#-4	Granite Construction Inc. Senior Note			2	2	19,965,000	108.0800	21,578,930	19,965,000	19,965,000	0	0	0	0	6.110	6.109	JD	64,382	1,219,862	12/12/2007	12/12/2019
38807#-AA-9	Grant County Wind, LLC Senior Note			2	3Z	9,441,048	109.1400	10,304,105	9,441,048	9,441,048	0	0	0	0	7.500	7.567	MJSD	1,967	708,079	09/20/2011	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE	LS		1	3FE	1,937,500	100.7500	2,015,000	2,000,000	1,946,991	0	6,929	0	0	4.750	5.249	AO	20,056	95,000	08/09/2013	04/15/2021
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE			1	3FE	5,335,000	100.5000	5,361,675	5,335,000	5,335,000	0	0	0	0	4.875	4.875	MN	39,735	0	10/23/2014	11/15/2022
39029#-AG-6	Great Clips Inc Senior Secured Note			2	3	3,000,000	101.7100	3,051,276	3,000,000	3,000,000	0	0	0	0	7.250	7.314	JAJO	54,375	217,500	10/29/2010	10/01/2020
390568-AB-5	Great Lakes Cheese Senior Note			2	2	13,871,341	106.9600	14,719,318	13,761,429	13,854,983	0	(16,358)	0	0	5.830	5.467	FMAN	122,572	783,490	03/01/2014	11/06/2017
390568-AC-3	Great Lakes Cheese Senior Note			2	2	28,310,000	110.1600	31,186,334	28,310,000	28,310,000	0	0	0	0	5.100	5.132	FMAN	220,582	1,443,810	08/04/2011	08/06/2021
390568-AD-1	Great Lakes Cheese Senior Note			2	2	12,500,000	103.0100	12,875,691	12,500,000	12,500,000	0	0	0	0	3.800	3.818	JAJO	80,486	356,250	01/31/2014	01/31/2024
391164-AB-6	GREAT PLAINS ENERGY INC CORPORATE				2FE	9,948,400	110.2000	11,019,900	10,000,000	9,980,850	0	5,766	0	0	6.875	6.948	MS	202,431	687,500	09/20/2007	09/15/2017
391164-AE-0	GREAT PLAINS ENERGY INC CORPORATE			1	2FE	44,957	109.4900	49,270	45,000	44,969	0	4	0	0	4.850	4.862	JD	182	2,183	05/16/2011	06/01/2021
39121J-A*-1	Great River Energy First Mortgage Bonds			2	1	17,421,964	112.9100	16,542,821	14,651,163	16,712,228	0	(333,829)	0	0	5.810	1.994	JJ	425,616	851,233	01/01/2013	07/01/2021
39121J-AA-8	Great River Energy CORP SINKING FUND			2	1FE	2,846,268	106.3700	2,818,181	2,649,314	2,770,281	0	(38,399)	0	0	5.829	2.651	JJ	77,214	154,428	01/01/2013	07/01/2017
39265*-AG-3	Green Bay Packaging Senior Note			2	1Z	11,363,636	107.5100	12,216,634	11,363,636	11,363,636	0	0	0	0	4.990	5.020	FMAN	72,456	567,045	11/15/2004	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note			2	1Z	6,061,818	112.5200	6,821,014	6,061,818	6,061,818	0	0	0	0	5.760	5.800	MJSD	9,699	349,161	12/21/2007	12/21/2022
39265*-AJ-7	Green Bay Packaging Senior Note			2	1Z	25,000,000	106.8200	26,705,063	25,000,000	25,000,000	0	0	0	0	4.240	4.262	MJSD	2,944	1,060,000	06/30/2011	06/30/2026
39301#-AC-4	Green Diamond Resource Company Senior No				2Z	9,400,000	103.6100	9,739,474	9,400,000	9,400,000	0	0	0	0	4.270	4.270	MS	102,575	0	09/29/2014	10/01/2029
39301#-AD-2	Green Diamond Resource Company Senior No			2	2Z	5,000,000	103.2000	5,160,178	5,000,000	5,000,000	0	0	0	0	4.270	4.270	MS	54,561	0	09/29/2014	09/29/2034
393154-AB-5	Green Mountain Power Corp FIRST MORTGAGE			2	1FE	75,082	107.7500	74,136	68,801	74,179	0	(903)	0	0	6.040	1.856	JD	346	4,156	03/01/2014	12/01/2017
393154-L@-6	Green Mountain Power Corp Series UU Bond				1	5,000,000	135.6000	6,780,175	5,000,000	5,000,000	0	0	0	0	6.830	6.830	MN	43,636	341,500	05/15/2008	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
395268-AC-5	Greenheck Fan Corporation Senior Secured			2	2	61,265,000	108.1900	66,280,135	61,265,000	61,265,000	0	0	0	0	5.100	5.132	MJSD	130,188	3,124,515	09/16/2011	09/16/2021
397624-AE-7	GREIF INC CORPORATE				3FE	13,569,188	107.0000	14,477,100	13,530,000	13,671,246	0	(67,541)	0	0	6.750	6.183	FA	380,531	913,275	11/01/2013	02/01/2017
397624-AG-2	GREIF INC CORPORATE				3FE	9,001,050	113.0000	8,844,510	7,827,000	8,966,086	0	(34,964)	0	0	7.750	4.223	FA	252,747	0	11/04/2014	08/01/2019
39839#-AF-8	Griffith Laboratories Int'l Senior Note			2	2	6,250,000	112.1800	7,011,092	6,250,000	6,250,000	0	0	0	0	5.470	5.506	JAJO	72,174	256,406	01/15/2014	01/15/2029
398433-AH-5	GRIFFON CORPORATION CORPORATE	LS		1	4FE	20,133,924	93.6200	20,061,965	21,428,000	20,136,306	0	8,243	1,064,802	0	5.250	5.433	MS	374,990	472,240	11/13/2014	03/01/2022
39985#-AB-9	Growmark Inc. Series B Senior Note				2	6,000,000	107.8300	6,469,616	6,000,000	6,000,000	0	0	0	0	4.920	4.920	JD	9,020	295,200	12/20/2010	12/20/2019
39985#-AC-7	Growmark Inc. Series C Senior Note				2	19,146,217	110.7500	20,489,563	18,500,000	19,122,421	0	(23,796)	0	0	5.290	4.768	JD	29,903	780,275	08/19/2014	12/20/2022
39985#-AD-5	Growmark Inc. Series D Senior Note				2	40,000,000	113.5000	45,401,152	40,000,000	40,000,000	0	0	0	0	5.540	5.540	JD	67,711	2,216,000	12/20/2010	12/20/2025
40064@-AA-5	Guadalupe Valley Elec Coop Inc Senior Se			2	1	25,341,350	102.4200	25,955,139	25,341,350	25,341,350	0	0	0	0	3.770	3.770	JD	79,614	955,369	12/23/2011	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note			2	2	5,844,592	117.8600	6,888,231	5,844,592	5,844,592	0	0	0	0	7.610	7.683	MJSD	1,235	444,773	11/08/2001	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note			2	2	2,477,170	118.3000	2,930,614	2,477,170	2,477,170	0	0	0	0	7.830	7.907	MJSD	539	193,962	12/10/2001	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note			2	2	3,303,011	118.9000	3,927,321	3,303,011	3,303,011	0	0	0	0	7.990	8.070	MJSD	733	263,911	01/09/2002	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note			2	2	2,123,190	117.5500	2,495,815	2,123,190	2,123,190	0	0	0	0	7.630	7.704	MJSD	450	163,306	02/11/2002	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note			2	2	3,066,907	118.6400	3,638,590	3,066,907	3,066,907	0	0	0	0	7.920	7.999	MJSD	675	242,899	03/04/2002	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note			2	2	3,303,011	119.9400	3,961,789	3,303,011	3,303,011	0	0	0	0	8.270	8.353	MJSD	759	273,159	04/01/2002	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note			2	2	4,718,239	119.3100	5,629,387	4,718,239	4,718,239	0	0	0	0	8.100	8.180	MJSD	1,062	382,177	05/01/2002	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note			2	2	1,769,557	118.4500	2,096,111	1,769,557	1,769,557	0	0	0	0	7.870	7.945	MJSD	387	139,264	06/03/2002	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note			2	2	5,898,060	118.4500	6,986,488	5,898,060	5,898,060	0	0	0	0	7.870	7.945	MJSD	1,289	464,177	07/01/2002	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note			2	2	7,785,146	117.7500	9,166,689	7,785,146	7,785,146	0	0	0	0	7.680	7.755	MJSD	1,661	597,899	11/01/2002	09/30/2022
40247@-CB-3	GULF POWER CO CORPORATE				1FE	9,993,600	112.6000	11,259,600	10,000,000	9,993,478	0	106	0	0	5.100	5.104	AO	127,500	510,000	09/09/2010	10/01/2040
40256#-AF-0	Gulf States Toyota Inc/Friedki Series C			2	2	5,980,367	107.5300	6,430,421	5,980,367	5,980,367	0	0	0	0	9.100	9.203	MJSD	1,512	544,213	12/30/2008	12/30/2015
40256#-AJ-2	Gulf States Toyota Inc/Friedki Senior No			2	2	1,240,000	101.5500	1,259,275	1,240,000	1,240,000	0	0	0	0	3.620	3.636	MJSD	3,367	44,888	06/04/2012	06/04/2024
40256#-AK-9	Gulf States Toyota Inc/Friedki Senior No			2	2	11,700,000	104.6900	12,248,518	11,700,000	11,700,000	0	0	0	0	4.160	4.180	MJSD	1,352	486,720	12/31/2013	12/31/2025
40411@-BQ-1	HCA INC CORPORATE				3FE	7,113,750	104.5000	7,315,000	7,000,000	7,113,235	0	(515)	0	0	5.250	5.046	AO	75,542	0	12/09/2014	04/15/2025
40412@-AC-9	HCA INC CORPORATE	LS			3FE	3,951,525	112.0500	3,966,570	3,540,000	3,923,400	0	(28,125)	0	0	6.500	4.131	FA	86,927	115,050	07/25/2014	02/15/2020
40415@-AQ-8	HD Supply Inc CORPORATE			1	4FE	7,000,000	101.7500	7,122,500	7,000,000	7,000,000	0	0	0	0	5.250	5.250	JD	27,563	0	11/19/2014	12/15/2021
40426W-AR-2	HRPT PROPERTIES TRUST BD CORPORATE			1	2FE	4,942,950	104.6600	5,233,150	5,000,000	4,989,145	0	5,903	0	0	6.250	6.387	FA	118,056	312,500	07/27/2004	08/15/2016
40426W-AU-5	HRPT PROPERTIES TRUST BD CORPORATE			1	2FE	22,017,750	107.7500	23,705,134	22,000,000	22,002,763	0	(2,347)	0	0	6.250	6.238	JD	61,111	1,375,000	07/19/2007	06/15/2017
40428H-PG-1	HSBC USA INC CORPORATE				1FE	15,185,550	100.2000	15,030,135	15,000,000	15,007,306	0	(64,455)	0	0	2.375	1.939	FA	136,563	356,250	03/02/2012	02/13/2015
40429C-CR-1	HSBC FINANCE CORPORATION CORPORATE				1FE	3,292,556	101.2600	3,797,288	3,750,000	3,723,060	0	84,527	0	0	5.250	6.968	AO	41,563	196,875	04/21/2005	04/15/2015
40429Q-AB-3	HSBC BANK USA CORPORATE				1FE	992,550	123.8600	1,238,575	1,000,000	993,652	0	157	0	0	5.625	5.677	FA	21,250	56,250	08/10/2005	08/15/2035
40429Q-AE-7	HSBC BANK USA CORPORATE				1FE	4,572,484	110.3800	5,049,830	4,575,000	4,573,152	0	236	0	0	4.875	4.882	FA	78,680	223,031	08/17/2010	08/24/2020
40447@-AD-7	HMSHost Corporation Senior Note				2Z	52,450,000	105.0700	55,110,221	52,450,000	52,450,000	0	0	0	0	5.730	5.730	MN	434,111	3,398,760	05/09/2007	05/09/2017
40447@-AE-5	HMSHost Corporation Senior Note				2Z	50,000,000	101.0000	50,497,784	50,000,000	50,000,000	0	0	0	0	5.120	5.120	JJ	1,166,222	2,560,000	01/17/2013	01/17/2023
40537Q-AB-6	HALCON RESOURCES CORP CORPORATE			1	5FE	55,755	75.0000	40,500	54,000	55,299	0	(301)	0	0	9.750	8.940	JJ	2,428	5,265	06/04/2013	07/15/2020
406216-AH-4	HALLIBURTON COMPANY CORPORATE				1FE	10,971,576	127.8900	10,862,572	8,493,750	9,738,920	0	(164,909)	0	0	8.750	5.938	FA	280,766	743,203	12/14/2004	02/15/2021
406216-AS-0	HALLIBURTON COMPANY				1FE	3,589,350	145.3000	4,358,871	3,000,000	3,588,318	0	(219)	0	0	7.600	6.347	FA	86,133	228,000	01/08/2010	08/15/2096
406216-AV-3	HALLIBURTON COMPANY CORPORATE				1FE	7,945,992	112.3100	8,086,461	7,200,000	7,542,969	0	(83,429)	0	0	5.900	4.488	MS	125,080	424,800	09/10/2009	09/15/2018
406216-AW-1	HALLIBURTON COMPANY CORPORATE				1FE	1,990,691	129.6600	2,288,501	1,765,000	1,972,216	0	(4,015)	0	0	6.700	5.783	MS	34,820	118,255	11/03/2009	09/15/2038
406216-AY-7	HALLIBURTON COMPANY CORPORATE				1FE	19,086,066	140.4700	20,501,173	14,595,000	18,866,753	0	(91,638)	0	0	7.450	5.260	MS	320,158	1,087,328	02/20/2013	09/15/2039
406216-BA-8	HALLIBURTON COMPANY CORPORATE			1	1FE	25,823,668	101.3000	26,293,142	25,955,000	25,829,434	0	2,334	0	0	4.500	4.531	MN	149,241	1,167,975	11/08/2011	11/15/2041
406216-BD-2	HALLIBURTON COMPANY CORPORATE			1	1FE	17,896,860	100.9100	18,163,710	18,000,000	17,906,974	0	8,998	0	0	3.500	3.570	FA	262,500	623,000	12/11/2013	08/01/2023
406216-BE-0	HALLIBURTON COMPANY CORPORATE			1	1FE	81,176,835	103.5400	84,706,404	81,807,000	81,186,589	0	9,618	24,583	0	4.750	4.797	FA	1,619,097	3,818,632	10/15/2014	08/01/2043
40621P-AB-5	HALLIBURTON CO CORPORATE				1FE	11,449,700	110.1600	11,015,800	10,000,000	10,386,335	0	(148,193)	0	0	7.530	5.760	FA	313,750	753,000	02/14/2006	05/12/2017
406248-AD-2	Hallmark Cards, Inc. SR NT			2	2	104,158,000	157.4500	157,449,470	100,000,000	103,285,025	0	(100,733)	0	0	8.500	8.125	AO	1,794,444	8,500,000	07/01/2001	10/15/2032
406248-AH-3	Hallmark Cards, Inc. Senior Note				2	64,600,000	126.7800	81,899,021	64,600,000	64,600,000	0	0	0	0	7.910	7.910	JD	255,493	5,109,860	12/13/2000	12/13/2020
412838-AB-6	Harley Marine Services, Inc. First Lien			2	4	15,858,828	95.5600	15,279,078	15,988,896	15,859,132	0	304	130,069	0	1.728	3.525	MJSD	1,653	587,662	12/20/2013	12/20/2018
412838-AC-4	Harley Marine Services, Inc. Revolver			2	4	2,146,230	95.5600	2,067,770	2,163,832	2,146,252	0	22	17,603	0	7.604	3.488	MON	6,917	33,257	12/05/2014	12/20/2018
41283D-AB-9	HARLEY-DAVIDSON FUNDING CORPOR CORPORATE				1FE	3,992,200	116.0300	4,641,280	4,000,000	3,996,663	0	784	0	0	6.800	6.826	JD	12,089	272,000	05/15/2008	06/15/2018
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL CORPORATE				1FE	353,055	102.4700	358,629	350,000	351,429	0	(626)	0	0	2.700	2.508	MS	2,783	9,450	04/27/2012	03/15/2017
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL CORPORATE				1FE	383,525	99.9900	384,974	385,000	383,600	0	74	0	0	2.400	2.482	MS	2,695	0	09/11/2014	09/15/2019
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt			2	5*	30,465,868	104.6300	31,876,557	30,465,868	30,465,868	0	0	0	0	8.022	12.145	MJSD	309,504	3,294,668	12/08/2014	03/30/2017
415864-AJ-6	HARSCO CORP CORPORATE				3FE	9,989,500	105.2500	10,525,000	10,000,000	9,995,001	0	1,105	0	0	5.750	5.764	MN	73,472	575,000	05/12/2008	05/15/2018
415864-AK-3	HARSCO CORP CORPORATE				3FE	3,696,448	99.8800	3,695,375	3,700,000	3,699,341	0	713	0	0	2.700	2.720	AO	21,090	99,900	09/15/2010	10/15/2015
416515-AP-9	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	11,832,053	124.9000	14,790,611	11,842,000	11,831,350	0	136	0	0	6.100	6.106	AO	180,591	722,362	09/29/2006	10/01/2041
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE				2FE	12,907,984	122.9200	15,487,706	12,600,000	12,881,922	0	(5,382)	0	0	5.950	5.764	AO	158,270	731,850	06/13/2014	10/15/2036
416515-BB-9	HARTFORD FINANCIAL SVCS GRP CORPORATE	LS			2FE	5,272,020	102.5500	5,384,006	5,250,000	5,271,146	0	(395)	0	0	4.300	4.275	AO	47,658	225,750	05/02/2013	04/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
416592-AC-7	HARTFORD LIFE DEBENTURES				2FE	13,970,618	130.0700	17,595,328	13,528,000	13,821,265	0	(14,490)	0	0	7.650	7.377	JD	45,995	1,034,892	05/20/1998	06/15/2027
416592-AE-3	HARTFORD LIFE SENIOR NOTES				2FE	5,066,800	133.2000	6,660,150	5,000,000	5,051,085	0	(1,645)	0	0	7.375	7.265	MS	122,917	368,750	02/22/2001	03/01/2031
418056-AP-2	HASBRO INC CORPORATE				2FE	12,768,798	110.8000	16,619,534	15,000,000	14,131,825	0	272,547	0	0	6.300	8.741	MS	278,250	945,000	10/28/2008	09/15/2017
419870-E@-5	Hawaiian Electric Ind Inc Senior Note				2	9,813,320	103.3900	10,146,303	9,813,320	9,813,320	0	0	0	0	4.410	4.410	MS	116,607	432,767	03/24/2011	03/24/2016
419870-F*-6	Hawaiian Electric Ind Inc Senior Note				2	17,000,000	103.2800	17,557,965	17,000,000	17,000,000	0	0	0	0	3.990	3.990	MS	216,679	678,300	03/06/2013	03/06/2023
421915-AG-4	HCP Inc US DOMESTIC				2FE	3,087,360	102.6300	4,618,170	4,500,000	4,356,341	0	292,471	0	0	7.072	12.707	JD	20,332	318,240	06/08/2005	06/08/2015
421924-BJ-9	HEALTHSOUTH CORP CORPORATE			1	3FE	1,757,700	106.0000	1,717,200	1,620,000	1,708,454	0	(35,100)	0	0	7.750	5.213	MS	36,968	125,550	07/29/2013	09/15/2022
421924-BK-6	HEALTHSOUTH CORP CORPORATE			1	3FE	5,803,000	104.0000	5,824,000	5,600,000	5,794,732	0	(8,268)	0	0	5.750	5.053	MN	53,667	161,000	09/04/2014	11/01/2024
422418-AB-5	Hearst Communications, Inc. Guaranteed S				1	40,310,000	113.2900	45,668,363	40,310,000	40,310,000	0	0	0	0	5.290	5.290	JD	177,700	2,132,399	12/01/2009	12/01/2019
422418-AC-3	Hearst Communications, Inc. GTD Series A				1	29,315,749	109.3400	30,608,705	27,995,000	29,071,893	0	(123,546)	0	0	4.220	3.630	AO	295,347	1,181,389	01/01/2013	10/01/2022
42251#-AE-4	HEB Grocery Company, LP Senior Note				1	2,000,000	102.0400	2,040,742	2,000,000	2,000,000	0	0	0	0	5.770	5.770	JD	9,617	115,400	05/26/2006	06/01/2015
42251#-AF-1	HEB Grocery Company, LP Senior Note				1	3,330,162	109.8700	3,295,979	3,000,000	3,247,840	0	(82,322)	0	0	5.820	2.286	JD	14,550	174,600	03/01/2014	06/01/2017
42251#-AG-9	HEB Grocery Company, LP Senior Note				1	6,000,000	122.0400	7,322,702	6,000,000	6,000,000	0	0	0	0	6.120	6.120	JD	30,600	367,200	05/26/2006	06/01/2022
42251#-AK-0	HEB Grocery Company, LP Series A Senior				1	50,000,000	110.2500	55,122,989	50,000,000	50,000,000	0	0	0	0	4.160	4.160	FMAN	346,667	2,080,000	11/19/2010	11/01/2025
42251#-AM-6	HEB Grocery Company, LP Senior Note				1	1,000,000	109.7500	1,097,530	1,000,000	1,000,000	0	0	0	0	4.050	4.050	JD	1,800	40,500	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Company, LP Senior Note				1	5,000,000	112.5200	5,626,139	5,000,000	5,000,000	0	0	0	0	4.250	4.250	JD	9,444	212,500	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Company, LP Senior Note				1	3,000,000	113.9400	3,418,151	3,000,000	3,000,000	0	0	0	0	4.350	4.350	JD	5,800	130,500	12/15/2011	12/16/2030
42307T-AG-3	HEINZ (H.J.) FINANCE CO CORPORATE	LS			3FE	23,688,969	105.7500	25,380,000	24,000,000	23,748,312	0	7,379	0	0	6.750	6.853	MS	477,000	1,620,000	03/21/2003	03/15/2032
42307T-AH-1	HEINZ (H.J.) FINANCE CO CORPORATE				3FE	14,626,116	108.0000	11,664,001	10,800,000	14,481,096	0	(77,679)	0	0	7.125	4.758	FA	320,625	769,500	02/04/2013	08/01/2039
42778*-AB-8	Herschend Entertainment Co LLC Senior No				3Z	15,000,000	105.7900	15,868,047	15,000,000	15,000,000	0	0	0	0	6.200	6.200	MJSD	7,750	0	12/30/2014	09/28/2016
42778*-AD-4	Herschend Entertainment Co LLC Senior No			2	2Z	11,400,000	107.6500	12,271,833	11,400,000	11,400,000	0	0	0	0	6.040	6.085	JAJO	164,489	0	12/30/2014	04/05/2018
42778*-AE-2	Herschend Entertainment Co LLC Senior No			2	3Z	19,294,859	106.5500	20,559,537	19,294,859	19,294,859	0	0	0	0	5.450	5.486	MJSD	14,605	1,051,570	03/26/2013	03/26/2023
42778*-AF-9	Herschend Entertainment Co LLC Senior No			2	3Z	18,330,055	106.5500	19,531,495	18,330,055	18,330,055	0	0	0	0	5.450	5.486	MJSD	13,875	998,988	03/26/2013	03/26/2023
427866-AT-5	HERSHEY CO CORPORATE			1	1FE	3,790,120	98.0200	3,724,752	3,800,000	3,791,463	0	896	0	0	2.625	2.655	MN	16,625	99,750	05/14/2013	05/01/2023
428040-CD-9	HERTZ CORP CORP			1	4FE	1,040,000	103.7500	1,037,500	1,000,000	1,037,150	0	(2,850)	0	0	7.500	4.984	AO	15,833	0	11/12/2014	10/15/2018
428040-CG-2	HERTZ CORP CORP	LS		1	4FE	3,186,000	105.0000	3,097,500	2,950,000	3,117,225	0	(53,467)	0	0	7.375	5.197	JJ	100,320	217,563	09/10/2013	01/15/2021
428040-CJ-6	HERTZ CORP CORPORATE			1	4FE	1,555,706	103.0000	1,498,650	1,455,000	1,512,156	0	(27,942)	0	0	6.750	4.589	AO	20,734	98,213	06/13/2013	04/15/2019
428040-CP-2	HERTZ CORP CORPORATE			1	4FE	3,045,000	100.7500	3,022,500	3,000,000	3,043,483	0	(1,517)	0	0	5.875	5.444	AO	37,208	0	11/07/2014	10/15/2020
42809H-AB-3	HESS CORP CORPORATE				2FE	299,031	118.9800	356,938	300,000	299,470	0	95	0	0	8.125	8.172	FA	9,208	24,375	01/29/2009	02/15/2019
42809H-AD-9	HESS CORP CORPORATE	LS			2FE	42,844,071	105.7200	43,631,788	41,270,000	42,779,108	0	(31,324)	0	0	5.600	5.327	FA	873,090	2,311,120	10/31/2012	02/15/2041
428338-AA-1	HFOTCO LLC Senior Note			2	4	0	0.0000	0	0	0	0	0	0	0	5.950	0.000	MJSD	0	3,934,946	01/17/2008	12/15/2026
428338-AF-0	HFOTCO LLC Series F Senior Note				4	0	0.0000	0	0	0	0	0	0	0	5.810	0.000	MJSD	0	620,578	09/30/2009	09/30/2015
428338-AG-8	HFOTCO LLC Series G Senior Note				4	0	0.0000	0	0	0	0	0	0	0	6.340	0.000	MJSD	0	748,478	09/30/2009	09/30/2017
428338-AH-6	HFOTCO LLC Series H Senior Note				4	0	0.0000	0	0	0	0	0	0	0	5.410	0.000	FMAN	0	1,712,224	02/26/2010	02/26/2018
431282-AK-8	HIGHWOODS REALTY LIMITED CORPORATE				2FE	2,927,580	108.6000	3,258,122	3,000,000	2,979,238	0	8,400	0	0	5.850	6.185	MS	51,675	175,500	07/20/2007	03/15/2017
432891-AD-1	HILTON WORLDWIDE FINANCE LLC CORPORATE			1	4FE	8,444,250	104.5000	8,464,500	8,100,000	8,442,378	0	(1,872)	0	0	5.625	4.399	AO	96,188	0	12/23/2014	10/15/2021
43507@-AA-4	Holiday Companies, Inc. Senior Note				2	17,770,000	107.2000	19,048,967	17,770,000	17,770,000	0	0	0	0	5.670	5.670	JAJO	204,311	1,007,559	01/18/2007	01/18/2017
43507@-AB-2	Holiday Companies, Inc. SER B Senior Not				2	6,600,000	111.7700	7,376,660	6,600,000	6,600,000	0	0	0	0	6.220	6.220	FMAN	63,859	410,520	05/05/2008	05/05/2018
43507@-AC-0	Holiday Companies, Inc. Series C Senior				2	7,890,000	105.1100	8,292,825	7,890,000	7,890,000	0	0	0	0	4.220	4.220	MJSD	2,775	332,958	12/28/2010	12/28/2017
43507@-AF-3	Holiday Companies, Inc. Senior Note				2	1,000,000	101.2700	1,012,705	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MJSD	1,277	38,300	09/03/2013	09/19/2023
435596-B#-7	Hollingsworth & Vose Company Senior Note			2	2Z	1,090,909	109.4700	1,194,194	1,090,909	1,090,909	0	0	0	0	7.150	7.212	MJSD	650	78,000	12/28/2010	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note	0		2	2Z	3,636,364	110.5600	3,698,163	3,344,874	3,344,874	0	0	0	(463,978)	6.230	5.263	MJSD	1,737	225,039	12/28/2006	12/28/2018
435596-D@-7	Hollingsworth & Vose Company Senior Secu	0		2	2Z	5,051,718	109.7600	5,324,731	4,851,453	4,851,453	0	0	0	(672,961)	4.210	4.232	JAJO	48,225	225,738	07/06/2012	07/08/2024
436440-AF-8	HOLOGIC INC. CORPORATE			1	4FE	32,976	104.0000	32,240	31,000	32,229	0	(433)	0	0	6.250	4.622	FA	807	1,938	03/28/2013	08/01/2020
437076-AP-7	Home Depot Inc CORPORATE				1FE	3,463,160	105.3600	3,371,404	3,200,000	3,256,221	0	(46,394)	0	0	5.400	3.841	MS	57,600	172,800	03/19/2010	03/01/2016
437076-AS-1	Home Depot Inc CORPORATE				1FE	75,650,400	130.6000	102,782,043	78,700,000	75,982,682	0	(14,818)	0	0	5.875	6.039	JD	192,651	4,623,625	04/03/2014	12/16/2036
437076-AU-6	Home Depot Inc CORPORATE			1	1FE	19,285,075	122.8800	22,288,718	18,138,000	19,224,234	0	(22,893)	0	0	5.400	4.971	MS	288,394	979,452	04/02/2012	09/15/2040
437076-AV-4	Home Depot Inc CORPORATE	LS		1	1FE	12,517,487	130.6100	13,302,384	10,185,000	12,399,850	0	(44,876)	0	0	5.950	4.513	AO	151,502	606,008	04/17/2012	04/01/2041
437076-BA-9	Home Depot Inc CORPORATE			1	1FE	9,729,100	104.2600	10,426,200	10,000,000	9,736,213	0	4,663	0	0	4.200	4.363	AO	105,000	420,000	06/04/2013	04/01/2043
437076-BD-3	Home Depot Inc CORPORATE			1	1FE	15,334,049	116.2300	17,885,272	15,388,000	15,334,459	0	445	0	0	4.875	4.897	FA	283,396	698,070	12/09/2013	02/15/2044
437076-BF-8	Home Depot Inc CORPORATE			1	1FE	15,997,638	109.2900	17,759,885	16,250,000	15,997,850	0	212	0	0	4.400	4.494	MS	210,528	184,708	06/09/2014	03/15/2045
43730E-A#-3	Home Properties, L.P. Senior Note				2FE	17,500,000	104.0100	18,201,367	17,500,000	17,500,000	0	0	0	0	4.160	4.160	JD	8,089	728,000	06/27/2012	06/27/2019
43730E-A*-7	Home Properties, L.P. Senior Note				2	25,000,000	105.3600	26,341,016	25,000,000	25,000,000	0	0	0	0	4.460	4.460	JD	37,167	1,115,000	12/19/2011	12/19/2018
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT	LS		1	4FE	1,703,213	103.0000	1,972,706	1,915,248	1,718,570	0	12,275	0	0	8.734	10.839	AO	41,819	167,278	12/14/2012	10/01/2026
438506-AS-6	HONEYWELL INC DEBENTURES				1FE	9,607,780	131.7100	12,512,355	9,500,000	9,569,112	0	(4,893)	0	0	6.625	6.525	JD	27,972	629,375	05/28/2003	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL CORPORATE				1FE	35,364,048	128.2700	42,733,217	33,315,000	35,188,000	0	(49,654)	0	0	5.700	5.250	MS	559,137	1,898,955	06/10/2013	03/15/2036
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE				1FE	16,813,320	128.7800	17,642,312	13,700,000	16,668,937	0	(69,569)	0	0	5.700	4.191	MS	229,932	618,450	04/23/2014	03/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE				1FE	6,139,240	110.9300	6,655,650	6,000,000	6,055,486	0	(15,953)	0	0	5.300	4.978	MS	106,000	318,000	02/06/2009	03/01/2018
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE				1FE	5,690,573	111.7900	6,148,263	5,500,000	5,594,788	0	(20,675)	0	0	5.000	4.534	FA	103,889	275,000	12/11/2009	02/15/2019
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE				1FE	41,230,283	125.0800	47,442,541	37,930,000	41,105,137	0	(63,056)	0	0	5.375	4.790	MS	679,579	1,935,269	04/23/2014	03/01/2041
439223-AA-6	Hoosier Energy Rural Electric Senior Not			2	1FE	60,390,000	107.0600	64,655,096	60,390,000	60,390,000	0	0	0	0	4.860	4.860	MS	864,181	2,934,954	09/30/2011	09/15/2039
441060-AJ-9	HOSPIRA INC CORPORATE				2FE	3,074,640	107.8200	3,234,510	3,000,000	3,021,663	0	(8,924)	0	0	6.050	5.698	MS	45,879	181,500	01/04/2008	03/30/2017
44216#-AC-8	HFOTC LLC Senior Note			2	4	0	0.0000	0	0	0	0	0	0	0	5.560	0.000	MJSD	0	764,533	01/08/2007	12/15/2016
44216#-AD-6	HFOTC LLC Senior Note			2	4	0	0.0000	0	0	0	0	0	0	0	5.740	0.000	MJSD	0	784,785	01/08/2007	12/15/2021
44216#-AE-4	HFOTC LLC Senior Note			2	4	0	0.0000	0	0	0	0	0	0	0	5.960	0.000	MJSD	0	3,633,072	01/08/2007	12/15/2031
442488-BA-9	K HOVNANIAN ENTERPRISES INC CORPORATE				5FE	287,500	105.5000	1,318,750	1,250,000	496,190	0	44,005	0	0	8.625	40.402	JJ	49,714	107,813	06/05/2006	01/15/2017
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note			2	3	52,446,811	107.3600	56,307,028	52,446,811	52,446,811	0	0	0	0	6.250	6.298	MJSD	9,105	3,277,926	08/30/2012	03/31/2042
44565#-AE-1	JB Hunt Transport Inc. Senior Note			2	2	0	0.0000	0	0	0	0	0	0	0	6.080	0.000	JJ	0	78,036	07/26/2007	07/26/2014
44569*-BF-7	Hunt Oil Company Senior Note				2	61,885,000	122.5700	75,853,014	61,885,000	61,885,000	0	0	0	0	9.000	9.000	FMAN	526,023	5,569,650	02/27/2009	02/27/2019
44569*-BJ-9	Hunt Oil Company Senior Note				2	3,266,835	110.5900	3,317,649	3,000,000	3,256,343	0	(10,492)	0	0	5.550	4.219	JJ	71,225	0	08/19/2014	07/27/2022
44569*-BK-6	Hunt Oil Company Series C Senior Note				2	18,450,000	118.1900	21,806,271	18,450,000	18,450,000	0	0	0	0	6.250	6.250	JJ	493,281	1,153,125	07/27/2010	07/27/2026
44569*-BR-1	Hunt Oil Company Senior Note				2Z	9,810,000	98.0400	9,617,287	9,810,000	9,810,000	0	0	0	0	4.230	4.230	MN	56,481	0	11/12/2014	11/13/2029
44855#-AM-2	Hy Vee, Inc. Senior Note				1	8,250,000	105.9100	8,737,625	8,250,000	8,250,000	0	0	0	0	5.990	5.990	JAJO	87,853	494,175	04/27/2006	04/27/2016
44855#-AN-0	Hy Vee, Inc. Senior Note			2	1	30,000,000	105.5300	31,659,878	30,000,000	30,000,000	0	0	0	0	5.490	5.528	MJSD	86,925	1,647,000	12/12/2006	12/12/2016
44855#-AP-5	Hy Vee, Inc. Senior Note				1	7,299,509	110.3000	7,566,570	6,860,000	7,204,533	0	(94,976)	0	0	5.810	3.953	FMAN	36,535	349,852	03/01/2014	11/27/2017
44855#-AQ-3	Hy Vee, Inc. Senior Note				1	1,000,000	103.8800	1,038,851	1,000,000	1,000,000	0	0	0	0	5.630	5.666	FMAN	5,161	56,456	11/27/2007	11/27/2015
44855#-AS-9	Hy Vee, Inc. Series Q Senior Note				1	45,000,000	116.9400	52,621,024	45,000,000	45,000,000	0	0	0	0	7.080	7.143	JAJO	672,600	3,186,000	10/15/2008	10/15/2018
44855#-AU-4	Hy Vee, Inc. Seires S Senior Note				1	10,000,000	105.4500	10,545,145	10,000,000	10,000,000	0	0	0	0	3.950	3.968	MJSD	17,556	393,903	12/15/2010	12/15/2019
44855#-AV-2	Hy Vee, Inc. Series T Senior Note				1	20,000,000	106.5800	21,316,850	20,000,000	20,000,000	0	0	0	0	4.190	4.212	MJSD	37,244	835,672	12/15/2010	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note			2	1	3,162,500	105.1100	3,323,970	3,162,500	3,162,500	0	0	0	0	3.940	3.959	MJSD	5,538	124,603	12/15/2011	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note				1	17,700,000	99.9400	17,689,789	17,700,000	17,700,000	0	0	0	0	3.250	3.250	MJSD	27,165	575,250	12/14/2012	12/14/2022
44855#-AY-6	Hy Vee, Inc. Senior Note			2	1	2,800,000	108.0500	3,025,430	2,800,000	2,800,000	0	0	0	0	4.290	4.290	MJSD	6,006	120,120	12/13/2013	12/13/2028
44855#-AZ-3	Hy Vee, Inc. Senior Note				1Z	5,300,000	103.2200	5,470,830	5,300,000	5,300,000	0	0	0	0	3.880	3.899	MJSD	9,140	0	12/15/2014	12/17/2029
44860#-AB-9	Hybrid Design Associates LLC Senior Secu			2	5	7,105,000	99.0100	7,034,701	7,105,000	7,105,000	0	0	0	0	0.636	8.336	JAJO	1,628	612,264	01/07/2011	01/07/2017
44914@-AA-9	Hypertherm, Inc Senior Secured Note			2	3	5,000,000	102.5600	5,127,881	5,000,000	5,000,000	0	0	0	0	4.950	4.979	MJSD	8,250	247,500	12/19/2013	12/20/2021
449548-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te			2	2	11,254,331	101.2000	11,389,955	11,254,331	11,254,331	0	0	0	0	4.250	4.287	MON	21,258	127,549	09/09/2014	06/15/2034
450319-A*-9	ITC Midwest LLC First Mortgage Bonds Ser				1	3,333,334	114.4000	3,813,181	3,333,334	3,333,334	0	0	0	0	7.120	7.119	JD	659	237,333	12/22/2008	12/22/2017
45068H-AF-3	HARTFORD FINANCIAL SER GRP INC DEBENTURE				2FE	11,354,036	104.9400	11,653,365	11,105,000	11,127,628	0	(27,546)	0	0	7.300	7.026	MN	135,111	810,665	05/24/2004	11/01/2015
450912-AC-4	SHERATON HOLDING CORP DEBENTURES				2FE	6,987,688	104.9200	8,753,217	8,343,000	8,202,323	0	145,469	0	0	7.375	9.411	MN	78,621	615,296	08/25/2006	11/15/2015
45138L-BA-0	IDAHO PWR CO CORPORATE			1	1FE	3,497,690	105.3100	3,685,745	3,500,000	3,497,553	0	43	0	0	4.300	4.304	AO	37,625	150,500	04/10/2012	04/01/2042
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln			2	5FE	1,592,798	79.4400	3,199,451	4,027,633	1,937,259	0	(14,022)	0	0	6.453	64.827	MON	1,325	308,538	12/31/2009	12/30/2016
451866-SX-6	ILLINOIS CENTRAL CORP DEBENTURES			1	1FE	8,594,881	133.7100	11,538,914	8,630,000	8,594,933	0	5	0	0	7.700	7.730	MS	195,661	664,510	06/30/2000	09/15/2096
451ESC-7C-5	IDEARC (ESCROW) CORPORATE	.B			6	0	0.0100	300	3,000,000	0	0	0	0	0	0.000	0.000	N/A	0	0	01/04/2010	12/31/2049
452308-AJ-8	Illinois Tool Wks Inc CORPORATE				1FE	6,243,942	116.4500	6,183,420	5,310,000	5,836,366	0	(113,527)	0	0	6.250	3.692	AO	82,969	331,875	05/10/2013	04/01/2019
452308-AQ-2	Illinois Tool Wks Inc CORPORATE			1	1FE	31,035,080	113.6500	30,508,366	26,844,000	30,839,474	0	(85,748)	0	0	4.875	3.957	MS	385,323	1,308,645	01/01/2013	09/15/2041
452308-AR-0	Illinois Tool Wks Inc CORPORATE			1	1FE	70,324,369	98.7200	67,413,435	68,290,000	70,233,955	0	(42,656)	0	0	3.900	3.730	MS	887,770	2,663,310	01/01/2013	09/01/2042
453415-A*-2	Independence Contract Drilling Senior Se			2	4	3,060,800	95.5200	3,007,239	3,148,346	3,061,004	0	204	87,546	0	9.489	4.828	MON	9,693	13,671	12/30/2014	02/21/2017
454889-AM-8	INDIANA MICH PWR CO CORPORATE				2FE	2,485,800	125.7600	3,143,866	2,500,000	2,487,035	0	265	0	0	6.050	6.092	MS	44,535	151,250	11/09/2006	03/15/2037
455434-BH-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	4,967,900	133.7200	6,686,250	5,000,000	4,971,343	0	608	0	0	6.050	6.097	AO	75,625	302,500	10/02/2006	10/01/2036
455434-BQ-2	INDIANAPOLIS PWR & LT CO CORPORATE				2FE	11,980,800	114.9400	13,792,560	12,000,000	11,980,755	0	313	0	0	4.650	4.660	JD	46,500	558,000	06/03/2013	06/01/2043
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE			2	2FE	5,407,868	113.5400	5,635,742	4,963,487	5,384,945	0	(44,400)	0	0	9.770	6.170	JD	21,553	484,933	11/01/2013	12/15/2020
45686X-CE-1	INGERSOLL RAND NOTES				2FE	5,000,000	117.2500	5,862,500	5,000,000	5,000,000	0	0	0	0	6.230	6.229	MN	39,803	311,500	06/30/2000	11/19/2027
45686X-CF-8	INGERSOLL RAND NOTES				2FE	5,000,000	116.4500	5,822,700	5,000,000	5,000,000	0	0	0	0	6.015	6.015	FA	113,617	300,750	06/30/2000	02/15/2028
457030-AH-7	INGLES MKTS INC CORPORATE			1	4FE	0	0.0000	0	0	0	0	0	0	0	5.750	0.000	JD	0	(2,803)	06/12/2013	06/15/2023
457030-AJ-3	INGLES MKTS INC CORPORATE			1	4FE	25,440,158	100.4100	25,933,149	25,827,000	25,479,666	0	38,518	0	0	5.750	5.934	JD	66,002	1,326,928	10/30/2014	06/15/2023
45806@-AL-3	Insurance Services Office Inc Series I S			2	2	78,795,000	101.5800	80,040,178	78,795,000	78,795,000	0	0	0	0	6.280	6.329	JAJO	852,212	4,948,326	04/29/2008	04/29/2015
458140-AL-4	INTEL CORP CORPORATE	.LS			1FE	25,103,362	99.8500	25,093,210	25,130,000	25,114,030	0	5,244	0	0	1.350	1.372	JD	15,078	339,255	12/04/2012	12/15/2017
459200-AG-6	IBM CORP DEBENTURES				1FE	13,021,275	128.0000	16,000,050	12,500,000	12,700,119	0	(33,215)	0	0	8.375	7.964	MN	174,479	1,046,875	11/08/2000	11/01/2019
459200-AM-3	IBM CORP DEBENTURES				1FE	13,904,372	131.8800	16,842,523	12,771,000	13,538,835	0	(48,576)	0	0	7.000	6.227	AO	151,478	893,970	12/19/2008	10/30/2025
459200-AN-1	IBM CORP DEBENTURES				1FE	6,054,602	136.7100	8,476,020	6,200,000	6,063,260	0	847	0	0	7.000	7.172	AO	73,539	434,000	02/05/2004	10/30/2045
459200-AR-2	IBM CORP DEBENTURES				1FE	1,405,834	126.7800	1,749,527	1,380,000	1,396,419	0	(853)	0	0	6.220	6.083	FA	35,765	85,836	01/20/1998	08/01/2027
459200-AS-0	IBM CORP DEBENTURES	.LS			1FE	3,202,890	129.6500	3,889,530	3,000,000	3,151,724	0	(7,539)	0	0	6.500	5.937	JJ	89,917	195,000	08/18/2006	01/15/2028
459200-GJ-4	IBM CORP CORPORATE				1FE	6,151,940	111.2800	6,181,643	5,555,000	5,781,703	0	(77,924)	0	0	5.700	4.087	MS	94,111	316,635	10/30/2009	09/14/2017
459200-GS-4	IBM CORP CORPORATE				1FE	31,431,000	120.6800	37,930,257	31,431,000	31,431,000	0	0	0	0	5.600	5.600	MN	151,567	1,760,136	11/30/2009	11/30/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459200-HF-1	IBM CORP CORP	LS			1FE	4,794,283	99.5800	6,487,389	6,515,000	4,852,083	0	23,904	0	0	4.000	5.885	JD	7,963	260,600	06/20/2012	06/20/2042
459200-HN-4	IBM CORP CORP FLOATER				1FE	25,804,056	100.0000	25,798,736	25,800,000	25,800,713	0	(1,410)	0	0	0.263	0.264	JAJO	12,045	68,905	07/31/2013	07/29/2015
459200-HP-9	IBM CORP CORPORATE				1FE	13,227,536	102.1800	13,558,808	13,270,000	13,232,451	0	3,681	0	0	3.375	3.413	FA	186,609	447,863	07/29/2013	08/01/2023
459200-HU-8	IBM CORP CORPORATE	LS			1FE	20,956,320	104.1800	21,878,325	21,000,000	20,958,978	0	2,658	0	0	3.625	3.650	FA	293,927	380,625	02/06/2014	02/12/2024
459506-B#-7	Intl Flavors & Fragrances Senior Note				2	15,000,000	115.8400	17,375,354	15,000,000	15,000,000	0	0	0	0	6.350	6.350	MS	248,708	952,500	09/27/2007	09/27/2019
459506-B@-9	Intl Flavors & Fragrances Senior Note				2	6,000,000	110.8800	6,652,491	6,000,000	6,000,000	0	0	0	0	6.250	6.250	MS	97,917	375,000	09/27/2007	09/27/2017
459506-C*-0	Intl Flavors & Fragrances Senior Note				2	11,250,000	121.8000	13,702,819	11,250,000	11,250,000	0	0	0	0	6.500	6.500	MS	190,938	731,250	09/27/2007	09/27/2022
459745-GN-9	INTERNATIONAL LEASE FIN CORP CORPORATE				3FE	400,000	108.5000	434,000	400,000	400,000	0	0	0	0	5.875	5.875	FA	8,878	23,500	08/16/2012	08/15/2022
460146-CA-9	INTL PAPER CORP CORPORATE				2FE	213,509	117.8900	218,099	185,000	200,932	0	(4,110)	0	0	7.950	5.194	JD	654	14,708	09/29/2011	06/15/2018
460146-CC-5	INTL PAPER CORP CORPORATE				2FE	2,557,363	150.7300	2,637,815	1,750,000	2,545,269	0	(12,094)	0	0	8.700	5.294	JD	6,767	152,250	04/08/2014	06/15/2038
460146-CF-8	INTL PAPER CORP CORPORATE				2FE	6,604,190	132.5900	6,629,550	5,000,000	6,604,093	0	(36,585)	181,237	0	7.300	4.820	MN	46,639	365,000	04/23/2013	11/15/2039
460146-CH-4	INTL PAPER CORP CORPORATE			1	2FE	30,116,847	117.0700	29,323,274	25,047,000	29,983,122	0	(103,660)	454,953	0	6.000	4.584	MN	192,027	1,502,820	03/06/2014	11/15/2041
460146-CK-7	INTL PAPER CORP CORPORATE			1	2FE	208,906	102.1200	214,453	210,000	208,912	0	6	0	0	4.800	4.833	JD	448	5,180	06/03/2014	06/15/2044
461070-AC-8	INTERSTATE POWER & LIGHT CORPORATE				1FE	5,985,840	133.1300	7,987,620	6,000,000	5,987,189	0	263	0	0	6.450	6.468	AO	81,700	387,000	10/14/2003	10/15/2033
461070-AD-6	INTERSTATE POWER & LIGHT CORPORATE				1FE	9,965,400	131.7600	13,175,600	10,000,000	9,970,158	0	744	0	0	6.300	6.326	MN	105,000	630,000	05/03/2004	05/01/2034
461070-AE-4	INTERSTATE POWER & LIGHT CORPORATE				1FE	4,970,700	118.3300	5,916,500	5,000,000	4,980,514	0	1,321	0	0	5.500	5.549	JJ	126,806	275,000	07/18/2005	07/15/2025
461070-AK-0	INTERSTATE POWER & LIGHT CORPORATE			1	1FE	1,227,411	114.7900	1,406,157	1,225,000	1,227,296	0	(26)	0	0	4.700	4.687	AO	12,155	58,695	10/07/2013	10/15/2043
46123*-AA-3	Invenergy III. Wind HIdgs LLC Senior Sec			2	2	11,072,011	104.3600	11,555,254	11,072,011	11,072,011	0	0	0	0	5.500	5.427	JAN	578,513	617,418	05/31/2012	01/24/2031
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note			2	2	1,246,145	90.2900	1,125,143	1,246,145	1,246,145	0	0	0	0	5.500	5.424	JAN	65,111	24,510	01/24/2014	01/24/2031
462613-AE-0	IPALCO ENTERPRISES INC CORPORATE				3FE	1,970,520	105.5000	2,110,000	2,000,000	1,993,804	0	4,317	0	0	7.250	7.500	AO	36,250	145,000	04/02/2008	04/01/2016
463018-AA-5	Ironbound Film and Television Note				6Z	649,875	83.6300	649,875	777,073	649,875	0	0	0	0	7.000	13.512	MJSD	0	0	05/06/2011	12/31/2013
463018-AB-3	Ironbound Film and Television Bridge/Ter				6*	1,083,125	75.3600	1,083,125	1,437,322	1,083,125	0	0	0	0	7.000	16.969	MJSD	0	0	06/30/2012	03/31/2016
463556-AD-2	Iroquois Gas Transmission Syst Senior No			2	2FE	6,054,300	113.1500	6,850,513	6,054,300	6,054,300	0	0	0	0	6.100	6.097	AO	62,578	369,312	08/13/2002	10/31/2027
46361*-AJ-5	Irvine/Land Co LLC Senior Note				1FE	11,354,929	105.6600	11,887,323	11,250,000	11,313,203	0	(41,727)	0	0	5.520	5.044	AO	155,250	621,000	03/01/2014	04/01/2016
46361*-AK-2	Irvine/Land Co LLC Senior Note				1FE	60,000,000	111.6400	66,982,995	60,000,000	60,000,000	0	0	0	0	5.820	5.820	JD	291,000	3,492,000	07/06/2007	12/01/2017
46361*-AL-0	Irvine/Land Co LLC Series 2010-A Senior				1FE	140,000,000	106.6900	149,363,316	140,000,000	140,000,000	0	0	0	0	3.750	3.750	MN	860,417	5,250,000	11/02/2010	11/02/2018
46361*-AT-3	Irvine/Land Co LLC Senior Note				1FE	98,230,000	107.0600	105,159,747	98,230,000	98,230,000	0	0	0	0	3.820	3.820	JJ	1,834,500	3,752,386	07/05/2011	07/05/2019
46361*-AZ-9	Irvine/Land Co LLC Senior Note				1FE	75,000,000	106.6900	80,016,062	75,000,000	74,999,888	0	0	0	0	3.750	3.750	MN	460,938	2,812,500	11/02/2010	11/02/2018
46361*-BG-0	Irvine/Land Co LLC Senior Note				1FE	2,380,000	107.1700	2,550,656	2,380,000	2,380,000	0	0	0	0	3.650	3.650	FA	33,783	0	08/11/2014	08/11/2026
46361*-BH-8	Irvine/Land Co LLC Senior Note				1FE	29,620,000	108.9700	32,275,764	29,620,000	29,620,000	0	0	0	0	3.780	3.780	FA	435,414	0	08/11/2014	08/13/2029
46457*-AA-9	Island Ventures II, LLC Senior Note			2	3Z	29,440,134	101.6500	29,925,069	29,440,134	29,440,134	0	0	0	0	4.500	4.539	MON	110,401	592,483	06/20/2014	06/01/2019
464592-AQ-7	ISLE OF CAPRI CASINOS IN CORPORATE			1	4FE	7,276,875	101.5000	7,612,500	7,500,000	7,309,232	0	24,120	0	0	5.875	6.374	MS	129,740	440,625	11/04/2013	03/15/2021
465685-AD-7	ITC HOLDINGS CORP CORPORATE				2FE	4,995,500	127.6800	6,384,250	5,000,000	4,995,308	0	85	0	0	6.375	6.382	MS	80,573	318,750	10/04/2006	09/30/2036
465685-AE-5	ITC HOLDINGS CORP CORPORATE				2FE	4,979,500	111.6900	5,584,591	5,000,000	4,992,065	0	2,187	0	0	6.050	6.105	JJ	126,882	302,500	01/15/2008	01/31/2018
46607*-AA-8	J.A Riggs Tractor Co Series A Senior Not			2	3Z	8,275,796	106.4300	8,514,619	8,000,000	8,261,071	0	(14,725)	0	0	5.090	4.459	JAJO	96,144	216,325	08/19/2014	10/06/2022
466112-AH-2	JBS USA LLC/JBS USA FINANCE IN CORPORATE			1	3FE	120,840	105.2500	119,985	114,000	118,420	0	(1,251)	0	0	8.250	6.831	FA	3,919	9,405	01/01/2013	02/01/2020
466112-AP-4	JBS USA LLC/JBS USA FINANCE IN CORPORATE			1	3FE	6,681,000	98.2500	6,681,000	6,800,000	6,681,043	0	2,905	45,362	0	5.875	6.025	JJ	206,408	0	07/31/2014	07/15/2024
46625H-GY-0	JP MORGAN CHASE & CO CORPORATE				1FE	422,001	111.8800	503,477	450,000	438,702	0	3,230	0	0	6.000	6.929	JJ	12,450	27,000	11/21/2008	01/15/2018
46625H-HF-0	JP MORGAN CHASE & CO CORPORATE	LS			1FE	5,921,150	130.6500	6,532,685	5,000,000	5,847,213	0	(18,428)	0	0	6.400	5.145	MN	40,889	320,000	08/13/2010	05/15/2038
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE				1FE	21,579,962	116.1600	25,101,636	21,610,000	21,592,259	0	2,991	0	0	6.300	6.319	AO	257,159	1,361,430	04/16/2009	04/23/2019
46625H-HP-8	JP MORGAN CHASE & CO CORPORATE				1FE	10,599,923	100.1700	10,657,843	10,640,000	10,639,204	0	8,035	0	0	3.700	3.780	JJ	176,062	393,680	09/24/2009	01/20/2015
46625H-HR-4	JP MORGAN CHASE & CO CORPORATE				1FE	9,979,500	101.2600	10,125,600	10,000,000	9,997,766	0	4,259	0	0	3.400	3.445	JD	6,611	340,000	06/17/2010	06/24/2015
46625H-HS-2	JP MORGAN CHASE & CO CORPORATE	LS			1FE	7,081,256	108.4000	7,696,237	7,100,000	7,088,402	0	1,775	0	0	4.400	4.433	JJ	137,977	312,400	07/15/2010	07/22/2020
46625H-HU-7	JP MORGAN CHASE & CO CORPORATE				1FE	2,389,950	107.5100	2,687,750	2,500,000	2,427,136	0	10,648	0	0	4.250	4.832	AO	22,431	106,250	04/01/2011	10/15/2020
46625H-JA-9	JP MORGAN CHASE & CO CORPORATE				1FE	25,403,884	102.7900	26,176,416	25,465,000	25,445,520	0	12,342	0	0	3.150	3.202	JJ	392,161	802,148	06/22/2011	07/05/2016
46625H-JH-4	JP MORGAN CHASE & CO CORPORATE				1FE	588,702	100.1100	600,677	600,000	589,051	0	349	0	0	3.200	3.461	JJ	8,320	0	09/11/2014	01/25/2023
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE				1FE	512,690	110.9300	554,652	500,000	512,530	0	(160)	0	0	4.850	4.691	FA	10,104	12,327	02/27/2014	02/01/2044
46625H-JX-9	JP MORGAN CHASE & CO CORPORATE	C			1FE	597,060	102.3600	614,162	600,000	597,197	0	137	0	0	3.625	3.684	MN	2,900	10,875	05/06/2014	05/13/2024
46648@-AD-1	Huber, J.M. Corporation SRNT				3	45,065,808	108.3400	48,825,510	45,065,808	45,065,808	0	0	0	0	7.400	7.400	AO	565,075	3,334,870	10/31/1997	10/30/2027
47102X-AF-2	JANUS CAPITAL GROUP INC CORPORATE				2FE	1,994,820	110.5000	2,209,950	2,000,000	1,995,746	0	1,522	0	0	6.700	6.793	JD	5,956	134,000	06/07/2007	06/15/2017
471109-AB-4	JARDEN CORP CORPORATE				3FE	8,006,410	109.5000	7,914,660	7,228,000	7,750,681	0	(212,233)	0	0	7.500	4.187	MN	90,350	542,100	11/01/2013	05/01/2017
472319-AJ-1	JEFFERIES GROUP INC (NEW) CORPORATE				2FE	520,405	102.1100	510,566	500,000	508,546	0	(9,830)	0	0	3.875	1.850	MN	2,799	19,375	10/10/2013	11/09/2015
475ESC-9B-7	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.0000	22	2,200,000	0	0	0	0	0	8.250	0.000	AO	0	0	07/01/2010	10/01/2012
475ESC-9D-3	JEFFERSON SMURFIT CO INACTIVE COMPANY GU				6FE	0	0.0000	44	4,375,000	0	0	0	0	0	0.000	0.000	JD	0	0	07/01/2010	06/01/2013
476556-CP-8	JERSEY CENTRAL PWR & LT CORPORATE				2FE	8,007,450	119.1900	8,939,250	7,500,000	7,940,080	0	(10,084)	0	0	6.400	5.912	MN	61,333	480,000	11/17/2006	05/15/2036
478160-AN-4	JOHNSON & JOHNSON CORPORATE				1FE	9,558,584	135.6500	11,835,803	8,725,000	9,479,661	0	(18,397)	0	0	5.950	5.275	FA	196,119	519,138	06/20/2013	08/15/2037
478160-AQ-7	JOHNSON & JOHNSON CORPORATE	LS			1FE	39,130,815	111.3200	36,284,255	32,593,000	35,524,602	0	(1,080,819)	0	0	5.550	2.006	FA	683,367	1,808,912	04/17/2012	08/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
478160-AT-1	JOHNSON & JOHNSON CORPORATE	LS			1FE	48,885,585	135.5800	60,236,982	44,430,000	48,587,866	0	(96,156)	0	0	5.850	5.144	JJ	1,198,499	2,599,155	10/16/2013	07/15/2038
478160-AU-8	JOHNSON & JOHNSON CORPORATE	LS			1FE	4,232,360	112.2400	4,489,756	4,000,000	4,102,921	0	(26,370)	0	0	5.150	4.357	JJ	94,989	206,000	08/07/2009	07/15/2018
478160-AV-6	JOHNSON & JOHNSON CORPORATE				1FE	21,738,815	114.1600	22,774,182	19,950,000	21,650,528	0	(39,060)	0	0	4.500	3.961	MS	299,250	897,750	10/03/2013	09/01/2040
478160-BA-1	JOHNSON & JOHNSON CORPORATE				1FE	36,157,589	119.9000	41,828,615	34,885,000	36,125,423	0	(25,154)	0	0	4.850	4.611	MN	216,190	1,691,923	10/08/2013	05/15/2041
478160-BJ-2	JOHNSON & JOHNSON CORPORATE			1	1FE	25,474,735	112.0100	28,696,988	25,620,000	25,478,970	0	4,661	0	0	4.375	4.418	JD	80,952	1,120,875	12/03/2013	12/05/2033
478160-BK-9	JOHNSON & JOHNSON CORPORATE			1	1FE	64,418,555	115.2300	74,469,068	64,625,000	64,420,343	0	3,310	0	0	4.500	4.519	JD	210,031	2,908,125	12/23/2013	12/05/2043
478165-AG-8	S.C. Johnson & Son, Inc. CORPORATE				1FE	59,061,831	111.1000	64,549,077	58,100,000	59,030,301	0	(21,223)	0	0	4.800	4.687	MS	929,600	2,788,800	12/05/2013	09/01/2040
478366-AZ-0	JOHNSON CONTROLS INC CORPORATE	LS			2FE	301,188	102.1700	306,508	300,000	300,471	0	(239)	0	0	2.600	2.515	JD	650	7,800	12/01/2011	12/01/2016
478373-AE-3	JOHNSON CONTROLS INC. CORPORATE			1	2FE	7,924,395	103.1000	8,170,437	7,925,000	7,924,762	0	367	0	0	4.950	4.950	JJ	215,758	0	08/08/2014	07/02/2064
48121@-AA-9	JRD Holdings LLC Senior Note			2	2FE	7,010,000	102.3800	7,176,625	7,010,000	7,010,000	0	0	0	0	4.040	4.039	AO	47,987	283,204	04/30/2012	04/30/2022
48121@-AD-3	JRD Holdings LLC Senior Note			2	2Z	7,500,000	102.0700	7,655,225	7,500,000	7,500,000	0	0	0	0	4.130	4.129	MS	80,879	154,875	03/27/2014	03/27/2024
48121C-JN-7	JP MORGAN CHASE BANK NA CORPORATE				1FE	9,940,525	106.6000	10,601,161	9,945,000	9,943,800	0	527	0	0	5.875	5.881	JD	29,213	584,269	06/06/2006	06/13/2016
48121C-YK-6	JP MORGAN CHASE BANK NA CORPORATE				1FE	15,981,920	110.9900	17,758,144	16,000,000	15,992,244	0	1,943	0	0	6.000	6.015	AO	240,000	960,000	09/19/2007	10/01/2017
48126B-AA-1	JP MORGAN & COMPANY INC CORPORATE				1FE	9,883,665	117.5500	11,637,460	9,900,000	9,884,568	0	247	0	0	5.400	5.411	JJ	259,875	534,600	12/15/2011	01/06/2042
48127H-AA-7	JPMORGAN CHASE & CO CORPORATE				1FE	577,132	99.1400	579,956	585,000	577,136	0	40	6,664	0	2.200	2.245	AO	2,467	0	10/15/2014	10/22/2019
48203R-AD-6	Juniper Networks Inc CORPORATE				2FE	5,921,305	100.7000	5,034,839	5,000,000	5,885,876	0	(16,758)	0	0	5.950	4.759	MS	87,597	297,500	10/31/2012	03/15/2041
482480-AB-6	K L A INSTRUMENTS CORP CORPORATE				2FE	124,925	100.5300	125,659	125,000	124,927	0	2	0	0	2.375	2.396	MN	454	0	10/30/2014	11/01/2017
48256@-AA-6	KMG Chemicals, Inc Senior Secured Note				3	0	0.0000	0	0	0	0	0	0	0	7.430	0.000	MJSD	0	144,154	12/31/2007	12/31/2014
485134-BH-2	KANSAS CITY PWR & LT CO CORPORATE				2FE	4,969,957	126.4100	6,320,301	5,000,000	4,973,792	0	601	0	0	6.050	6.094	MN	38,653	302,500	05/22/2006	11/15/2035
485134-BM-1	KANSAS CITY PWR & LT CO CORPORATE			1	2FE	6,436,490	115.3500	7,399,433	6,415,000	6,435,265	0	(361)	0	0	5.300	5.277	AO	84,999	339,995	10/12/2011	10/01/2041
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE	LS		1	1FE	3,989,880	109.1000	4,363,908	4,000,000	3,989,956	0	76	0	0	4.300	4.315	JJ	85,522	0	06/25/2014	07/15/2044
486606-L@-3	Kayne Anderson MLP Invt Co Senior Note				1FE	1,000,000	99.2500	992,512	1,000,000	1,000,000	0	0	0	0	3.260	3.260	JD	1,087	4,528	10/29/2014	10/31/2022
48666K-AM-1	KB HOME CORPORATE	LS			4FE	765,755	101.0000	754,470	747,000	755,523	0	(18,575)	0	0	6.250	3.693	JD	2,075	41,313	11/01/2013	06/15/2015
48666K-AN-9	KB HOME CORPORATE				4FE	3,318,449	106.5000	3,285,525	3,085,000	3,296,341	0	(20,818)	0	0	7.250	5.052	JD	9,941	157,144	10/22/2014	06/15/2018
48666K-AT-6	KB HOME CORPORATE	LS		1	4FE	4,680,000	105.1900	4,733,438	4,500,000	4,679,929	0	(13,632)	132,690	0	7.000	5.738	JD	14,000	157,500	08/13/2014	12/15/2021
487836-AT-5	KELLOGG COMPANY DEBENTURES				2FE	33,625,572	134.7600	44,470,647	33,000,000	33,489,683	0	(17,144)	0	0	7.450	7.286	AO	614,625	2,458,500	05/24/2004	04/01/2031
487836-BB-3	KELLOGG COMPANY CORPORATE				2FE	10,773,800	104.5000	10,450,155	10,000,000	10,194,718	0	(132,965)	0	0	4.450	3.031	MN	38,319	445,000	05/25/2010	05/30/2016
487836-BC-1	KELLOGG COMPANY CORPORATE				2FE	2,703,619	107.4900	2,821,713	2,625,000	2,669,162	0	(8,130)	0	0	4.150	3.768	MN	13,920	108,938	06/21/2010	11/15/2019
48837@-AB-2	Kemin Industries Inc. Senior Note			2	2Z	7,031,250	102.5800	7,212,703	7,031,250	7,031,250	0	0	0	0	4.540	4.565	MJSD	21,281	272,223	01/31/2014	12/07/2023
491674-BG-1	KENTUCKY UTILITIES COMPANY CORPORATE	LS		1	1FE	4,527,418	120.5700	5,425,601	4,500,000	4,525,800	0	(498)	0	0	5.125	5.084	MN	38,438	230,625	07/07/2011	11/01/2040
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE			1	1FE	26,553,249	114.5200	30,209,769	26,380,000	26,550,757	0	(1,896)	0	0	4.650	4.608	MN	156,741	1,230,077	03/20/2014	11/15/2043
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN			2	1FE	2,783,333	106.2700	2,957,857	2,783,333	2,783,333	0	0	0	0	6.676	6.770	MON	516	185,816	08/08/2001	07/31/2016
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN	LS		2	1FE	7,170,000	106.9100	7,665,405	7,170,000	7,170,000	0	0	0	0	4.893	4.944	MON	975	350,828	04/28/2003	04/30/2018
492386-AK-3	KERR-MCGEE CORP DEBENTURES				2FE	9,926,500	125.3000	12,529,800	10,000,000	9,947,196	0	2,383	0	0	7.125	7.187	AO	150,417	712,500	03/26/2001	10/15/2027
492386-AU-1	KERR-MCGEE CORP NOTES				2FE	2,851,097	122.2200	3,422,208	2,800,000	2,841,137	0	(3,292)	0	0	6.950	6.729	JJ	97,300	194,600	09/29/2011	07/01/2024
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No			2	2	3,398,561	108.1900	3,275,628	3,027,646	3,315,673	0	15,060	0	0	6.720	2.801	JJ	85,339	203,458	01/01/2013	01/30/2020
49306C-AB-7	KEY BANK NA SUB DEBENTURES				2FE	2,242,534	129.8900	3,325,244	2,560,000	2,331,055	0	9,584	0	0	6.950	8.068	FA	74,133	177,920	09/09/1999	02/01/2028
49327M-2A-1	KEYBANK NA CORPORATE	LS			1FE	2,577,152	99.6200	2,640,033	2,650,000	2,598,304	0	15,990	0	0	1.650	2.309	FA	18,219	43,725	08/28/2013	02/01/2018
49327M-2F-0	KEYBANK NA				1FE	10,370,435	100.4100	10,417,496	10,375,000	10,370,388	0	(47)	0	0	2.500	2.509	JD	26,658	0	11/17/2014	12/15/2019
49327X-AA-8	KEY BANK NA CORPORATE				2FE	1,665,108	102.8200	1,850,760	1,800,000	1,786,875	0	17,473	0	0	4.950	6.008	MS	26,235	89,100	05/03/2006	09/15/2015
49337@-AB-5	Keystone Air & Drill Supply Co Revolver			2	6Z	6,300,000	89.3900	5,631,497	6,300,000	5,631,497	947,727	0	498,035	0	19.666	8.712	FMAN	56,959	528,294	01/11/2011	05/23/2013
49337@-AC-3	Keystone Air & Drill Supply Co Term A			2	6Z	1,283,810	89.3900	1,147,583	1,283,810	1,147,583	91,638	0	0	0	5.841	8.346	FMAN	8,218	130,164	05/23/2008	12/31/2012
49337W-AJ-9	KEYSPAN CORPORATION CORPORATE				2FE	20,000,000	123.3200	24,664,307	20,000,000	20,000,000	0	0	0	0	5.803	5.803	AO	290,150	1,160,600	03/29/2005	04/01/2035
49338#-AA-4	Keyspan Energy Delivery LI Senior Note				1	670,000	108.0300	723,816	670,000	670,000	0	0	0	0	5.600	5.600	MN	3,335	37,520	11/29/2006	11/29/2016
49338C-AA-1	KEYSPAN GAS EAST CORP CORPORATE				1FE	19,062,933	129.4500	19,417,987	15,000,000	18,904,778	0	(80,712)	0	0	5.819	4.176	AO	218,213	872,850	01/01/2013	04/01/2041
494368-AT-0	KIMBERLY CLARK CORP DEBENTURES	LS			1FE	5,468,500	114.9000	5,744,783	5,000,000	5,141,258	0	(35,389)	0	0	6.250	5.362	JJ	144,097	312,500	09/25/2002	07/15/2018
494368-BC-6	KIMBERLY CLARK CORP CORPORATE	LS			1FE	34,295,907	140.3500	35,219,673	25,094,765	33,739,913	0	(231,263)	0	0	6.625	4.221	FA	692,720	1,662,528	01/01/2013	08/01/2037
494368-BD-4	KIMBERLY CLARK CORP CORPORATE				1FE	395,488	120.1500	384,491	320,000	355,664	0	(8,390)	0	0	7.500	4.312	MN	4,000	24,000	10/23/2009	11/01/2018
494368-BE-2	KIMBERLY CLARK CORP CORPORATE				1FE	3,429,465	106.2200	3,611,624	3,400,000	3,421,243	0	(3,534)	0	0	3.625	3.497	FA	51,354	123,250	04/05/2012	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP CORPORATE				1FE	18,320,994	123.4600	22,746,646	18,425,000	18,326,747	0	1,669	0	0	5.300	5.337	MS	325,508	976,525	01/28/2011	03/01/2041
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE				1FE	3,910,400	96.8400	3,873,735	4,000,000	3,923,178	0	8,040	0	0	2.400	2.656	JD	8,000	96,000	05/20/2013	06/01/2023
494368-BL-6	KIMBERLY CLARK CORP CORPORATE				1FE	1,240,720	97.1600	1,263,057	1,300,000	1,242,413	0	1,081	0	0	3.700	3.961	JD	4,008	48,100	05/20/2013	06/01/2043
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	18,439,276	120.2000	19,888,882	16,547,000	18,112,920	0	(44,439)	0	0	7.300	6.412	FA	456,329	1,207,931	07/20/2006	08/15/2033
494550-AT-3	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	14,935,632	105.5500	17,732,398	16,800,000	15,149,481	0	37,754	0	0	5.800	6.693	MS	286,907	974,400	05/06/2008	03/15/2035
494550-AU-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	4,337,589	108.0200	4,645,002	4,300,000	4,316,821	0	(7,856)	0	0	6.000	5.790	FA	107,500	258,000	01/23/2012	02/01/2017
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	12,969,450	115.4100	15,003,677	13,000,000	12,972,815	0	458	0	0	6.950	6.968	JJ	416,614	903,500	06/18/2007	01/15/2038
494550-BG-0	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	3,624,348	102.0600	3,699,548	3,625,000	3,624,712	0	136	0	0	3.500	3.504	MS	42,292	126,875	02/23/2011	03/01/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494550-BH-8	KINDER MORGAN ENERGY PARTNERS CORPORATE				2FE	9,984,100	110.1800	11,017,638	10,000,000	9,983,682	0	222	0	0	6.375	6.387	MS	212,500	637,500	02/23/2011	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS CORPORATE	LS			2FE	4,076,491	100.7700	4,111,538	4,080,000	4,077,311	0	293	0	0	4.150	4.160	MS	56,440	169,320	08/03/2011	03/01/2022
49456B-AA-9	Kinder Morgan Inc/DE CORPORATE			1	2FE	3,850,000	104.0400	4,005,363	3,850,000	3,850,000	0	0	0	0	5.000	5.000	FA	72,722	149,722	10/31/2013	02/15/2021
49725V-AB-8	Kiowa Power Partners LLC KIOWA PWR PARTN			2	2FE	3,389,882	107.3700	3,639,717	3,389,882	3,389,882	0	0	0	0	5.737	5.777	MJSD	540	194,478	11/19/2004	03/30/2021
497266-B*-6	Kirby Corporation Senior Note				2	3,240,054	101.2000	3,339,715	3,300,000	3,242,199	0	2,145	0	0	3.290	3.539	FA	37,396	54,285	08/19/2014	02/27/2023
499040-AH-6	KNIGHT RIDDER INC DEBENTURES				5FE	1,200,000	84.0000	8,400,000	10,000,000	1,680,758	0	7,032	0	0	7.150	59.546	MN	119,167	715,000	10/30/1997	11/01/2027
499040-AL-7	KNIGHT RIDDER INC DEBENTURES				5FE	900,000	72.5000	5,437,500	7,500,000	1,226,606	0	1,219	0	0	6.875	57.153	MS	151,823	515,625	11/15/2000	03/15/2029
500255-AQ-7	KOHLS CORPORATION CORPORATE				2FE	8,979,840	126.2900	11,366,118	9,000,000	8,984,107	0	271	0	0	6.875	6.890	JD	27,500	618,750	09/25/2007	12/15/2037
500255-AR-5	KOHLS CORPORATION CORPORATE	LS		1	2FE	21,744,918	103.8400	22,637,294	21,800,000	21,759,129	0	4,852	0	0	4.000	4.030	MN	145,333	872,000	10/13/2011	11/01/2021
500605-AE-0	KOPPERS INDS INC CORPORATE	LS		1	3FE	5,310,000	102.6200	5,131,250	5,000,000	5,177,903	0	(121,938)	13,270	0	7.875	5.047	JD	32,813	393,750	06/24/2013	12/01/2019
50075N-AC-8	KRAFT FOODS INC BONDS				2FE	10,012,500	129.7300	12,973,183	10,000,000	10,008,968	0	(324)	0	0	6.500	6.490	MN	108,333	650,000	11/21/2001	11/01/2031
50075N-AR-5	KRAFT FOODS INC CORPORATE				2FE	1,480,710	133.4400	1,467,818	1,100,000	1,463,907	0	(8,978)	0	0	7.000	4.625	FA	29,944	77,000	02/01/2013	08/11/2037
50075N-AU-8	KRAFT FOODS INC CORPORATE				2FE	6,186,350	112.5000	7,015,438	6,236,000	6,252,960	0	(8,058)	0	0	6.125	6.060	FA	159,148	381,955	05/20/2013	02/01/2018
50075N-AW-4	KRAFT FOODS INC CORPORATE				2FE	934,234	136.5700	956,026	700,000	925,114	0	(5,005)	0	0	6.875	4.642	JJ	20,720	48,125	02/19/2013	01/26/2039
50075N-AZ-7	KRAFT FOODS INC CORPORATE				2FE	30,221,927	132.1500	31,049,367	23,496,000	30,041,781	0	(139,159)	76,704	0	6.500	4.593	FA	602,411	1,527,240	06/20/2013	02/09/2040
50075N-BA-1	KRAFT FOODS INC CORPORATE				2FE	4,724,745	113.1600	5,390,992	4,764,000	4,741,041	0	3,750	0	0	5.375	5.483	FA	100,292	256,065	02/04/2010	02/10/2020
500760-AE-6	KRAFT FOODS INC CORP	LS			2FE	23,532,200	109.2200	24,333,871	22,280,000	23,492,717	0	(21,964)	0	0	5.000	4.645	JD	83,550	1,114,000	06/04/2013	06/04/2042
500760-AR-7	KRAFT FOODS INC CORP				2FE	86,525,248	132.1800	87,956,320	66,545,000	86,274,530	0	(479,229)	1,690,156	0	6.875	4.639	JJ	1,969,778	4,574,969	06/25/2013	01/26/2039
500760-AU-0	KRAFT FOODS INC CORPORATE	LS			2FE	6,286,944	113.4900	5,942,410	5,236,000	6,012,858	0	(141,847)	0	0	5.375	2.281	FA	110,229	281,435	01/18/2013	02/10/2020
500760-AX-4	KRAFT FOODS INC CORP				2FE	13,130,521	114.3400	12,263,126	10,725,000	12,319,632	0	(418,918)	0	0	6.125	1.884	FA	233,567	656,906	01/18/2013	08/23/2018
50077#-AB-5	Krayn Wind LLC Term			2	3Z	6,643,920	100.0000	6,643,920	6,643,920	6,643,920	0	0	0	0	4.122	3.964	MJSD	728	265,757	12/22/2010	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note			2	3Z	56,568,975	118.5800	67,078,119	56,568,975	56,568,975	0	0	0	0	6.350	6.350	JD	9,978	3,592,130	12/21/2010	12/31/2030
501044-BM-2	KROGER COMPANY NOTES				2FE	430,570	116.3900	540,038	464,000	452,692	0	2,368	0	0	6.800	7.522	JD	1,402	31,552	03/30/2000	12/15/2018
501044-BT-7	KROGER COMPANY COMPANY GUARNT				2FE	35,591,400	130.2400	43,799,811	33,630,000	35,112,198	0	(60,349)	0	0	7.700	7.194	JD	215,792	2,589,510	06/27/2005	06/01/2029
501044-BZ-3	KROGER COMPANY COMPANY GUARNT				2FE	10,712,300	135.0500	13,504,870	10,000,000	10,552,058	0	(18,008)	0	0	7.500	6.927	AO	187,500	750,000	01/23/2002	04/01/2031
501044-CK-5	KROGER COMPANY CORPORATE				2FE	5,385,808	132.3600	7,147,666	5,400,000	5,386,555	0	211	0	0	6.900	6.920	AO	78,660	372,600	03/20/2008	04/15/2038
501044-CR-0	KROGER COMPANY CORPORATE	LS		1	2FE	9,819,234	108.9500	9,530,128	8,747,000	9,775,924	0	(20,303)	0	0	5.000	4.259	AO	92,329	437,350	10/31/2012	04/15/2042
501044-CS-8	KROGER COMPANY CORPORATE			1	2FE	1,084,544	103.6600	1,124,663	1,085,000	1,084,578	0	40	0	0	3.850	3.855	FA	17,405	42,469	07/18/2013	08/01/2023
501044-CT-6	KROGER COMPANY CORPORATE	LS		1	2FE	1,494,975	113.8600	1,707,822	1,500,000	1,495,028	0	79	0	0	5.150	5.172	FA	32,188	78,538	07/18/2013	08/01/2043
501797-AJ-3	L Brands Inc CORPORATE				3FE	29,158,750	108.0000	30,553,200	28,290,000	29,120,384	0	(50,710)	40,168	0	5.625	5.180	AO	335,944	1,251,267	07/10/2014	10/15/2023
502175-A#-9	LTC Properties Inc Senior Note			2	2	16,600,000	105.2500	17,471,513	16,600,000	16,600,000	0	0	0	0	4.800	4.828	JAJO	157,147	796,800	07/20/2011	07/20/2021
502175-A*-3	LTC Properties Inc Series A-1 Senior Not				2	25,000,000	101.8000	25,448,941	25,000,000	25,000,000	0	0	0	0	5.260	5.260	JAJO	281,264	1,315,000	07/14/2010	07/14/2015
502175-B#-8	LTC Properties Inc Senior Note			2	2	2,333,333	102.7500	2,397,471	2,333,333	2,333,333	0	0	0	0	4.500	4.525	JAJO	17,792	20,417	08/21/2014	07/31/2026
502175-B@-0	LTC Properties Inc Senior Note			2	2	15,130,000	102.3400	15,484,721	15,130,000	15,130,000	0	0	0	0	3.990	4.009	FMAN	68,753	603,687	11/20/2013	11/22/2021
50540R-AF-9	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	984,080	104.0300	1,040,268	1,000,000	997,988	0	1,958	0	0	5.625	5.841	JD	2,500	56,250	03/30/2006	12/15/2015
50540R-AJ-1	LAB CORP OF AMERICA HOLDINGS CORPORATE			1	2FE	522,367	107.8000	538,983	500,000	514,984	0	(2,382)	0	0	4.625	4.015	MN	2,955	23,125	09/28/2011	11/15/2020
50540R-AK-8	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	49,897	100.8700	50,436	50,000	49,943	0	20	0	0	2.200	2.244	FA	391	1,100	08/20/2012	08/23/2017
50540R-AM-4	LAB CORP OF AMERICA HOLDINGS CORPORATE				2FE	7,993,280	99.6500	7,972,032	8,000,000	7,994,635	0	1,283	0	0	2.500	2.518	MN	33,333	200,000	10/29/2013	11/01/2018
505588-BJ-1	LACLEDE GAS CO CORPORATE			1	1FE	10,368,488	102.7600	10,687,454	10,400,000	10,371,968	0	2,731	0	0	3.400	3.436	FA	133,582	355,564	08/06/2013	08/15/2023
505754-B@-9	Ladish Company Inc Senior Note, Series C			2	2	3,050,000	102.7700	3,134,374	3,050,000	3,050,000	0	0	0	0	6.410	6.408	MS	64,625	195,505	09/02/2008	09/02/2015
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not			2	4	7,000,000	103.7400	7,261,486	7,000,000	7,000,000	0	0	0	0	8.750	8.845	MJSD	1,701	621,007	05/09/2011	05/09/2016
50576#-AG-0	La Dove Holdings, LLC Revolver B			2	4	3,200,000	98.1700	3,141,460	3,200,000	3,200,000	0	0	0	0	2.924	5.642	MON	3,514	117,944	12/22/2014	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not			2	2	9,062,270	125.7600	11,396,237	9,062,270	9,062,270	0	0	0	0	7.160	6.207	JAJO	162,215	648,859	11/24/2009	10/01/2029
513075-BH-3	LAMAR MEDIA CORP CORPORATE	LS		1	3FE	1,407,648	103.0000	1,442,000	1,400,000	1,407,488	0	(160)	0	0	5.375	5.270	JJ	34,699	0	10/07/2014	01/15/2024
51467*-AN-9	Land O'Lakes Series B Senior Secured Not				3	9,500,000	116.3700	11,055,048	9,500,000	9,500,000	0	0	0	0	6.670	6.670	JD	28,162	633,650	12/15/2009	12/15/2019
51467*-AP-4	Land O'Lakes Series C Senior Secured Not				3	18,000,000	120.3900	21,669,949	18,000,000	18,000,000	0	0	0	0	6.770	6.770	JD	54,160	1,218,600	12/15/2009	12/15/2021
51509B-AC-8	LANDRYS ACQUISITION CO CORPORATE			1	5FE	83,345	106.0000	83,740	79,000	81,921	0	(740)	0	0	9.375	8.080	MN	1,234	7,406	01/01/2013	05/01/2020
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note			2	2Z	18,873,453	115.7400	21,844,151	18,873,453	18,873,453	0	0	0	0	6.300	6.349	MJSD	3,303	1,189,028	12/18/2009	12/30/2028
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT				2FE	75,327,737	127.9900	96,164,212	75,134,000	75,222,432	0	(7,057)	0	0	7.300	7.281	MN	700,833	5,484,782	12/21/2000	11/15/2027
521070-AE-5	LAZARD GROUP LLC CORPORATE				2FE	2,998,020	111.2300	3,337,035	3,000,000	2,999,341	0	188	0	0	6.850	6.858	JD	9,133	205,500	08/16/2007	06/15/2017
521865-AS-4	LEAR CORP CORPORATE			1	3FE	4,910,938	105.2500	4,604,688	4,375,000	4,590,776	0	(183,908)	0	0	8.125	3.631	MS	104,666	355,469	03/21/2013	03/15/2020
521865-AX-3	LEAR CORP CORPORATE			1	3FE	9,240,000	101.2500	9,355,500	9,240,000	9,240,000	0	0	0	0	5.250	5.250	JJ	53,900	0	11/18/2014	01/15/2025
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note			2	4Z	9,000,000	101.1600	9,103,995	9,000,000	9,000,000	0	0	0	0	7.000	7.060	MJSD	1,750	0	12/31/2014	12/31/2023
525555-AB-4	STANFORD UNIVERSITY DEBENTURES				1FE	68,899,837	130.4400	99,965,352	76,638,000	72,268,269	0	316,853	0	0	6.875	7.755	FA	2,195,359	5,268,863	11/18/1997	02/01/2024
526057-BT-0	LENNAR CORP CORPORATE	LS		1	3FE	3,007,500	100.0000	3,000,000	3,000,000	3,006,168	0	(1,332)	0	0	4.500	4.447	JD	6,000	113,625	02/06/2014	06/15/2019
52742#-AC-4	Leviton Manufacturing Company Series B S			2	2	64,525,000	110.1300	71,059,748	64,525,000	64,525,000	0	0	0	0	6.750	6.551	MJSD	84,689	4,355,438	06/24/2008	06/24/2018
53079E-AZ-7	Liberty Mutual Group Inc. CORPORATE				2FE	6,868,689	122.2800	6,970,148	5,700,000	6,838,351	0	(18,788)	0	0	6.500	5.132	MN	61,750	370,500	05/14/2013	05/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE				2FE	10,291,760	101.6500	10,469,682	10,300,000	10,291,476	0	(284)	0	0	4.850	4.855	FA	217,859	0	07/21/2014	08/01/2044
53117E-AD-0	LIBERTY PROPERTY LP SENIOR NOTES				2FE	5,681,575	114.1800	6,496,899	5,690,000	5,686,641	0	661	0	0	7.500	7.514	MS	125,654	426,750	09/25/2000	01/15/2018
53154*-AF-0	Liberty Utilities Finance GP1 Senior Not				2	1,000,000	108.7700	1,087,680	1,000,000	1,000,000	0	0	0	0	4.260	4.260	JJ	17,868	42,600	07/31/2013	07/31/2028
53217V-AB-5	LIFE TECHNOLOGIES CORP CORPORATE				2FE	6,536,550	100.5300	6,225,010	6,192,000	6,208,839	0	(101,621)	0	0	4.400	2.721	MS	90,816	272,448	10/24/2011	03/01/2015
53217V-AC-3	LIFE TECHNOLOGIES CORP CORPORATE				2FE	2,307,379	114.4800	2,289,632	2,000,000	2,260,301	0	(45,592)	0	0	6.000	3.243	MS	40,000	120,000	12/18/2013	03/01/2020
53217V-AD-1	LIFE TECHNOLOGIES CORP CORPORATE				2FE	5,262,915	101.2100	5,313,546	5,250,000	5,252,970	0	(2,813)	0	0	3.500	3.443	JJ	84,729	183,750	03/02/2011	01/15/2016
53217V-AE-9	LIFE TECHNOLOGIES CORP CORPORATE			1	2FE	278,770	110.5200	300,613	272,000	276,669	0	(687)	0	0	5.000	4.659	JJ	6,271	13,600	09/28/2011	01/15/2021
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE			1	3FE	14,833,405	105.5000	14,670,830	13,906,000	14,617,293	0	(178,285)	0	0	6.625	4.017	AO	230,318	590,023	11/12/2014	10/01/2020
53219L-AM-1	LIFEPOINT HOSPITALS INC CORPORATE			1	3FE	26,629,383	102.2500	26,578,865	25,994,000	26,602,920	0	(26,462)	0	0	5.500	4.956	JD	119,139	691,873	12/01/2014	12/01/2021
532457-AM-0	Eli Lilly & Co NOTES				1FE	2,293,765	133.7600	2,887,794	2,159,000	2,244,235	0	(5,556)	0	0	7.125	6.594	JD	12,819	153,829	05/16/2002	06/01/2025
532457-AP-3	Eli Lilly & Co NOTES				1FE	4,808,769	137.4100	7,175,530	5,222,000	4,866,640	0	6,715	0	0	6.770	7.388	JJ	176,765	353,529	05/16/2002	01/01/2036
532457-BB-3	Eli Lilly & Co CORPORATE	LS			1FE	8,245,050	108.7300	8,698,339	8,000,000	8,075,013	0	(31,786)	0	0	5.200	4.744	MS	122,489	416,000	02/03/2009	03/15/2017
532457-BC-1	Eli Lilly & Co CORPORATE				1FE	6,036,434	130.5400	7,832,286	6,000,000	6,031,888	0	(684)	0	0	5.950	5.906	MN	45,617	357,000	03/06/2009	11/15/2037
532716-AS-6	L Brands Inc CORPORATE				3FE	8,600,188	113.5000	8,586,275	7,565,000	8,576,007	0	(24,181)	0	0	7.000	4.177	MN	88,258	140,000	11/18/2014	05/01/2020
532716-AT-4	L Brands Inc CORPORATE				3FE	3,273,750	112.5000	3,375,000	3,000,000	3,231,332	0	(30,683)	0	0	6.625	5.164	AO	49,688	198,750	08/06/2013	04/01/2021
532716-AU-1	L Brands Inc CORPORATE				3FE	37,151,190	107.5000	38,001,250	35,350,000	36,957,965	0	(128,776)	0	0	5.625	4.858	FA	751,188	1,611,563	12/08/2014	02/15/2022
534187-AR-0	LINCOLN NATL CORP IND CORPORATE				2FE	31,441,653	124.3800	39,640,671	31,870,000	31,494,201	0	8,189	0	0	6.150	6.250	AO	457,335	1,960,005	07/23/2007	04/07/2036
534187-AW-9	LINCOLN NATL CORP IND CORPORATE				2FE	11,541,155	126.8700	14,875,965	11,725,000	11,557,842	0	2,775	0	0	6.300	6.416	AO	168,254	738,675	05/23/2013	10/09/2037
534187-AX-7	LINCOLN NATL CORP IND CORPORATE				2FE	2,720,182	124.9500	2,499,060	2,000,000	2,537,998	0	(111,891)	0	0	8.750	2.407	JJ	87,500	175,000	05/10/2013	07/01/2019
53575#-AJ-9	Link Snacks Inc. Senior Secured Note			2	3	24,175,000	99.7100	24,105,520	24,175,000	24,175,000	0	0	0	0	5.550	5.588	MJSD	3,727	1,006,284	04/01/2014	03/31/2024
53575#-AK-6	Link Snacks Inc. Senior Secured Note			2	3	25,114,286	101.7000	25,540,608	25,114,286	25,114,286	0	0	0	0	5.400	0.000	MJSD	67,809	1,333,569	12/13/2010	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note			2	3	13,071,429	100.3700	13,119,436	13,071,429	13,071,429	0	0	0	0	4.680	4.251	MJSD	1,699	596,874	06/30/2011	06/30/2019
53734#-AD-0	Little Rapids Corporation Senior Secured			2	3	1,894,444	109.2500	2,069,659	1,894,444	1,894,444	0	0	0	0	7.500	7.568	MJSD	1,184	142,083	06/28/2010	06/28/2020
538021-AC-0	LITTON INDS INC DEBENTURES				2FE	9,610,300	135.0500	13,504,860	10,000,000	9,744,273	0	13,509	0	0	7.750	8.099	MS	228,194	775,000	09/05/1996	03/15/2026
538021-AH-9	LITTON INDS INC DEBENTURES				2FE	7,000,000	128.3600	8,985,480	7,000,000	7,000,000	0	0	0	0	6.980	6.980	MS	143,866	488,600	03/14/1996	03/15/2036
538021-AK-2	LITTON INDS INC DEBENTURES				2FE	5,532,660	114.3600	5,146,065	4,500,000	4,982,015	0	(136,694)	0	0	6.750	3.285	AO	64,125	303,750	10/08/2010	04/15/2018
53961*-BC-9	Local Initiatives Support Corp Senior No			2	4	4,442,681	101.9900	6,893,555	6,759,137	4,699,416	0	(140,953)	0	0	4.250	13.995	JAJO	71,816	143,632	12/18/2009	01/01/2022
53961*-BF-2	Local Initiatives Support Corp Term Note			2	4	3,583,728	101.6900	6,101,370	6,000,000	5,201,711	0	378,761	0	0	4.000	12.503	OCT	50,667	240,000	10/15/2010	10/15/2017
53961*-BG-0	Local Initiatives Support Corp Senior No			2	4	4,659,107	99.8100	8,983,221	9,000,000	6,021,891	0	349,716	0	0	4.000	12.538	JAJO	90,000	360,000	01/10/2011	09/01/2021
53961*-BH-8	Local Initiatives Support Corp Senior No				4	3,572,356	104.8000	5,239,964	5,000,000	4,018,803	0	146,744	0	0	5.000	10.233	MJSD	18,750	250,000	12/01/2011	12/04/2019
53961*-BK-1	Local Initiatives Support Corp Term			2	4	272,717	103.4800	311,034	300,560	277,269	0	1,870	0	0	3.185	6.352	MJSD	750	10,281	12/18/2013	09/07/2018
000000-00-0	LOCKHEED MARTIN CORPORATION US GOVT LOCK			2	1Z	80,000,000	100.0000	80,000,000	80,000,000	80,000,000	0	0	0	0	0.000	0.000	MJSD	0	0	12/03/2014	03/31/2026
539830-AD-1	LOCKHEED MARTIN CORP COMPANY GUARNT				1FE	6,847,821	136.8100	8,427,619	6,160,000	6,757,888	0	(13,110)	0	0	7.200	6.359	MN	73,920	443,520	06/15/2006	05/01/2036
539830-AE-9	LOCKHEED MARTIN CORP COMPANY GUARNT				1FE	3,645,300	108.9000	3,267,015	3,000,000	3,085,504	0	(60,498)	0	0	7.650	5.397	MN	38,250	229,500	09/18/2002	05/01/2016
539830-AK-5	LOCKHEED MARTIN CORP BONDS				2FE	11,379,970	144.5500	13,009,230	9,000,000	10,839,052	0	(72,355)	0	0	8.500	6.358	JD	63,750	765,000	05/22/2006	12/01/2029
539830-AR-0	LOCKHEED MARTIN CORP CORPORATE				2FE	23,345,205	127.6100	28,106,450	22,025,000	23,170,924	0	(26,275)	0	0	6.150	5.727	MS	451,513	1,354,538	12/18/2006	09/01/2036
539830-AW-9	LOCKHEED MARTIN CORP CORP				1FE	19,598,670	123.6600	24,644,882	19,929,000	19,611,736	0	3,876	0	0	5.720	5.833	JD	94,995	1,139,939	07/28/2011	06/01/2040
539830-AZ-2	LOCKHEED MARTIN CORP CORPORATE				1FE	66,249,333	112.1600	64,264,724	57,299,000	65,869,768	0	(178,839)	0	0	4.850	3.939	MS	818,262	2,779,002	10/31/2012	09/15/2041
540424-AP-3	LOEWS CORP CORP	LS			1FE	23,831,667	120.9400	24,187,131	20,000,000	23,699,545	0	(79,115)	0	0	6.000	4.581	FA	500,000	690,000	09/09/2014	02/01/2035
543859-AG-7	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,048,027	122.6600	1,202,088	980,000	1,017,790	0	(3,293)	0	0	8.375	7.721	JJ	37,846	82,075	03/30/2000	01/15/2023
543859-AH-5	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	1,830,340	124.5500	2,491,000	2,000,000	1,905,973	0	7,310	0	0	7.000	7.750	MS	41,222	140,000	04/16/1996	09/15/2023
543859-AK-8	LOCKHEED MARTIN TACTICAL DEBENTURES				2FE	9,661,000	133.9100	13,391,100	10,000,000	9,797,075	0	13,347	0	0	8.375	8.693	JD	37,222	837,500	08/24/1994	06/15/2024
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No			2	2	1,818,182	110.1000	2,001,723	1,818,182	1,818,182	0	0	0	0	5.880	5.922	MJSD	6,533	106,909	03/09/2007	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No			2	2	1,285,714	104.5400	1,344,136	1,285,714	1,285,714	0	0	0	0	5.790	5.831	MJSD	4,549	74,443	03/09/2007	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No			2	2	1,818,182	110.1000	2,001,723	1,818,182	1,818,182	0	0	0	0	5.880	5.922	MJSD	6,533	106,909	06/08/2007	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No			2	2	1,818,182	110.1000	2,001,723	1,818,182	1,818,182	0	0	0	0	5.880	5.922	MJSD	6,533	106,909	09/07/2007	03/09/2022
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No			2	2	4,012,297	106.5800	3,996,701	3,750,000	3,983,470	0	(28,827)	0	0	5.050	2.774	MJSD	15,255	94,688	08/19/2014	03/02/2020
54388*-AJ-8	Loram Maintenance of Way, Inc. Senior No			2	2	5,000,000	106.2000	5,309,768	5,000,000	5,000,000	0	0	0	0	4.850	4.879	MJSD	10,778	242,500	06/15/2010	06/15/2020
54388*-AL-3	Loram Maintenance of Way, Inc. Senior No			2	2	1,000,000	103.9100	1,039,133	1,000,000	1,000,000	0	0	0	0	4.000	4.019	MJSD	333	40,000	09/28/2011	09/28/2021
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No			2	2	7,500,000	101.9200	7,644,062	7,500,000	7,500,000	0	0	0	0	3.950	3.969	JAJO	55,958	74,063	07/23/2014	07/23/2026
54401P-A#-3	Lord Corporation Sr. Unsecured Notes		0		2	11,553,144	105.3100	10,101,710	9,592,152	10,035,885	0	(309,404)	0	(1,405,927)	4.763	1.688	JJ	214,455	514,777	01/01/2013	07/12/2016
54401P-B#-2	Lord Corporation Senior Note				2	19,000,000	101.3100	19,249,688	19,000,000	19,000,000	0	0	0	0	3.990	3.990	MS	225,324	758,100	09/14/2012	09/14/2022
54401P-B*-6	Lord Corporation Series C Senior Note				2	10,050,000	100.7500	10,125,193	10,050,000	10,050,000	0	0	0	0	8.290	8.290	FA	321,687	833,145	02/12/2009	02/12/2015
54401P-B@-4	Lord Corporation Series D Senior Note				2	7,500,000	101.6200	7,621,390	7,500,000	7,500,000	0	0	0	0	8.000	8.005	FA	231,667	600,000	04/03/2009	04/03/2015
54401P-C*-5	Lord Corporation Senior Note				2	5,000,000	104.1800	5,208,980	5,000,000	5,000,000	0	0	0	0	4.580	4.580	AO	51,525	114,500	04/10/2014	04/10/2026
544152-AA-9	LORILLARD TOBACCO CO CORPORATE				2FE	105,936	121.2300	109,109	90,000	100,019	0	(1,935)	0	0	8.125	5.299	JD	163	7,313	09/28/2011	06/23/2019
544152-AB-7	LORILLARD TOBACCO CO CORPORATE				2FE	24,975	117.7900	29,447	25,000	24,982	0	2	0	0	6.875	6.888	MN	286	1,719	04/07/2010	05/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
546268-AG-8	LOUISIANA LAND & EXPL CO DEBENTURES				1FE	9,278,200	129.6000	12,960,200	10,000,000	9,590,735	0	29,924	0	0	7.650	8.307	JD	63,750	765,000	03/31/1994	12/01/2023
546676-AU-1	LOUISVILLE GAS & ELEC CO CORPORATE			1	1FE	10,590,544	122.5300	13,232,959	10,800,000	10,602,074	0	3,510	0	0	5.125	5.255	MN	70,725	553,500	07/07/2011	11/15/2040
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE			1	1FE	16,533,597	114.1400	18,668,084	16,356,000	16,531,086	0	(2,114)	0	0	4.650	4.581	MN	97,182	762,667	03/25/2014	11/15/2043
54738#-AE-2	Love's Travel Stops & Country Series 201				2	41,860,000	105.1000	43,995,246	41,860,000	41,860,000	0	0	0	0	4.500	4.500	FMAN	313,950	1,909,863	11/02/2010	11/02/2020
548661-AK-3	LOWES COMPANIES INC CORPORATE				1FE	5,177,200	126.6900	6,334,620	5,000,000	5,146,872	0	(6,335)	0	0	6.500	6.185	MS	95,694	325,000	07/17/2009	03/15/2029
548661-CJ-4	LOWES COMPANIES INC CORPORATE				1FE	26,573,795	122.2200	33,823,444	27,675,000	26,728,928	0	22,356	0	0	5.500	5.782	AO	321,338	1,522,125	05/18/2006	10/15/2035
548661-CL-9	LOWES COMPANIES INC CORPORATE				1FE	3,875,235	122.7400	4,295,945	3,500,000	3,841,692	0	(8,464)	0	0	5.800	5.055	AO	42,856	203,000	09/21/2010	10/15/2036
548661-CP-0	LOWES COMPANIES INC CORPORATE				1FE	28,669,418	139.0200	36,875,161	26,525,000	28,512,270	0	(42,339)	0	0	6.650	6.031	MS	519,374	1,763,913	12/15/2010	09/15/2037
548661-CR-6	LOWES COMPANIES INC CORPORATE			1	1FE	30,714,928	126.6700	37,685,277	29,750,000	30,643,301	0	(16,871)	0	0	5.800	5.573	AO	364,272	1,725,500	07/20/2010	04/15/2040
548661-CU-9	LOWES COMPANIES INC CORPORATE			1	1FE	11,675,582	116.9500	11,524,989	9,855,000	11,603,575	0	(36,721)	0	0	5.125	4.026	MN	64,537	505,069	01/01/2013	11/15/2041
548661-CX-3	LOWES COMPANIES INC CORPORATE			1	1FE	22,824,803	111.2200	22,800,674	20,500,000	22,734,449	0	(46,068)	0	0	4.650	3.984	AO	201,242	953,250	01/01/2013	04/15/2042
548661-DA-2	LOWES COMPANIES INC CORPORATE			1	1FE	86,556,153	116.9900	100,754,537	86,125,000	86,548,421	0	(6,440)	0	0	5.000	4.967	MS	1,267,951	4,354,097	11/12/2013	09/15/2043
549271-AF-1	LUBRIZOL CORP BOND				1FE	37,255,022	132.3200	46,663,129	35,265,000	36,925,081	0	(43,795)	0	0	6.500	6.083	AO	573,056	2,292,225	03/15/2006	10/01/2034
549463-AE-7	LUCENT TECHNOLOGIES, INC. CORPORATE				4FE	339,500	95.5000	382,000	400,000	352,996	0	1,754	0	0	6.450	7.834	MS	7,597	25,800	01/13/2004	03/15/2029
549498-AA-7	Luck Stone Corporation Series A Senior N			2	2	9,350,000	108.4900	10,143,407	9,350,000	9,350,000	0	0	0	0	6.420	6.470	FMAN	91,708	600,270	05/06/2010	05/06/2020
549498-AD-1	Luck Stone Corporation Senior Note			2	2Z	1,010,000	100.5200	1,015,197	1,010,000	1,010,000	0	0	0	0	3.980	3.999	JAJO	7,035	0	10/28/2014	04/22/2024
55068#-AE-9	Luxottica U.S. Holdings Corp Series B Se				1	17,900,000	102.6900	18,381,150	17,900,000	17,900,000	0	0	0	0	6.420	6.420	JJ	574,590	1,149,180	07/01/2008	07/01/2015
55068#-AG-4	Luxottica U.S. Holdings Corp Series D Sr				1	4,550,000	107.2200	4,878,630	4,550,000	4,550,000	0	0	0	0	5.190	5.190	JJ	99,706	236,145	01/29/2010	01/29/2017
55068#-AH-2	Luxottica U.S. Holdings Corp Series E Sr				1	40,000,000	114.8600	45,943,661	40,000,000	40,000,000	0	0	0	0	5.750	5.750	JJ	971,111	2,300,000	01/29/2010	01/29/2020
55068#-AJ-8	Luxottica U.S. Holdings Corp Series F Sr				1	55,000,000	111.9000	61,543,017	55,000,000	55,000,000	0	0	0	0	5.390	5.390	JJ	1,251,678	2,964,500	01/29/2010	01/29/2019
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note				1	23,802,000	108.7600	25,887,752	23,802,000	23,802,000	0	0	0	0	4.350	4.350	JD	46,017	1,035,387	12/15/2011	12/15/2021
552690-A#-6	MDU Resources Group Senior Notes				2	10,148,416	112.8300	9,590,256	8,500,000	9,595,955	0	(279,505)	0	0	6.040	2.385	MS	149,742	513,400	01/01/2013	09/16/2018
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE			1	1FE	713,792	100.4300	718,092	715,000	713,997	0	205	0	0	2.300	2.336	JJ	6,898	8,223	01/27/2014	01/30/2019
55294#-AC-9	MDU Energy Capital, LLC Senior Note				2	3,090,000	110.1200	3,402,719	3,090,000	3,090,000	0	0	0	0	6.120	6.120	FMAN	16,284	189,108	08/28/2007	08/31/2017
55294#-AD-7	MDU Energy Capital, LLC Senior Note, Ser				2	9,940,000	103.4000	10,278,175	9,940,000	9,940,000	0	0	0	0	5.970	5.970	JAJO	148,355	593,418	10/01/2008	10/01/2015
552953-AY-7	MGM RESORTS INTL CORPORATE	LS			4FE	1,054,000	104.0000	3,224,000	3,100,000	2,374,247	0	408,689	0	0	6.875	25.685	AO	53,281	213,125	08/30/2006	04/01/2016
552953-BB-6	MGM RESORTS INTL CORPORATE			2	4FE	7,671,875	107.7500	7,380,875	6,850,000	7,380,544	0	(246,906)	0	0	7.625	3.734	JJ	240,844	522,313	11/01/2013	01/15/2017
552953-BC-4	MGM RESORTS INTL CORPORATE				4FE	3,209,563	105.5000	3,043,675	2,885,000	3,057,311	0	(118,967)	0	0	7.500	3.124	JD	18,031	216,375	09/13/2013	06/01/2016
552953-BW-0	MGM RESORTS INTL CORPORATE				4FE	2,390,343	113.3800	2,328,723	2,054,000	2,380,321	0	(10,021)	0	0	8.625	4.336	FA	73,816	0	11/07/2014	02/01/2019
552953-CA-7	MGM RESORTS INTL CORPORATE				4FE	7,903,750	105.0000	7,875,000	7,500,000	7,869,404	0	(57,239)	124,449	0	6.625	5.477	JD	22,083	496,875	07/29/2013	12/15/2021
55303Q-AC-4	MGM RESORTS INTL CORPORATE				4FE	2,459,310	111.2500	2,289,525	2,058,000	2,291,443	0	(121,232)	0	0	10.000	3.549	MN	34,300	205,800	08/06/2013	11/01/2016
55342U-AC-8	MPT Opt Partner CORPORATE			1	3FE	16,109,921	107.0000	16,109,921	15,056,000	16,108,823	0	(213,560)	99,884	0	6.875	3.486	MN	172,517	517,550	07/11/2014	05/01/2021
55342U-AE-4	MPT Opt Partner CORPORATE			1	3FE	5,325,000	104.2500	5,551,313	5,325,000	5,325,000	0	0	0	0	5.500	5.500	MN	48,813	157,827	04/10/2014	05/01/2024
553498-A*-7	MSA Safety Incorporated Series A Senior			2	2	77,500,000	104.0500	80,640,193	77,500,000	77,500,000	0	0	0	0	4.000	4.019	JAJO	671,667	3,100,000	10/13/2010	10/13/2021
553918-AA-7	MVT Leasing LLC, MVT Services Senior Sec			2	4	11,587,779	98.1500	11,373,481	11,587,779	11,587,779	0	0	0	0	4.406	4.533	MON	43,962	516,249	04/25/2012	04/25/2018
55478#-AA-1	Macmillan Holdings, LLC Senior Note			2	2	80,510,000	112.6000	90,650,529	80,510,000	80,510,000	0	0	0	0	5.562	5.561	MN	435,358	4,477,966	05/26/2011	05/26/2022
55616X-AB-3	Macys Retail Holdings Inc BONDS				2FE	8,288,766	122.3500	10,145,146	8,292,000	8,289,558	0	104	0	0	6.790	6.793	JJ	259,618	563,027	07/09/1997	07/15/2027
55616X-AC-1	Macys Retail Holdings Inc DEBENTURES				2FE	28,404,272	124.6200	37,883,477	30,400,000	28,950,921	0	62,585	0	0	7.000	7.578	FA	803,911	2,128,000	09/07/2001	02/15/2028
55616X-AF-4	Macys Retail Holdings Inc CORPORATE			1	2FE	133,905	103.9400	140,315	135,000	134,184	0	98	0	0	3.875	3.974	JJ	2,412	5,231	01/10/2012	01/15/2022
55616X-AG-2	Macys Retail Holdings Inc CORPORATE	LS		1	2FE	10,807,577	108.3900	10,982,095	10,132,000	10,780,060	0	(13,013)	0	0	5.125	4.692	JJ	239,439	519,265	08/09/2013	01/15/2042
55616X-AK-3	Macys Retail Holdings Inc CORPORATE			1	2FE	9,932,659	107.2800	10,722,836	9,995,000	9,938,832	0	5,106	0	0	4.375	4.453	MS	145,760	431,208	09/23/2013	09/01/2023
557497-E*-1	Madison Gas & Electric Company Senior No				1	13,175,000	113.1200	14,903,640	13,175,000	13,175,000	0	0	0	0	5.590	5.590	MS	225,036	736,483	09/11/2008	09/11/2018
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE				2FE	18,980,121	107.9000	19,611,189	18,175,000	18,757,944	0	(84,215)	0	0	4.250	3.657	FA	321,849	772,438	08/30/2013	02/01/2021
559080-AC-0	MAGELLAN MIDSTREAM PRTNS CORPORATE				2FE	4,978,000	123.7300	6,186,345	5,000,000	4,980,020	0	383	0	0	6.400	6.433	MN	53,333	320,000	04/12/2007	05/01/2037
56135*-AK-6	MOM Brands Co fka Malt O Meal Senior Not				2	27,333,236	100.1800	26,508,826	26,460,000	26,465,667	0	(145,604)	0	0	5.840	5.321	JAJO	326,222	1,545,264	01/15/2008	01/15/2015
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser			2	2	4,847,929	107.6500	5,013,287	4,657,143	4,822,511	0	(25,418)	0	0	5.710	3.916	FMAN	42,104	236,149	03/01/2014	08/04/2018
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not			2	2	26,622,701	109.5600	28,526,095	26,035,714	26,541,840	0	(80,861)	0	0	6.500	5.581	JAJO	423,080	1,431,161	08/19/2014	04/01/2019
56135*-AN-0	MOM Brands Co fka Malt O Meal Senior Not				2	12,500,000	114.3500	14,293,607	12,500,000	12,500,000	0	0	0	0	4.990	5.021	FMAN	64,108	622,017	02/24/2011	02/24/2026
565849-AB-2	MARATHON OIL CORP NOTES				2FE	743,267	121.0300	847,226	700,000	734,174	0	(1,077)	0	0	6.800	6.329	MS	14,016	47,600	09/12/2003	03/15/2032
56585A-AE-2	MARATHON PETROLEUM CORP CORP				2FE	3,672,000	102.4700	3,689,078	3,600,000	3,620,483	0	(17,086)	0	0	3.500	2.998	MS	42,000	126,000	11/21/2011	03/01/2016
56585A-AF-9	MARATHON PETROLEUM CORP CORPORATE			1	2FE	8,407,908	115.9900	7,777,356	6,705,000	8,345,719	0	(31,836)	0	0	6.500	4.826	MS	145,275	435,825	01/01/2013	03/01/2041
56585A-AH-5	MARATHON PETROLEUM CORP CORPORATE			1	2FE	4,070,568	94.4400	4,089,278	4,330,000	4,070,580	0	(34)	210,110	0	4.750	4.822	MS	66,273	0	09/02/2014	09/15/2044
570535-AG-9	MARKEL CORP BOND				2FE	6,472,123	134.4000	8,715,516	6,485,000	6,473,202	0	240	0	0	7.350	7.366	FA	180,067	476,648	12/03/2004	08/15/2034
570535-AK-0	MARKEL CORP CORPORATE				2FE	523,692	109.8100	549,068	500,000	521,753	0	(1,974)	0	0	4.900	4.209	JJ	12,250	17,150	03/06/2014	07/01/2022
570535-AM-6	MARKEL CORP CORPORATE				2FE	30,052,962	100.5700	30,005,418	29,835,000	30,020,382	0	(19,343)	0	0	3.625	3.536	MS	273,384	1,081,519	05/06/2013	03/30/2023
570535-AP-9	MARKEL CORP CORPORATE				2FE	4,483,559	106.1900	4,836,932	4,555,000	4,485,326	0	1,077	0	0	5.000	5.102	MS	57,570	227,750	03/26/2013	03/30/2043
57169*-AM-9	Mars Inc. Series E Senior Note				1	130,350,000	128.5700	167,593,859	130,350,000	130,350,000	0	0	0	0	6.720	6.720	AO	2,068,220	8,759,520	10/06/2008	10/06/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
57169*-AT-4	Mars Inc. Senior Note				1	14,000,000	103.2200	14,451,524	14,000,000	14,000,000	0	0	0	0	3.490	3.490	AO	108,578	488,600	10/11/2012	10/11/2024
57169*-AU-1	Mars Inc. Senior Note				1	32,995,000	105.4800	34,801,885	32,995,000	32,995,000	0	0	0	0	3.740	3.740	AO	274,225	1,234,013	10/11/2012	10/11/2027
571748-AK-8	MARSH & MCLENNAN COS INC SENIOR NOTES				2FE	4,769,270	120.0600	6,002,911	5,000,000	4,811,976	0	5,257	0	0	5.875	6.219	FA	122,396	293,750	07/08/2004	08/01/2033
571748-AR-3	MARSH & MCLENNAN COS INC CORPORATE			1	2FE	4,992,550	110.4100	5,520,335	5,000,000	4,994,636	0	670	0	0	4.800	4.819	JJ	110,667	240,000	07/12/2011	07/15/2021
571748-AT-9	MARSH & MCLENNAN COS INC CORPORATE			1	2FE	294,844	101.6900	299,987	295,000	294,877	0	32	0	0	2.550	2.561	AO	1,588	7,899	09/24/2013	10/15/2018
573284-AJ-5	MARTIN MARIETTA MATERIALS INC CORPORATE				2FE	5,025,600	105.9000	5,295,000	5,000,000	5,022,267	0	(463)	0	0	6.250	6.212	MN	52,083	312,500	05/03/2007	05/01/2037
573284-AN-6	MARTIN MARIETTA MATERIALS INC CORPORATE				2FE	5,956,162	102.5100	5,971,231	5,825,000	5,956,137	0	(265)	19,087	0	4.250	3.922	JJ	123,094	0	12/22/2014	07/02/2024
573284-AP-1	MARTIN MARIETTA MATERIALS INC CORP FLOAT				2FE	125,494	101.1000	126,371	125,000	125,489	0	(5)	0	0	1.357	1.176	MJSD	9	421	12/22/2014	06/30/2017
574599-AR-7	MASCO CORP DEBENTURES				3FE	6,532,693	109.1200	6,984,000	6,400,000	6,561,582	0	(45,857)	0	0	6.625	5.744	AO	89,511	424,000	11/01/2013	04/15/2018
574599-AT-3	MASCO CORP DEBENTURES				3FE	4,368,237	115.0000	4,686,250	4,075,000	4,295,701	0	(8,403)	0	0	7.750	7.145	FA	131,589	315,813	05/16/2002	08/01/2029
574599-AY-2	MASCO CORP BONDS				3FE	14,861,400	102.2500	15,337,500	15,000,000	14,888,292	0	3,249	0	0	6.500	6.571	FA	368,333	975,000	08/15/2002	08/15/2032
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE			2	5	9,363	1.0000	9,363	936,330	9,363	0	(20,193)	144,358	0	6.500	43.744	MS	15,384	58,155	09/30/2014	07/01/2036
575634-AS-9	MASSACHUSETTS ELEC CO CORPORATE	LS			1FE	24,768,973	130.7800	29,606,175	22,639,000	24,679,677	0	(45,959)	0	0	5.900	5.220	MN	170,673	1,335,701	01/01/2013	11/15/2039
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note			2	2Z	22,900,000	101.3300	23,203,628	22,900,000	22,900,000	0	0	0	0	4.220	4.241	FMAN	104,691	241,595	08/22/2014	08/22/2024
576863-E#-7	Matson Navigation Company Senior Note			2	2	32,125,628	109.2300	35,091,418	32,125,628	32,125,628	0	0	0	0	5.790	5.014	MN	217,009	1,860,074	05/19/2005	05/19/2020
57686G-A#-2	Matson Inc Senior Note			2	2	14,315,000	106.3100	15,218,277	14,315,000	14,315,000	0	0	0	0	4.310	4.309	JD	3,428	616,977	06/29/2012	06/29/2032
57686G-A*-6	Matson Inc Senior Noe			2	2	54,800,000	103.0800	56,487,571	54,800,000	54,800,000	0	0	0	0	3.660	3.659	JD	11,143	2,005,680	06/29/2012	06/29/2023
57686G-A@-4	Matson Inc Senior Note			2	2	42,025,548	105.4500	44,315,755	42,025,548	42,025,548	0	0	0	0	4.160	4.159	JD	9,713	1,748,263	06/29/2012	06/29/2027
577081-AX-0	MATTEL INC CORPORATE	LS			2FE	899,784	98.8300	889,457	900,000	899,853	0	42	0	0	1.700	1.705	MS	4,505	15,300	03/04/2013	03/15/2018
57771*-AA-5	Maverik, Inc. Senior Note				2	1,000,000	109.8800	1,098,808	1,000,000	1,000,000	0	0	0	0	5.480	5.480	MS	17,049	54,800	03/09/2011	03/09/2018
57771*-AB-3	Maverik, Inc. Senior Note				2	8,950,000	117.3100	10,499,025	8,950,000	8,950,000	0	0	0	0	6.110	6.110	MS	170,130	546,845	03/09/2011	03/09/2021
579780-AF-4	MCCORMICK & CO INC CORPORATE				1FE	4,498,200	112.0700	5,043,101	4,500,000	4,499,241	0	185	0	0	5.750	5.755	JD	11,500	258,750	12/04/2007	12/15/2017
579780-AJ-6	MCCORMICK & CO INC CORPORATE			1	1FE	5,452,590	104.4200	5,743,257	5,500,000	5,457,955	0	4,086	0	0	3.500	3.603	MS	64,167	198,917	08/14/2013	09/01/2023
58013M-EC-4	MCDONALDS CORP CORPORATE				1FE	53,649,673	130.6700	56,956,831	43,589,000	52,918,199	0	(234,528)	0	0	6.300	4.731	AO	579,734	2,746,107	10/10/2012	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE	LS			1FE	29,448,970	131.5100	29,102,388	22,130,000	29,031,322	0	(177,074)	0	0	6.300	4.174	MS	464,730	1,394,190	04/11/2013	03/01/2038
58013M-EG-5	MCDONALDS CORP CORPORATE				1FE	10,132,950	110.9800	11,097,509	10,000,000	10,061,536	0	(13,419)	0	0	5.000	4.831	FA	208,333	500,000	01/13/2009	02/01/2019
58013M-EH-3	MCDONALDS CORP CORPORATE				1FE	11,453,688	122.8300	13,898,101	11,315,000	11,443,868	0	(2,572)	0	0	5.700	5.612	FA	268,731	644,955	04/20/2010	02/01/2039
58013M-EJ-9	MCDONALDS CORP CORPORATE				1FE	1,992,040	105.9200	2,118,396	2,000,000	1,995,192	0	769	0	0	3.500	3.548	JJ	32,278	70,000	07/28/2010	07/15/2020
58013M-EK-6	MCDONALDS CORP CORPORATE				1FE	7,148,592	111.2500	8,010,173	7,200,000	7,152,013	0	922	0	0	4.875	4.921	JJ	161,850	351,000	07/28/2010	07/15/2040
58013M-EN-0	MCDONALDS CORP CORPORATE				1FE	3,812,944	94.6400	3,738,103	3,950,000	3,819,834	0	2,630	0	0	3.700	3.897	FA	55,212	146,150	04/11/2013	02/15/2042
58013M-ER-1	MCDONALDS CORP CORPORATE	LS			1FE	53,605,120	92.9200	59,471,851	64,000,000	53,795,817	0	171,364	0	0	3.625	4.642	MN	386,667	2,320,000	11/12/2013	05/01/2043
580589-A#-6	McGrath Rentcorp Senior Note			2	2	77,120,000	103.5300	79,845,436	77,120,000	77,120,000	0	0	0	0	4.030	4.029	AO	604,321	3,107,936	04/21/2011	04/21/2018
580589-B*-9	McGrath Rentcorp Senior Note				2	20,000,000	103.2500	20,650,552	20,000,000	20,000,000	0	0	0	0	3.680	3.680	MS	212,622	368,000	03/17/2014	03/17/2021
581557-AM-7	MCKESSON CORP DEBENTURES				2FE	14,517,752	135.1700	17,842,836	13,200,000	14,113,260	0	(47,229)	0	0	7.650	6.802	MS	336,600	1,009,800	02/27/2003	03/01/2027
581557-AX-3	MCKESSON CORP CORPORATE				2FE	10,048,626	119.4800	10,012,030	8,380,000	9,238,532	0	(184,631)	0	0	7.500	4.733	FA	237,433	628,500	03/16/2010	02/15/2019
581557-AY-1	MCKESSON CORP CORPORATE				2FE	9,989,700	100.2400	10,023,610	10,000,000	9,996,777	0	3,436	0	0	0.950	0.985	JD	7,125	95,000	11/29/2012	12/04/2015
581557-AZ-8	MCKESSON CORP CORPORATE			1	2FE	9,740,600	96.0100	9,600,843	10,000,000	9,778,567	0	24,278	0	0	2.700	3.015	JD	12,000	270,000	05/29/2013	12/15/2022
581557-BD-6	MCKESSON CORP CORPORATE				2FE	7,000,000	99.7900	6,985,384	7,000,000	7,000,000	0	0	0	0	2.284	2.284	MS	47,076	82,161	03/05/2014	03/15/2019
58155Q-AC-7	MCKESSON CORP CORPORATE				2FE	2,566,271	102.3900	2,636,452	2,575,000	2,572,758	0	1,791	0	0	3.250	3.324	MS	27,896	83,688	02/23/2011	03/01/2016
58155Q-AE-3	MCKESSON CORP CORPORATE			1	2FE	2,660,472	123.7100	3,340,111	2,700,000	2,663,072	0	1,417	0	0	6.000	6.105	MS	54,000	162,000	02/23/2011	03/01/2041
58155Q-AG-8	MCKESSON CORP CORPORATE			1	2FE	11,935,421	96.4100	11,520,867	11,950,000	11,937,509	0	1,301	0	0	2.850	2.864	MS	100,280	340,575	03/05/2013	03/15/2023
582839-AG-1	MEAD JOHNSON NUTRITION CO CORPORATE			1	2FE	59,679	105.0100	63,005	60,000	59,682	0	3	0	0	4.600	4.633	JD	230	1,518	05/06/2014	06/01/2044
583334-AB-3	MEADWESTVACO CORP COMPANY GUARNT				2FE	3,952,040	114.2200	4,568,720	4,000,000	3,960,746	0	1,079	0	0	6.800	6.895	MN	34,756	272,000	11/18/2002	11/15/2032
583334-AE-7	MEADWESTVACO CORP CORPORATE				2FE	153,788	118.1600	183,141	155,000	154,304	0	117	0	0	7.375	7.487	MS	3,810	11,431	08/17/2009	09/01/2019
583421-A*-3	Measurement Specialties Series A Senior				2	0	0.0000	0	0	0	0	0	0	0	5.700	0.000	MJSD	0	231,293	06/01/2015	
584045-AC-2	MedAssets Inc CORPORATE			1	4FE	2,575,000	104.0000	2,600,000	2,500,000	2,574,891	0	(109,597)	18,638	0	8.000	2.539	MN	25,556	200,000	01/29/2014	11/15/2018
58405U-AD-4	MEDCO HEALTH SOLUTIONS CORPORATE				2FE	8,560,343	115.4600	10,806,654	9,360,000	9,002,939	0	90,310	0	0	7.125	8.483	MS	196,365	666,900	10/28/2008	03/15/2018
58471*-AA-6	MediGain LLC Term Loan A			2	4Z	3,000,000	101.1200	3,033,736	3,000,000	3,000,000	0	0	0	0	2.733	0.000	JAJO	19,333	40,667	10/03/2014	10/03/2019
585055-AQ-9	MEDTRONIC INC CORPORATE				1FE	30,621,183	130.6100	30,379,630	23,260,000	30,209,952	0	(162,303)	0	0	6.500	4.450	MS	445,171	1,511,900	01/01/2013	03/15/2039
585055-AR-7	MEDTRONIC INC CORPORATE	LS			1FE	11,099,001	100.4400	11,149,162	11,100,000	11,099,354	0	(89)	0	0	3.000	3.002	MS	98,050	333,000	03/11/2010	03/15/2015
585055-AT-3	MEDTRONIC INC CORPORATE				1FE	40,708,082	116.9500	45,260,576	38,700,000	40,634,581	0	(42,975)	0	0	5.550	5.175	MS	632,423	2,147,850	01/08/2014	03/15/2040
585055-AW-6	MEDTRONIC INC CORPORATE			1	1FE	47,030,326	101.9400	46,330,918	45,448,000	46,965,882	0	(32,065)	0	0	4.500	4.284	MS	602,186	2,045,160	07/10/2013	03/15/2042
585055-BD-7	MEDTRONIC INC CORPORATE			1	1FE	9,556,316	107.6400	10,355,420	9,620,000	9,556,810	0	495	0	0	4.625	4.666	MS	131,006	244,709	02/20/2014	03/15/2044
58646#-AH-7	Menasha Corporation Senior Note				2	2,500,000	109.5600	2,739,009	2,500,000	2,500,000	0	0	0	0	4.950	4.950	FMAN	20,625	123,750	02/01/2011	02/01/2021
58646#-AJ-3	Menasha Corporation Senior Note				2	4,500,000	112.2800	5,052,609	4,500,000	4,500,000	0	0	0	0	5.270	5.270	FMAN	39,525	237,150	02/01/2011	11/01/2022
58646#-AK-0	Menasha Corporation Senior Note			2	2	15,958,572	110.3000	17,262,132	15,650,000	15,947,274	0	(11,298)	0	0	4.990	4.729	JAJO	169,203	663,046	08/19/2014	04/13/2026
58646#-AL-8	Menasha Corporation Senior Note				2	3,250,000	105.2000	3,419,164	3,250,000	3,250,000	0	0	0	0	4.210	4.210	FMAN	20,524	136,825	02/07/2012	02/07/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
58646#-AM-6	Menasha Corporation Senior Note			2	2	11,550,000	105.6400	12,200,968	11,550,000	11,550,000	0	0	0	0	4.370	4.393	MJSD	23,835	504,735	03/16/2012	03/14/2027
58646#-AN-4	Menasha Corporation Senior Note				2	3,750,000	99.0600	3,714,560	3,750,000	3,750,000	0	0	0	0	3.410	3.410	FMAN	20,247	127,875	02/04/2013	02/04/2023
58646#-AP-9	Menasha Corporation Senior Note			2	2	500,000	98.7000	493,486	500,000	500,000	0	0	0	0	3.580	3.596	FMAN	2,834	17,900	02/04/2013	02/04/2028
58646#-AQ-7	Menasha Corporation Senior Note			2	2	5,000,000	104.4800	5,224,026	5,000,000	5,000,000	0	0	0	0	4.320	4.342	FMAN	20,400	108,000	05/27/2014	05/27/2030
58646#-AR-5	Menasha Corporation Senior Note				2	10,000,000	105.3500	10,535,099	10,000,000	10,000,000	0	0	0	0	4.450	4.450	FMAN	42,028	222,500	05/27/2014	05/27/2030
58646#-AT-1	Menasha Corporation Senior Note			2	2Z	8,320,000	100.6400	8,373,139	8,320,000	8,320,000	0	0	0	0	3.490	3.504	FMAN	28,230	0	11/26/2014	11/26/2024
58646#-AU-8	Menasha Corporation Senior Note			2	2Z	4,000,000	101.0800	4,043,029	4,000,000	4,000,000	0	0	0	0	3.980	3.999	FMAN	15,478	0	11/26/2014	11/26/2030
589331-AC-1	MERCK AND CO DEBENTURES				1FE	11,070,000	125.7700	12,577,400	10,000,000	10,670,882	0	(43,456)	0	0	6.300	5.480	JJ	315,000	630,000	09/24/2002	01/01/2026
589331-AM-9	MERCK AND CO CORPORATE				1FE	7,168,320	130.6200	7,837,092	6,000,000	7,143,176	0	(25,144)	0	0	5.750	4.386	MN	44,083	345,000	03/03/2014	11/15/2036
589331-AN-7	MERCK AND CO CORPORATE	LS			1FE	12,157,308	112.8900	13,140,373	11,640,000	11,936,224	0	(60,272)	0	0	5.000	4.359	JD	1,617	582,000	12/08/2011	06/30/2019
589331-AQ-0	MERCK AND CO CORPORATE				1FE	10,623,380	130.8500	13,085,090	10,000,000	10,599,934	0	(14,527)	0	0	5.850	5.378	JD	1,625	585,000	04/11/2013	06/30/2039
589331-AS-6	MERCK AND CO CORPORATE			1	1FE	36,348,904	96.5000	36,581,785	37,910,000	36,373,479	0	24,838	112,543	0	3.600	3.814	MS	401,846	1,364,760	01/13/2014	09/15/2042
58933Y-AJ-4	Merck & Co Inc CORPORATE				1FE	30,099,928	106.3900	32,044,999	30,120,000	30,099,304	0	316	0	0	4.150	4.154	MN	149,303	1,249,980	06/06/2013	05/18/2043
58933Y-AL-9	Merck & Co Inc CORPORATE		0	1	1FE	7,074,260	104.8000	7,038,019	6,715,778	7,027,658	0	(1,102)	35,369	(46,462)	1.875	1.539	OCT	26,909	0	12/12/2014	10/15/2026
590188-JN-9	MERRILL LYNCH & CO NOTES				1FE	5,970,540	116.2200	6,973,452	6,000,000	5,990,102	0	2,015	0	0	6.875	6.921	MN	52,708	412,500	11/17/1998	11/15/2018
59018Y-UW-9	MERRILL LYNCH CO CORPORATE				1FE	20,026,230	100.1200	21,024,213	21,000,000	20,993,393	0	135,803	0	0	5.000	5.680	JJ	484,167	1,050,000	06/20/2006	01/15/2015
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE				2FE	14,674,646	118.0800	17,534,197	14,850,000	14,694,977	0	3,196	0	0	6.110	6.197	JJ	383,097	907,335	06/18/2012	01/29/2037
59112@-AA-7	Metal Technologies, Inc. Senior Note			2	2	4,816,667	102.5000	4,937,135	4,816,667	4,816,667	0	0	0	0	6.040	6.083	MJSD	3,233	290,927	12/27/2007	12/27/2015
59112@-AB-5	Metal Technologies, Inc. Series B Senior			2	2	3,750,000	105.9200	3,972,157	3,750,000	3,750,000	0	0	0	0	5.750	5.791	JAJO	38,932	215,625	07/26/2010	07/26/2017
59112@-AD-1	Metal Technologies, Inc. Senior Note			2	2	3,860,000	100.6800	3,886,100	3,860,000	3,860,000	0	0	0	0	4.050	4.070	FMAN	23,015	156,330	11/08/2013	11/08/2019
59112@-AF-6	Metal Technologies, Inc. Senior Note				2	5,000,000	101.0800	5,053,997	5,000,000	5,000,000	0	0	0	0	4.250	4.250	MJSD	2,361	106,250	06/27/2014	06/27/2019
59113@-AA-6	Metal Technolgies IND Inc Senior Note			2	2Z	17,155,000	101.4300	17,400,461	17,155,000	17,155,000	0	0	0	0	4.700	4.727	MJSD	49,273	0	12/09/2014	12/09/2022
59113@-AB-4	Metal Technolgies IND Inc Senior Note				2Z	3,860,000	101.6000	3,921,946	3,860,000	3,860,000	0	0	0	0	4.500	4.500	MJSD	965	0	12/29/2014	12/29/2019
59156R-AJ-7	METLIFE INC CORPORATE				1FE	40,280,973	133.2500	53,028,429	39,795,000	40,199,415	0	(10,571)	0	0	6.375	6.283	JD	112,753	2,536,931	10/05/2004	06/15/2034
59156R-AM-0	METLIFE INC CORPORATE				1FE	35,898,815	124.6200	44,862,768	36,000,000	35,910,048	0	2,114	0	0	5.700	5.720	JD	91,200	2,052,000	04/20/2007	06/15/2035
59156R-AY-4	METLIFE INC CORPORATE				1FE	31,911,133	126.0900	37,183,116	29,490,000	31,755,076	0	(39,506)	0	0	5.875	5.326	FA	697,828	1,732,538	09/28/2010	02/06/2041
59156R-BD-9	METLIFE INC CORPORATE				1FE	12,501,675	100.4600	12,557,777	12,500,000	12,501,597	0	(40)	0	0	4.125	4.124	FA	197,656	515,625	01/01/2013	08/13/2042
59156R-BF-4	METLIFE INC CORPORATE	LS			1FE	16,215,089	99.4100	15,995,541	16,090,000	16,190,695	0	(11,091)	0	0	3.048	2.970	MJSD	21,797	490,423	09/28/2012	12/15/2022
59156R-BG-2	METLIFE INC CORPORATE				1FE	263,386	112.9400	299,277	265,000	263,399	0	25	0	0	4.875	4.914	MN	1,723	12,919	11/07/2013	11/13/2043
59156R-BL-1	METLIFE INC CORPORATE				1FE	166,548	111.2300	183,523	165,000	166,541	0	(7)	0	0	4.721	4.690	MJSD	346	1,720	09/30/2014	12/15/2044
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE				1FE	74,952,000	100.2700	75,201,000	75,000,000	74,994,601	0	15,582	0	0	1.625	1.647	AO	301,302	1,218,750	03/27/2012	04/02/2015
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOAT				1FE	46,100,000	100.0000	46,100,461	46,100,000	46,100,000	0	0	0	0	0.601	0.675	JAJO	66,979	282,955	01/07/2013	01/06/2015
59447#-AB-9	Michigan Electric Transmission Senior No				1	5,666,667	104.2600	5,908,148	5,666,667	5,666,667	0	0	0	0	5.750	5.749	JD	905	325,833	12/10/2003	12/10/2015
594918-AC-8	MICROSOFT CORP CORPORATE	C			1FE	40,607,009	109.8600	44,385,056	40,400,000	40,505,537	0	(21,702)	0	0	4.200	4.134	JD	141,400	1,696,800	12/11/2009	06/01/2019
594918-AD-6	MICROSOFT CORP CORPORATE				1FE	50,250,926	120.4100	56,212,609	46,685,000	50,089,976	0	(83,029)	0	0	5.200	4.676	JD	202,302	2,427,620	01/01/2013	06/01/2039
594918-AL-8	MICROSOFT CORP CORPORATE				1FE	9,974,700	110.2000	11,020,210	10,000,000	9,983,054	0	2,358	0	0	4.000	4.031	FA	158,889	400,000	02/03/2011	02/08/2021
594918-AM-6	MICROSOFT CORP CORPORATE				1FE	22,773,096	122.6800	26,561,216	21,650,000	22,728,059	0	(24,391)	0	0	5.300	4.938	FA	455,793	1,147,450	01/01/2013	02/08/2041
59531#-AA-8	Mid-America Apartments LP Senior Note				2FE	10,000,000	107.7700	10,776,714	10,000,000	10,000,000	0	0	0	0	4.680	4.682	FA	157,300	468,000	07/29/2011	07/29/2018
59531#-AB-6	Mid-America Apartments LP Senior Note				2	12,500,000	113.3700	14,170,704	12,500,000	12,500,000	0	0	0	0	5.400	5.403	FA	226,875	675,000	07/29/2011	07/29/2021
59531#-AF-7	Mid-America Apartments LP Senior Note				2	10,000,000	105.6300	10,562,664	10,000,000	10,000,000	0	0	0	0	4.170	4.170	MN	35,908	417,000	11/30/2012	11/30/2022
59531#-AG-5	Mid-America Apartments LP Senior Note				2FE	17,600,000	106.4200	18,729,641	17,600,000	17,600,000	0	0	0	0	4.330	4.330	MN	65,624	762,080	11/30/2012	11/30/2024
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE			1	1FE	9,939,853	116.1100	10,978,163	9,455,000	9,932,241	0	(7,611)	0	0	4.800	4.483	MS	133,631	448,797	02/11/2014	09/15/2043
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE			1	1FE	12,136,618	109.9600	13,426,495	12,210,000	12,136,967	0	349	0	0	4.400	4.436	AO	113,417	286,528	03/31/2014	10/15/2044
59562V-AM-9	BERKSHIRE HATHAWAY ENERG CORPORATE				2FE	6,980,910	125.6300	8,794,331	7,000,000	6,982,845	0	367	0	0	6.125	6.145	AO	107,188	428,750	10/11/2006	04/01/2036
59562V-AP-2	BERKSHIRE HATHAWAY ENERG CORPORATE	LS			2FE	16,471,175	123.7700	21,660,332	17,500,000	16,582,739	0	18,089	0	0	5.950	6.393	MN	133,049	1,041,250	07/11/2007	05/15/2037
59564N-A#-0	Midcoast Energy Partners, L.P. Senior No				2Z	10,000,000	99.8500	9,984,615	10,000,000	10,000,000	0	0	0	0	4.420	4.420	MS	111,728	0	09/30/2014	09/30/2024
59564N-A@-2	Midcoast Energy Partners, L.P. Senior No				2Z	22,050,000	99.5500	21,950,466	22,050,000	22,050,000	0	0	0	0	4.040	4.040	MS	225,180	0	09/30/2014	09/30/2021
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se			2	4	13,689,999	101.4000	13,881,719	13,689,999	13,689,999	0	0	0	0	10.426	6.755	MJSD	78,453	620,744	03/03/2014	03/03/2019
598326-B*-6	Midwest ISO Senior Note			2	1FE	9,585,758	107.7300	9,157,371	8,500,000	9,170,194	0	(209,539)	0	0	4.320	1.690	FA	143,820	367,200	01/01/2013	02/10/2020
59862*-AA-1	Mike Albert Leasing Inc. Senior Secured				2	10,000,000	100.4500	10,044,879	10,000,000	10,000,000	0	0	0	0	1.750	1.758	MON	486	175,000	12/16/2013	12/16/2016
59934#-AC-7	Milestone Aviation Holdco No 8 Senior Se				2	12,240,000	107.0000	13,096,983	12,240,000	12,240,000	0	0	0	0	5.860	5.860	JD	23,909	717,264	12/19/2013	12/19/2022
59934#-AD-5	Milestone Aviation Holdco No 8 Senior Se				2	1,517,000	108.6800	1,648,665	1,517,000	1,517,000	0	0	0	0	6.120	6.120	JD	3,095	92,840	12/19/2013	12/19/2023
59934@-AA-3	The Milestone Aviation Holdco Senior Sec			2	2	19,385,836	111.3100	21,577,960	19,385,836	19,385,836	0	0	0	0	6.750	6.844	MON	109,045	1,308,544	06/18/2013	09/28/2020
60040#-AA-0	Millennium Pipeline Co Series A Senior S			2	2FE	9,148,555	108.6500	9,396,847	8,648,793	9,085,700	0	(31,482)	0	0	5.330	4.410	MJSD	1,281	460,981	01/01/2013	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S			2	2FE	7,204,681	116.2800	8,377,628	7,204,681	7,204,681	0	0	0	0	6.000	6.044	MJSD	1,201	432,281	08/26/2010	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE				2Z	28,600,000	116.8200	33,409,995	28,600,000	28,600,000	0	0	0	0	6.000	6.000	MJSD	143,000	1,716,000	03/01/2011	03/01/2021
600544-C@-7	Herman Miller Inc. Senior Note				2Z	39,500,000	112.2700	44,346,532	39,500,000	39,500,000	0	0	0	0	6.420	6.420	JJ	1,253,862	2,535,900	01/03/2008	01/03/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
60467P-AQ-7	MIRANT AMERICAS GENR LLC 8.50000 10/01/2				5FE	4,916,250	86.0000	3,870,000	4,500,000	4,867,714	0	(41,523)	0	0	8.500	6.959	AO	95,625	382,500	11/01/2013	10/01/2021
607828-D#-4	Modine Manufacturing Company Series A Se			2	3	100,000,000	112.4600	112,464,093	100,000,000	100,000,000	0	0	0	0	6.830	6.887	FMAN	929,639	6,830,000	08/12/2010	08/12/2020
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE				2FE	12,420,836	104.7200	12,217,951	11,667,000	12,018,729	0	(348,753)	0	0	6.125	3.138	JJ	329,512	714,604	11/01/2013	01/15/2016
60871R-AD-2	MOLSON COORS BREWING CO CORPORATE	LS			2FE	20,555,564	107.3700	19,312,295	17,986,000	20,453,900	0	(48,131)	0	0	5.000	4.154	MN	149,883	899,300	02/22/2013	05/01/2042
608768-AA-1	MOM Brands Company Senior Note				2	500,000	100.1400	500,719	500,000	500,000	0	0	0	0	3.540	3.556	MJSD	787	17,798	09/13/2012	09/13/2027
610202-BP-7	MONONGAHELA POWER COMPANY CORPORATE			1	2FE	17,643,008	120.0700	21,222,903	17,675,000	17,643,652	0	1,581	0	0	5.400	5.412	JD	42,420	1,002,173	11/19/2013	12/15/2043
61166W-AC-5	MONSANTO CO CORPORATE				1FE	13,814,725	116.3300	15,936,734	13,700,000	13,841,700	0	(15,353)	0	0	5.500	5.333	JJ	316,051	753,500	05/23/2012	07/30/2035
61166W-AE-1	MONSANTO CO CORPORATE				1FE	15,632,039	114.7000	19,230,040	16,765,000	15,981,889	0	50,853	0	0	5.500	6.102	FA	348,339	922,075	09/12/2006	08/15/2025
61166W-AG-6	MONSANTO CO CORPORATE				1FE	6,181,450	121.4000	6,070,224	5,000,000	6,109,907	0	(27,126)	0	0	5.875	4.349	AO	62,014	293,750	04/05/2012	04/15/2038
61166W-AJ-0	MONSANTO CO CORPORATE			1	1FE	11,882,569	91.0900	12,507,966	13,731,000	11,916,256	0	31,331	0	0	3.600	4.430	JJ	227,935	494,316	01/09/2014	07/15/2042
61166W-AK-7	MONSANTO CO CORPORATE			1	1FE	43,331,029	106.6300	46,286,911	43,410,000	43,331,119	0	2,025	0	0	4.650	4.661	MN	257,928	2,063,422	01/15/2014	11/15/2043
61166W-AN-1	MONSANTO CO CORPORATE			1	1FE	2,116,262	104.2000	2,219,460	2,130,000	2,116,481	0	219	0	0	4.200	4.248	JJ	44,730	0	06/26/2014	07/15/2034
61166W-AP-6	MONSANTO CO CORPORATE			1	1FE	7,524,851	103.7500	7,869,764	7,585,000	7,525,333	0	482	0	0	4.400	4.448	JJ	166,870	0	06/26/2014	07/15/2044
61166W-AQ-4	MONSANTO CO CORPORATE	LS		1	1FE	23,203,369	104.8500	24,367,721	23,240,000	23,203,461	0	92	0	0	4.700	4.708	JJ	546,140	0	06/27/2014	07/15/2064
615369-A#-2	Moody's Corp Senior Note				2	40,130,000	110.0000	44,142,588	40,130,000	40,130,000	0	0	0	0	6.060	6.060	MS	770,095	2,431,878	09/07/2007	09/07/2017
617446-6Q-7	MORGAN STANLEY CORPORATE				1FE	7,511,583	113.9000	8,542,763	7,500,000	7,504,765	0	(1,319)	0	0	6.625	6.602	AO	124,219	496,875	01/11/2012	04/01/2018
617446-C2-3	MORGAN STANLEY CORPORATE				1FE	40,794,040	107.3700	43,941,745	40,925,000	40,891,866	0	14,798	0	0	5.450	5.492	JJ	1,065,642	2,230,413	01/04/2007	01/09/2017
61746B-CY-0	MORGAN STANLEY CORPORATE				1FE	3,033,030	120.4800	3,614,273	3,000,000	3,023,659	0	(1,377)	0	0	6.250	6.153	FA	73,958	187,500	08/29/2006	08/09/2026
61746B-DQ-6	MORGAN STANLEY CORPORATE	LS			1FE	4,956,200	102.6000	5,130,180	5,000,000	4,958,433	0	2,233	0	0	3.875	3.982	AO	33,368	97,413	04/23/2014	04/29/2024
61746B-DR-4	MORGAN STANLEY CORPORATE				1FE	597,390	99.6300	597,787	600,000	597,602	0	212	0	0	2.375	2.468	JJ	6,254	0	07/17/2014	07/23/2019
61746S-BR-9	MORGAN STANLEY CORPORATE				1FE	4,904,550	103.4300	5,223,417	5,050,000	5,032,634	0	20,062	0	0	5.375	5.814	AO	57,303	271,438	09/26/2008	10/15/2015
61747W-AF-6	MORGAN STANLEY CORPORATE				1FE	10,184,100	114.8000	11,479,510	10,000,000	10,125,512	0	(17,064)	0	0	5.750	5.503	JJ	249,167	575,000	04/06/2011	01/25/2021
61747W-AL-3	MORGAN STANLEY CORPORATE	LS			1FE	8,447,465	113.4900	9,589,744	8,450,000	8,447,780	0	224	0	0	5.500	5.504	JJ	197,519	464,750	07/21/2011	07/28/2021
61747Y-CG-8	MORGAN STANLEY CORPORATE	LS			1FE	2,507,758	118.6200	2,372,292	2,000,000	2,376,939	0	(80,316)	0	0	7.300	2.695	MN	19,467	146,000	05/10/2013	05/13/2019
61747Y-CJ-2	MORGAN STANLEY CORPORATE				1FE	343,568	112.8800	389,434	345,000	344,190	0	140	0	0	5.625	5.680	MS	5,283	19,406	09/16/2009	09/23/2019
61747Y-DU-6	MORGAN STANLEY CORPORATE				2FE	469,732	101.2400	475,846	470,000	469,752	0	23	0	0	4.100	4.107	MN	2,088	19,270	05/16/2013	05/22/2023
617482-4M-3	MORGAN STANLEY CORPORATE				2FE	549,626	106.2100	568,212	535,000	548,208	0	(1,383)	0	0	4.875	4.497	MN	4,347	26,081	12/19/2013	11/01/2022
617482-V9-2	MORGAN STANLEY CORPORATE				1FE	9,921,574	132.8000	13,326,821	10,035,000	9,924,318	0	1,422	0	0	6.375	6.461	JJ	278,994	639,731	08/03/2012	07/24/2042
617734-AC-2	Morongo Band of Mission Indian Senior Se			2	2FE	10,000,000	106.6400	10,663,619	10,000,000	10,000,000	0	0	0	0	6.900	6.900	MS	230,000	690,000	03/31/2008	03/01/2018
61945C-AA-1	THE MOSAIC CO CORPORATE			1	2FE	5,747,104	104.0800	6,036,646	5,800,000	5,761,615	0	4,767	0	0	3.750	3.860	MN	27,792	217,500	10/17/2011	11/15/2021
61945C-AB-9	THE MOSAIC CO CORPORATE			1	2FE	1,699,229	102.7200	1,771,873	1,725,000	1,700,486	0	427	0	0	4.875	4.971	MN	10,745	84,094	10/17/2011	11/15/2041
61945C-AD-5	THE MOSAIC CO CORPORATE			1	2FE	3,093,387	113.1400	3,513,019	3,105,000	3,093,559	0	352	0	0	5.450	5.481	MN	21,623	170,163	11/07/2013	11/15/2033
61945C-AE-3	THE MOSAIC CO CORPORATE			1	2FE	12,307,965	114.6000	13,992,843	12,210,000	12,306,107	0	(1,041)	0	0	5.625	5.568	MN	87,759	690,628	04/10/2014	11/15/2043
61980A-AD-5	MOTIVA ENTERPRISES LLC CORPORATE				2FE	29,652,384	118.2800	25,235,904	21,335,000	29,314,096	0	(172,804)	0	0	6.850	4.376	JJ	673,890	1,461,448	01/01/2013	01/15/2040
620076-AH-2	Motorola Solutions Inc DEBENTURES				2FE	4,751,910	123.4800	5,286,098	4,281,000	4,584,566	0	(19,955)	0	0	7.500	6.546	MN	41,026	321,075	06/27/2003	05/15/2025
620076-BD-0	Motorola Solutions Inc CORPORATE				2FE	395,156	99.8400	399,381	400,000	395,366	0	210	0	0	3.500	3.697	MS	5,133	0	08/12/2014	09/01/2021
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure			2	2FE	49,942,528	102.6400	51,262,154	49,942,528	49,942,528	0	0	0	0	6.560	6.555	JD	145,610	3,276,230	03/25/2010	03/25/2030
62452*-AG-8	Mountaineer Gas Company Senior Note				3FE	20,000,000	115.4000	23,079,545	20,000,000	20,000,000	0	0	0	0	7.580	7.580	JD	46,322	1,516,000	12/20/2007	12/20/2017
626738-AC-2	MURPHY OIL USA INC CORPORATE			1	3FE	4,180,000	104.5000	4,180,000	4,000,000	4,179,941	0	(13,233)	36,826	0	6.000	5.027	FA	90,667	120,000	07/01/2014	08/15/2023
628198-AA-7	Mustang Machinery Company, Ltd Senior No			2	2Z	372,551	100.6400	374,919	372,551	372,551	0	0	0	0	3.950	3.969	FMAN	1,880	14,716	05/15/2012	05/15/2024
628464-B#-5	Myers Industries, Inc. Senior Note				2	4,000,000	109.9700	4,398,918	4,000,000	4,000,000	0	0	0	0	5.450	5.450	JJ	100,522	109,000	01/15/2014	01/15/2026
628464-B@-7	Myers Industries, Inc. Senior Note				2	6,990,000	108.6500	7,594,460	6,990,000	6,990,000	0	0	0	0	5.300	5.300	JJ	170,828	185,235	01/15/2014	01/15/2024
628530-AW-7	MYLAN LABORATORIES INC				2FE	1,974,268	100.6000	1,956,728	1,945,000	1,963,889	0	(10,380)	0	0	1.800	1.137	JD	681	35,010	03/04/2014	06/24/2016
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES				1FE	20,740,851	133.5500	24,105,869	18,050,000	19,725,221	0	(115,833)	0	0	8.250	6.930	MN	248,188	1,489,125	05/16/2002	11/01/2024
62913M-A*-8	NGL Energy Partners L.P. Senior Secured			2	3	40,150,000	106.2000	42,638,897	40,150,000	40,150,000	0	0	0	0	6.650	6.704	MJSD	88,999	2,669,975	06/19/2012	06/20/2022
62925*-AA-0	NHP Foundation Promissory Note			2	5Z	857,978	95.9300	2,398,354	2,500,000	2,031,538	0	319,989	0	0	4.500	24.387	MJSD	313	112,500	11/26/2008	03/06/2017
629337-B@-4	NN, Inc Senior Secured Note			2	2	0	0.0000	0	0	0	0	0	0	0	4.640	0.000	MJSD	0	1,576,043	12/20/2011	12/20/2018
629377-BJ-0	NRG ENERGY INC CORP			1	4FE	1,110,000	106.7500	1,067,500	1,000,000	1,068,696	0	(40,004)	0	0	8.250	3.867	MS	27,500	82,500	12/18/2013	09/01/2020
629527-AU-6	NABISCO INC DEBENTURES				2FE	313,252	102.4100	330,778	323,000	322,535	0	867	0	0	7.550	7.851	JD	1,084	24,387	08/04/1995	06/15/2015
629568-AQ-9	NABORS INDS INC CORPORATE				2FE	12,738,369	104.1600	15,623,505	15,000,000	14,037,617	0	258,349	0	0	6.150	8.530	FA	348,500	922,500	10/28/2008	02/15/2018
629568-AX-4	NABORS INDS INC CORPORATE	LS			2FE	5,697,434	93.9500	5,214,458	5,550,000	5,650,121	0	(18,947)	49,064	0	4.625	4.161	MS	75,580	256,688	02/17/2012	09/15/2021
629568-AZ-9	NABORS INDS INC CORPORATE				2FE	1,296,379	98.9100	1,270,005	1,270,000	1,290,341	0	(6,038)	0	0	2.350	1.396	MS	8,788	14,923	06/26/2014	09/15/2016
629628-AA-2	NRG Energy Ctr Minneapolis LLC Senior No			2	2Z	7,218,045	107.6700	7,771,410	7,218,045	7,218,045	0	0	0	0	7.250	7.316	FMAN	84,311	526,216	07/03/2002	08/01/2017
629628-AB-0	NRG Energy Ctr Minneapolis LLC Senior No			2	2Z	2,701,221	107.4900	2,903,427	2,701,221	2,701,221	0	0	0	0	7.120	7.184	FMAN	30,986	193,395	07/03/2002	08/01/2017
629628-AC-8	NRG Energy Ctr Minneapolis LLC Series C			2	2Z	100,000,000	116.2800	116,283,218	100,000,000	100,000,000	0	0	0	0	5.950	5.993	MJSD	148,750	5,950,000	06/22/2010	06/23/2025
62963#-AD-3	NRP (Operating) LLC Senior Note			2	3	461,538	95.5200	440,871	461,538	461,538	0	0	0	0	5.050	5.049	JJ	10,488	23,308	01/19/2006	07/19/2020
62963#-AF-8	NRP (Operating) LLC Series F Senior Note			2	3	3,726,776	103.9100	3,711,138	3,571,429	3,708,311	0	(18,465)	0	0	8.380	6.445	MS	79,810	299,286	03/01/2014	03/25/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
62963#-AG-6	NRP (Operating) LLC Series G Senior Note			2	3	14,286,422	105.9400	14,667,556	13,845,455	14,259,716	0	(26,706)	0	0	8.920	8.087	MS	329,337	1,032,287	09/02/2014	03/25/2024
631103-AE-8	NASDAQ STOCK MARKET INC CORPORATE				2FE	59,501	108.8400	65,306	60,000	59,762	0	70	0	0	5.250	5.392	JJ	1,444	3,150	12/17/2010	01/16/2018
635300-AE-9	NATIONAL CINEMEDIA CORPORATE			1	3FE	3,011,040	100.0000	2,952,000	2,952,000	3,000,926	0	(7,789)	0	0	6.000	5.631	AO	37,392	177,120	09/11/2013	04/15/2022
635405-AM-5	NATIONAL CITY CORP SUB NOTES				2FE	6,125,000	117.4800	20,558,265	17,500,000	9,635,659	0	940,295	0	0	6.875	20.612	MN	153,733	1,203,125	09/25/2000	05/15/2019
63615#-AB-7	National Football League 1 Senior Note -			2	1FE	7,194,013	106.7800	7,546,609	7,067,326	7,150,200	0	(27,374)	0	0	6.560	5.757	AO	97,875	463,617	06/06/2013	10/15/2017
637071-AH-4	National Oilwell Varco CORPORATE				1FE	2,550,000	100.0500	2,501,200	2,500,000	2,500,000	0	0	0	0	6.125	5.682	FA	57,847	153,125	04/15/2008	08/15/2015
637071-AJ-0	National Oilwell Varco CORPORATE			1	1FE	21,656,941	93.6600	20,795,373	22,202,000	21,712,408	0	52,283	0	0	2.600	2.907	JD	48,104	577,252	01/02/2014	12/01/2022
637071-AK-7	National Oilwell Varco CORPORATE	LS		1	1FE	41,391,969	92.1200	39,362,021	42,730,000	41,410,378	0	10,931	734,324	0	3.950	4.032	JD	140,653	1,687,835	05/23/2013	12/01/2042
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE			1	1FE	8,821,205	99.4700	8,778,395	8,825,000	8,821,812	0	607	0	0	2.150	2.159	FA	79,057	96,450	01/21/2014	02/01/2019
638585-AN-9	BANK OF AMERICA CORP SUB NOTES				2FE	10,604,900	103.8900	10,389,400	10,000,000	10,033,349	0	(52,545)	0	0	7.750	7.171	FA	292,778	775,000	11/02/1995	08/15/2015
638585-AP-4	BANK OF AMERICA CORP SUB NOTES				2FE	33,123,786	122.6500	39,003,654	31,800,000	32,609,886	0	(50,825)	0	0	7.250	6.905	AO	486,717	2,305,500	11/08/2000	10/15/2025
638585-AU-3	BANK OF AMERICA CORP SUB NOTES				2FE	5,626,250	110.1000	5,505,207	5,000,000	5,105,666	0	(57,232)	0	0	7.800	6.462	MS	114,833	390,000	01/25/2002	09/15/2016
638585-BF-5	BANK OF AMERICA CORP SUB NOTES				2FE	6,900,283	121.3000	8,321,406	6,860,000	6,885,693	0	(1,264)	0	0	6.800	6.754	MS	137,352	466,480	06/30/2000	03/15/2028
63858S-AA-7	NATIONSBANK CORP SUB NOTES				2FE	19,316,293	133.3200	21,997,305	16,500,000	18,187,781	0	(114,845)	0	0	8.570	7.109	MN	180,684	1,414,050	09/25/2000	11/15/2024
63902@-AA-3	NatureSweet, Ltd Senior Note				3Z	2,170,000	105.1600	2,281,896	2,170,000	2,170,000	0	0	0	0	7.000	6.000	JAJO	31,646	146,475	04/16/2013	07/16/2018
63909@-AB-4	Nautical Solutions, LLC Senior Secured N			2	2FE	66,064,000	100.8200	66,604,947	66,064,000	66,064,000	0	0	0	0	5.750	5.791	FMAN	495,939	3,798,680	11/14/2013	11/14/2023
63938C-AA-6	NAVIENT CORP CORPORATE				3FE	119,238	98.1200	117,750	120,000	119,247	0	9	0	0	5.000	5.125	AO	917	0	11/03/2014	10/26/2020
63945*-AB-2	NCB Capital Impact Term Note			2	4	120,917	103.5200	149,486	144,400	122,702	0	(3,435)	0	0	4.720	9.130	MON	504	6,477	12/30/2013	12/14/2018
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	15,936,888	109.9800	17,486,772	15,900,000	15,925,135	0	(3,577)	0	0	4.375	4.345	AO	173,906	695,625	08/25/2011	04/01/2021
63946B-AF-7	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	8,489,553	133.9800	9,354,435	6,982,000	8,416,726	0	(27,885)	0	0	6.400	4.965	AO	75,716	446,848	04/12/2012	04/30/2040
63946B-AG-5	NBCUNIVERSAL MEDIA LLC CORPORATE				1FE	16,112,436	128.5900	16,574,158	12,889,000	15,981,533	0	(61,732)	0	0	5.950	4.399	AO	191,724	766,896	10/31/2012	04/01/2041
641423-BP-2	NEVADA POWER CO CORPORATE				1FE	5,990,501	138.2800	8,296,962	6,000,000	5,991,077	0	170	0	0	6.650	6.662	AO	99,750	399,000	10/10/2006	04/01/2036
641423-BS-6	NEVADA POWER CO CORPORATE				1FE	11,685,024	115.2000	13,248,253	11,500,000	11,571,582	0	(18,914)	0	0	6.500	6.288	MN	95,514	747,500	10/19/2007	05/15/2018
641423-BU-1	NEVADA POWER CO CORPORATE				1FE	7,419,720	141.5500	9,908,731	7,000,000	7,376,136	0	(7,448)	0	0	6.750	6.300	JJ	236,250	472,500	10/29/2007	07/01/2037
641423-BZ-0	NEVADA POWER CO CORPORATE			1	1FE	1,894,091	122.2100	2,321,946	1,900,000	1,894,315	0	98	0	0	5.375	5.396	MS	30,070	102,125	09/09/2010	09/15/2040
641423-CA-4	NEVADA POWER CO CORPORATE			1	1FE	6,997,900	123.3000	8,630,728	7,000,000	6,997,566	0	33	0	0	5.450	5.452	MN	48,747	381,500	05/09/2011	05/15/2041
64382#-AB-6	New Economics Women SPNT			2	5*	667,114	103.4600	690,213	667,114	667,114	0	0	0	0	7.000	6.951	MON	130	46,698	12/31/2012	12/31/2020
645869-C#-3	New Jersey Natural Gas Company Senior No			2	1	18,225,058	112.4500	20,241,400	18,000,000	18,105,400	0	(28,323)	0	0	5.600	5.407	FA	380,800	1,008,000	06/09/2010	05/15/2018
645869-D#-2	New Jersey Natural Gas Company Senior No				1	14,000,000	119.4400	16,721,473	14,000,000	14,000,000	0	0	0	0	4.610	4.610	MS	190,034	326,286	03/13/2014	03/14/2044
646025-B@-4	New Jersey Res Corp Senior Note				1Z	45,000,000	103.5400	46,595,194	45,000,000	45,000,000	0	0	0	0	3.480	3.480	MN	234,900	0	11/07/2014	11/07/2024
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver			2	5Z	0	0.0000	0	0	0	0	0	0	0	31.633	0.000	MON	0	2,600	03/20/2013	05/01/2014
649778-AA-1	New York Small Bus. Venture Fd Senior St			2	1	61,854	105.7900	65,437	61,854	61,854	0	0	0	0	7.780	7.629	DEC	0	4,879	12/14/2004	12/14/2015
649778-AB-9	New York Small Bus. Venture Fd Senior St			2	1	64,093	106.7000	68,387	64,093	64,093	0	0	0	0	8.780	8.589	DEC	0	5,706	12/14/2004	12/14/2015
649840-CM-5	NY STATE ELECTRIC & GAS BONDS				1FE	4,968,400	114.0800	5,704,050	5,000,000	4,981,903	0	1,606	0	0	5.750	5.804	MN	47,917	287,500	05/05/2003	05/01/2023
650094-CJ-2	VERIZON NEW YORK INC DEBENTURES				2FE	20,418,787	115.7600	25,005,024	21,600,000	20,743,703	0	35,446	0	0	6.500	6.948	AO	296,400	1,404,000	09/25/2000	04/15/2028
651229-AN-6	NEWELL RUBBERMAID INC. CORPORATE				2FE	1,506,570	99.7000	1,495,431	1,500,000	1,505,289	0	(1,281)	0	0	2.050	1.925	JD	2,563	30,750	04/02/2014	12/01/2017
651290-AN-8	NEWFIELD EXPLORATION COMPANY CORPORATE			1	3FE	53,500	101.5000	50,750	50,000	51,789	0	(877)	0	0	6.875	4.885	FA	1,432	3,438	01/01/2013	02/01/2020
651290-AQ-1	NEWFIELD EXPLORATION COMPANY CORPORATE	LS			3FE	1,995,000	98.9400	1,978,760	2,000,000	1,995,005	0	(6,697)	88,772	0	5.625	5.064	JJ	56,250	112,500	04/03/2013	07/01/2024
651639-AM-8	NEWMONT MINING CORP CORPORATE			2	2FE	38,154,596	101.4400	33,909,821	33,430,000	37,907,700	0	(88,314)	0	0	6.250	5.269	AO	522,344	2,089,375	01/01/2013	10/01/2039
652478-AL-2	NEWS AMERICA HLDGS DEBENTURES				2FE	9,908,800	134.7100	13,471,090	10,000,000	9,946,868	0	3,978	0	0	8.875	8.963	AO	160,243	887,500	04/19/1993	04/26/2023
652478-AU-2	NEWS AMERICA HLDGS DEBENTURES				2FE	14,513,661	127.7300	17,243,010	13,500,000	14,085,027	0	(44,680)	0	0	7.750	7.093	FA	435,938	1,046,250	07/28/2006	02/01/2024
652478-AV-0	NEWS AMERICA HLDGS DEBENTURES				2FE	7,060,672	138.4400	8,306,628	6,000,000	6,639,208	0	(43,651)	0	0	9.500	7.888	JJ	262,833	570,000	06/30/2000	07/15/2024
652478-AW-8	NEWS AMERICA HLDGS DEBENTURES				2FE	580,720	148.5500	742,750	500,000	566,425	0	(1,520)	0	0	8.450	7.176	FA	17,604	42,250	06/30/2000	08/01/2034
652478-AY-4	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	9,754,380	104.9800	9,448,020	9,000,000	9,080,241	0	(99,179)	0	0	7.600	6.387	AO	152,000	684,000	06/26/2006	10/11/2015
652478-AZ-1	NEWS AMERICA HLDGS DEBENTURES				2FE	19,660,865	131.3600	25,338,534	19,290,000	19,549,990	0	(15,786)	0	0	7.700	7.511	AO	251,681	1,485,330	07/28/2006	10/30/2025
652478-BA-5	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	11,811,300	150.6400	19,622,301	13,026,000	11,879,415	0	7,355	0	0	7.750	8.563	JD	84,126	1,009,515	09/21/2000	12/01/2045
652478-BB-3	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	33,921,354	137.8100	48,233,710	35,000,000	33,923,585	0	84	0	0	7.900	8.150	JD	230,417	2,765,000	09/25/2000	12/01/2095
652478-BC-1	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	24,912,279	128.5600	30,082,806	23,400,000	24,391,711	0	(53,575)	0	0	7.430	6.896	AO	434,655	1,738,620	06/30/2000	10/01/2026
652478-BX-5	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	6,160,060	111.6700	5,583,395	5,000,000	5,557,599	0	(303,726)	0	0	8.000	1.664	AO	82,222	400,000	01/01/2013	10/17/2016
652478-BY-3	NEWS AMERICA HLDGS COMPANY GUARNT				2FE	10,051,078	146.7900	14,825,376	10,100,000	10,057,283	0	661	0	0	8.150	8.190	AO	169,203	823,150	06/30/2000	10/17/2036
652482-AJ-9	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	3,594,242	128.4700	4,524,608	3,522,000	3,576,768	0	(2,450)	0	0	7.300	7.115	AO	43,565	257,106	01/28/2009	04/30/2028
652482-AT-7	21ST CENTURY FOX AMERICA DEBENTURES				2FE	3,612,576	126.1700	5,036,698	3,992,000	3,662,556	0	11,824	0	0	7.125	8.111	AO	65,577	284,430	10/23/2008	04/08/2028
652482-AU-4	21ST CENTURY FOX AMERICA DEBENTURES				2FE	16,193,975	127.9400	19,409,302	15,170,000	15,982,336	0	(36,214)	0	0	7.280	6.672	JD	3,068	1,104,376	11/05/2007	06/30/2028
652482-AX-8	21ST CENTURY FOX AMERICA COMPANY GUARNT				2FE	14,926,962	132.6000	18,324,698	13,820,000	14,644,541	0	(37,945)	0	0	7.625	6.924	MN	90,742	1,053,775	10/28/2008	11/30/2028
652482-BC-3	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	93,801	129.8900	116,904	90,000	93,448	0	(101)	0	0	6.550	6.195	MS	1,736	5,895	03/31/2011	03/15/2033
652482-BJ-8	21ST CENTURY FOX AMERICA CORP FOREIGN	LS			2FE	4,936,965	127.6900	6,384,470	5,000,000	4,946,812	0	1,295	0	0	6.200	6.294	JD	13,778	310,000	12/05/2005	12/15/2034
652482-BL-3	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	4,617,259	129.6800	6,484,206	5,000,000	4,663,239	0	6,915	0	0	6.400	7.018	JD	14,222	320,000	05/26/2006	12/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
652482-BQ-2	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	18,010,494	133.5300	26,631,761	19,945,000	18,112,554	0	20,423	0	0	6.650	7.443	MN	169,477	1,326,343	06/01/2012	11/15/2037
652482-BY-5	21ST CENTURY FOX AMERICA CORPORATE				2FE	1,303,705	135.5700	1,355,684	1,000,000	1,293,856	0	(6,107)	0	0	6.900	4.843	FA	26,067	69,000	05/10/2012	08/15/2039
652482-CE-8	21ST CENTURY FOX AMERICA CORP FOREIGN				2FE	8,953,677	127.2600	11,453,850	9,000,000	8,955,212	0	665	0	0	6.150	6.188	FA	209,100	553,500	08/26/2011	02/15/2041
653408-AA-8	nextSource. Inc. Senior Secured Revolver			2	4Z	0	0.0000	0	0	0	0	0	0	0	11.730	0.000	MON	0	1,126	07/29/2013	08/05/2018
653408-AB-6	nextSource. Inc. Term Loan A			2	4Z	17,531,297	100.4600	17,612,061	17,531,297	17,531,297	0	0	0	0	2.848	6.319	FMAN	6,087	1,186,726	08/05/2013	08/05/2018
65364U-AA-4	NIAGARA MOHAWK PWR CORP CORPORATE				1FE	2,375,000	110.6000	2,626,748	2,375,000	2,375,000	0	0	0	0	4.881	4.881	FA	43,793	115,924	08/03/2009	08/15/2019
654106-AC-7	NIKE INC CORPORATE			1	1FE	4,756,498	96.4900	4,946,883	5,127,000	4,804,294	0	33,425	0	0	2.250	3.113	MN	19,226	115,358	07/18/2013	05/01/2023
654106-AD-5	NIKE INC CORPORATE			1	1FE	2,811,794	98.7400	2,784,591	2,820,000	2,811,967	0	158	0	0	3.625	3.641	MN	17,038	102,225	04/23/2013	05/01/2043
000000-00-0	NIELSEN FIN LLC Public Bank Loan			1	3Z	9,562,314	99.3800	9,533,005	9,592,961	9,565,900	0	9,461	60,505	0	2.335	3.135	JAJO	19,355	56,481	04/22/2014	04/15/2021
65473Q-A@-2	NiSource Finance Corp Senior Unsecured N				2	16,486,843	103.5200	15,527,855	15,000,000	15,472,732	0	(511,707)	0	0	5.360	1.843	MN	73,700	804,000	01/01/2013	11/28/2015
65473Q-AR-4	NiSource Finance Corp CORPORATE				2FE	16,483,593	112.5300	19,017,773	16,900,000	16,687,029	0	30,088	0	0	5.450	5.708	MS	271,198	921,050	09/29/2011	09/15/2020
65473Q-AS-2	NiSource Finance Corp CORPORATE				2FE	15,988,200	113.8900	18,222,848	16,000,000	15,993,894	0	1,132	0	0	6.400	6.409	MS	301,511	1,024,000	09/26/2007	03/15/2018
65473Q-AW-3	NiSource Finance Corp CORPORATE				2FE	5,430,150	128.9100	7,090,221	5,500,000	5,433,689	0	986	0	0	6.250	6.345	JD	15,278	343,750	12/01/2010	12/15/2040
655044-AE-5	NOBLE ENERGY INC CORPORATE			1	2FE	26,091,285	109.9000	25,093,190	22,832,000	26,004,386	0	(103,041)	1,893,640	0	6.000	4.538	MS	456,640	1,369,920	04/19/2013	03/01/2041
655044-AF-2	NOBLE ENERGY INC CORPORATE			1	2FE	104,931	101.9700	107,069	105,000	104,948	0	6	0	0	4.150	4.158	JD	194	4,358	12/05/2011	12/15/2021
655044-AJ-4	NOBLE ENERGY INC CORPORATE	LS			2FE	9,241,572	98.8400	9,202,265	9,310,000	9,241,097	0	(475)	0	0	5.050	5.098	MN	70,523	0	11/04/2014	11/15/2044
65505#-AA-7	Noble Environmental Power 2006 Term Loan			2	5	6,521,176	89.9400	5,865,423	6,521,176	6,521,176	0	0	0	0	12.030	1.700	MJSD	19,036	113,714	05/13/2008	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F			2	4Z	1,024,957	89.3300	915,551	1,024,957	1,024,957	0	0	0	0	17.309	2.204	MON	3,875	17,325	10/31/2014	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct			2	4Z	17,862,992	91.3100	16,311,114	17,862,992	17,862,992	0	0	0	0	2.165	2.161	MJSD	1,059	383,496	03/20/2009	03/31/2024
65505*-AE-3	Noble Environmental Power 2008 Revolving			2	4Z	283,694	91.7800	260,371	283,694	283,694	0	0	0	0	0.264	0.261	MON	2	697	10/21/2011	03/31/2017
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	2Z	1,643,882	95.2100	1,904,138	2,000,000	1,765,913	0	59,107	0	0	2.125	5.854	JD	118	43,090	11/13/2012	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	2Z	1,425,572	98.1300	1,962,649	2,000,000	1,696,183	0	73,117	0	0	3.010	8.061	JD	167	61,036	10/25/2010	05/31/2019
65537*-AB-1	Nonprofit Finance Fnd Term Note			2	4Z	544,986	100.1500	1,001,490	1,000,000	768,933	0	51,209	0	0	3.620	11.871	JD	101	36,703	05/14/2009	05/31/2019
655664-AN-0	NORDSTROM INC CORPORATE				1FE	8,117,340	110.6100	7,742,777	7,000,000	7,784,196	0	(135,886)	0	0	4.750	2.493	MN	55,417	332,500	06/27/2012	05/01/2020
655664-AP-5	NORDSTROM INC CORPORATE	LS		1	1FE	4,542,174	106.9800	4,867,649	4,550,000	4,544,155	0	707	0	0	4.000	4.021	AO	38,422	182,000	10/05/2011	10/15/2021
655664-AR-1	NORDSTROM INC CORPORATE			1	1FE	9,856,349	114.2200	11,421,580	10,000,000	9,858,049	0	1,700	0	0	5.000	5.094	JJ	230,556	295,833	06/09/2014	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES				2	16,863,417	127.7000	18,388,800	14,400,000	15,514,186	0	(138,405)	0	0	9.000	7.410	MS	432,000	1,296,000	09/25/2000	03/01/2021
655844-AE-8	NORFOLK SOUTHERN CORP BONDS				2FE	10,953,180	114.2600	10,283,220	9,000,000	9,430,011	0	(165,620)	0	0	7.700	5.519	MN	88,550	693,000	09/18/2002	05/15/2017
655844-AF-5	NORFOLK SOUTHERN CORP NOTES				2FE	37,831,067	140.1800	50,707,356	36,172,000	37,590,974	0	(29,415)	0	0	7.050	6.701	MN	425,021	2,550,126	06/19/2013	05/01/2037
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS				2FE	776,066	139.1200	1,001,670	720,000	759,250	0	(1,930)	0	0	7.800	7.128	MN	7,176	56,160	05/16/2002	05/15/2027
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR NOTES				2FE	42,353,381	137.5100	55,919,773	40,665,000	41,967,549	0	(45,592)	0	0	7.250	6.910	FA	1,113,769	2,948,213	08/28/2003	02/15/2031
655844-AV-0	NORFOLK SOUTHERN CORP BOND				2FE	40,104,055	128.6800	52,117,182	40,500,000	40,104,243	0	79	0	0	6.000	6.059	MS	715,500	2,430,000	04/04/2006	03/15/2105
655844-AW-8	NORFOLK SOUTHERN CORP BOND				2FE	9,243,211	118.8700	10,545,002	8,871,000	9,201,882	0	(28,322)	28,375	0	5.590	5.063	MN	60,609	495,889	04/25/2013	05/17/2025
655844-AX-6	NORFOLK SOUTHERN CORP BOND				2FE	13,668,484	119.8200	17,179,935	14,338,000	13,800,178	0	22,536	0	0	5.640	6.030	MN	98,837	808,663	12/04/2007	05/17/2029
655844-BD-9	NORFOLK SOUTHERN CORP CORPORATE	LS			2FE	4,029,513	128.2600	5,098,347	3,975,000	4,029,552	0	(13)	0	0	6.000	5.918	MN	25,175	238,500	09/28/2011	05/23/2111
655844-BH-0	NORFOLK SOUTHERN CORP Corp				2FE	5,467,155	110.9300	5,186,066	4,675,000	5,433,171	0	(15,978)	0	0	4.837	3.859	AO	56,532	226,130	10/31/2012	10/01/2041
655844-BM-9	NORFOLK SOUTHERN CORP CORPORATE	LS		1	2FE	18,818,900	98.0800	19,469,614	19,850,000	18,844,938	0	17,840	0	0	3.950	4.258	AO	196,019	784,075	06/05/2013	10/01/2042
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP				2FE	7,679,081	133.3400	9,381,563	7,036,000	7,344,615	0	(45,105)	0	0	9.750	8.693	JD	30,489	686,010	09/29/2010	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY CORP				2FE	5,987,840	157.5100	9,135,696	5,800,000	5,975,155	0	(1,728)	0	0	7.875	7.613	MN	58,363	456,750	08/23/2004	05/15/2043
665772-CA-5	NORTHERN STATES PWR MINN CORPORATE				1FE	12,957,119	121.0800	15,914,754	13,144,000	12,984,575	0	4,059	0	0	5.250	5.347	JJ	318,194	690,060	11/17/2006	07/15/2035
665772-CC-1	NORTHERN STATES PWR MINN CORPORATE				1FE	10,966,860	136.5200	13,652,110	10,000,000	10,870,404	0	(20,415)	0	0	6.200	5.509	JJ	310,000	620,000	09/02/2009	07/01/2037
665772-CE-7	NORTHERN STATES PWR MINN CORPORATE				1FE	16,653,731	125.7800	20,816,094	16,550,000	16,646,431	0	(1,885)	0	0	5.350	5.307	MN	147,571	885,425	03/01/2011	11/01/2039
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE			1	1FE	5,176,200	117.7200	5,885,840	5,000,000	5,172,656	0	(3,544)	0	0	4.850	4.616	FA	91,611	242,500	01/07/2014	08/15/2040
665772-CJ-6	NORTHERN STATES PWR MINN CORPORATE			1	1FE	7,387,635	94.7400	7,773,737	8,205,000	7,412,293	0	14,897	0	0	3.400	3.971	FA	105,389	278,970	06/26/2013	08/15/2042
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE	LS		1	1FE	5,135,014	105.8000	5,448,592	5,150,000	5,134,981	0	(32)	0	0	4.125	4.142	MN	27,145	107,399	05/06/2014	05/15/2044
665789-AW-3	NORTHERN STATES PWR - WISC CORPORATE				1FE	5,298,986	142.3800	6,378,624	4,480,000	5,223,632	0	(15,821)	0	0	6.375	5.152	MS	95,200	285,600	09/25/2009	09/01/2038
665859-AM-6	NORTHERN TRUST CORP CORPORATE				1FE	7,473,871	105.0500	7,668,416	7,300,000	7,440,010	0	(19,084)	0	0	3.375	3.050	FA	87,600	246,375	09/17/2013	08/23/2021
666807-AP-7	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	8,277,915	107.4300	8,203,126	7,636,000	7,764,470	0	(106,428)	0	0	7.750	6.210	MS	197,263	591,790	03/04/2010	03/01/2016
666807-AQ-5	NORTHROP GRUMMAN SYSTEMS DEBENTURES				2FE	16,242,655	137.9500	21,691,961	15,725,000	16,043,355	0	(20,628)	0	0	7.875	7.584	MS	412,781	1,238,344	04/29/2011	03/01/2026
666807-AW-2	NORTHROP GRUMMAN SYSTEMS COMPANY GUARNT				2FE	7,063,471	140.5900	9,571,339	6,808,000	7,014,208	0	(7,495)	0	0	7.750	7.410	FA	199,323	527,620	07/20/2006	02/15/2031
667746-B#-7	Northwest Pipe Company Senior Secured No			2	3	0	0.0000	0	0	0	0	0	0	0	9.110	0.000	JAJO	0	31,578	10/26/2004	10/26/2014
667746-C*-0	Northwest Pipe Company Senior Secured No			2	3	0	0.0000	0	0	0	0	0	0	0	9.070	0.000	JAJO	0	15,044	01/24/2005	01/24/2015
667748-AP-2	NORTHWEST PIPELINE CORP CORPORATE				2FE	2,945,000	109.2300	3,277,020	3,000,000	2,983,274	0	6,465	0	0	5.950	6.210	AO	37,683	178,500	03/05/2008	04/15/2017
667752-AB-5	NORTHWEST PIPELINE CORP CORPORATE				2FE	73,483	112.1400	84,103	75,000	74,355	0	161	0	0	6.050	6.330	JD	202	4,538	09/26/2008	06/15/2018
668074-AU-1	Northwestern Corp CORPORATE			1	1FE	8,570,000	106.0200	9,085,683	8,570,000	8,570,000	0	0	0	0	4.176	4.176	MN	46,724	0	11/05/2014	11/15/2044
66989H-AC-2	NOVARTIS CAPITAL CORP CORPORATE				1FE	4,976,100	100.7300	5,036,651	5,000,000	4,998,176	0	4,767	0	0	2.900	3.001	AO	26,986	145,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP CORPORATE				1FE	2,877,873	110.6400	3,208,601	2,900,000	2,887,073	0	2,082	0	0	4.400	4.494	AO	23,748	127,600	03/09/2010	04/24/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	93,827,904	100.5000	97,684,213	97,193,000	93,918,355	0	62,562	0	0	3.700	3.897	MS	998,928	3,596,141	06/11/2013	09/21/2042
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	42,693,410	104.0300	44,732,126	43,000,000	42,712,552	0	19,142	0	0	3.400	3.484	MN	223,361	1,035,583	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE	LS			1FE	139,905,956	112.0600	158,111,380	141,090,000	139,907,078	0	1,121	0	0	4.400	4.451	MN	948,438	4,397,305	02/20/2014	05/06/2044
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N			2	2	0	0.0000	0	0	0	0	0	0	0	6.140	0.000	JJ	0	26,088	01/19/2007	01/20/2017
67018T-B@-3	Nu Skin Enterprises Inc Senior Note			2	2	0	0.0000	0	0	0	0	0	0	0	6.190	0.000	JJ	0	245,125	10/05/2006	07/05/2016
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen		0	2	2	0	0.0000	0	0	0	0	0	0	0	2.590	0.000	MS	0	283,482	09/28/2007	09/28/2017
67018T-C@-2	Nu Skin Enterprises Inc Senior Note		0	2	2	0	0.0000	0	0	0	0	0	0	0	3.275	0.000	JJ	0	360,816	01/22/2008	01/20/2017
67018T-D*-3	Nu Skin Enterprises Inc Senior Note		0	2	2	0	0.0000	0	0	0	0	0	0	0	1.676	0.000	MN	0	2,696,089	05/31/2012	05/31/2022
67020Y-AD-2	Nuance Communications Inc CORPORATE			1	4FE	9,571,250	100.2500	9,523,750	9,500,000	9,569,159	0	(14,721)	77,370	0	5.375	4.905	FA	192,903	80,625	09/02/2014	08/15/2020
67021C-AC-1	NSTAR ELECTRIC COMPANY CORPORATE				1FE	15,445,480	129.3400	20,048,010	15,500,000	15,457,325	0	732	0	0	5.750	5.770	MS	262,424	891,250	08/27/2009	03/15/2036
67021C-AE-7	NSTAR ELECTRIC COMPANY CORPORATE				1FE	6,795,945	110.9000	7,208,593	6,500,000	6,611,202	0	(35,311)	0	0	5.625	4.976	MN	46,719	365,625	02/10/2009	11/15/2017
67021C-AF-4	NSTAR ELECTRIC COMPANY CORPORATE				1FE	3,542,328	125.5800	4,521,044	3,600,000	3,546,101	0	950	0	0	5.500	5.611	MS	58,300	198,000	03/11/2010	03/15/2040
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE	LS		1	1FE	13,000,295	109.6600	14,322,131	13,060,000	13,000,427	0	132	0	0	4.400	4.428	MS	191,547	277,743	04/03/2014	03/01/2044
674215-AG-3	OASIS PETROLEUM INC CORPORATE	LS		1	4FE	1,660,000	91.0000	1,456,000	1,600,000	1,652,989	0	(9,334)	73,676	0	6.875	4.915	MS	32,389	55,000	08/15/2014	03/15/2022
674599-BE-4	Occidental Pete Corp DEBENTURES				1FE	11,007,330	126.5800	10,759,470	8,500,000	9,459,798	0	(175,373)	0	0	9.250	6.368	FA	327,604	786,250	09/24/2002	08/01/2019
674599-BT-1	Occidental Pete Corp SENIOR NOTES				1FE	16,536,365	141.8700	22,556,694	15,900,000	16,372,479	0	(18,019)	0	0	8.450	8.088	FA	507,563	1,343,550	03/30/2001	02/15/2029
674599-BY-0	Occidental Pete Corp CORPORATE			1	1FE	4,895,150	106.1200	5,306,215	5,000,000	4,931,031	0	9,683	0	0	4.100	4.360	FA	85,417	205,000	02/04/2011	02/01/2021
674599-CD-5	Occidental Pete Corp CORPORATE			1	1FE	6,836,176	98.2400	6,680,110	6,800,000	6,822,481	0	(7,278)	0	0	1.500	1.387	FA	38,533	102,000	02/06/2013	02/15/2018
674599-CE-3	Occidental Pete Corp CORPORATE	LS		1	1FE	9,039,343	94.4300	8,555,006	9,060,000	9,042,794	0	1,852	0	0	2.700	2.726	FA	92,412	244,620	01/29/2013	02/15/2023
67461F-ED-5	OCCIDENTAL PETROLEUM CORP SENIOR NOTES				1FE	985,021	133.8600	1,293,097	966,000	977,003	0	(926)	0	0	8.750	8.550	JJ	38,975	84,525	03/30/2000	01/15/2023
677050-AC-0	Oglethorpe Power Corp First Mortgage Bon			2	1FE	50,000,000	115.6600	57,827,450	50,000,000	50,000,000	0	0	0	0	6.191	6.190	JJ	1,547,750	3,095,500	10/03/2007	01/01/2031
677347-CE-4	OHIO EDISON CORPORATE				2FE	14,139,476	135.3400	18,636,222	13,770,000	14,093,500	0	(7,024)	0	0	6.875	6.665	JJ	436,528	946,688	09/14/2006	07/15/2036
677347-CF-1	OHIO EDISON CORPORATE				2FE	486,515	158.5300	792,654	500,000	487,217	0	162	0	0	8.250	8.500	AO	8,708	41,250	10/15/2008	10/15/2038
677730-A@-2	Ohio Valley Electric Corp Senior Note			2	2	11,609,505	109.6200	12,726,352	11,609,505	11,609,505	0	0	0	0	6.500	6.500	JD	33,539	754,618	11/17/2011	06/15/2040
677864-B@-8	Oil-Dri Corporation Of America Senior No			2	2Z	5,650,000	103.5100	5,848,349	5,650,000	5,650,000	0	0	0	0	3.960	3.960	FA	93,225	223,740	11/12/2010	08/01/2020
678858-BL-4	Oklahoma Gas & Elec Co CORPORATE				1FE	3,763,620	130.9900	3,929,712	3,000,000	3,720,952	0	(15,441)	0	0	5.850	4.288	JD	14,625	175,500	02/09/2012	06/01/2040
678858-BM-2	Oklahoma Gas & Elec Co CORPORATE			1	1FE	22,709,963	125.2300	28,082,626	22,425,000	22,695,708	0	(6,421)	0	0	5.250	5.158	MN	150,434	1,177,313	08/21/2012	05/15/2041
678858-BN-0	Oklahoma Gas & Elec Co CORPORATE			1	1FE	12,245,835	100.9000	12,360,527	12,250,000	12,245,310	0	80	0	0	3.900	3.902	MN	79,625	477,750	05/08/2013	05/01/2043
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE			1	1FE	4,986,140	111.7600	5,515,376	4,935,000	4,985,196	0	(944)	0	0	4.550	4.486	MS	66,115	106,034	04/09/2014	03/15/2044
679580-B#-6	Old Dominion Freight Line Inc Senior Not			2	2	640,988	100.5600	641,638	638,095	639,040	0	(3,362)	0	0	4.680	3.628	FA	10,452	29,863	11/01/2011	02/25/2015
679580-C#-5	Old Dominion Freight Line Inc Senior Not			2	2	1,000,458	103.7400	990,836	955,102	970,422	0	(9,244)	0	0	5.850	3.819	AO	10,243	55,873	11/01/2011	04/25/2016
679580-C*-9	Old Dominion Freight Line Inc Senior Not			2	2	184,784	100.5600	177,169	176,190	176,919	0	(2,422)	0	0	4.680	1.886	FA	2,886	8,246	11/01/2011	02/25/2015
679580-C@-7	Old Dominion Freight Line Inc Senior Not			2	2	1,333,944	103.7400	1,321,115	1,273,469	1,293,896	0	(12,325)	0	0	5.850	3.818	AO	13,658	74,498	11/01/2011	04/25/2016
679580-D*-8	Old Dominion Freight Line Inc Senior Not				2	4,400,000	105.8000	4,655,007	4,400,000	4,400,000	0	0	0	0	4.000	4.000	JJ	87,022	176,000	01/03/2011	01/03/2018
679580-D@-6	Old Dominion Freight Line Inc Senior Not				2	8,502,299	110.9100	9,094,446	8,200,000	8,486,585	0	(15,713)	0	0	4.790	4.113	JJ	194,208	239,500	08/19/2014	01/03/2021
681628-AA-7	Olympic Tug & Barge Inc Initial Loan Not			2	4Z	14,921,642	102.5600	15,303,597	14,921,642	14,921,642	0	0	0	0	7.770	7.896	MON	51,529	1,159,412	09/15/2008	09/15/2015
68233D-AL-1	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	391,929	100.1400	395,567	395,000	394,956	0	350	0	0	6.375	6.472	JJ	11,611	25,181	10/21/2003	01/15/2015
68233D-AP-2	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	16,491,492	144.3000	20,231,070	14,020,000	16,008,579	0	(60,513)	0	0	7.250	5.954	JJ	468,696	1,016,450	07/12/2005	01/15/2033
68233D-AR-8	ONCOR ELECTRIC DELIVERY DEBENTURES				2FE	47,335,844	126.6600	57,594,666	45,470,000	46,547,738	0	(105,771)	0	0	7.000	6.599	MS	1,060,967	3,182,900	08/08/2006	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY CORPORATE				2FE	35,029,354	140.7200	45,635,308	32,430,000	34,513,164	0	(65,186)	0	0	7.000	6.379	MN	378,350	2,270,100	04/18/2006	05/01/2032
68233J-AF-1	ONCOR ELECTRIC DELIVERY CO CORPORATE				2FE	7,512,282	147.8700	11,016,360	7,450,000	7,508,125	0	(902)	0	0	7.500	7.428	MS	186,250	558,750	05/18/2009	09/01/2038
68233J-AS-3	ONCOR ELECTRIC DELIVERY CO CORPORATE			1	2FE	7,856,592	123.8400	8,514,191	6,875,000	7,818,639	0	(17,988)	0	0	5.300	4.422	JD	30,365	364,375	10/31/2012	06/01/2042
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE			1	2FE	2,423,975	112.1300	2,803,341	2,500,000	2,425,912	0	1,338	0	0	4.550	4.746	JD	9,479	113,750	07/29/2013	12/01/2041
68235P-AE-8	ONE GAS INC CORPORATE			1	1FE	11,903,633	103.9600	11,841,444	11,390,000	11,892,647	0	(10,986)	0	0	3.610	3.037	FA	171,325	0	10/10/2014	02/01/2024
68235P-AF-5	ONE GAS INC CORPORATE			1	1FE	51,202,782	113.9500	51,534,792	45,225,000	51,180,028	0	(24,682)	13,326	0	4.658	3.889	FA	877,742	0	10/10/2014	02/01/2044
68249#-AB-0	111 Center Street LP Senior Note			2	2Z	8,000,000	98.8400	7,907,034	8,000,000	8,000,000	0	0	0	0	4.200	4.221	MJSD	17,733	336,000	12/12/2013	12/12/2033
682680-AN-3	ONEOK INC CORPORATE	LS			2FE	15,052,620	97.0700	14,560,500	15,000,000	15,043,917	0	(1,090)	0	0	6.000	5.975	JD	40,000	900,000	06/15/2005	06/15/2035
68268N-AC-7	ONEOK PARTNERS LP CORPORATE				2FE	20,115,475	115.0900	22,902,393	19,900,000	20,088,438	0	(4,005)	0	0	6.650	6.566	AO	330,838	1,323,350	01/12/2007	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP CORPORATE				2FE	11,230,338	116.3100	13,085,258	11,250,000	11,231,266	0	306	0	0	6.850	6.863	AO	162,688	770,625	09/26/2007	10/15/2037
68268N-AF-0	ONEOK PARTNERS LP CORPORATE			1	2FE	10,335,900	101.8000	10,180,265	10,000,000	10,077,051	0	(77,215)	0	0	3.250	2.445	FA	135,417	325,000	07/19/2011	02/01/2016
68268N-AH-6	ONEOK PARTNERS LP CORPORATE			1	2FE	89,742	99.4400	89,498	90,000	89,855	0	50	0	0	2.000	2.060	AO	450	1,800	09/10/2012	10/01/2017
68268N-AM-5	ONEOK PARTNERS LP CORPORATE			1	2FE	8,936,138	109.6400	9,840,280	8,975,000	8,935,783	0	529	0	0	6.200	6.232	MS	163,844	561,087	09/09/2013	09/15/2043
68389X-AC-9	ORACLE CORP CORPORATE				1FE	5,305,100	113.0500	5,652,325	5,000,000	5,129,531	0	(35,594)	0	0	5.750	4.885	AO	60,694	287,500	07/02/2009	04/15/2018
68389X-AE-5	ORACLE CORP CORPORATE				1FE	41,847,085	134.3800	50,740,518	37,760,000	41,557,155	0	(87,563)	0	0	6.500	5.687	AO	518,151	2,454,400	01/01/2013	04/15/2038
68389X-AG-0	ORACLE CORP CORPORATE	C			1FE	25,006,377	112.1300	28,143,501	25,100,000	25,051,597	0	9,258	0	0	5.000	5.048	JJ	603,097	1,255,000	06/30/2009	07/08/2019
68389X-AH-8	ORACLE CORP CORPORATE				1FE	32,179,574	129.8200	40,662,252	31,322,000	32,123,575	0	(15,354)	0	0	6.125	5.922	JJ	921,933	1,918,473	06/27/2011	07/08/2039
68389X-AM-7	ORACLE CORP CORP				1FE	35,851,857	119.9600	35,118,553	29,275,000	35,588,861	0	(142,652)	106,362	0	5.375	3.996	JJ	725,573	1,573,531	01/01/2013	07/15/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-AV-7	ORACLE CORP CORPORATE			1	1FE	2,873,850	107.0700	3,078,182	2,875,000	2,873,843	0	(7)	0	0	4.300	4.303	JJ	59,409	0	06/30/2014	07/08/2034
68402L-AC-8	ORACLE CORP CORPORATE				1FE	8,048,903	104.7800	7,334,483	7,000,000	7,295,950	0	(281,614)	0	0	5.250	1.144	JJ	169,458	367,500	04/17/2012	01/15/2016
690742-AA-9	OWENS CORNING CORPORATE				2FE	1,143,859	108.9500	1,123,305	1,031,000	1,102,744	0	(36,040)	0	0	6.500	2.744	JD	5,585	67,015	11/01/2013	12/01/2016
690742-AB-7	OWENS CORNING CORPORATE				2FE	4,822,700	123.8800	6,194,230	5,000,000	4,974,753	0	137,601	0	0	7.000	7.044	JD	29,167	350,000	06/12/2007	12/01/2036
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior			2	2	1,666,667	103.6100	1,726,805	1,666,667	1,666,667	0	0	0	0	5.670	5.707	FMAN	8,925	94,500	02/27/2008	02/27/2017
69088*-AK-6	Owensboro Grain Company, LLC GTD Senior			2	2	5,000,000	105.6900	5,284,512	5,000,000	5,000,000	0	0	0	0	5.400	5.400	FMAN	33,750	270,000	02/16/2010	02/16/2017
693304-AH-0	PECO ENERGYCO 1ST MTG CORPORATE	LS			1FE	13,967,100	132.7600	17,105,623	12,885,000	13,862,470	0	(24,116)	0	0	5.950	5.349	AO	191,664	766,658	09/26/2011	10/01/2036
693304-AJ-6	PECO ENERGYCO 1ST MTG CORPORATE				1FE	4,532,950	128.5400	6,427,050	5,000,000	4,578,208	0	8,411	0	0	5.700	6.417	MS	83,917	285,000	08/13/2008	03/15/2037
693476-BH-5	PNC FUNDING CORP CORPORATE				1FE	25,900,593	100.2900	25,775,661	25,700,000	25,703,567	0	(47,011)	0	0	3.625	3.440	FA	370,062	931,625	07/27/2010	02/08/2015
693476-BJ-1	PNC FUNDING CORP CORPORATE	LS			1FE	9,737,130	112.3700	10,062,465	8,955,000	9,417,204	0	(80,211)	0	0	5.125	3.996	FA	182,303	458,944	09/28/2010	02/08/2020
69349L-AK-4	PNC BANK NA CORPORATE			1	1FE	12,003,517	97.7200	12,842,231	13,142,000	12,140,217	0	102,793	0	0	2.950	4.066	JJ	162,614	387,689	08/26/2013	01/30/2023
69349L-AM-0	PNC BANK NA CORPORATE			1	1FE	15,854,064	103.0800	16,631,910	16,135,000	15,883,007	0	24,303	0	0	3.800	4.017	JJ	265,690	580,830	02/25/2014	07/25/2023
693506-BB-2	PPG INDUSTRIES INC CORPORATE				1FE	432,123	115.0400	409,543	356,000	395,976	0	(11,728)	0	0	6.650	2.951	MS	6,971	23,674	10/21/2011	03/15/2018
69351H-AF-9	PPF Funding Senior Note				2	191,555,000	111.6700	213,916,465	191,555,000	191,555,000	0	0	0	0	4.990	4.990	MON	424,826	9,558,595	07/15/2011	07/15/2021
69351U-AH-6	PPL Electric Utilities Corp CORPORATE				1FE	7,416,156	142.1300	8,740,964	6,150,000	7,311,740	0	(27,086)	0	0	6.450	5.040	FA	149,855	396,675	10/29/2010	08/15/2037
69351U-AM-5	PPL Electric Utilities Corp CORPORATE				1FE	10,605,342	137.6000	13,186,189	9,583,000	10,547,310	0	(20,561)	0	0	6.250	5.476	MN	76,531	598,938	02/04/2013	05/15/2039
69351U-AN-3	PPL Electric Utilities Corp CORPORATE			1	1FE	21,239,481	121.7600	23,956,333	19,675,000	21,154,758	0	(31,117)	0	0	5.200	4.684	JJ	471,763	1,023,100	03/27/2012	07/15/2041
69351U-AR-4	PPL Electric Utilities Corp CORPORATE			1	1FE	21,090,323	115.7900	24,321,952	21,005,000	21,088,454	0	(1,446)	0	0	4.750	4.724	JJ	460,068	1,011,199	11/21/2013	07/15/2043
69352J-AH-0	PPL ENERGY SUP LLC CORPORATE	LS			3FE	10,047,373	103.9200	10,438,764	10,045,000	10,044,502	0	(274)	0	0	6.200	6.197	MN	79,579	622,790	05/16/2006	05/15/2016
69352J-AL-1	PPL ENERGY SUP LLC CORPORATE				3FE	1,184,192	105.0300	1,050,260	1,000,000	1,125,906	0	(35,768)	0	0	6.500	2.536	MN	10,833	65,000	05/10/2013	05/01/2018
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK	LS		1	1FE	1,766,495	100.0500	1,770,931	1,770,000	1,767,101	0	605	0	0	2.200	2.242	JJ	16,550	19,470	01/23/2014	01/28/2019
693627-AY-7	DUKE ENERGY INDIANA INC CORPORATE				1FE	8,445,695	128.9900	10,964,176	8,500,000	8,452,196	0	1,085	0	0	6.120	6.167	AO	109,820	520,200	09/20/2006	10/15/2035
69362B-AJ-1	PSEG POWER COMPANY GUARNT	LS			2FE	17,141,478	144.3600	22,520,684	15,600,000	16,791,245	0	(41,394)	0	0	8.625	7.753	AO	284,050	1,345,500	10/07/2003	04/15/2031
69362B-AS-1	PSEG POWER CORPORATE	LS			2FE	3,922,295	106.6600	4,399,528	4,125,000	4,059,084	0	35,296	0	0	5.320	6.317	MS	64,616	219,450	09/15/2010	09/15/2016
69362B-AY-8	PSEG POWER CORPORATE	LS		1	2FE	7,318,481	105.0600	7,695,684	7,325,000	7,319,933	0	595	0	0	4.150	4.161	MS	89,507	303,988	09/14/2011	09/15/2021
693656-AA-8	PVH Corp CORPORATE			1	3FE	19,583,641	98.7500	19,979,100	20,232,000	19,645,694	0	42,388	114,259	0	4.500	4.844	JD	40,464	859,928	07/02/2014	12/15/2022
69412@-AA-3	Pacific Community Mgmt II, LLC Fixed Deb			2	5*	255,000	28.3300	85,000	300,000	255,000	0	(11,711)	0	0	10.000	16.010	MJSD	0	(18,500)	02/25/2014	05/23/2023
69418@-AA-7	Pacific Dunlop Invstms USA Inc Senior No				2Z	5,258,000	102.8800	5,409,493	5,258,000	5,258,000	0	0	0	0	3.750	3.750	JD	13,693	197,175	06/06/2012	06/09/2020
69418@-AB-5	Pacific Dunlop Invstms USA Inc Senior No				2Z	29,000,000	102.6000	29,753,655	29,000,000	29,000,000	0	0	0	0	4.050	4.050	MN	166,388	1,174,500	05/10/2013	05/10/2025
694308-GE-1	PACIFIC GAS & ELEC CO CORPORATE				1FE	104,515,568	127.3100	130,034,843	102,140,000	104,131,985	0	(59,808)	0	0	6.050	5.874	MS	2,059,823	6,179,470	10/26/2010	03/01/2034
694308-GJ-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	8,965,121	122.5000	10,718,619	8,750,000	8,974,895	0	(7,605)	0	0	5.800	5.568	MS	169,167	507,500	05/10/2013	03/01/2037
694308-GL-5	PACIFIC GAS & ELEC CO CORPORATE	LS			1FE	6,617,892	111.3900	7,128,882	6,400,000	6,483,337	0	(26,266)	0	0	5.625	5.133	MN	31,000	360,000	10/20/2009	11/30/2017
694308-GM-3	PACIFIC GAS & ELEC CO CORPORATE				1FE	16,211,350	129.9100	16,888,248	13,000,000	16,060,436	0	(76,441)	0	0	6.350	4.648	FA	311,856	825,500	01/01/2013	02/15/2038
694308-GQ-4	PACIFIC GAS & ELEC CO CORPORATE				1FE	11,732,110	129.5400	14,249,372	11,000,000	11,678,252	0	(14,139)	0	0	6.250	5.761	MS	229,167	687,500	10/26/2010	03/01/2039
694308-GS-0	PACIFIC GAS & ELEC CO CORPORATE				1FE	24,187,013	118.2000	29,196,437	24,700,000	24,223,519	0	8,623	0	0	5.400	5.543	JJ	615,030	1,333,800	11/15/2010	01/15/2040
694308-HF-7	PACIFIC GAS & ELEC CO CORPORATE	LS		1	1FE	7,698,204	114.5500	8,831,558	7,710,000	7,697,965	0	234	0	0	5.125	5.135	MN	50,490	398,430	11/06/2013	11/15/2043
694308-HL-4	PACIFIC GAS & ELEC CO CORPORATE	LS		1	1FE	4,779,446	102.6500	4,962,924	4,835,000	4,779,346	0	(100)	0	0	4.300	4.369	MS	31,763	0	11/03/2014	03/15/2045
694476-AA-0	PACIFIC LIFE FNDG LLC BONDS 144A				2FE	9,990,700	125.6700	12,567,435	10,000,000	9,991,247	0	175	0	0	6.600	6.607	MS	194,333	660,000	09/03/2003	09/15/2033
695114-BZ-0	PACIFICORP BOND				1FE	9,964,000	121.3400	12,134,477	10,000,000	9,969,908	0	796	0	0	5.250	5.274	JD	23,333	525,000	06/08/2005	06/15/2035
695114-CB-2	PACIFICORP CORPORATE				1FE	9,148,162	133.7200	11,573,691	8,655,000	9,103,400	0	(10,407)	0	0	6.100	5.680	FA	219,981	527,955	03/12/2010	08/01/2036
695114-CD-8	PACIFICORP CORPORATE				1FE	13,101,099	128.4600	16,924,829	13,175,000	13,108,525	0	1,387	0	0	5.750	5.790	AO	189,391	757,563	02/06/2008	04/01/2037
695114-CG-1	PACIFICORP CORPORATE				1FE	29,703,651	135.3300	37,287,392	27,553,000	29,514,998	0	(43,340)	0	0	6.250	5.681	AO	363,547	1,722,063	04/28/2010	10/15/2037
695114-CL-0	PACIFICORP CORPORATE	LS			1FE	11,543,061	131.5200	13,743,370	10,450,000	11,448,265	0	(20,244)	0	0	6.000	5.293	JJ	289,117	627,000	09/24/2009	01/15/2039
69888*-AA-0	Pappas Restaurants, Inc. Senior Note			2	2Z	3,780,000	105.7200	3,996,131	3,780,000	3,780,000	0	0	0	0	4.910	4.939	MJSD	516	185,598	03/31/2011	03/31/2021
701081-AX-9	PARKER DRILLING CO CORPORATE			1	4Z	4,745,000	75.0000	4,875,000	6,500,000	4,745,428	0	(1,529)	1,818,043	0	6.750	6.520	JJ	202,313	0	10/03/2014	07/15/2022
701081-AY-7	PARKER DRILLING CO CORPORATE			1	4FE	780,000	80.0000	800,000	1,000,000	780,079	0	(11,016)	276,405	0	7.500	5.735	FA	31,250	37,500	03/12/2014	08/01/2020
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not			2	3Z	32,700,000	97.4200	31,856,637	32,700,000	32,700,000	0	0	0	0	6.500	6.588	MON	5,904	0	12/30/2014	12/30/2024
70342@-AB-4	Patterson Companies Inc. Senior Note Ser				2	7,310,000	100.8900	7,374,883	7,310,000	7,310,000	0	0	0	0	5.170	5.170	MS	100,781	377,927	03/19/2008	03/25/2015
70342@-AE-8	Patterson Companies Inc. Senior Note				2	1,000,000	101.3600	1,013,603	1,000,000	1,000,000	0	0	0	0	3.590	3.590	JD	2,294	35,900	12/08/2011	12/08/2021
70342@-AF-5	Patterson Companies Inc. Senior Note				2	2,000,000	100.8900	2,017,874	2,000,000	2,000,000	0	0	0	0	3.740	3.740	JD	4,779	74,800	12/08/2011	12/08/2023
70343#-AD-7	Patriot Rail Corp Senior Secured Note			2	4Z	25,550,783	99.6400	25,458,625	25,550,783	25,550,783	0	0	0	0	7.000	7.102	MON	154,014	1,808,428	06/21/2012	06/21/2017
703481-A*-2	Patterson-UTI Energy Inc Series A Senior				2	5,000,000	99.8400	4,991,841	5,000,000	5,000,000	0	0	0	0	4.970	4.970	AO	59,364	248,500	10/05/2010	10/05/2020
703481-A@-0	Patterson-UTI Energy Inc Senior Note				2	13,070,000	94.1000	12,299,548	13,070,000	13,070,000	0	0	0	0	4.270	4.271	AO	133,321	558,089	06/14/2012	06/14/2022
704549-AE-4	PEABODY ENERGY CORP CORPORATE	LS			3FE	3,807,000	102.7500	3,477,060	3,384,000	3,646,751	0	(137,518)	0	0	7.375	2.988	MN	41,595	249,570	11/01/2013	11/01/2016
705322-AG-0	Pedernales Electric Coop SRNT			2	1FE	4,738,085	105.7300	5,009,577	4,738,085	4,738,085	0	0	0	0	7.550	7.544	MN	45,709	357,725	08/31/1995	11/15/2015
705322-AK-1	Pedernales Electric Coop Senior Note			2	1FE	17,044,800	134.5900	21,966,860	16,321,000	16,966,544	0	(36,105)	0	0	6.202	5.746	MN	129,340	1,012,228	06/06/2013	11/15/2032
70602#-AA-9	Pella Corporation Senior Note			2	2Z	3,150,000	102.3800	3,224,999	3,150,000	3,150,000	0	0	0	0	5.660	5.698	FMAN	18,324	178,290	08/24/2007	08/24/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70602#-AD-3	Pella Corporation Senior Note			2	2Z	2,750,000	103.1700	2,837,202	2,750,000	2,750,000	0	0	0	0	5.600	5.637	FMAN	15,828	154,000	11/26/2007	11/24/2015
709599-AC-8	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	179,825	100.8100	181,458	180,000	179,969	0	55	0	0	3.125	3.159	MN	781	5,625	05/08/2012	05/11/2015
709599-AL-8	PENSKE TRUCK LEASING COMPANY L CORPORATE				2FE	174,620	101.6800	177,941	175,000	174,747	0	66	0	0	2.875	2.918	JJ	2,292	5,031	01/14/2013	07/17/2018
70959W-AE-3	Penske Automotive Group Inc CORP	LS		1	4FE	7,762,500	103.7500	7,781,250	7,500,000	7,762,390	0	(24,889)	53,970	0	5.750	4.898	AO	107,813	215,625	07/29/2014	10/01/2022
713291-AH-5	PEPCO HOLDINGS INC. NOTES				2FE	2,358,100	136.3000	2,725,940	2,000,000	2,293,137	0	(9,102)	0	0	7.450	6.082	FA	56,289	149,000	01/20/2006	08/15/2032
713291-AP-7	PEPCO HOLDINGS INC. CORPORATE				2FE	4,973,950	105.6600	5,283,050	5,000,000	4,991,820	0	2,927	0	0	6.125	6.196	JD	25,521	306,250	06/05/2007	06/01/2017
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES	LS			1FE	8,209,960	137.8600	10,890,901	7,900,000	8,135,834	0	(10,289)	0	0	7.000	6.664	MS	184,333	553,000	08/29/2006	03/01/2029
71343P-AC-5	PEPSIAMERICAS INC CORPORATE				1FE	3,976,760	120.9700	4,838,779	4,000,000	3,980,328	0	504	0	0	5.500	5.540	MN	28,111	220,000	05/11/2005	05/15/2035
713448-BH-0	PEPSICO INC CORPORATE				1FE	994,860	110.5700	1,105,712	1,000,000	997,908	0	536	0	0	5.000	5.066	JD	4,167	50,000	05/19/2008	06/01/2018
713448-BN-7	PEPSICO INC CORPORATE				1FE	14,949,750	110.1600	16,523,715	15,000,000	14,971,617	0	4,861	0	0	4.500	4.542	JJ	311,250	675,000	01/11/2010	01/15/2020
713448-BP-2	PEPSICO INC CORPORATE				1FE	32,645,910	119.7300	39,509,995	33,000,000	32,671,501	0	5,918	0	0	5.500	5.574	JJ	836,917	1,815,000	01/11/2010	01/15/2040
713448-CH-9	PEPSICO INC CORP FLOATER				1FE	70,000,000	100.0300	70,020,305	70,000,000	70,000,000	0	0	0	0	0.433	0.465	JAJO	51,311	307,473	07/25/2013	07/30/2015
000000-00-0	PERC Holdings 2 LLC Senior Secured Term			2	3Z	35,516,800	98.8800	35,119,649	35,516,800	35,238,679	0	0	278,121	0	8.359	5.802	MJSD	85,092	6,811	12/16/2014	12/16/2021
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu			2	4Z	17,748,839	99.7800	17,735,154	17,775,000	17,748,898	0	58	26,161	0	18.996	6.044	JAJO	245,888	272,550	07/10/2014	07/10/2019
717081-CY-7	PFIZER INC CORPORATE	LS			1FE	27,942,618	145.3800	32,345,982	22,250,000	27,551,303	0	(106,312)	0	0	7.200	5.413	MS	471,700	1,602,000	05/10/2013	03/15/2039
717081-DA-8	PFIZER INC CORPORATE				1FE	26,807,050	100.9100	26,033,851	25,800,000	25,841,560	0	(216,979)	0	0	5.350	4.488	MS	406,422	1,380,300	03/30/2010	03/15/2015
71713U-AQ-5	PHARMACIA CORPORATION DEBENTURES				1FE	16,447,062	116.7500	19,356,929	16,580,000	16,534,865	0	9,461	0	0	6.500	6.577	JD	89,808	1,077,700	04/05/2001	12/01/2018
71713U-AT-9	PHARMACIA CORPORATION DEBENTURES				1FE	2,109,661	131.3500	3,262,833	2,484,000	2,213,844	0	11,447	0	0	6.750	8.122	JD	7,452	167,670	01/20/2000	12/15/2027
71713U-AW-2	PHARMACIA CORPORATION DEBENTURES				1FE	1,213,866	131.6600	1,587,753	1,206,000	1,220,751	0	8,791	0	0	6.600	6.464	JD	6,633	79,596	08/01/2002	12/01/2028
717265-AM-4	PHELPS DODGE CORP BOND				2FE	6,749,490	98.6500	6,806,988	6,900,000	6,773,783	0	3,145	0	0	6.125	6.287	MS	124,440	422,625	06/28/2004	03/15/2034
718172-AA-7	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	102,003,960	112.6600	113,789,327	101,000,000	101,443,305	0	(120,722)	0	0	5.650	5.502	MN	713,313	5,706,500	09/23/2009	05/16/2018
718172-AC-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	12,736,114	127.8600	15,600,989	12,202,000	12,690,199	0	(9,419)	0	0	6.375	6.052	MN	97,235	777,878	06/17/2009	05/16/2038
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	23,998,485	103.2800	25,303,576	24,500,000	24,024,100	0	8,960	0	0	4.375	4.500	MN	136,962	1,071,875	11/08/2011	11/15/2041
718172-AP-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	16,681,905	105.5800	18,053,496	17,100,000	16,699,996	0	7,182	0	0	4.500	4.652	MS	215,888	769,500	03/14/2012	03/20/2042
718172-BE-8	PHILIP MORRIS INTERNATIONAL IN CORPORATE				1FE	297,831	103.5000	310,515	300,000	298,031	0	185	0	0	3.600	3.687	MN	1,380	10,890	11/04/2013	11/15/2023
718507-BK-1	CONOCOPHILLIPS DEBENTURES				1FE	13,291,225	128.5900	14,916,208	11,600,000	13,041,336	0	(69,001)	0	0	7.000	5.678	MS	205,256	812,000	05/02/2013	03/30/2029
718546-AC-8	PHILLIPS 66 CORPORATE	LS			2FE	7,785,440	104.9200	7,344,617	7,000,000	7,655,216	0	(80,281)	0	0	4.300	2.861	AO	75,250	301,000	05/16/2013	04/01/2022
718546-AK-0	PHILLIPS 66 CORPORATE	LS		1	2FE	6,912,080	102.5000	7,174,986	7,000,000	6,912,053	0	(27)	0	0	4.650	4.748	MN	39,783	0	11/12/2014	11/15/2034
718592-AB-4	PHILLIPS VAN HEUSEN BOND				3FE	6,574,536	122.4400	7,365,690	6,016,000	6,372,218	0	(28,455)	0	0	7.750	6.846	MN	59,575	466,240	01/01/2013	11/15/2023
720186-AG-0	Piedmont Natural Gas Co Inc. CORPORATE			1	1FE	10,182,910	115.4700	11,691,489	10,125,000	10,181,162	0	(979)	0	0	4.650	4.614	FA	196,172	470,813	07/29/2013	08/01/2043
720186-E#-8	Piedmont Natural Gas Co Inc. Senior Note				1	14,000,000	102.7700	14,387,659	14,000,000	14,000,000	0	0	0	0	3.470	3.470	JD	40,483	485,800	07/16/2012	07/16/2027
720186-E@-0	Piedmont Natural Gas Co Inc. Senior Note				1	8,000,000	108.5800	8,686,132	8,000,000	8,000,000	0	0	0	0	4.240	4.239	JD	28,267	339,200	06/06/2011	06/06/2021
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note				1	28,685,000	103.8200	29,779,419	28,685,000	28,685,000	0	0	0	0	3.570	3.570	JD	85,338	1,024,055	10/15/2012	07/16/2027
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not			2	2	1,302,379	102.3600	1,333,093	1,302,379	1,302,379	0	0	0	0	6.000	6.046	MJSD	217	78,143	12/19/2011	12/31/2016
723456-AN-9	PINNACLE ENTMT INC CORPORATE	LS		1	4FE	4,200,000	105.2500	4,210,000	4,000,000	4,199,796	0	(132,902)	52,303	0	8.750	3.349	MN	44,722	350,000	05/01/2014	05/15/2020
723456-AP-4	PINNACLE ENTMT INC CORPORATE	LS		1	4FE	4,167,500	104.0000	4,160,000	4,000,000	4,156,427	0	(17,888)	57,508	0	7.750	6.563	AO	77,500	232,500	07/31/2014	04/01/2022
723456-AS-8	PINNACLE ENTMT INC CORPORATE			1	4FE	5,087,500	103.0000	5,150,000	5,000,000	5,087,462	0	(18,848)	94,539	0	6.375	5.466	FA	132,813	159,375	06/13/2014	08/01/2021
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE				2FE	12,493,681	105.6400	12,523,883	11,855,000	12,269,674	0	(265,492)	0	0	5.875	3.493	JJ	321,155	696,481	11/01/2013	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE				2FE	16,882,103	111.9400	17,742,886	15,850,000	16,764,861	0	(266,299)	0	0	6.875	4.893	MN	181,615	1,089,688	11/01/2013	05/01/2018
723787-AG-2	PIONEER NATURAL RESOURCE CORPORATE				2FE	7,491,113	109.5600	7,752,098	7,076,000	7,396,238	0	(142,456)	0	0	6.650	4.416	MS	138,552	470,554	12/18/2013	03/15/2017
724479-AG-5	PITNEY BOWES INC CORPORATE				2FE	3,097,998	100.7500	2,921,808	2,900,000	2,908,187	0	(40,371)	0	0	5.000	3.564	MS	42,694	145,000	12/11/2009	03/15/2015
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	86,110	107.7500	85,123	79,000	83,475	0	(1,344)	0	0	6.125	4.136	JD	215	4,839	01/01/2013	06/15/2019
726505-AN-0	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	3,653,738	108.2500	3,523,440	3,255,000	3,500,681	0	(96,998)	0	0	6.500	3.206	MN	27,035	211,575	05/22/2013	11/15/2020
726505-AP-5	PLAINS EXPLORATION & PRODUCT CORPORATE			1	2FE	3,735,806	110.7500	3,593,837	3,245,000	3,615,549	0	(76,477)	0	0	6.875	3.991	FA	84,280	223,094	05/22/2013	02/15/2023
72650R-AF-9	PLAINS ALL AMER PIPELINE CORPORATE				2FE	755,030	106.8300	1,068,310	1,000,000	931,046	0	37,018	0	0	5.875	9.429	FA	22,194	58,750	03/25/2005	08/15/2016
72650R-AP-7	PLAINS ALL AMER PIPELINE CORPORATE				2FE	11,881,716	108.6000	13,031,975	12,000,000	11,968,075	0	14,068	0	0	6.125	6.264	JJ	338,917	735,000	07/18/2007	01/15/2017
72650R-AR-3	PLAINS ALL AMER PIPELINE CORPORATE				2FE	9,697,841	121.9400	12,132,528	9,950,000	9,721,730	0	4,248	0	0	6.650	6.852	JJ	305,106	661,675	09/09/2008	01/15/2037
72650R-AT-9	PLAINS ALL AMER PIPELINE CORPORATE				2FE	515,710	112.9300	734,055	650,000	588,175	0	14,953	0	0	6.500	9.914	MN	7,042	42,250	10/30/2008	05/01/2018
72650R-BD-3	PLAINS ALL AMER PIPELINE CORPORATE	LS		1	2FE	8,981,280	100.7700	9,069,174	9,000,000	8,983,646	0	2,134	0	0	3.850	3.874	AO	73,150	404,250	08/08/2013	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE			1	2FE	7,978,720	99.2800	7,942,288	8,000,000	7,979,557	0	837	0	0	4.700	4.716	JD	16,711	242,311	04/15/2014	06/15/2044
72925P-AB-1	PLUM CREEK TIMBER CO INC CORPORATE				2FE	2,450,277	103.7200	3,111,450	3,000,000	2,908,856	0	95,337	0	0	5.875	8.649	MN	22,521	176,250	11/08/2005	11/15/2015
731020-AA-4	POLAR TANKERS INC CORP SINKING FUND			2	1FE	5,000,000	119.4700	5,973,650	5,000,000	5,000,000	0	0	0	0	5.951	5.950	MN	42,153	297,550	05/07/2007	05/10/2037
731068-A@-1	Polaris Industries Inc. Senior Note				1	2,300,000	111.0100	2,553,321	2,300,000	2,300,000	0	0	0	0	4.600	4.600	MN	17,339	105,800	05/02/2011	05/03/2021
737446-AE-4	POST HOLDINGS INC CORPORATE			1	4FE	4,705,350	97.0000	4,681,220	4,826,000	4,705,377	0	(19,218)	350,096	0	6.750	5.637	JD	27,146	199,065	07/02/2014	12/01/2021
737679-DB-3	Potomac Elec Pwr Co CORPORATE				1FE	9,975,100	139.1700	13,917,210	10,000,000	9,976,552	0	418	0	0	6.500	6.519	MN	83,056	650,000	11/13/2007	11/15/2037
737679-DC-1	Potomac Elec Pwr Co CORPORATE	LS			1FE	4,445,199	162.8200	5,238,083	3,217,000	4,365,893	0	(23,548)	0	0	7.900	5.260	JD	11,295	254,143	05/23/2011	12/15/2038
737679-DD-9	Potomac Elec Pwr Co CORPORATE				1FE	3,988,400	102.4000	4,096,000	4,000,000	3,991,116	0	1,064	0	0	3.050	3.084	AO	30,500	122,000	03/28/2012	04/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
737679-DF-4	Potomac Elec Pwr Co CORPORATE			1	1FE	13,970,220	114.5700	16,096,804	14,050,000	13,970,649	0	8,366	0	0	4.950	4.987	MN	88,866	683,884	12/10/2013	11/15/2043
73965*-AA-8	Prairie Power Inc. Senior Secured Note			2	2	30,298,875	110.5100	33,387,041	30,212,658	30,286,405	0	(3,165)	0	0	5.100	5.095	FMAN	196,886	1,540,846	03/30/2012	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note			2	3	4,757,406	100.1400	4,763,947	4,757,406	4,757,406	0	0	0	0	5.850	5.921	MON	23,192	278,308	11/12/2013	11/13/2023
74005P-AR-5	PRAXAIR INC CORPORATE				1FE	5,399,700	100.9800	5,049,200	5,000,000	5,019,134	0	(77,538)	0	0	4.625	3.030	MS	58,455	231,250	10/05/2009	03/30/2015
74005P-AU-8	PRAXAIR INC CORPORATE				1FE	19,593,830	110.1200	20,536,951	18,650,000	19,216,974	0	(111,817)	0	0	4.500	3.771	FA	317,050	839,250	07/19/2011	08/15/2019
74005P-AV-6	PRAXAIR INC CORPORATE	LS			1FE	5,050,500	101.8600	5,093,050	5,000,000	5,006,293	0	(8,898)	0	0	3.250	3.064	MS	47,847	162,500	09/11/2009	09/15/2015
74005P-BA-1	PRAXAIR INC CORPORATE			1	1FE	6,653,103	97.6000	6,536,384	6,697,000	6,663,473	0	4,233	0	0	2.450	2.527	FA	61,984	164,077	06/29/2012	02/15/2022
74005P-BF-0	PRAXAIR INC CORPORATE			1	1FE	6,626,858	98.2400	6,533,265	6,650,000	6,630,579	0	2,090	0	0	2.700	2.740	FA	64,838	179,550	02/13/2013	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE			1	1FE	8,513,074	97.0500	8,865,735	9,135,000	8,588,652	0	57,852	0	0	2.500	3.350	JJ	105,306	228,375	09/26/2013	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE			1	1FE	21,897,100	100.5600	22,626,109	22,500,000	21,914,814	0	10,907	0	0	3.900	4.055	JJ	404,625	877,500	06/04/2013	01/15/2043
740298@-AD-2	Precision MTR Transport Grp LL Term A			2	6	19,480,364	100.5600	19,590,509	19,480,364	19,480,364	0	0	0	0	10.073	9.105	MJSD	4,870	1,781,345	11/07/2014	10/06/2015
74164F-A*-4	Primoris Services Corporation Senior Not			2	2	25,000,000	102.2600	25,563,724	25,000,000	25,000,000	0	0	0	0	3.650	3.666	MJSD	7,604	912,500	12/28/2012	12/28/2022
74164F-A@-2	Primoris Services Corporation Senior Not			2	2	7,100,000	103.0200	7,314,595	7,100,000	7,100,000	0	0	0	0	3.850	3.868	JAJO	50,114	273,350	07/25/2013	07/25/2023
74171#-AA-2	Primo Water Corporation Senior Secured N			2	4	19,313,940	92.8900	18,578,835	20,000,000	19,314,269	0	329	686,060	0	7.800	7.874	MJSD	47,667	780,000	06/20/2014	06/21/2021
74171#-AB-0	Primo Water Corporation Revolver			2	4	3,864,223	90.5200	3,620,968	4,000,000	3,864,365	0	142	135,777	0	6.589	4.776	MON	6,829	57,889	12/19/2014	06/20/2019
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	20,770,366	123.8200	25,842,236	20,870,000	20,780,556	0	1,876	0	0	6.050	6.085	AO	266,556	1,262,635	10/17/2006	10/15/2036
74251V-AE-2	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	1,479,595	99.9700	1,484,568	1,485,000	1,480,642	0	483	0	0	3.300	3.343	MS	14,429	49,005	09/05/2012	09/15/2022
74251V-AF-9	PRINCIPAL FINANCIAL GROUP INC CORPORATE	LS			2FE	613,905	104.9700	645,545	615,000	613,912	0	18	0	0	4.625	4.636	MS	8,375	28,444	09/05/2012	09/15/2042
74251V-AJ-1	PRINCIPAL FINANCIAL GROUP INC CORPORATE				2FE	5,119,912	101.7100	5,695,659	5,600,000	5,130,291	0	7,522	0	0	4.350	4.900	MN	31,127	243,600	08/09/2013	05/15/2043
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER				1FE	60,000,000	100.2700	60,159,840	60,000,000	60,000,000	0	0	0	0	0.606	0.643	FMAN	34,317	368,296	05/22/2013	05/27/2016
742638-AB-1	Principal US Property Sep Acct Series B				1	67,717,757	101.7500	68,568,428	67,387,500	67,427,330	0	(74,671)	0	0	4.650	4.536	JD	8,704	3,133,519	12/01/2010	07/08/2015
742638-AC-9	Principal US Property Sep Acct Senior No				1	58,249,750	102.1300	59,492,986	58,249,750	58,249,750	0	0	0	0	3.490	3.490	JD	5,647	1,044,693	06/25/2014	06/25/2021
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES				1FE	14,270,687	147.6200	18,511,297	12,540,000	13,900,539	0	(56,133)	0	0	8.000	6.794	AO	181,133	1,003,200	06/07/2012	10/26/2029
742718-BG-3	PROCTER & GAMBLE CO CORPORATE				1FE	2,978,480	140.3700	2,807,462	2,000,000	2,780,311	0	(67,671)	0	0	8.000	3.261	MS	53,333	160,000	12/19/2011	09/01/2024
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES				1FE	3,757,425	130.0600	4,552,051	3,500,000	3,670,357	0	(10,737)	0	0	6.450	5.845	JJ	104,096	225,750	06/24/2004	01/15/2026
742718-CB-3	PROCTER & GAMBLE CO CORPORATE				1FE	42,419,409	128.8700	49,942,987	38,755,000	42,227,499	0	(119,097)	0	0	5.500	4.757	FA	888,135	2,131,525	07/25/2013	02/01/2034
742718-DB-2	PROCTER & GAMBLE CO CORPORATE				1FE	23,463,295	131.3200	30,860,374	23,500,000	23,468,275	0	802	0	0	5.800	5.811	FA	514,911	1,363,000	08/18/2006	08/15/2034
742718-DF-3	PROCTER & GAMBLE CO CORPORATE	LS			1FE	42,879,207	129.3200	52,338,631	40,473,000	42,827,755	0	(49,021)	0	0	5.550	5.092	MS	723,792	2,069,956	04/23/2014	03/05/2037
742718-DM-8	PROCTER & GAMBLE CO CORPORATE				1FE	19,974,784	100.3400	18,724,190	18,660,000	18,699,006	0	(319,388)	0	0	3.500	1.763	FA	246,727	653,100	11/23/2010	02/15/2015
742718-DN-6	PROCTER & GAMBLE CO CORPORATE				1FE	9,982,400	111.1900	11,119,228	10,000,000	9,991,315	0	1,758	0	0	4.700	4.722	FA	177,556	470,000	02/03/2009	02/15/2019
742718-DY-2	PROCTER & GAMBLE CO CORPORATE				1FE	6,021,600	99.2000	5,951,844	6,000,000	6,016,393	0	(2,115)	0	0	2.300	2.258	FA	55,583	138,000	06/26/2012	02/06/2022
742718-EB-1	PROCTER & GAMBLE CO CORPORATE	LS			1FE	14,902,950	102.9400	15,441,735	15,000,000	14,914,295	0	8,492	0	0	3.100	3.176	FA	175,667	467,583	08/08/2013	08/15/2023
74273#-AD-3	Pro-Pet, LLC Revolver			2	5	0	0.0000	0	0	0	0	0	0	0	6.466	0.000	MON	0	26,191	01/14/2013	12/23/2015
743263-AE-5	PROGRESS ENERGY INC 7.75000 03/01/2031				2FE	5,895,450	144.8200	7,240,760	5,000,000	5,725,743	0	(25,304)	0	0	7.750	6.304	MS	129,167	387,500	09/11/2006	03/01/2031
743263-AG-0	PROGRESS ENERGY INC 7.00000 10/30/2031				2FE	2,230,420	137.4300	2,748,548	2,000,000	2,189,952	0	(6,348)	0	0	7.000	6.089	AO	23,722	140,000	04/20/2007	10/30/2031
743263-AR-6	PROGRESS ENERGY INC CORPORATE			1	2FE	214,232	108.9900	217,988	200,000	209,631	0	(1,477)	0	0	4.400	3.475	JJ	4,058	8,800	09/29/2011	01/15/2021
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES				1FE	32,739,402	130.9000	40,163,094	30,681,000	32,511,684	0	(37,930)	0	0	6.250	5.698	JD	159,797	1,807,750	09/10/2014	12/01/2032
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE				1FE	15,394,234	106.8200	15,329,141	14,350,000	15,281,766	0	(87,802)	0	0	3.750	2.675	FA	191,333	325,313	06/04/2014	08/23/2021
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE				1FE	50,804,096	108.2600	55,099,894	50,895,000	50,803,039	0	(1,057)	0	0	4.350	4.361	AO	405,888	1,106,966	06/11/2014	04/25/2044
74340*-AA-2	Prologis U.S. Logistics Fund Senior Note				2	30,775,000	100.8700	31,041,829	30,775,000	30,775,000	0	0	0	0	3.900	3.900	MON	63,345	1,200,225	04/12/2013	04/12/2021
74340X-BB-6	PROLOGIS LP CORPORATE		0	1	2FE	1,058,581	108.5000	1,050,289	968,040	1,051,592	0	(1,078)	46,238	(6,952)	3.000	2.644	JUN	16,947	0	08/14/2014	06/02/2026
744448-BZ-3	PUBLIC SERVICE CO COLO CORPORATE				1FE	9,307,403	135.7600	10,863,384	8,002,000	9,180,050	0	(27,006)	0	0	6.250	5.142	MS	166,708	500,125	10/06/2009	09/01/2037
744448-CA-7	PUBLIC SERVICE CO COLO CORPORATE				1FE	16,247,652	142.4700	19,396,056	13,614,000	16,109,669	0	(60,100)	0	0	6.500	5.108	FA	368,713	884,910	01/01/2013	08/01/2038
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	6,634,878	115.9000	7,116,027	6,140,000	6,608,664	0	(9,778)	0	0	4.750	4.260	FA	110,179	291,650	03/27/2012	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE			1	1FE	71,202,588	96.6600	78,814,014	81,535,000	71,405,233	0	180,028	0	0	3.600	4.371	MS	864,271	2,935,260	11/19/2013	09/15/2042
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE	LS		1	1FE	12,655,532	107.6500	13,736,153	12,760,000	12,656,406	0	875	0	0	4.300	4.349	MS	161,556	281,961	04/02/2014	03/15/2044
744482-BL-3	PUBLIC SERVICE CO OF NH CORPORATE			1	1FE	4,244,408	103.2700	4,399,183	4,260,000	4,245,731	0	1,277	0	0	3.500	3.544	MN	24,850	143,716	11/06/2013	11/01/2023
744499-AP-9	PUBLIC SERVICE CO NEW MEX CORPORATE				2FE	1,600,000	117.6900	1,882,978	1,600,000	1,600,000	0	0	0	0	7.950	7.950	MN	16,253	127,200	05/08/2008	05/15/2018
744516-F@-9	Public Service Company of NC SENIOR NOTE				2	47,408,062	109.6400	51,069,521	46,580,000	47,365,333	0	(42,728)	0	0	4.590	4.266	FA	813,636	1,679,022	08/19/2014	02/14/2021
744542-AB-7	PUBLIC SERVICE OF NEW MEXICO CORPORATE			1	2FE	1,597,712	109.3400	1,749,392	1,600,000	1,598,158	0	204	0	0	5.350	5.369	AO	21,400	85,600	10/06/2011	10/01/2021
744567-BA-5	PUBLIC SERVICE ELEC & GAS CO 1ST REF MOR				1FE	1,914,411	145.6500	2,934,747	2,015,000	1,928,134	0	1,280	0	0	8.000	8.430	JD	13,433	161,200	12/23/1991	06/01/2037
74456Q-AP-1	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	10,711,192	121.3800	11,136,403	9,175,000	10,596,621	0	(43,445)	0	0	5.250	4.123	JJ	240,844	481,688	03/29/2012	07/01/2035
74456Q-AQ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	19,108,456	126.9300	22,840,662	17,995,000	19,050,936	0	(29,324)	0	0	5.700	5.225	JD	85,476	1,025,715	07/10/2013	12/01/2036
74456Q-AR-7	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	22,639,413	129.4500	29,229,125	22,579,000	22,641,588	0	(2,416)	0	0	5.800	5.773	MN	218,264	1,309,582	06/27/2011	05/01/2037
74456Q-AU-0	PUBLIC SVC ELEC & GAS CO CORPORATE	LS			1FE	13,905,071	125.9900	15,936,538	12,649,000	13,848,245	0	(28,407)	0	0	5.375	4.698	MN	113,314	679,884	04/10/2013	11/01/2039
74456Q-AV-8	PUBLIC SVC ELEC & GAS CO CORPORATE				1FE	9,327,672	128.8400	9,650,183	7,490,000	9,224,786	0	(39,260)	0	0	5.500	4.027	MS	137,317	411,950	04/11/2012	03/01/2040
74456Q-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		1	1FE	26,179,110	103.4700	27,001,488	26,095,000	26,163,256	0	(3,624)	0	0	3.950	3.928	MN	171,792	1,030,753	04/03/2014	05/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE			1	1FE	17,617,391	97.8500	18,885,648	19,300,000	17,650,587	0	23,894	0	0	3.650	4.172	MS	234,817	516,475	07/22/2014	09/01/2042
744560-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE	LS		1	1FE	5,544,178	100.9100	5,650,994	5,600,000	5,546,181	0	1,053	0	0	3.800	3.856	JJ	106,400	212,800	01/30/2013	01/01/2043
744560-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE			1	1FE	514,954	106.3600	547,778	515,000	514,938	0	5	0	0	3.750	3.751	MS	5,686	19,473	09/09/2013	03/15/2024
74531E-AB-8	PUGET SOUND ENERGY 1ST MORTGAGE				1FE	12,758,000	115.5600	14,742,890	12,758,000	12,758,000	0	0	0	0	6.740	6.739	MS	253,190	859,889	06/30/2000	06/15/2018
745332-BU-9	PUGET SOUND ENERGY CORPORATE				1FE	25,254,680	123.3200	27,129,806	22,000,000	25,180,874	0	(73,806)	0	0	5.483	4.402	JD	100,522	1,206,260	03/14/2014	06/01/2035
745332-BW-5	PUGET SOUND ENERGY CORPORATE				1FE	5,923,720	139.4000	7,527,736	5,400,000	5,868,884	0	(10,760)	0	0	6.724	5.995	JD	16,138	363,096	12/11/2013	06/15/2036
745332-BX-3	PUGET SOUND ENERGY CORPORATE				1FE	3,810,505	135.1100	5,093,764	3,770,000	3,808,069	0	(1,051)	0	0	6.274	6.183	MS	69,645	236,530	10/09/2012	03/15/2037
745332-CA-2	PUGET SOUND ENERGY CORPORATE				1FE	13,747,330	129.7400	14,330,232	11,045,000	13,652,824	0	(50,259)	0	0	5.757	4.211	AO	158,965	468,188	04/21/2014	10/01/2039
745332-CB-0	PUGET SOUND ENERGY CORPORATE				1FE	5,672,533	129.3500	5,762,551	4,455,000	5,608,199	0	(25,665)	0	0	5.795	4.131	MS	76,016	258,167	10/09/2012	03/15/2040
745332-CC-8	PUGET SOUND ENERGY CORPORATE				1FE	38,899,866	130.4200	41,871,767	32,105,000	38,558,871	0	(139,398)	0	0	5.764	4.426	JJ	853,301	1,850,532	12/04/2012	07/15/2040
745332-CD-6	PUGET SOUND ENERGY CORPORATE	LS		1	1FE	28,829,591	128.5500	31,170,424	24,248,000	28,587,663	0	(91,307)	0	0	5.638	4.452	AO	288,610	1,367,102	06/14/2012	04/15/2041
745332-CE-4	PUGET SOUND ENERGY CORPORATE			1	1FE	20,110,101	108.9100	20,865,725	19,158,000	20,059,909	0	(18,632)	0	0	4.434	4.139	MN	108,543	849,466	04/16/2012	11/15/2041
74834L-AL-4	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	905,281	103.5300	854,156	825,000	838,385	0	(15,615)	0	0	5.450	3.452	MN	7,494	44,963	06/09/2010	11/01/2015
74834L-AN-0	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	9,889,100	128.0100	12,801,460	10,000,000	9,900,226	0	1,782	0	0	6.950	7.039	JJ	347,500	695,000	06/19/2007	07/01/2037
74834L-AS-9	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	149,750	108.2700	162,412	150,000	149,821	0	23	0	0	4.700	4.721	AO	1,763	7,050	03/21/2011	04/01/2021
74834L-AU-4	QUEST DIAGNOSTIC INC NT CORPORATE				2FE	595,566	100.8500	605,120	600,000	596,192	0	626	0	0	2.700	2.859	AO	4,050	8,730	03/24/2014	04/01/2019
74842*-AK-3	Quiktrip Corporation Senior Note			2	2Z	1,396,414	102.5300	1,464,717	1,428,571	1,424,020	0	3,014	0	0	5.220	5.740	MON	4,971	74,571	10/01/2006	09/07/2015
74842*-AL-1	Quiktrip Corporation Senior Note			2	2Z	11,515,714	105.9100	12,196,622	11,515,714	11,515,714	0	0	0	0	5.270	5.327	MON	40,459	606,878	12/07/2007	12/07/2017
74875@-AD-7	Quinn Group, Inc. Senior Note			2	2	3,571,429	104.9800	3,749,178	3,571,429	3,571,429	0	0	0	0	5.870	5.912	FMAN	23,294	209,643	11/21/2006	11/21/2016
74875@-AE-5	Quinn Group, Inc. Senior Note			2	2	12,621,429	117.3600	14,812,478	12,621,429	12,621,429	0	0	0	0	6.500	6.552	MJSD	31,904	820,393	09/17/2007	09/17/2032
74913G-AK-1	QWEST CORPORATION CORPORATE				2FE	2,084,360	102.6900	2,000,460	1,948,000	1,957,443	0	(20,238)	0	0	7.625	6.507	JD	6,602	148,535	03/30/2007	06/15/2015
74941@-AA-3	RDO Equipment Co Senior Secured Note			2	2	7,751,713	103.0000	7,828,269	7,600,000	7,749,447	0	(2,266)	0	0	3.810	3.510	MJSD	10,456	133,350	12/03/2014	09/18/2025
74941@-AB-1	RDO Equipment Co Senior Secured Note			2	2Z	13,450,000	101.3700	13,634,167	13,450,000	13,450,000	0	0	0	0	3.500	3.515	MJSD	1,308	117,688	09/30/2014	09/30/2024
74951#-AA-8	RE Rich Family Holding Corp Senior Note			2	2	1,875,000	101.5000	1,903,068	1,875,000	1,875,000	0	0	0	0	4.010	4.030	JAJO	14,202	75,187	07/23/2003	07/23/2015
74951#-AC-4	RE Rich Family Holding Corp Senior Note			2	2	2,857,143	106.5900	3,045,513	2,857,143	2,857,143	0	0	0	0	5.180	5.212	JAJO	34,533	148,000	10/07/2005	04/07/2020
74951#-AD-2	RE Rich Family Holding Corp Senior Note			2	2	6,880,000	105.0400	7,226,504	6,880,000	6,880,000	0	0	0	0	5.950	5.993	MJSD	26,154	409,360	09/08/2006	09/08/2016
74951#-AE-0	RE Rich Family Holding Corp Senior Note			2	2	17,996,723	107.0800	19,066,563	17,805,000	17,987,056	0	(9,667)	0	0	4.450	4.278	MJSD	2,201	715,115	08/19/2014	03/31/2023
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES	LS		2	2FE	46,638,601	116.5400	51,239,202	43,968,561	44,677,607	0	(176,938)	0	0	9.810	9.160	JD	287,554	4,313,316	06/30/2000	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES			2	2FE	28,211,578	118.5000	29,578,842	24,960,206	26,500,364	0	118,466	0	0	9.820	8.428	JD	163,406	2,451,083	06/30/2000	12/07/2022
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month			2	5FE	744,489	71.2900	1,199,059	1,681,899	978,354	0	105,766	0	0	17.642	67.007	MJSD	34,023	98,218	01/29/2010	12/31/2016
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE			1	4FE	7,256,738	99.5000	7,447,575	7,485,000	7,277,215	0	18,298	0	0	5.000	5.527	AO	79,008	224,250	10/16/2014	04/15/2021
74966*-AD-9	RPC Inc. Senior Note				2	13,778,279	105.5300	12,663,852	12,000,000	12,664,297	0	(563,299)	0	0	6.570	1.720	FA	269,370	788,400	01/01/2013	02/28/2016
74986@-AC-5	RREEF America REIT II, Inc Senior Note				1	0	0.0000	0	0	0	0	0	0	0	5.290	0.000	AO	0	21,760	08/02/2006	10/15/2014
74986@-AE-1	RREEF America REIT II, Inc Senior Note				1	2,296,475	107.3000	2,682,409	2,500,000	2,441,646	0	21,388	0	0	5.160	6.200	JD	6,450	129,000	08/02/2006	06/13/2017
74986@-AH-4	RREEF America REIT II, Inc Senior Note				1	12,650,000	104.2700	13,190,212	12,650,000	12,650,000	0	0	0	0	5.410	5.410	FA	269,944	684,365	02/09/2006	02/09/2016
74986@-AL-5	RREEF America REIT II, Inc Series B Seni				1	14,500,000	107.1300	15,533,939	14,500,000	14,500,000	0	0	0	0	4.850	4.850	MN	115,255	703,250	11/04/2010	11/02/2017
751277-AQ-7	NESTLE PURINA PETCARE CO DEBENTURES				1FE	15,418,897	133.7000	20,188,398	15,100,000	15,241,761	0	(15,309)	0	0	8.625	8.438	FA	492,008	1,302,375	03/16/1993	02/15/2022
751277-AR-5	NESTLE PURINA PETCARE CO DEBENTURES				1FE	2,669,342	134.9300	3,508,154	2,600,000	2,635,728	0	(3,085)	0	0	8.125	7.890	FA	88,021	211,250	03/16/1993	02/01/2023
75281A-AL-3	RANGE RESOURCES CORP CORPORATE			1	3FE	214,000	104.0000	208,000	200,000	211,156	0	(2,844)	0	0	6.750	2.815	FA	5,625	0	08/11/2014	08/01/2020
75508E-AA-6	RAYONIER INC CORPORATE			1	3FE	2,730,656	82.1200	2,730,656	3,325,000	2,730,766	0	110	594,344	0	5.500	5.500	JD	15,240	96,009	05/08/2014	06/01/2024
755111-AF-8	RAYTHEON CO CORPORATE				1FE	16,004,865	135.5800	18,889,535	13,932,000	15,431,289	0	(78,061)	0	0	7.200	5.971	FA	378,950	1,003,104	08/29/2006	08/15/2027
755111-AP-6	RAYTHEON CO DEBENTURES	LS			1FE	11,493,715	133.9100	14,026,654	10,475,000	11,218,854	0	(33,254)	0	0	7.000	6.225	MN	122,208	733,250	11/03/2005	11/01/2028
755111-BR-1	RAYTHEON CO CORPORATE				1FE	7,980,400	109.2000	8,736,009	8,000,000	7,989,482	0	1,731	0	0	4.400	4.428	FA	132,978	352,000	11/12/2009	02/15/2020
755111-BU-4	RAYTHEON CO CORPORATE				1FE	26,440,326	113.1800	30,105,608	26,600,000	26,449,188	0	2,825	0	0	4.875	4.914	AO	273,758	1,296,750	10/13/2010	10/15/2040
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu			2	2	15,015,719	122.6100	18,411,438	15,015,719	15,015,719	0	0	0	0	6.850	6.910	MJSD	2,857	1,028,577	12/22/2010	09/30/2035
75605E-BX-7	REALOGY CORP CORPORATE			1	3FE	13,590	107.0000	12,840	12,000	12,860	0	(372)	0	0	7.625	4.130	JJ	422	915	01/01/2013	01/15/2020
756109-AK-0	REALTY INCOME GROUP CORPORATE	LS			2FE	6,653,206	117.8000	7,792,192	6,615,000	6,651,225	0	(5,866)	0	0	6.750	6.598	FA	168,683	438,075	03/06/2014	08/15/2019
75719*-AE-4	Red Wing Shoe Company Senior Note			2	2Z	6,280,000	101.5200	6,375,445	6,280,000	6,280,000	0	0	0	0	3.500	3.514	JAJO	48,844	219,800	01/11/2011	01/11/2018
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note				2	21,907,842	123.7000	25,359,601	20,500,000	21,817,151	0	(90,691)	0	0	7.990	6.230	JD	63,698	1,388,263	09/02/2014	06/17/2019
75886A-AK-4	REGENCY ENERGY CORPORATE			1	3FE	14,000,000	100.2500	14,035,000	14,000,000	14,000,000	0	0	0	0	5.750	5.750	MS	268,333	782,639	09/04/2013	09/01/2020
75935@-AH-3	Reinalt-Thomas Corp. Senior Note			2	2	9,951,501	104.4500	10,001,844	9,576,000	9,641,769	0	(44,946)	0	0	7.875	6.860	MS	213,665	754,110	12/01/2010	03/19/2016
75936@-AA-7	The Reinvestment Fund Note			2	5Z	3,568,504	103.6700	5,183,497	5,000,000	4,381,858	0	208,981	0	0	5.000	10.946	MJSD	694	250,000	04/22/2010	07/22/2019
760719-BH-6	HSBC USA INC SUB DEBENTURES				1FE	12,373,427	134.2200	16,649,349	12,405,000	12,373,969	0	3	0	0	7.200	7.218	JJ	411,846	893,160	06/30/2000	07/15/2097
760759-AH-3	REPUBLIC SERV INC NT CORPORATE	LS			2FE	7,216,067	110.4800	7,733,623	7,000,000	7,140,862	0	(24,554)	0	0	5.000	4.548	MS	116,667	350,000	10/25/2011	03/01/2020
760759-AL-4	REPUBLIC SERV INC NT CORPORATE				2FE	1,797,129	105.5700	1,831,709	1,735,000	1,768,544	0	(9,292)	0	0	3.800	3.190	MN	8,424	65,930	10/21/2011	05/15/2018
760759-AN-0	REPUBLIC SERV INC NT CORPORATE			1	2FE	7,989,546	123.0400	9,843,204	8,000,000	7,989,575	0	157	0	0	5.700	5.709	MN	58,267	456,000	05/02/2011	05/15/2041
760761-AB-2	Republic Svcs CORPORATE				2FE	8,808,840	112.6600	8,773,797	7,788,000	8,431,015	0	(123,458)	0	0	5.500	3.577	MS	126,122	428,340	10/24/2011	09/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
760761-AD-8	Republic Svcs CORPORATE				2FE	10,020,103	113.3800	10,108,276	8,915,000	9,703,495	0	(98,813)	0	0	5.250	3.776	MN	59,805	468,038	08/23/2011	11/15/2021
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note			2	3	45,126,000	105.4800	47,596,934	45,126,000	45,126,000	0	0	0	0	6.950	7.009	JAJO	531,421	3,136,257	04/30/2008	04/30/2017
761713-AT-3	REYNOLDS AMERICAN INC CORPORATE				2FE	877,277	126.2400	1,092,019	865,000	876,491	0	(204)	0	0	7.250	7.130	JD	2,787	62,713	12/14/2010	06/15/2037
761713-AU-0	REYNOLDS AMERICAN INC CORPORATE				2FE	5,729,724	111.3900	6,388,406	5,735,000	5,733,071	0	606	0	0	6.750	6.763	JD	17,205	387,113	06/18/2007	06/15/2017
76304*-AC-7	RE Rich Family Holding Corp SRNT			2	2	17,421,060	114.2700	19,907,621	17,421,060	17,421,060	0	0	0	0	7.250	7.311	FMAN	115,777	1,266,535	02/27/1998	02/27/2020
768369-AF-7	RIVER ROCK ENTERTAINMENT CORPORATE			1	4FE	1,024,840	9.0000	1,018,260	11,314,000	1,024,840	0	90,885	7,856,499	0	9.000	15.797	MN	0	0	11/01/2013	11/01/2018
771196-AS-1	ROCHE HOLDINGS INC CORPORATE				1FE	30,815,452	115.5000	33,128,463	28,683,000	29,815,994	0	(248,050)	0	0	6.000	4.917	MS	573,660	1,720,980	11/18/2010	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC CORPORATE				1FE	195,463,384	148.2900	230,977,463	155,757,000	193,783,854	0	(852,680)	0	0	7.000	5.171	MS	3,634,330	10,902,990	07/12/2013	03/01/2039
771196-BE-1	ROCHE HOLDINGS INC CORPORATE			1	1FE	279,292	102.9200	288,178	280,000	279,297	0	5	0	0	3.350	3.380	MS	2,397	0	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDINGS INC CORPORATE			1	1FE	23,186,600	104.9700	24,724,836	23,555,000	23,186,465	0	(134)	0	0	4.000	4.091	MN	86,368	0	11/13/2014	11/28/2044
771367-BX-6	ROCHESTER GAS & ELECTRIC NOTES				1FE	4,944,850	121.6800	6,083,950	5,000,000	4,954,274	0	1,222	0	0	6.375	6.459	MS	106,250	318,750	09/09/2003	09/01/2033
773903-AC-3	ROCKWELL AUTOMATION INC DEBENTURES				1FE	23,610,186	105.8900	33,626,513	31,755,000	23,628,744	0	1,772	0	0	5.200	6.996	JJ	761,414	1,651,260	11/08/2000	01/15/2098
773903-AE-9	ROCKWELL AUTOMATION INC CORPORATE				1FE	10,936,780	132.7100	14,598,265	11,000,000	10,942,419	0	1,089	0	0	6.250	6.293	JD	57,292	687,500	11/28/2007	12/01/2037
774341-AB-7	ROCKWELL COLLINS CORPORATE				1FE	11,456,025	110.4800	12,705,347	11,500,000	11,476,712	0	4,366	0	0	5.250	5.300	JJ	278,396	603,750	05/01/2009	07/15/2019
774341-AE-1	ROCKWELL COLLINS CORPORATE			1	1FE	8,801,093	104.3600	9,215,301	8,830,000	8,803,501	0	2,423	0	0	3.700	3.740	JD	14,520	325,802	12/12/2013	12/15/2023
774341-AF-8	ROCKWELL COLLINS CORPORATE			1	1FE	16,898,387	115.6600	19,580,425	16,930,000	16,898,493	0	438	0	0	4.800	4.812	JD	36,117	810,383	12/12/2013	12/15/2043
774477-AJ-2	ROCKWOOD SPECIALTIES GRO CORPORATE			1	3FE	3,007,500	103.2500	3,097,500	3,000,000	3,005,646	0	(1,381)	0	0	4.625	4.568	AO	29,292	138,750	09/17/2013	10/15/2020
775198-AK-6	Rogers Group, Inc. Series A Senior Note				2	12,854,793	104.1300	13,015,804	12,500,000	12,561,611	0	(76,728)	0	0	7.090	6.436	JAJO	204,330	898,559	12/01/2010	10/10/2015
775198-AL-4	Rogers Group, Inc. Senior Note				2	1,000,000	109.4600	1,094,610	1,000,000	1,000,000	0	0	0	0	5.190	5.190	MJSD	144	52,621	06/30/2011	06/30/2021
775371-AU-1	ROHM & HAAS CO DEBENTURES	LS			2FE	38,805,178	136.0600	44,164,842	32,460,000	37,182,060	0	(196,583)	0	0	7.850	6.300	JJ	1,174,962	2,548,110	06/28/2006	07/15/2029
778296-B@-1	Ross Stores Inc Senior Note			2	1	10,000,000	115.3100	11,530,612	10,000,000	10,000,000	0	0	0	0	6.380	6.380	JD	30,128	638,000	12/14/2006	12/14/2018
78108A-AE-4	RSC EQUIP RENT/RSC HLDGS CORPORATE			1	4FE	6,906,375	109.0000	6,867,000	6,300,000	6,864,533	0	(41,842)	0	0	8.250	3.512	FA	216,563	0	11/03/2014	02/01/2021
781258-B#-4	Ruddick Corporation SRNT				2	39,883,050	113.0200	45,075,913	39,883,050	39,883,050	0	0	0	0	7.550	7.550	JAJO	635,692	3,011,170	07/15/1997	07/15/2017
781258-B@-6	Ruddick Corporation SRNT				2	40,855,750	112.3900	45,916,952	40,855,750	40,855,750	0	0	0	0	7.720	7.720	JAJO	665,858	3,154,064	04/15/1997	04/15/2017
78377H-A#-0	S&C Electric Company Senior Note			2	2	4,266,667	110.3900	4,710,154	4,266,667	4,266,667	0	0	0	0	6.160	6.161	JJ	110,241	262,827	09/24/2007	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note			2	2	5,333,333	110.2800	5,881,714	5,333,333	5,333,333	0	0	0	0	6.130	6.131	JJ	137,130	326,933	09/24/2007	07/31/2022
78388J-AR-7	SBA COMM SR DISC NT CORPORATE			1	4FE	7,720,000	96.2500	7,700,000	8,000,000	7,720,098	0	7,953	120,355	0	4.875	5.198	JJ	195,000	0	07/22/2014	07/15/2022
78408L-AA-5	SC JOHNSON & SON INC CORPORATE			1	1FE	3,541,608	97.9900	3,527,658	3,600,000	3,543,161	0	1,044	0	0	4.000	4.094	MN	18,400	144,000	05/16/2013	05/15/2043
78412F-AP-9	SESI LLC CORPORATE			1	2FE	2,944,526	98.0200	2,940,699	3,000,000	2,944,534	0	(49,818)	267,624	0	7.125	5.040	JD	9,500	213,750	08/01/2013	12/15/2021
78430#-AA-0	SJWTX WTR Inc. Senior Note				1	7,500,000	147.0700	11,030,105	7,500,000	7,500,000	0	0	0	0	6.270	6.270	AO	117,563	470,250	11/02/2006	10/01/2036
784305-A*-5	SJW Corp Senior Note				1	25,000,000	110.6100	27,652,590	25,000,000	25,000,000	0	0	0	0	4.350	4.350	JD	3,021	1,087,500	06/30/2011	06/30/2021
78442F-EH-7	SLM CORP CORPORATE	LS			3FE	1,399,000	111.5000	2,064,980	1,852,000	1,619,200	0	48,843	0	0	8.450	13.012	JD	6,955	156,494	09/29/2011	06/15/2018
78442F-EK-0	SLM CORP CORPORATE				3FE	59,363	104.0000	62,400	60,000	59,844	0	134	0	0	6.250	6.500	JJ	1,625	3,750	01/11/2011	01/25/2016
78443*-AM-3	SLBP Holding Corporation Series E Senior				2	9,185,333	121.2000	12,119,906	10,000,000	9,496,585	0	77,924	0	0	7.700	9.406	JD	2,139	837,028	07/15/2009	06/30/2020
78468V-AA-0	SPL LOGISTICS ESCROW LLC CORPORATE			1	4FE	61,480	106.0000	61,480	58,000	60,393	0	(564)	0	0	8.875	7.536	FA	2,145	5,148	01/01/2013	08/01/2020
784778@-AA-6	STM Industries, Inc. Senior Secured Note			2	3	22,640,000	106.5600	24,125,260	22,640,000	22,640,000	0	0	0	0	9.100	9.270	MON	11,446	2,060,240	05/29/2009	05/29/2016
000000-00-0	SWG Finco, LLC Senior Secured Term Loan			2	2Z	35,112,393	98.5600	34,605,995	35,112,393	35,112,393	0	0	0	0	2.859	1.924	MJSD	34,527	0	12/22/2014	12/22/2023
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE			1	3FE	15,932,581	102.0000	16,622,940	16,297,000	15,972,916	0	29,209	0	0	5.375	5.674	JD	72,997	875,964	11/18/2013	06/01/2023
78572X-AE-1	SABRA HEALTH CARE LIMITED PART CORPORATE			1	3FE	13,638,000	104.0000	13,806,000	13,275,000	13,628,905	0	(31,208)	23,450	0	5.500	4.859	FA	304,219	381,288	07/22/2014	02/01/2021
78573A-AC-4	SABMILLER HOLDINGS INC CORPORATE				1FE	12,477,346	111.5900	12,188,826	10,923,000	12,418,978	0	(29,777)	0	0	4.950	4.106	JJ	249,317	540,689	01/01/2013	01/15/2042
786514-BA-6	SAFEWAY INC DEBENTURES	LS			2FE	9,172,410	100.5000	9,045,000	9,000,000	9,133,694	0	(4,670)	0	0	7.250	7.090	FA	271,875	652,500	10/07/2003	02/01/2031
78709Y-A@-4	Saia, Inc. Senior Note			2	3	2,657,143	106.5000	2,829,983	2,657,143	2,657,143	0	0	0	0	6.170	6.169	JD	455	163,946	01/31/2008	12/31/2017
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not			2	4	1,707,487	101.6400	1,735,528	1,707,487	1,707,487	0	0	0	0	8.250	8.393	MON	1,174	142,433	12/29/2010	12/29/2015
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE			1	2FE	7,301,510	99.8200	7,656,567	7,670,000	7,339,620	0	33,120	0	0	3.250	3.861	AO	52,625	249,275	12/10/2013	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC CORPORATE			1	2FE	4,968,200	106.1500	5,307,315	5,000,000	4,968,833	0	506	0	0	4.750	4.790	AO	50,139	237,500	03/21/2013	04/15/2043
792860-AJ-7	TRAVELERS COS INC CORPORATE				1FE	15,371,900	107.3700	16,480,812	15,350,000	15,351,525	0	(1,408)	0	0	6.250	6.240	JD	29,314	959,375	10/30/2008	06/20/2016
792860-AK-4	TRAVELERS COS INC CORPORATE				1FE	63,563,616	141.2500	75,164,596	53,215,000	62,970,061	0	(252,751)	0	0	6.750	5.262	JD	109,756	3,592,013	03/03/2014	06/20/2036
79546V-AJ-5	SALLY HOLDINGS LLC CORPORATE	LS		1	3FE	10,608,750	104.7500	10,475,000	10,000,000	10,579,113	0	(29,637)	0	0	5.750	4.339	JD	47,917	287,500	10/28/2014	06/01/2022
795758-AF-4	Saltchuk Resources Inc Senior Note Serie			2	2	2,065,571	104.9000	2,166,818	2,065,571	2,065,571	0	0	0	0	9.175	8.049	MS	57,381	189,516	09/12/2000	09/12/2015
795758-AJ-6	Saltchuk Resources Inc Senior Secured No			2	2	6,923,077	105.7600	7,322,083	6,923,077	6,923,077	0	0	0	0	5.110	5.109	JD	21,619	353,769	06/09/2011	06/09/2026
795758-AL-1	Saltchuk Resources Inc Senior Note			2	2Z	54,000,000	101.9100	55,030,341	54,000,000	54,000,000	0	0	0	0	4.500	4.499	MS	803,250	0	09/02/2014	09/04/2029
796038-AC-1	SAMSON INVESTMENT CO CORPORATE			1	5FE	30,895	41.4400	30,664	74,000	30,895	0	(194)	45,131	0	9.750	8.726	FA	2,734	0	08/25/2014	02/15/2020
797440-BJ-2	San Diego Gas Electric Engine CORPORATE				1FE	15,030,400	136.1900	20,428,485	15,000,000	15,026,243	0	(573)	0	0	6.125	6.110	MS	270,521	918,750	07/11/2008	09/15/2037
797440-BK-9	San Diego Gas Electric Engine CORPORATE				1FE	1,992,239	132.7500	2,196,948	1,655,000	1,984,739	0	(7,173)	0	0	6.000	4.629	JD	8,275	99,300	12/11/2013	06/01/2039
797440-BL-7	San Diego Gas Electric Engine CORPORATE				1FE	10,640,221	124.2300	11,428,746	9,200,000	10,574,998	0	(27,875)	0	0	5.350	4.359	MN	62,892	492,200	04/23/2014	05/15/2040
797440-BM-5	San Diego Gas Electric Engine CORPORATE	LS			1FE	8,146,754	111.3000	9,060,534	8,141,000	8,149,710	0	124	0	0	4.500	4.492	FA	138,397	295,673	04/02/2014	08/15/2040
797440-BP-8	San Diego Gas Electric Engine CORPORATE				1FE	2,333,295	103.7900	2,407,824	2,320,000	2,332,792	0	(269)	0	0	3.950	3.916	MN	11,710	91,640	01/30/2013	11/15/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
797440-BQ-6	San Diego Gas Electric Engine CORPORATE	LS		1	1FE	38,114,764	108.3300	37,862,803	34,950,000	37,965,580	0	(66,618)	0	0	4.300	3.778	AO	375,713	1,502,850	10/31/2012	04/01/2042
797440-BR-4	San Diego Gas Electric Engine CORPORATE			1	1FE	9,998,400	105.1300	10,513,350	10,000,000	9,998,162	0	96	0	0	3.600	3.602	MS	120,000	352,000	09/04/2013	09/01/2023
79781*-AJ-8	San Gabriel Valley Water Co. Senior Secu				1	8,120,000	142.9500	11,607,699	8,120,000	8,120,000	0	0	0	0	6.320	6.320	JJ	256,592	513,184	07/21/2006	07/01/2036
79781*-AL-3	San Gabriel Valley Water Co. Senior Secu				1	15,000,000	105.7100	15,856,817	15,000,000	15,000,000	0	0	0	0	3.750	3.750	MN	93,750	562,500	11/01/2011	11/01/2021
798237-J@-3	San Jose Water Company Senior Note				1	10,000,000	140.0600	14,005,544	10,000,000	10,000,000	0	0	0	0	5.930	5.930	MS	197,667	593,000	09/02/2003	09/01/2033
798237-K#-9	San Jose Water Company Series K Senior N				1	10,000,000	159.9600	15,995,830	10,000,000	10,000,000	0	0	0	0	6.750	6.750	MN	112,500	675,000	05/15/2009	05/15/2039
798737-AA-0	San Manuel Entertainment Auth. Senior Se			2	2	0	0.0000	0	0	0	0	0	0	0	5.690	0.000	JD	0	116,135	11/18/2004	12/01/2015
80007P-AL-3	SandRidge Energy Inc CORPORATE			1	4FE	93,075	67.5000	57,375	85,000	88,800	0	(2,200)	0	0	8.750	5.793	JJ	3,430	7,438	01/01/2013	01/15/2020
80282K-AB-2	SANTANDER HOLDINGS USA INC CORPORATE			1	2FE	124,634	101.2000	126,498	125,000	124,904	0	123	0	0	3.000	3.103	MS	1,010	3,750	09/19/2012	09/24/2015
806373-D@-2	Schawk Inc Senior Note				3	0	0.0000	0	0	0	0	0	0	0	4.380	0.000	JAJO	0	499,402	01/27/2012	01/27/2019
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N				1	22,459,396	105.1300	23,128,909	22,000,000	22,433,525	0	(25,871)	0	0	3.790	3.401	MS	275,617	644,300	08/19/2014	09/02/2020
806407-B@-0	Henry Schein, Inc Senior Note				1	22,200,000	101.9400	22,631,415	22,200,000	22,200,000	0	0	0	0	3.450	3.450	JJ	342,528	765,900	01/20/2012	01/20/2024
806605-AG-6	MERCK & CO INC BOND				1FE	48,306,224	137.5700	63,694,673	46,300,000	47,582,981	0	(37,275)	0	0	6.500	6.242	JD	250,792	3,009,500	03/29/2006	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE				1FE	18,286,413	140.3000	20,624,491	14,700,000	18,125,674	0	(79,886)	0	0	6.550	4.843	MS	283,506	962,850	01/10/2014	09/15/2037
80689*-AM-2	Schnucks Markets Inc. Senior Note			2	4Z	42,830,000	100.5500	43,064,735	42,830,000	42,830,000	0	0	0	0	6.500	6.551	MJSD	46,399	2,783,950	06/25/2012	06/27/2022
80808#-AG-7	Schreiber Foods Inc Senior Note				2	5,240,000	108.6000	5,690,746	5,240,000	5,240,000	0	0	0	0	4.390	4.390	AO	56,231	230,036	10/03/2013	10/03/2025
80852#-AE-7	The Schwan Food Company Senior Note			2	2	10,526,200	100.7900	10,609,634	10,526,200	10,526,200	0	0	0	0	6.900	5.568	FMAN	74,648	726,308	02/24/2003	02/24/2015
80852#-AG-2	The Schwan Food Company Series H Senior			2	2	44,117,143	110.1800	48,606,839	44,117,143	44,117,143	0	0	0	0	7.350	7.415	FMAN	450,362	3,242,610	08/11/2008	08/11/2018
80874Y-AR-1	SCIENTIFIC GAMES CORP CORPORATE			1	3FE	8,675,000	101.2500	8,783,438	8,675,000	8,675,000	0	0	0	0	7.000	7.000	JJ	67,472	0	11/14/2014	01/01/2022
80917#-AA-8	Scorpion Power, LLC Term B			2	5Z	411,549	38.8100	797,945	2,055,962	411,549	0	0	0	0	0.000	24.678	MJSD	0	0	01/10/2007	11/02/2015
811065-AA-9	Scripps Networks Interactive I CORPORATE				2FE	2,496,950	102.5400	2,563,542	2,500,000	2,498,756	0	602	0	0	2.700	2.726	JD	3,000	67,500	11/28/2011	12/15/2016
81143#-AG-9	Sea Star Line, LLC Senior Secured Note			2	2	6,300,000	102.6200	6,464,754	6,300,000	6,300,000	0	0	0	0	4.310	4.332	JAJO	58,832	271,530	04/13/2011	04/13/2018
81167#-AD-7	Seabrook International, LLC Term A1			2	5Z	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	MJSD	0	0	12/30/2013	06/30/2013
81167#-AG-0	Seabrook International, LLC Senior Secur			2	5Z	8,702,500	98.7900	8,891,416	9,000,000	8,702,500	0	0	0	0	3.564	0.000	FMAN	0	0	09/03/2014	02/28/2017
81167#-AH-8	Seabrook International, LLC Senior Secur				5Z	3	0.0000	0	11,361,757	3	0	0	0	0	3.000	0.000	MJSD	0	0	12/31/2014	02/28/2018
81167#-AK-1	Seabrook International, LLC Senior Secur				5Z	3	0.0000	0	5,084,852	3	0	0	0	0	3.000	0.000	MJSD	0	0	12/31/2014	02/28/2019
81211K-AK-6	SEALED AIR CORP NEW BONDS 144A				4FE	26,272,403	102.2500	24,642,250	24,100,000	25,880,380	0	(50,916)	0	0	6.875	6.196	JJ	764,003	1,656,875	04/01/2005	07/15/2033
81211K-AW-0	SEALED AIR CORP NEW CORPORATE	LS		1	4FE	2,481,250	101.0000	2,525,000	2,500,000	2,481,262	0	12	0	0	5.125	5.222	JD	13,168	0	11/19/2014	12/01/2024
81572*-AA-6	Seedco Financial Services LN CTF - Dec 2			2	4Z	3,500,000	64.9700	3,248,621	5,000,000	3,248,621	(251,379)	208,253	731,047	0	4.750	11.113	MJSD	0	180,764	09/21/2011	12/23/2019
81683R-AC-8	The Seminole Tribe of Florida Senior Sec			2	2FE	44,200,000	107.0800	47,330,487	44,200,000	44,200,000	0	0	0	0	6.535	6.534	AO	722,118	2,888,470	10/12/2005	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not			2	2FE	16,250,223	106.0000	17,225,236	16,250,223	16,250,223	0	0	0	0	7.804	7.803	AO	317,042	1,268,073	09/28/2007	10/01/2020
816851-AN-9	SEMPRA ENERGY CORPORATE				2FE	9,402,353	107.3900	8,596,329	8,005,000	8,430,274	0	(290,941)	0	0	6.500	2.652	JD	43,360	520,325	07/14/2011	06/01/2016
81725T-F*-6	Sensient Tech Corp Universal F Senior No		0		2	3,699,973	109.8300	3,634,344	3,309,056	3,309,056	0	0	0	(459,010)	3.060	3.060	MN	9,001	109,127	11/29/2013	11/29/2023
817565-BF-0	SERVICE CORP INTL CORPORATE				4FE	2,032,375	107.5000	2,069,375	1,925,000	2,004,602	0	(30,688)	0	0	7.000	5.153	JD	5,989	134,750	11/01/2013	06/15/2017
817565-BM-5	SERVICE CORP INTL CORPORATE				4FE	4,322,560	111.5400	4,238,520	3,800,000	4,244,047	0	(60,268)	0	0	7.625	4.220	AO	72,438	152,500	11/06/2014	10/01/2018
817565-BT-0	SERVICE CORP INTL CORPORATE				4FE	3,530,000	112.5000	4,500,000	4,000,000	3,617,962	0	16,823	0	0	7.500	8.786	AO	75,000	300,000	06/05/2008	04/01/2027
817565-BW-3	SERVICE CORP INTL CORPORATE			1	4FE	10,500,956	98.2500	10,650,300	10,840,000	10,553,220	0	40,931	0	0	4.500	5.025	MN	62,330	487,800	11/20/2013	11/15/2020
817565-BZ-6	SERVICE CORP INTL CORPORATE			1	4FE	3,483,245	102.5000	3,521,900	3,436,000	3,477,604	0	(5,641)	0	0	5.375	5.072	JJ	85,160	92,343	04/09/2014	01/15/2022
817565-CB-8	SERVICE CORP INTL CORPORATE			1	4FE	5,025,000	102.0000	5,100,000	5,000,000	5,024,329	0	(671)	0	0	5.375	5.293	MN	34,340	136,615	10/03/2014	05/15/2024
82104#-AD-1	Sheetz, Inc. Senior Note			2	2	27,080,000	107.0900	28,999,207	27,080,000	27,080,000	0	0	0	0	6.400	6.451	MJSD	62,585	1,733,120	02/08/2008	12/18/2017
82104#-AE-9	Sheetz, Inc. Series C Senior Note			2	2	15,000,000	106.7800	16,017,389	15,000,000	15,000,000	0	0	0	0	6.240	6.288	MJSD	33,800	936,000	05/06/2008	12/18/2017
82104#-AF-6	Sheetz, Inc. Senior Note				2	4,260,000	109.6300	4,670,247	4,260,000	4,260,000	0	0	0	0	5.570	5.570	JAJO	45,479	237,282	04/22/2011	04/22/2021
82104@-AA-9	Sheetz, Inc. Senior Note Series A			2	2	13,333,333	104.1100	13,881,060	13,333,333	13,333,333	0	0	0	0	6.560	6.613	MJSD	31,585	874,667	06/22/2006	06/18/2016
824348-AP-1	SHERWIN WILLIAMS CO CORPORATE				1FE	11,229,708	99.3100	11,172,386	11,250,000	11,237,272	0	4,178	0	0	1.350	1.389	JD	6,750	151,875	05/29/2013	12/15/2017
824348-AQ-9	SHERWIN WILLIAMS CO CORPORATE			1	1FE	35,094,167	98.4000	36,292,200	36,883,000	35,130,935	0	28,934	66,536	0	4.000	4.277	JD	65,570	1,475,320	12/05/2013	12/15/2042
826418-BD-6	SIERRA PACIFIC POWER CO CORPORATE				1FE	2,996,697	106.7600	3,202,917	3,000,000	2,999,203	0	370	0	0	6.000	6.014	MN	23,000	180,000	10/10/2006	05/15/2016
82642P-A#-3	Sierra Pacific Industries Senior Note			2	3	27,500,000	108.7200	29,897,599	27,500,000	27,500,000	0	0	0	0	6.080	6.082	MS	422,644	1,672,000	03/30/2006	03/30/2020
827048-AR-0	SILGAN HLDGS INC CORPORATE	LS		1	3FE	9,247,500	102.5000	9,225,000	9,000,000	9,238,511	0	(26,729)	72,260	0	5.500	4.654	FA	206,250	247,500	07/23/2014	02/01/2022
828807-BM-8	SIMON PROPERTY GROUP LP CORPORATE				1FE	925,750	101.9400	1,019,360	1,000,000	995,109	0	10,091	0	0	5.100	6.190	JD	2,267	51,000	06/19/2006	06/15/2015
828807-BT-3	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	1,000,020	105.5900	1,055,940	1,000,000	999,898	0	0	0	0	6.100	6.100	MN	10,167	61,000	05/16/2006	05/01/2016
828807-BW-6	SIMON PROPERTY GROUP LP CORPORATE			1	1FE	6,181,588	106.0500	8,483,776	8,000,000	7,440,951	0	254,892	0	0	5.250	9.310	JD	35,000	420,000	10/28/2008	12/01/2016
828807-BZ-9	SIMON PROPERTY GROUP LP CORPORATE				1FE	5,895	113.8100	5,690	5,000	5,515	0	(141)	0	0	6.125	2.932	MN	26	306	03/23/2012	05/30/2018
828807-CP-0	SIMON PROPERTY GROUP LP CORPORATE		0		1FE	526,658	108.1800	523,613	484,020	523,162	0	187	11,509	(14,881)	2.375	2.424	OCT	2,866	12,021	09/25/2013	10/02/2020
82894*-AT-4	JR Simplot Senior Note				2	8,750,000	108.8600	9,525,047	8,750,000	8,750,000	0	0	0	0	6.210	6.210	MN	79,997	543,375	05/08/2007	05/08/2017
829259-AN-0	SINCLAIR TELEVISION GROUP INC CORP	LS		1	4FE	3,811,325	101.7500	3,820,713	3,755,000	3,811,302	0	(8,936)	42,719	0	6.125	5.580	AO	57,498	114,997	05/15/2014	10/01/2022
829259-AQ-3	SINCLAIR TELEVISION GROUP INC			1	4FE	6,147,533	103.0000	6,162,490	5,983,000	6,147,445	0	(29,819)	72,729	0	6.375	5.429	MN	63,569	325,185	05/05/2014	11/01/2021
831865-C#-5	Smith A O Corporation Senior Note			2	2	2,606,061	105.6200	2,752,574	2,606,061	2,606,061	0	0	0	0	7.280	7.346	MJSD	12,121	189,194	02/21/2004	06/08/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
831865-C*-9	Smith A O Corporation SRNT			2	2	9,090,909	109.5200	9,956,834	9,090,909	9,090,909	0	0	0	0	6.660	6.715	JAJO	151,364	605,455	07/01/1998	07/01/2018
832248-AQ-1	SMITHFIELD FOODS INC CORPORATE				3FE	1,135,000	110.2500	1,102,500	1,000,000	1,088,311	0	(32,946)	0	0	7.750	4.003	JJ	38,750	77,500	07/23/2013	07/01/2017
832248-AV-0	SMITHFIELD FOODS INC CORPORATE			1	3FE	15,190,938	104.5000	14,891,250	14,250,000	15,122,859	0	(189,391)	223,581	0	6.625	4.673	FA	356,646	811,563	10/23/2014	08/15/2022
832696-AB-4	Smucker Company J M CORPORATE				2FE	7,880,020	104.2100	8,206,575	7,875,000	7,878,284	0	(466)	0	0	3.500	3.492	AO	58,188	275,625	10/18/2011	10/15/2021
832696-C*-7	Smucker Company J M Senior Note			2	2	12,697,500	111.3900	14,144,232	12,697,500	12,697,500	0	0	0	0	5.550	5.551	AO	176,178	704,711	05/31/2007	04/01/2022
832696-D*-6	Smucker Company J M Senior Note			2	2	101,390,000	110.3200	111,850,574	101,390,000	101,390,000	0	0	0	0	4.500	4.500	JD	380,213	4,562,550	06/15/2010	06/01/2025
832ESC-9C-3	SMURFIT-STONE CONTAINER ENTER CORPORATE			1	6FE	0	0.0000	1	125,000	0	0	0	0	0	0.000	0.000	MS	0	0	07/01/2010	03/15/2017
83408#-AD-2	Sokolin LLC Term B			2	5Z	8,000,000	100.6200	8,049,982	8,000,000	8,000,000	0	0	0	0	30.755	6.561	MJSD	49,111	513,032	08/25/2010	06/30/2016
835495-AH-5	SONOCO PRODUCTS CO. CORPORATE				2FE	7,955,068	103.9400	8,314,880	8,000,000	7,992,366	0	4,731	0	0	5.625	5.692	JD	20,000	450,000	02/11/2005	06/15/2016
835495-AK-8	SONOCO PRODUCTS CO. CORPORATE			1	2FE	6,395,638	106.4700	6,840,924	6,425,000	6,403,287	0	2,624	0	0	4.375	4.432	MN	46,849	281,094	10/20/2011	11/01/2021
837004-BV-1	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	19,253,785	138.4300	25,954,688	18,750,000	19,159,323	0	(14,084)	0	0	6.625	6.406	FA	517,578	1,242,188	11/02/2006	02/01/2032
837004-BW-9	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	4,983,850	126.1300	6,306,300	5,000,000	4,986,570	0	332	0	0	5.800	5.822	JJ	133,722	290,000	01/15/2003	01/15/2033
837004-BX-7	SOUTH CAROLINA ELEC & GAS CO 1ST MORTGAG				1FE	13,212,208	119.7900	16,045,388	13,395,000	13,249,090	0	4,434	0	0	5.300	5.393	MN	90,714	709,935	01/23/2004	05/15/2033
837004-CB-4	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS			1FE	10,463,420	130.1900	14,320,998	11,000,000	10,513,510	0	9,053	0	0	6.050	6.420	JJ	306,869	665,500	06/17/2008	01/15/2038
837004-CC-2	SOUTH CAROLINA ELEC & GAS CO CORPORATE				1FE	498,565	116.9300	584,643	500,000	499,307	0	142	0	0	6.500	6.538	MN	5,417	32,500	09/25/2008	11/01/2018
837004-CD-0	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS			1FE	6,448,910	123.1100	8,001,955	6,500,000	6,452,696	0	859	0	0	5.500	5.554	JD	15,889	357,500	12/02/2009	12/15/2039
837004-CE-8	SOUTH CAROLINA ELEC & GAS CO CORPORATE			1	1FE	7,139,033	123.2300	8,712,651	7,070,000	7,134,965	0	(1,208)	0	0	5.450	5.383	FA	160,548	385,315	05/17/2011	02/01/2041
837004-CF-5	SOUTH CAROLINA ELEC & GAS CO CORPORATE	LS		1	1FE	2,393,012	105.6600	2,530,500	2,395,000	2,393,038	0	36	0	0	4.350	4.355	FA	43,409	104,183	01/23/2012	02/01/2042
837004-CH-1	SOUTH CAROLINA ELEC & GAS CO CORPORATE			1	1FE	2,552,600	108.0900	2,788,707	2,580,000	2,552,612	0	11	0	0	4.500	4.554	JD	9,675	59,340	05/20/2014	06/01/2064
83701#-AB-0	South Carolina Generating Comp Senior No			2	2	24,336,177	111.0300	26,891,270	24,220,000	24,269,744	0	(4,569)	0	0	5.490	5.474	FMAN	214,226	1,337,065	03/30/2004	02/01/2024
83701#-AC-8	South Carolina Generating Comp Series 20				2	86,151,434	112.5900	90,069,573	80,000,000	82,872,042	0	(754,777)	0	0	6.060	4.941	MJSD	404,000	4,834,533	04/01/2010	06/01/2018
83701#-AD-6	South Carolina Generating Comp Series 20				2	92,884,355	112.6000	90,077,151	80,000,000	86,293,806	0	(1,702,961)	0	0	6.060	3.617	MJSD	404,000	4,834,533	12/01/2010	06/01/2018
84055*-AB-4	South Texas Electric Coop First Mortgage			2	1	62,833,333	124.4000	78,163,299	62,833,333	62,833,333	0	0	0	0	5.980	5.979	JJ	1,878,717	3,757,433	11/19/2009	01/01/2040
84167#-AC-3	Southeastern Freight Lines, In Senior No			2	2	3,090,000	108.9900	3,367,854	3,090,000	3,090,000	0	0	0	0	5.020	5.019	JD	431	155,118	06/30/2011	06/30/2023
842400-ES-8	SOUTHERN CAL EDISON CORPORATE	LS			1FE	7,343,010	129.1900	9,366,550	7,250,000	7,325,397	0	(2,108)	0	0	6.000	5.908	JJ	200,583	435,000	02/11/2004	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON CORPORATE				1FE	3,553,176	126.6000	4,177,968	3,300,000	3,529,167	0	(6,289)	0	0	5.750	5.191	AO	47,438	189,750	11/16/2010	04/01/2035
842400-EZ-2	SOUTHERN CAL EDISON CORPORATE				1FE	24,532,536	124.9100	30,834,792	24,685,000	24,555,850	0	3,115	0	0	5.550	5.592	JJ	631,730	1,370,018	12/01/2005	01/15/2036
842400-FA-6	SOUTHERN CAL EDISON CORPORATE				1FE	2,211,829	121.2100	3,054,499	2,520,000	2,246,223	0	6,393	0	0	5.350	6.300	JJ	62,167	134,820	09/23/2008	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON CORPORATE				1FE	25,344,620	125.0200	31,523,227	25,214,000	25,351,151	0	(5,114)	0	0	5.625	5.574	FA	590,953	1,418,288	11/23/2010	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORPORATE				1FE	28,719,330	124.8100	34,947,925	28,000,000	28,684,736	0	(20,868)	0	0	5.550	5.343	JJ	716,567	1,554,000	01/26/2012	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON CORPORATE	LS			1FE	22,061,254	131.9900	24,049,179	18,220,000	21,790,048	0	(89,936)	0	0	5.950	4.549	FA	451,704	1,084,090	01/23/2012	02/01/2038
842400-FJ-7	SOUTHERN CAL EDISON CORPORATE				1FE	2,605,118	112.6600	2,951,666	2,620,000	2,613,452	0	1,545	0	0	5.500	5.575	FA	54,438	144,100	08/11/2008	08/15/2018
842400-FL-2	SOUTHERN CAL EDISON CORPORATE	LS			1FE	16,265,684	131.2800	21,530,403	16,400,000	16,274,700	0	2,191	0	0	6.050	6.110	MS	292,148	992,200	03/17/2009	03/15/2039
842400-FP-3	SOUTHERN CAL EDISON CORPORATE				1FE	22,167,963	126.5400	27,606,381	21,817,000	22,154,192	0	(8,396)	0	0	5.500	5.377	MS	353,314	1,199,935	01/01/2013	03/15/2040
842400-FQ-1	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	20,210,513	109.4000	22,372,648	20,450,000	20,219,470	0	4,605	0	0	4.500	4.575	MS	306,750	920,250	11/15/2013	09/01/2040
842400-FV-0	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	12,352,250	103.5400	12,942,555	12,500,000	12,359,101	0	2,758	0	0	4.050	4.119	MS	149,063	506,250	03/08/2012	03/15/2042
842400-FW-8	SOUTHERN CAL EDISON CORPORATE			1	1FE	9,940,300	101.2700	10,127,310	10,000,000	9,941,895	0	1,101	0	0	3.900	3.934	MS	114,833	390,000	03/04/2013	03/15/2043
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE	LS		1	1FE	16,488,794	113.2500	18,363,779	16,215,000	16,484,650	0	(3,849)	0	0	4.650	4.544	AO	188,499	543,006	04/02/2014	10/01/2043
842434-CJ-9	SOUTHERN CALIF GAS CO CORPORATE				1FE	22,445,325	120.1000	27,022,815	22,500,000	22,447,375	0	933	0	0	5.125	5.141	MN	147,344	1,153,125	11/15/2010	11/15/2040
842434-CK-6	SOUTHERN CALIF GAS CO CORPORATE			1	1FE	21,427,087	99.2200	21,317,310	21,485,000	21,428,834	0	1,073	0	0	3.750	3.765	MS	237,230	805,688	01/31/2013	09/15/2042
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE			1	1FE	12,828,361	111.7300	14,000,116	12,530,000	12,825,305	0	(3,056)	0	0	4.450	4.305	MS	164,178	281,890	07/11/2014	03/15/2044
84265V-AA-3	SOUTHERN COPPER CORP CORPORATE				2FE	27,350,276	112.5000	30,650,407	27,245,000	27,338,843	0	(2,151)	0	0	7.500	7.465	JJ	874,110	2,043,375	07/30/2007	07/27/2035
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE	LS			2FE	25,234,865	104.9000	23,380,112	22,288,000	25,151,578	0	(48,896)	183,560	0	6.750	5.712	AO	313,425	1,114,358	05/19/2014	04/16/2040
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE				2FE	2,460,943	89.3400	2,309,299	2,585,000	2,462,501	0	1,263	0	0	5.250	5.586	MN	19,980	108,806	06/11/2014	11/08/2042
84314#-AB-7	Southern Illinois Power Cooper Series A			2	2	91,071,428	114.4300	104,209,638	91,071,428	91,071,428	0	0	0	0	5.750	5.750	JD	232,738	5,236,607	07/01/2010	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se			2	2	39,052,632	111.9400	43,717,519	39,052,632	39,052,632	0	0	0	0	5.500	5.499	MS	632,436	2,147,895	02/18/2011	03/15/2041
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se			2	4Z	10,822,500	98.9000	11,068,449	11,191,668	10,875,029	0	52,529	206,559	0	4.125	4.699	MON	1,282	232,691	08/18/2014	06/26/2018
84345P-AB-8	SOUTHERN NAT GAS CO CORPORATE			1	2FE	5,100,000	102.8800	5,246,886	5,100,000	5,100,000	0	0	0	0	4.400	4.399	JD	9,973	224,400	10/06/2011	06/15/2021
844895-AW-2	SOUTHWEST GAS CORP CORPORATE			1	1FE	3,145,309	115.7700	3,629,480	3,135,000	3,144,859	0	(182)	0	0	4.875	4.854	AO	38,208	151,558	10/01/2013	10/01/2043
845331-A*-8	Southwest Water Company Senior Secured N			2	2FE	30,500,000	129.1300	39,385,296	30,500,000	30,500,000	0	0	0	0	6.540	6.539	MS	598,410	1,994,700	09/13/2010	09/13/2035
845437-BM-3	SOUTHWESTERN ELEC POWER CORPORATE			1	2FE	746,918	102.9300	771,973	750,000	747,686	0	278	0	0	3.550	3.599	FA	10,058	26,625	01/31/2012	02/15/2022
845743-BL-6	SOUTHWESTERN PUB SVC NT CORPORATE				2FE	8,936,270	129.2700	11,634,561	9,000,000	8,943,290	0	1,213	0	0	6.000	6.052	AO	135,000	540,000	10/03/2006	10/01/2036
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE	LS		1	1FE	11,545,786	110.4800	12,744,272	11,535,000	11,538,771	0	(674)	0	0	4.500	4.494	FA	196,095	519,075	01/09/2014	08/15/2041
846038-AC-7	Southwire Company Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.100	0.000	JAJO	0	720,585	07/29/2005	07/29/2015
846038-AD-5	Southwire Company Senior Note				2	0	0.0000	0	0	0	0	0	0	0	6.020	0.000	MJSD	0	6,232,880	06/12/2006	06/12/2016
84611#-AD-3	Sovran Slf Stor Inc Acquis Ltd Senior No				2	17,500,000	112.3200	19,655,052	17,500,000	17,500,000	0	0	0	0	5.540	5.540	FA	393,186	969,500	08/05/2011	08/05/2021
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No				2FE	15,000,000	106.0600	15,908,333	15,000,000	15,000,000	0	0	0	0	4.533	4.533	AO	156,766	339,975	04/08/2014	04/08/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84755T-AA-5	SPECTRA ENERGY CAPITAL LLC CORPORATE				2FE	13,525,881	111.2500	15,074,776	13,550,000	13,538,903	0	2,536	0	0	6.200	6.224	AO	177,354	840,100	04/07/2008	04/15/2018
84756N-AC-3	SPECTRA ENERGY PARTNERS LP CORPORATE			1	2FE	329,436	102.3400	337,720	330,000	329,562	0	107	0	0	2.950	2.987	MS	2,596	9,735	09/16/2013	09/25/2018
84756N-AE-9	SPECTRA ENERGY PARTNERS LP CORPORATE	LS		1	2FE	3,820,219	118.7000	4,540,156	3,825,000	3,819,879	0	61	0	0	5.950	5.959	MS	60,690	227,588	09/16/2013	09/25/2043
84761#-AA-7	Spectrum Arena Limited Partner SRNT			2	2	11,128,431	108.1000	10,337,468	9,562,934	9,801,518	0	(117,283)	0	0	10.210	7.716	MJSD	46,107	989,936	10/01/2006	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT			2	2	4,895,000	106.3300	5,204,851	4,895,000	4,895,000	0	0	0	0	8.270	8.353	MJSD	19,116	410,439	09/03/1997	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT			2	2	821,762	105.5600	850,259	805,482	811,497	0	(3,140)	0	0	7.570	6.812	MJSD	2,879	61,822	11/01/2011	09/15/2016
84762L-AL-9	SPECTRUM BRANDS INC CORPORATE			1	4FE	114,612	104.5000	110,770	106,000	111,691	0	(1,671)	0	0	6.750	4.855	MS	2,107	7,155	03/22/2013	03/15/2020
85171R-AA-2	SPRINGLEAF FINANCE CORP CORP				4FE	89,500	106.5000	106,500	100,000	93,159	0	1,915	0	0	6.900	9.611	JD	307	6,900	01/01/2013	12/15/2017
852060-AD-4	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	7,476,000	88.0000	7,392,000	8,400,000	7,476,084	0	7,181	750,719	0	6.875	7.110	MN	73,792	577,500	06/21/2013	11/15/2028
852060-AG-7	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	28,803,741	102.0000	27,977,580	27,429,000	28,669,738	0	(254,334)	21,315	0	6.900	5.675	MN	315,434	1,892,601	11/01/2013	05/01/2019
852060-AT-9	SPRINT CAPITAL CORP COMPANY GUARNT				4FE	13,533,647	96.7500	10,255,500	10,600,000	13,097,244	0	(78,762)	0	0	8.750	6.538	MS	273,097	927,500	08/22/2008	03/15/2032
852061-AD-2	SPRINT NEXTEL CORP CORPORATE	LS			4FE	2,951,813	104.6000	2,855,648	2,730,000	2,870,401	0	(69,966)	0	0	6.000	3.210	JD	13,650	163,800	11/01/2013	12/01/2016
852061-AK-6	SPRINT NEXTEL CORP CORPORATE				3FE	376,675	113.7400	346,907	305,000	354,287	0	(11,438)	0	0	9.000	4.412	MN	3,508	27,450	01/01/2013	11/15/2018
852061-AQ-3	SPRINT NEXTEL CORP CORPORATE				3FE	84,863	108.0000	78,840	73,000	81,909	0	(1,509)	0	0	7.000	4.336	MS	1,703	5,110	01/01/2013	03/01/2020
852212-AD-1	Square Butte Electric SRNT			2	2FE	42,827,586	114.9400	49,224,514	42,827,586	42,827,586	0	0	0	0	6.790	6.787	JJ	1,453,997	2,907,993	05/29/1998	01/01/2024
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE				4FE	21,941,625	113.0000	21,865,500	19,350,000	21,472,107	0	(442,050)	177,752	0	8.375	4.532	MN	207,072	1,396,531	10/31/2014	05/15/2018
85375C-BB-6	STANDARD PAC CORP NEW CORPORATE				4FE	2,245,000	113.2500	2,265,000	2,000,000	2,209,869	0	(27,831)	0	0	8.375	6.261	JJ	77,236	167,500	09/17/2013	01/15/2021
85375C-BD-2	STANDARD PAC CORP NEW CORPORATE			1	4FE	6,509,475	102.5000	6,579,475	6,419,000	6,505,333	0	(12,396)	96,663	0	6.250	5.719	JD	17,831	325,594	07/14/2014	12/15/2021
854502-AA-9	STANLEY BLACK & DECKER INC CORPORATE				1FE	12,157,499	115.6700	14,146,245	12,230,000	12,161,774	0	1,221	0	0	5.200	5.239	MS	211,987	635,960	10/19/2010	09/01/2040
855244-AD-1	STARBUCKS CORP CORPORATE	LS		1	1FE	36,387,042	106.5400	38,939,330	36,550,000	36,404,199	0	14,263	0	0	3.850	3.903	AO	351,794	1,504,895	10/17/2013	10/01/2023
85571N-AB-5	STARZ LLC & STARZ FINANCE CORP CORPORATE			1	3FE	1,654,125	100.7500	1,662,375	1,650,000	1,652,682	0	(946)	0	0	5.000	4.932	MS	24,292	82,500	06/10/2013	09/15/2019
85590A-AL-8	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	354,024	113.8300	341,478	300,000	339,863	0	(11,171)	0	0	6.750	2.607	MN	2,588	20,250	09/18/2013	05/15/2018
85590A-AN-4	STARWOOD HOTELS & RESORTS WOR CORPORATE				2FE	312,045	117.8600	294,642	250,000	295,148	0	(8,364)	0	0	7.150	3.155	JD	1,490	17,875	12/07/2012	12/01/2019
857477-AG-8	STATE STREET CORP CORPORATE				1FE	9,965,500	110.5300	11,053,335	10,000,000	9,976,370	0	3,180	0	0	4.375	4.418	MS	138,542	437,500	03/02/2011	03/07/2021
857477-AK-9	STATE STREET CORP CORPORATE				1FE	316,797	98.5100	320,171	325,000	318,894	0	1,735	0	0	1.350	1.928	MN	561	4,388	10/09/2013	05/15/2018
857477-AM-5	STATE STREET CORP CORPORATE	LS			1FE	11,990,480	105.0700	12,410,349	11,812,000	11,979,557	0	(10,955)	0	0	3.700	3.511	MN	49,774	438,258	04/10/2014	11/20/2023
858586-H*-4	Stepan Co Series 2010-A Senior Note			2	2FE	13,666,115	108.1800	14,495,972	13,400,000	13,647,108	0	(19,007)	0	0	5.880	5.385	JD	65,660	699,720	08/19/2014	06/01/2022
858586-H@-2	Stepan Co Senior Note			2	2FE	22,500,000	103.9600	23,390,078	22,500,000	22,500,000	0	0	0	0	4.860	4.860	MN	182,250	1,093,500	11/01/2011	11/01/2023
859152-B@-8	Steris Corp Senior Notes, Series A-2				1	6,000,000	112.1900	6,731,456	6,000,000	6,000,000	0	0	0	0	6.330	6.330	FA	143,480	379,800	08/15/2008	08/15/2018
860630-AD-4	Stifel Financial Corp CORPORATE				2FE	119,035	100.5900	120,711	120,000	119,068	0	33	0	0	4.250	4.350	JJ	2,309	0	07/15/2014	07/18/2024
861ESC-9Z-6	SMURFIT STONE CONTAINER CORP SENIOR NOTE				6FE	0	0.0000	15	1,500,000	0	0	0	0	0	0.000	0.000	JJ	0	0	07/01/2010	07/01/2012
863667-AA-9	STRYKER CORP CORPORATE				1FE	10,269,771	100.0600	9,968,077	9,962,000	9,964,708	0	(71,627)	0	0	3.000	2.269	JJ	137,808	298,860	07/26/2010	01/15/2015
863667-AB-7	STRYKER CORP CORPORATE				1FE	3,004,770	109.0400	3,271,270	3,000,000	3,002,640	0	(468)	0	0	4.375	4.355	JJ	60,521	131,250	01/22/2010	01/15/2020
863667-AE-1	STRYKER CORP CORPORATE			1	1FE	12,836,556	99.2200	12,799,682	12,900,000	12,838,128	0	1,022	0	0	4.100	4.128	AO	132,225	528,900	06/04/2013	04/01/2043
863667-AG-6	STRYKER CORP CORPORATE	LS		1	1FE	6,271,713	102.1200	6,433,524	6,300,000	6,271,859	0	146	0	0	4.375	4.402	MN	35,219	148,531	04/28/2014	05/15/2044
864486-AG-0	Suburban Propane Partners, LP CORPORATE	LS		1	3FE	6,371,250	104.7500	6,285,000	6,000,000	6,318,390	0	(76,932)	33,563	0	7.375	5.702	FA	184,375	442,500	08/08/2013	08/01/2021
866762-AK-3	SUN INC. DEBENTURES				2FE	9,910,900	129.1600	12,915,549	10,000,000	9,941,990	0	3,398	0	0	9.000	9.087	MN	150,000	900,000	10/25/1994	11/01/2024
86680W-AA-3	SUN MERGER SUB INC CORPORATE			1	4FE	7,626,875	101.7500	7,631,250	7,500,000	7,611,418	0	(74,936)	81,511	0	5.250	3.531	FA	164,063	236,615	11/18/2014	08/01/2018
86680W-AB-1	SUN MERGER SUB INC CORPORATE			1	4FE	3,331,500	102.0000	3,386,400	3,320,000	3,331,495	0	(5,298)	40,708	0	5.875	5.462	FA	81,271	168,417	07/02/2014	08/01/2021
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	3,571,406	109.8500	3,913,490	3,562,500	3,568,010	0	(1,274)	0	0	7.230	7.144	JD	6,439	257,569	09/22/2010	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd			2	3	3,571,406	109.9200	3,916,081	3,562,500	3,568,057	0	(1,226)	0	0	7.230	7.144	JD	6,439	257,569	09/22/2010	12/22/2017
000000-00-0	SUNGARD DATA SYS INC			2	3Z	16,387,296	98.8800	16,339,449	16,525,359	16,376,403	0	(2,292)	203,381	0	14.496	3.949	MJSD	40,395	504,942	11/01/2013	03/06/2020
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE			1	2FE	7,529,290	101.1100	7,663,888	7,580,000	7,528,874	0	(416)	0	0	5.350	5.395	MN	49,565	0	11/12/2014	05/15/2045
86787E-AP-2	SUNTRUST BKS INC CORPORATE			1	2FE	2,905,916	99.9400	2,898,216	2,900,000	2,904,667	0	(1,249)	0	0	1.350	1.266	FA	14,790	21,859	06/16/2014	02/15/2017
867914-BF-9	SUNTRUST BANKS INC CORPORATE			1	2FE	524,554	100.6100	528,225	525,000	524,647	0	87	0	0	2.350	2.368	MN	2,056	12,543	10/22/2013	11/01/2018
870755-AB-1	SWIFT SERVICES HOLDINGS INC CORPORATE			1	4FE	0	0.0000	0	0	0	0	0	0	0	10.000	0.000	MN	0	2,250	01/01/2013	11/15/2018
87088*-AK-8	Swiss Colony Senior Note			2	2Z	2,230,072	106.9000	2,204,748	2,062,500	2,205,709	0	(24,363)	0	0	6.650	2.808	FMAN	18,288	102,867	03/01/2014	11/13/2017
87089H-AB-9	SWISS RE TREASURY (US) CORP CORPORATE				1FE	83,682	103.6200	88,076	85,000	83,726	0	23	0	0	4.250	4.343	JD	251	3,613	11/29/2012	12/06/2042
87161C-AG-0	SYNOVUS FINL CORP 144A				4FE	339,055	101.5000	507,500	500,000	438,700	0	20,705	0	0	5.125	9.784	JD	1,139	25,625	08/29/2005	06/15/2017
87165B-AD-5	SYNCHRONY FINANCIAL CORPORATE			1	2FE	239,534	102.6100	246,271	240,000	239,540	0	5	0	0	4.250	4.274	FA	3,967	0	08/06/2014	08/15/2024
871829-AQ-0	SYSCO CORP CORPORATE				1FE	17,644,447	98.5000	17,519,141	17,785,000	17,676,663	0	12,940	0	0	2.600	2.691	JD	24,405	462,410	06/20/2012	06/12/2022
871829-AV-9	SYSCO CORP CORPORATE	LS		1	1FE	9,529,823	107.6600	10,276,013	9,545,000	9,529,382	0	(441)	0	0	4.350	4.362	AO	102,649	0	09/23/2014	10/02/2034
872287-AC-1	TCI COMMUNICATIONS INC DEBENTURES				1FE	107,278	104.6200	104,618	100,000	100,458	0	(757)	0	0	8.750	7.910	FA	3,646	8,750	08/18/2000	08/01/2015
872287-AF-4	TCI COMMUNICATIONS INC DEBENTURES				1FE	5,559,950	139.4800	6,974,040	5,000,000	5,403,972	0	(23,670)	0	0	7.875	6.825	FA	148,750	393,750	09/07/2006	02/15/2026
87243Q-AB-2	TENET HLTHCR CORP CORPORATE	LS			3FE	9,978,150	107.3800	9,967,290	9,282,000	9,961,475	0	(16,675)	0	0	6.000	4.538	AO	139,230	0	10/30/2014	10/01/2020
87246Y-AA-4	TIAA ASSET MANAGEMENT FINANCE CORPORATE				2FE	159,712	100.1900	160,310	160,000	159,717	0	5	0	0	2.950	2.989	MN	800	0	10/27/2014	11/01/2019
872540-AM-1	T J X COMPANIES INC NEW CORPORATE				1FE	3,586,173	119.5300	3,651,769	3,055,000	3,330,531	0	(56,930)	0	0	6.950	4.606	AO	44,824	212,323	02/03/2010	04/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
872540-AP-4	T J X COMPANIES INC NEW CORPORATE			1	1FE	14,012,518	95.7900	13,434,615	14,025,000	14,014,241	0	1,119	0	0	2.500	2.510	MN	44,802	350,625	04/29/2013	05/15/2023
000000-00-0	TPF GENERATION HOLDINGS, LLC Bank Loan			2	4FE	125,856	90.2500	125,856	139,453	125,809	0	(47)	13,597	0	5.418	4.792	MJSD	18	2,520	05/09/2013	12/31/2017
872649-BH-0	TRW INC DEBENTURES				2FE	5,649,112	134.4000	7,794,968	5,800,000	5,686,193	0	4,071	0	0	7.750	7.980	JD	37,458	449,500	12/14/1999	06/01/2029
87264M-AB-5	TRW AUTOMOTIVE INC CORPORATE				2FE	5,062,063	110.5000	5,801,250	5,250,000	5,279,196	0	(21,244)	0	0	7.250	6.868	MS	112,073	380,625	11/01/2013	03/15/2017
87264M-AJ-8	TRW AUTOMOTIVE INC CORPORATE				2FE	6,258,758	100.5000	6,501,345	6,469,000	6,289,494	0	24,217	0	0	4.500	5.028	MS	97,035	291,105	09/12/2013	03/01/2021
87265C-AU-4	T R W INC SENIOR NOTES				2FE	15,021,013	134.1900	17,445,090	13,000,000	13,947,123	0	(113,306)	0	0	9.375	7.877	AO	257,292	1,218,750	09/02/1999	04/15/2021
87278*-AC-6	TPF Equity Operating P LP Senior Note				1Z	53,640,000	101.9000	54,660,430	53,640,000	53,640,000	0	0	0	0	3.060	3.060	MON	127,663	136,782	11/03/2014	11/03/2022
87315#-AA-1	TX Solar I LLC Senior Note			2	3	13,319,056	113.3000	15,089,985	13,319,056	13,319,056	0	0	0	0	7.250	7.313	MJSD	2,682	965,632	05/28/2010	06/30/2035
87408#-AA-9	TAL Intl Container Corp Senior Note			2	2Z	2,710,842	109.3900	2,965,363	2,710,842	2,710,842	0	0	0	0	6.800	6.893	MON	5,633	184,337	05/20/2010	05/20/2017
87408#-AB-7	TAL Intl Container Corp Senior Note			2	2FE	87,075,000	108.4500	94,434,743	87,075,000	87,075,000	0	0	0	0	5.410	5.409	AO	798,212	4,710,758	04/12/2012	04/30/2024
87422#-AB-9	Talent Acquisitions, LLC Term			2	4Z	0	0.0000	0	0	0	0	0	0	0	12.167	7.092	FMAN	0	0	05/02/2011	05/02/2016
87422#-AC-7	Talent Acquisitions, LLC Revolver			2	4	0	0.0000	0	0	0	0	0	0	0	9.393	0.000	MON	0	2,188	04/29/2011	01/31/2015
87422#-AC-7	Talent Acquisitions, LLC Revolver			2	4	0	0.0000	0	0	0	0	0	0	0	31.101	0.000	MON	0	115,729	04/29/2011	01/31/2015
87422#-AD-5	Talent Acquisitions, LLC Senior Workers			2	4Z	9,549,685	99.6500	9,535,773	9,569,343	9,549,952	0	268	19,658	0	21.765	7.372	MON	171,185	606,116	09/27/2013	05/02/2015
875127-AV-4	Tampa Electric CORPORATE				2FE	11,709,045	139.1500	15,479,981	11,125,000	11,639,917	0	(11,436)	0	0	6.550	6.157	MN	93,110	728,688	10/18/2007	05/15/2036
875127-AW-2	Tampa Electric CORPORATE				2FE	7,556,908	133.9800	10,182,807	7,600,000	7,560,937	0	780	0	0	6.150	6.192	MN	59,723	467,400	05/22/2007	05/15/2037
875127-BA-9	Tampa Electric CORPORATE			1	2FE	7,948,003	102.2300	8,148,066	7,970,000	7,948,973	0	405	0	0	4.100	4.116	JD	14,523	326,770	05/31/2012	06/15/2042
87612B-AM-4	TARGA RESOURCES PARTNERS LP CORPORATE			1	3FE	480,000	96.5000	482,500	500,000	480,005	0	125	17,620	0	5.250	5.320	MN	4,375	26,250	04/17/2014	05/01/2023
87612B-AP-7	TARGA RESOURCES PARTNERS LP CORPORATE			1	3FE	2,715,000	91.0000	2,730,000	3,000,000	2,715,067	0	8,188	135,621	0	4.250	4.949	MN	16,292	63,750	05/15/2014	11/15/2023
87612E-AF-3	TARGET CORP DEBENTURES				1FE	4,503,412	135.4000	5,937,334	4,385,000	4,478,575	0	(3,316)	0	0	7.000	6.776	JJ	141,538	306,950	11/07/2005	07/15/2031
87612E-AK-2	TARGET CORP DEBENTURES				1FE	36,922,023	131.1200	46,586,829	35,530,000	36,669,464	0	(36,023)	0	0	6.350	6.050	MN	376,026	2,256,155	10/17/2006	11/01/2032
87612E-AR-7	TARGET CORP CORPORATE				1FE	21,289,895	135.5600	28,197,185	20,801,000	21,248,010	0	(9,361)	0	0	6.500	6.317	AO	285,436	1,352,065	03/17/2010	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE	LS			1FE	19,538,121	142.8400	23,524,978	16,470,000	19,284,361	0	(59,709)	0	0	7.000	5.656	JJ	531,615	1,152,900	07/19/2010	01/15/2038
87612E-BA-3	TARGET CORP CORPORATE				1FE	17,054,491	101.2300	16,803,614	16,600,000	17,037,158	0	(8,831)	0	0	4.000	3.844	JJ	332,000	664,000	01/01/2013	07/01/2042
877249-AA-0	TAYLOR MORRISON COMMUNITIES IN CORPORATE			1	4FE	3,033,300	106.0000	3,026,300	2,855,000	3,032,036	0	(65,508)	6,706	0	7.750	5.049	AO	46,711	221,263	10/16/2013	04/15/2020
877249-AC-6	TAYLOR MORRISON COMMUNITIES IN CORPORATE			1	4FE	11,208,570	98.5000	11,504,800	11,680,000	11,274,985	0	51,582	0	0	5.250	5.916	AO	129,453	613,200	11/21/2013	04/15/2021
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE			1	4FE	2,917,500	96.5000	2,895,000	3,000,000	2,917,942	0	442	0	0	5.625	6.016	MS	56,250	0	12/04/2014	03/01/2024
87875U-AH-5	TECO FINANCE INC CORPORATE				2FE	12,866,063	110.9300	14,467,765	13,042,000	12,975,887	0	20,022	0	0	6.572	6.767	MN	142,853	857,120	05/13/2008	11/01/2017
87936#-AF-9	Teleflora LLC Series F Senior Note			2	3Z	88,033,770	102.5400	90,205,878	87,967,500	88,025,936	0	(7,834)	0	0	4.660	4.606	MJSD	79,708	4,046,861	08/19/2014	06/24/2016
879360-A#-2	Teledyne Technologies Inc Series C Senio				2	7,443,500	113.7600	7,962,901	7,000,000	7,418,849	0	(24,652)	0	0	5.300	4.086	MS	109,239	278,250	08/19/2014	09/15/2020
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE			2	3FE	214,941	105.7500	297,772	281,581	240,236	0	4,742	0	0	7.000	11.445	MJSD	55	19,711	06/29/2005	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND			2	2FE	10,039,350	108.8400	10,927,285	10,039,350	10,039,350	0	0	0	0	6.119	6.164	MJSD	1,706	614,308	04/29/2004	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A			2	2	4,274,368	109.1500	4,665,583	4,274,368	4,274,368	0	0	0	0	6.125	6.171	MJSD	727	261,805	10/09/2003	03/30/2023
88033G-BP-4	TENET HEALTHCARE CORP CORP				3FE	14,187,063	108.5000	14,294,875	13,175,000	14,131,175	0	(119,633)	37,465	0	6.250	4.099	MN	137,240	448,438	11/18/2014	11/01/2018
88033G-CA-6	TENET HEALTHCARE CORP CORPORATE				3FE	5,710,938	99.2500	5,706,875	5,750,000	5,715,117	0	2,613	14,063	0	4.375	4.437	JJ	125,781	273,225	05/28/2013	10/01/2021
880345-B#-9	Tennant Company Senior Note			2	2	2,030,000	105.0500	2,132,568	2,030,000	2,030,000	0	0	0	0	4.100	4.120	MJSD	694	83,230	06/28/2011	06/28/2021
880345-B@-1	Tennant Company Senior Notes			2	2	5,600,000	103.4500	5,793,332	5,600,000	5,600,000	0	0	0	0	4.000	4.018	MJSD	14,311	224,000	03/08/2011	03/08/2018
880394-AB-7	PACTIV CORP DEBENTURES				5FE	14,683,506	100.5000	14,070,000	14,000,000	14,444,578	0	(25,975)	0	0	7.950	7.515	JD	49,467	1,113,000	09/25/2000	12/15/2025
880394-AD-3	PACTIV CORP DEBENTURES				5FE	1,565,046	108.2500	1,948,500	1,800,000	1,739,208	0	20,932	0	0	8.125	9.700	JD	6,500	146,250	04/20/2000	06/15/2017
880451-AS-8	TENNESSEE GAS PIPELINE CO DEBENTURES	LS			2FE	11,024,350	119.3800	12,994,200	10,885,000	10,993,720	0	(5,712)	0	0	7.000	6.875	MS	224,352	761,950	10/16/2007	03/15/2027
880451-AU-3	TENNESSEE GAS PIPELINE CO TENNESSEE GAS				2FE	6,449,379	124.8700	7,117,765	5,700,000	6,369,177	0	(12,982)	0	0	7.625	6.609	AO	108,656	434,625	06/04/2007	04/01/2037
880451-AV-1	TENNESSEE GAS PIPELINE CO 7.0000 10/15/	LS			2FE	6,943,300	120.5900	8,441,584	7,000,000	6,953,217	0	1,910	0	0	7.000	7.075	AO	103,444	490,000	04/30/2008	10/15/2028
880779-AX-1	TEREX CORP CORPORATE	LS		1	3FE	1,327,800	103.5000	1,322,730	1,278,000	1,326,498	0	(10,038)	6,242	0	6.500	5.448	AO	20,768	83,070	07/26/2013	04/01/2020
880779-AY-9	TEREX CORP CORPORATE			1	4FE	14,076,250	102.0000	14,025,000	13,750,000	13,994,496	0	(68,685)	14,379	0	6.000	5.379	MN	105,417	825,000	07/10/2013	05/15/2021
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN				1FE	31,929,181	123.1500	35,219,644	28,600,000	31,798,028	0	(99,938)	0	0	6.150	5.208	FA	732,875	1,758,900	01/01/2013	02/01/2036
881685-AN-1	CHEVRONTEXACO CORP DEBENTURES				1FE	2,227,880	129.8300	2,596,620	2,000,000	2,091,436	0	(13,481)	0	0	9.750	8.635	MS	57,417	195,000	10/04/1994	03/15/2020
881685-AV-3	CHEVRONTEXACO CORP DEBENTURES				1FE	8,609,566	134.0600	10,859,022	8,100,000	8,367,808	0	(29,336)	0	0	8.875	8.217	MS	239,625	718,875	07/21/2004	09/01/2021
88233#-AE-0	TEXAS COMPETITIVE ELEC HLDGS C NON EXTEN			2	5FE	0	0.0000	0	0	0	0	0	0	0	0.567	0.000	JAJO	0	1,714	04/06/2011	10/10/2014
883203-BL-4	TEXTRON INC CORPORATE				2FE	5,954,583	109.8900	6,543,985	5,955,000	5,954,522	0	49	0	0	5.600	5.601	JD	27,790	333,480	11/29/2007	12/01/2017
883203-BP-5	TEXTRON INC CORPORATE				2FE	149,109	101.0000	136,351	135,000	135,962	0	(4,657)	0	0	6.200	2.664	MS	2,465	8,370	02/06/2012	03/15/2015
883203-BS-9	TEXTRON INC CORPORATE			1	2FE	5,555,426	113.9300	5,388,910	4,730,000	5,382,140	0	(88,172)	0	0	5.950	3.547	MS	78,176	281,435	01/01/2013	09/21/2021
883203-BV-2	TEXTRON INC CORPORATE			1	2FE	4,995,150	100.1800	5,008,822	5,000,000	4,995,015	0	(135)	0	0	3.875	3.887	MS	29,601	0	10/23/2014	03/01/2025
883556-AS-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	11,177,766	100.7800	11,136,080	11,050,000	11,064,090	0	(43,522)	0	0	3.200	2.799	MN	58,933	353,600	12/18/2013	05/01/2015
883556-AT-9	THERMO FISHER SCIENTIFIC CORPORATE	LS			2FE	7,410,140	108.9600	8,062,714	7,400,000	7,405,554	0	(971)	0	0	4.700	4.683	MN	57,967	347,800	04/20/2010	05/01/2020
883556-AX-0	THERMO FISHER SCIENTIFIC CORPORATE				2FE	14,552,500	108.2400	15,776,600	14,575,000	14,559,280	0	2,046	0	0	4.500	4.519	MS	218,625	655,875	02/15/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC CORPORATE			1	2FE	2,071,037	103.3200	2,143,826	2,075,000	2,072,156	0	366	0	0	3.600	3.623	FA	28,220	74,700	08/09/2011	08/15/2021
883556-BA-9	THERMO FISHER SCIENTIFIC CORPORATE				2FE	1,125,816	101.5600	1,117,150	1,100,000	1,115,877	0	(9,621)	0	0	2.250	1.347	FA	9,350	24,750	12/18/2013	08/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
883556-BE-1	THERMO FISHER SCIENTIFIC CORPORATE				2FE	523,929	100.1500	525,783	525,000	524,144	0	208	0	0	2.400	2.442	FA	5,250	8,050	12/04/2013	02/01/2019
88579E-AC-9	3M COMPANY CORPORATE				1FE	5,929,872	129.8100	6,620,249	5,100,000	5,908,487	0	(20,723)	0	0	5.700	4.557	MS	85,595	290,700	12/16/2013	03/15/2037
88579Y-AF-8	3M CO CORPORATE				1FE	2,797,770	96.6500	2,899,391	3,000,000	2,826,461	0	20,508	0	0	2.000	2.864	JD	833	60,000	07/31/2013	06/26/2022
886438-AF-3	Tidewater Inc. Series F Senior Note				2	20,925,086	105.9400	21,770,490	20,550,000	20,901,731	0	(23,355)	0	0	4.330	3.945	JD	2,472	727,440	08/19/2014	12/30/2019
886438-AK-2	Tidewater Inc. Senior Note				2	23,280,000	105.0500	24,455,096	23,280,000	23,280,000	0	0	0	0	4.060	4.060	MJSD	2,625	945,168	08/15/2011	03/31/2019
886438-AL-0	Tidewater Inc. Senior Note				2	17,900,000	107.7100	19,280,852	17,900,000	17,900,000	0	0	0	0	4.640	4.640	MJSD	2,307	830,560	08/15/2011	06/30/2021
886547-B#-4	Tiffany & Co. Senior Note				2	0	0.0000	0	0	0	0	0	0	0	9.050	0.000	MJSD	0	6,636,306	12/23/2008	12/23/2015
886547-D#-2	Tiffany & Co. Senior Note			2	2	54,452,200	104.1800	56,727,944	54,452,200	54,452,200	0	0	0	0	4.400	4.399	JJ	1,038,222	2,395,897	07/25/2012	07/25/2042
887315-AM-1	HISTORIC TW INC DEBENTURES				2FE	27,124,622	136.0100	34,220,267	25,160,000	26,228,620	0	(105,616)	0	0	9.150	8.358	FA	959,225	2,302,140	10/28/2008	02/01/2023
887315-BH-1	HISTORIC TW INC BD				2FE	6,044,893	129.8200	7,001,063	5,393,000	5,827,551	0	(34,492)	0	0	7.570	6.385	FA	170,104	408,250	09/28/2011	02/01/2024
887315-BJ-7	HISTORIC TW INC DEBENTURES				2FE	11,442,888	114.6000	13,403,639	11,696,000	11,633,237	0	18,969	0	0	7.250	7.460	AO	179,014	847,960	07/29/2008	10/15/2017
887315-BM-0	HISTORIC TW INC CORPORATE				2FE	25,020,623	128.0200	31,051,256	24,254,000	24,844,528	0	(28,200)	0	0	6.950	6.665	JJ	777,273	1,685,653	09/04/2008	01/15/2028
887315-BN-8	HISTORIC TW INC COMPANY GUARNT				2FE	11,132,203	126.7700	14,730,314	11,620,000	11,221,290	0	15,626	0	0	6.625	7.006	MN	98,367	769,825	04/09/2008	05/15/2029
887317-AE-5	TIME WARNER INC CORPORATE				2FE	4,471,553	121.7400	5,174,010	4,250,000	4,457,067	0	(3,560)	0	0	6.200	5.828	MS	77,586	263,500	06/29/2010	03/15/2040
887317-AH-8	TIME WARNER INC CORPORATE				2FE	17,471,204	121.7800	19,509,524	16,020,000	17,404,583	0	(25,982)	0	0	6.100	5.460	JJ	450,607	977,220	04/17/2012	07/15/2040
887317-AL-9	TIME WARNER INC CORPORATE				2FE	2,981,802	124.1700	3,464,452	2,790,000	2,973,469	0	(2,821)	0	0	6.250	5.759	MS	44,563	170,313	05/07/2014	03/29/2041
887317-AM-7	TIME WARNER INC CORPORATE	LS			2FE	5,672,153	111.0900	5,748,796	5,175,000	5,654,545	0	(15,790)	0	0	5.375	4.754	AO	58,722	278,156	01/01/2013	10/15/2041
887317-AN-5	TIME WARNER INC CORPORATE				2FE	2,884,742	104.5200	2,978,920	2,850,000	2,880,885	0	(3,762)	0	0	4.000	3.823	JJ	52,567	114,000	12/18/2013	01/15/2022
887317-AP-0	TIME WARNER INC CORPORATE				2FE	5,391,631	105.6700	5,758,991	5,450,000	5,393,831	0	942	0	0	4.900	4.969	JD	11,869	267,050	06/08/2012	06/15/2042
887317-AS-4	TIME WARNER INC CORPORATE				2FE	9,071,739	113.5800	10,278,773	9,050,000	9,071,186	0	(341)	0	0	5.350	5.334	JD	21,519	482,830	12/18/2013	12/15/2043
887317-AU-9	TIME WARNER INC CORPORATE			1	2FE	2,473,250	104.2600	2,606,435	2,500,000	2,473,412	0	162	0	0	4.650	4.717	JD	9,688	59,094	05/20/2014	06/01/2044
88731E-AF-7	TIME WARNER ENT DEBENTURES				2FE	42,164,748	134.3000	52,888,438	39,381,000	40,855,874	0	(136,810)	0	0	8.375	7.721	MS	971,125	3,298,159	09/25/2000	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES				2FE	43,360,693	150.0700	57,853,334	38,550,000	42,637,234	0	(108,326)	0	0	8.375	7.305	JJ	1,488,726	3,228,563	05/27/2008	07/15/2033
88732J-AH-1	TIME WARNER CABLE INC CORPORATE				2FE	746,012	109.1600	824,120	755,000	752,231	0	1,046	0	0	5.850	6.016	MN	7,361	44,168	10/25/2007	05/01/2017
88732J-AN-8	TIME WARNER CABLE INC CORPORATE				2FE	5,484,555	137.8800	6,508,191	4,720,000	5,430,284	0	(22,233)	0	0	7.300	6.088	JJ	172,280	344,560	06/29/2010	07/01/2038
88732J-AP-3	TIME WARNER CABLE INC CORPORATE				2FE	960,034	123.7800	1,206,907	975,000	967,050	0	1,500	0	0	8.750	8.986	FA	32,466	85,313	11/13/2008	02/14/2019
88732J-AU-2	TIME WARNER CABLE INC CORPORATE				2FE	2,966,028	130.7300	3,398,931	2,600,000	2,942,004	0	(6,292)	0	0	6.750	5.742	JD	7,800	175,500	10/14/2010	06/15/2039
88732J-AZ-1	TIME WARNER CABLE INC CORPORATE		0		2FE	189,304	121.5000	189,450	155,925	181,813	0	(1,102)	0	(11,353)	5.750	4.270	JUN	5,232	9,635	10/23/2012	06/02/2031
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE				2FE	0	0.0000	0	0	0	0	0	(857,608)	0	0.000	0.000	MJSD	0	0	06/08/2012	05/01/2037
889175-BD-6	TOLEDO EDISON CO CORPORATE				2FE	11,982,000	125.6300	15,075,398	12,000,000	11,983,050	0	324	0	0	6.150	6.161	MN	94,300	738,000	05/15/2037	11/13/2006
88947E-AP-5	TOLL BROS FINANCE CORP CORPORATE			1	3FE	1,007,500	100.5000	1,005,000	1,000,000	1,007,494	0	15,129	11,425	0	4.000	3.480	JD	20,111	44,333	11/12/2013	12/31/2018
891490-AR-5	TOSCO CORP DEBENTURES				1FE	6,377,945	137.1300	8,227,716	6,000,000	6,272,297	0	(13,882)	0	0	7.800	7.228	JJ	234,000	468,000	07/21/2004	01/01/2027
891490-AT-1	TOSCO CORP NOTES				1FE	36,335,698	145.4900	38,723,769	26,617,000	35,133,994	0	(348,978)	0	0	8.125	5.051	FA	816,994	1,734,363	02/14/2014	02/15/2030
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER				1FE	67,500,000	100.1900	67,629,601	67,500,000	67,500,000	0	0	0	0	0.522	0.564	FMAN	44,052	356,824	05/14/2013	05/17/2016
893570-BM-2	TRANSCONT GAS PIPE CORP CORPORATE				2FE	17,466,040	125.8200	21,226,340	16,870,000	17,317,362	0	(23,978)	0	0	7.250	6.917	JD	101,923	1,223,075	04/30/2008	12/01/2026
893570-BW-0	TRANSCONT GAS PIPE CORP CORPORATE	LS			2FE	6,609,442	106.6800	6,960,870	6,525,000	6,540,665	0	(11,900)	0	0	6.400	6.194	AO	88,160	417,600	03/06/2008	04/15/2016
893570-BY-6	TRANSCONT GAS PIPE CORP CORPORATE				2FE	14,345,250	111.7700	17,323,655	15,500,000	14,997,511	0	123,978	0	0	6.050	7.123	JD	41,678	937,750	09/26/2008	06/15/2018
893647-AR-8	TRANSDIGM INC CORPORATE			1	5FE	1,955,000	97.7500	1,955,000	2,000,000	1,955,017	0	4,712	11,510	0	5.500	5.843	AO	23,222	110,000	08/06/2013	10/15/2020
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR NOTES				1FE	15,860,700	135.1300	20,269,455	15,000,000	15,568,975	0	(31,826)	0	0	7.750	7.250	AO	245,417	1,162,500	01/09/2001	04/15/2026
89407#-AB-4	Transwestern Pipeline Company Senior Not				2	4,165,450	105.6900	4,402,325	4,165,450	4,165,450	0	0	0	0	5.540	5.540	MN	28,205	230,766	11/17/2004	11/17/2016
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE				1FE	2,996,100	111.6900	2,792,218	2,500,000	2,764,308	0	(85,898)	0	0	5.750	2.045	JD	6,389	143,750	03/28/2012	12/15/2017
89417E-AD-1	TRAVELERS COS INC/THE CORPORATE				1FE	23,676,052	132.8400	26,276,108	19,780,000	23,452,620	0	(88,800)	0	0	6.250	4.879	JD	54,944	1,236,250	07/08/2013	06/15/2037
89417E-AE-9	TRAVELERS COS INC/THE CORPORATE				1FE	11,216,400	112.9300	11,293,010	10,000,000	10,602,546	0	(164,339)	0	0	5.800	3.875	MN	74,111	580,000	01/13/2011	05/15/2018
89417E-AF-6	TRAVELERS COS INC/THE CORPORATE				1FE	15,271,719	115.6900	15,064,852	13,022,000	14,257,204	0	(253,861)	0	0	5.900	3.560	JD	61,891	768,298	10/06/2010	06/02/2019
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE	LS			1FE	41,968,469	123.1500	49,852,906	40,480,000	41,939,872	0	(27,938)	0	0	5.350	5.092	MN	360,947	2,165,680	01/14/2014	11/01/2040
89417E-AJ-8	TRAVELERS COS INC/THE CORPORATE				1FE	15,544,407	112.2600	17,406,022	15,505,000	15,542,931	0	(651)	0	0	4.600	4.584	FA	297,179	713,230	07/26/2013	08/01/2043
89420G-AE-9	TRAVELERS PROP CASUALTY CORP SENIOR NOTE	LS			1FE	19,617,844	132.8700	20,993,995	15,800,000	19,353,284	0	(123,411)	0	0	6.375	4.545	MS	296,579	1,007,250	10/01/2013	03/15/2033
89469A-AB-0	TREEHOUSE FOODS INC CORPORATE	LS		1	3FE	4,552,500	101.2500	4,556,250	4,500,000	4,548,817	0	(7,191)	24,617	0	4.875	4.519	MS	64,594	112,125	07/03/2014	03/15/2022
89472#-AE-8	Trek Bicycle Corporation Series C Senior			2	3	10,000,000	106.3500	10,634,694	10,000,000	10,000,000	0	0	0	0	6.570	6.369	FMAN	109,500	652,903	02/02/2010	11/01/2017
89472#-AF-5	Trek Bicycle Corporation Series D Senior			2	3	4,000,000	104.9600	4,198,253	4,000,000	4,000,000	0	0	0	0	5.490	5.274	MJSD	610	219,600	09/30/2010	09/30/2021
89472#-AH-1	Trek Bicycle Corporation Senior Secured			2	3	12,250,000	99.7400	12,217,590	12,250,000	12,250,000	0	0	0	0	5.080	4.859	FMAN	103,717	617,281	04/02/2013	05/01/2027
89472#-AJ-7	Trek Bicycle Corporation Senior Secured			2	3	5,950,000	107.4600	6,394,093	5,950,000	5,950,000	0	0	0	0	5.810	5.852	FMAN	57,616	289,039	12/31/2013	11/01/2028
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur			2	1FE	11,921,000	102.6000	12,231,182	11,921,000	11,921,000	0	0	0	0	3.900	3.900	AO	78,778	0	10/31/2014	10/03/2033
89566E-AE-8	Tri-State Gen & Trans Assoc CORPORATE			1	1FE	119,950	101.3400	121,608	120,000	119,946	0	(4)	0	0	3.700	3.705	MN	752	0	10/27/2014	11/01/2024
89566E-B@-6	Tri-State Gen & Trans Assoc Senior Secur			2	1FE	11,650,000	106.8000	12,442,287	11,650,000	11,650,000	0	0	0	0	4.450	4.450	AO	87,844	0	10/31/2014	10/02/2045
89655*-AA-9	Trinity REIT Inc. Senior Note			2	1Z	892,500	104.2400	930,383	892,500	892,500	0	0	0	0	3.590	3.589	FA	13,350	32,041	02/02/2011	02/01/2019
89655*-AB-7	Trinity REIT Inc. Senior Note			2	1Z	10,000,000	111.7300	11,172,946	10,000,000	10,000,000	0	0	0	0	4.680	4.679	FA	195,000	468,000	02/02/2011	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
89655*-AC-5	Trinity REIT Inc. Senior Note			2	1Z	10,000,000	114.5300	11,452,632	10,000,000	10,000,000	0	0	0	0	4.910	4.909	FA	204,583	491,000	02/02/2011	02/01/2025
897050-AB-6	TRONOX FINANCE LLC CORPORATE	LS		1	4FE	8,986,250	100.2500	9,122,750	9,100,000	9,003,314	0	13,670	0	0	6.375	6.602	FA	219,158	580,125	09/26/2013	08/15/2020
89837#-AB-4	Estate Bernice P Bishop Senior Note			2	1Z	5,571,428	119.3300	6,648,559	5,571,428	5,571,428	0	0	0	0	6.800	6.799	MS	126,286	378,857	03/01/2002	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note			2	1Z	23,333,333	109.5500	25,561,246	23,333,333	23,333,333	0	0	0	0	4.880	4.879	JD	66,422	1,138,667	06/10/2003	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note			2	1Z	18,000,000	108.9000	19,601,396	18,000,000	18,000,000	0	0	0	0	4.930	4.929	AO	189,805	887,400	04/14/2004	04/14/2029
89837#-AH-1	Estate Bernice P Bishop Senior Note			2	1Z	19,690,000	101.9800	20,079,002	19,690,000	19,690,000	0	0	0	0	3.850	3.868	JAJO	151,613	758,065	01/19/2012	01/19/2037
89837L-AA-3	PRINCETON UNIVERSITY CORPORATE				1FE	16,740,044	111.9200	18,243,240	16,300,000	16,522,961	0	(48,301)	0	0	4.950	4.581	MS	268,950	806,850	02/08/2010	03/01/2019
898698-AA-9	Tuco, Inc. SRNT			2	2	3,815,069	105.2500	4,015,203	3,815,069	3,815,069	0	0	0	0	7.390	7.503	MON	11,747	281,934	02/21/2004	10/16/2016
898813-AM-2	TUCSON ELEC PWR CO CORPORATE			1	2FE	4,499,841	111.8100	5,059,312	4,525,000	4,499,888	0	48	0	0	5.000	5.036	MS	66,618	116,267	04/02/2014	03/15/2044
899745-AA-1	TUNICA-BILOXI GAMING AUTHORITY CORPORATE				5FE	4,675,048	44.0000	3,960,000	9,000,000	4,675,048	0	79,838	3,962,759	0	9.000	12.409	MN	103,500	810,000	11/01/2013	11/15/2015
000000-00-0	Tunnel Hill Partners, LP Revolver			2	3Z	472,415	99.5400	470,250	472,415	472,415	0	0	0	0	3.877	6.588	MON	768	0	12/23/2014	12/23/2019
000000-00-0	Tunnel Hill Partners, LP Term			2	3Z	2,500,000	99.5400	2,488,544	2,500,000	2,500,000	0	0	0	0	4.324	7.324	MJSD	4,531	0	12/23/2014	12/23/2019
902494-AN-3	TYSON FOODS CORPORATE				2FE	5,942,440	106.6000	8,490,722	7,965,000	7,445,048	0	284,656	0	0	6.600	12.374	AO	131,423	525,690	10/28/2008	04/01/2016
902494-AX-1	TYSON FOODS CORPORATE	LS		1	2FE	8,170,087	103.3700	8,471,344	8,195,000	8,170,634	0	547	0	0	3.950	3.987	FA	128,582	0	08/05/2014	08/15/2024
902494-AY-9	TYSON FOODS CORPORATE	LS		1	2FE	3,909,496	112.3200	4,408,458	3,925,000	3,909,371	0	(125)	0	0	5.150	5.176	FA	80,294	0	08/05/2014	08/15/2044
902494-AZ-6	TYSON FOODS CORPORATE			1	2FE	4,999,300	109.7000	5,484,855	5,000,000	4,999,066	0	(234)	0	0	4.875	4.876	FA	96,823	0	08/05/2014	08/15/2034
902905-AL-2	USX-MARATHON GROUP DEBENTURES				2FE	17,268,910	133.7900	20,764,674	15,520,000	16,418,241	0	(85,674)	0	0	9.375	8.306	MN	185,917	1,455,000	06/21/2000	05/15/2022
902917-AH-6	WASTE MANAGEMENT INC SENIOR NOTES				2FE	13,027,811	130.6200	16,079,888	12,310,000	12,866,226	0	(25,659)	0	0	7.000	6.488	JJ	397,339	861,700	08/18/2011	07/15/2028
000000-00-0	UPC FINANCING PARTNERSHIP UPC FIN PARTNE			2	3FE	6,960,660	97.3800	6,816,250	7,000,000	6,949,444	0	6,922	0	0	2.563	3.390	MJSD	115,604	230,660	11/01/2013	06/30/2021
903293-BC-1	USG CORP CORPORATE	LS		1	3FE	3,056,250	101.0000	3,030,000	3,000,000	3,042,444	0	(11,661)	0	0	5.875	5.393	MN	29,375	176,740	10/29/2013	11/01/2021
903888-AD-3	Ultra Resources Series B Senior Note				3	12,500,000	107.7100	13,463,263	12,500,000	12,500,000	0	0	0	0	7.770	7.770	MS	323,750	971,250	03/05/2009	03/01/2019
903888-AF-8	Ultra Resources Sr Note Series 2010-B				3	62,000,000	97.8000	60,633,831	62,000,000	61,449,125	0	0	550,875	0	5.500	5.499	MS	1,136,667	3,410,000	02/16/2010	01/28/2020
903888-AG-6	Ultra Resources Sr Note Series 2010-C				3	53,420,000	95.4900	51,011,066	53,420,000	52,211,700	0	0	1,208,300	0	5.600	5.599	MS	997,173	2,991,520	02/16/2010	01/28/2022
903888-AJ-0	Ultra Resources Series E Senior Note				3	47,917,650	91.9300	44,127,803	48,000,000	45,934,771	0	4,042	1,986,921	0	4.510	4.541	MS	721,600	2,142,250	08/19/2014	10/12/2020
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK SENIOR NOTES				2FE	30,300,847	118.3800	35,927,723	30,350,000	30,299,131	0	8	0	0	7.450	7.461	AO	477,338	2,261,075	06/30/2000	10/15/2097
904308-AA-7	Uncommon NSA Lender II, LLC Subordinated			2	1Z	9,749,078	100.0200	9,750,630	9,749,078	9,749,078	0	0	0	0	8.000	8.078	JAJO	158,152	652,105	12/20/2013	12/23/2033
905581-AR-5	UNION CARBIDE CORP NT				2FE	20,381,227	129.4400	24,586,292	18,995,000	19,951,899	0	(62,096)	0	0	7.500	6.813	JD	118,719	1,424,625	07/11/2006	06/01/2025
905581-AS-3	UNION CARBIDE CORP CORPORATE				2FE	19,947,341	132.1600	32,968,858	24,946,000	19,945,085	0	106	0	0	7.750	9.691	AO	483,329	1,933,315	10/28/2008	10/01/2096
906548-CD-2	UNION ELECTRIC CO CORPORATE				1FE	9,871,200	111.6800	11,168,000	10,000,000	9,944,695	0	9,229	0	0	5.000	5.124	FA	208,333	500,000	01/24/2005	02/01/2020
906548-CH-3	UNION ELECTRIC CO CORPORATE	LS			1FE	30,873,046	169.1100	36,754,606	21,734,000	30,271,744	0	(167,744)	0	0	8.450	5.490	MS	540,754	1,836,523	02/09/2012	03/15/2039
906548-CJ-9	UNION ELECTRIC CO CORPORATE			1	1FE	3,543,191	100.9200	3,547,285	3,515,000	3,541,815	0	(575)	0	0	3.900	3.854	MS	40,364	137,085	10/15/2012	09/15/2042
907818-CF-3	UNION PACIFIC CORP DEBENTURES				1FE	11,225,578	131.5700	13,419,928	10,200,000	10,938,023	0	(33,268)	0	0	6.625	5.860	FA	281,563	675,750	07/08/2003	02/01/2029
907818-CS-5	UNION PACIFIC CORP BOND	LS			1FE	3,383,280	117.7400	4,238,460	3,600,000	3,426,502	0	5,159	0	0	5.375	5.804	JD	16,125	193,500	01/23/2004	06/01/2033
907818-CU-0	UNION PACIFIC CORP BOND				1FE	11,456,528	133.4200	14,263,676	10,691,000	11,348,732	0	(18,532)	0	0	6.250	5.717	MN	111,365	668,188	08/03/2010	05/01/2034
907818-CZ-9	UNION PACIFIC CORP CORPORATE				1FE	5,889,900	112.0300	5,601,404	5,000,000	5,439,230	0	(145,612)	0	0	5.750	2.557	MN	36,736	287,500	10/21/2011	11/15/2017
907818-DB-1	UNION PACIFIC CORP CORPORATE				1FE	7,765,235	121.1000	7,728,921	6,382,000	7,081,489	0	(153,303)	0	0	7.875	4.853	JJ	231,746	502,583	02/09/2010	01/15/2019
907818-DF-2	UNION PACIFIC CORP CORP				1FE	5,357,717	130.3500	6,517,750	5,000,000	5,335,080	0	(6,096)	0	0	5.780	5.298	JJ	133,261	289,000	12/21/2010	07/15/2040
907818-DJ-4	UNION PACIFIC CORP CORPORATE			1	1FE	1,756,274	111.9900	1,814,183	1,620,000	1,751,210	0	(2,696)	0	0	4.750	4.235	MS	22,658	76,950	02/01/2013	09/15/2041
907818-DL-9	UNION PACIFIC CORP CORPORATE	LS		1	1FE	11,740,933	106.2800	12,407,735	11,675,000	11,737,859	0	(1,300)	0	0	4.300	4.266	JD	22,312	502,025	02/21/2013	06/15/2042
907818-DP-0	UNION PACIFIC CORP CORPORATE	LS		1	1FE	16,229,664	105.4500	17,346,953	16,450,000	16,236,177	0	3,779	0	0	4.250	4.330	AO	147,593	699,125	06/06/2013	04/15/2043
907818-DR-6	UNION PACIFIC CORP CORPORATE	LS		1	1FE	9,860,500	105.6100	10,560,776	10,000,000	9,871,302	0	10,802	0	0	3.646	3.814	FA	137,738	358,523	01/15/2014	02/15/2024
907818-DT-2	UNION PACIFIC CORP			1	1FE	13,105,014	114.1700	14,775,946	12,942,000	13,102,182	0	(2,831)	0	0	4.821	4.741	FA	259,972	589,271	01/21/2014	02/01/2044
907818-DU-9	UNION PACIFIC CORP CORPORATE			1	1FE	19,991,600	113.3000	22,660,880	20,000,000	19,993,201	0	2,894	0	0	4.750	4.752	JD	42,222	1,081,944	10/22/2013	12/15/2043
90782E-DX-9	UNION PAC CORP NOTES				1FE	12,352,498	126.6600	12,612,604	9,958,000	10,675,309	0	(180,769)	0	0	9.900	7.443	MS	290,276	985,842	06/30/2000	05/15/2018
907834-AB-1	ANADARKO PETROLEUM CORP 7.50000 10/15/20				2FE	6,590,850	123.5600	7,413,780	6,000,000	6,435,570	0	(23,885)	0	0	7.500	6.602	AO	95,000	450,000	11/14/2007	10/15/2026
90989#-AG-7	United Coin Machine Co Term A			2	5Z	29,281,227	88.4500	31,581,043	35,704,138	29,281,227	0	0	959,573	0	3.134	15.408	FMAN	0	0	11/19/2014	08/31/2017
910637-Q8-9	United Illuminating Co Senior Notes				2	6,078,475	114.6300	5,731,305	5,000,000	5,731,865	0	(175,508)	0	0	6.510	2.558	JD	27,125	325,500	01/01/2013	12/01/2018
911312-AH-9	UNITED PARCEL SERVICE CORPORATE				1FE	13,017,180	111.5900	12,781,268	11,454,000	12,277,964	0	(260,429)	0	0	5.500	2.978	JJ	290,486	629,970	04/17/2012	01/15/2018
911312-AJ-5	UNITED PARCEL SERVICE CORPORATE				1FE	20,423,266	132.9800	20,412,891	15,350,000	20,183,479	0	(125,990)	0	0	6.200	4.072	JJ	438,839	951,700	06/25/2013	01/15/2038
911312-AK-2	UNITED PARCEL SERVICE CORPORATE				1FE	9,487,663	112.3500	9,999,177	8,900,000	9,192,980	0	(61,788)	0	0	5.125	4.268	AO	114,031	456,125	12/11/2009	04/01/2019
911312-AN-6	UNITED PARCEL SERVICE CORPORATE			1	1FE	7,141,980	116.6800	7,484,849	6,415,000	7,117,232	0	(15,800)	0	0	4.875	4.165	MN	39,960	312,731	11/22/2013	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE				1FE	106,162	98.0300	112,735	115,000	107,309	0	852	0	0	2.450	3.440	AO	704	2,818	08/20/2013	10/01/2022
911312-AR-7	UNITED PARCEL SERVICE CORPORATE				1FE	111,313,630	98.2700	107,594,939	109,493,000	111,217,522	0	(39,595)	0	0	3.625	3.532	AO	992,280	3,969,121	06/18/2013	10/01/2042
911365-AW-4	UNITED RENTALS NA INC CORPORATE	LS		1	4FE	10,377,344	107.2500	9,920,625	9,250,000	9,918,501	0	(387,073)	0	0	8.375	3.796	MS	228,102	774,688	10/18/2013	09/15/2020
911365-AX-2	UNITED RENTALS NA INC CORPORATE			1	3FE	6,894,320	105.0000	6,912,150	6,583,000	6,882,751	0	(49,719)	102,693	0	6.125	4.755	JD	17,920	403,209	04/22/2014	06/15/2023
911365-AZ-7	UNITED RENTALS NA INC CORPORATE			1	4FE	5,367,500	109.9500	5,497,500	5,000,000	5,296,337	0	(47,535)	0	0	7.625	6.258	AO	80,486	381,250	06/21/2013	04/15/2022
911365-BA-1	UNITED RENTALS NA INC CORPORATE			1	4FE	3,348,750	108.0000	3,240,000	3,000,000	3,220,703	0	(76,307)	0	0	7.375	4.421	MN	28,271	221,250	04/15/2013	05/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
91159H-GU-8	US BANCORP SR NT CORPORATE				1FE	19,965,200	100.4500	20,089,998	20,000,000	19,997,544	0	6,791	0	0	3.150	3.188	MS	204,750	630,000	03/01/2010	03/04/2015
91159H-GX-2	US BANCORP SR NT CORPORATE				1FE	2,997,060	101.0900	3,032,580	3,000,000	2,999,617	0	609	0	0	2.450	2.471	JJ	31,442	73,500	07/22/2010	07/27/2015
91159H-HA-1	US BANCORP SR NT CORPORATE	LS		1	1FE	19,658,151	108.9200	19,845,448	18,220,000	19,402,541	0	(169,000)	0	0	4.125	2.983	MN	77,245	751,575	08/16/2013	05/24/2021
91159H-HC-7	US BANCORP SR NT CORPORATE	LS		1	1FE	19,019,372	101.2600	19,741,082	19,496,000	19,078,774	0	49,639	0	0	3.000	3.334	MS	172,215	584,880	01/02/2014	03/15/2022
91159H-HG-8	US BANCORP SR NT CORPORATE	LS		1	1FE	15,263,656	105.1200	15,813,502	15,043,000	15,249,884	0	(13,772)	0	0	3.700	3.519	JJ	233,459	278,296	04/09/2014	01/30/2024
91159H-HH-6	US BANCORP SR NT CORPORATE			1	1FE	4,995,500	100.4600	5,022,860	5,000,000	4,996,019	0	519	0	0	2.200	2.219	AO	20,167	55,306	04/21/2014	04/25/2019
91159H-HK-9	US BANCORP SR NT CORPORATE			1	1FE	498,960	101.5500	507,758	500,000	498,967	0	7	0	0	3.600	3.625	MS	5,500	0	09/08/2014	09/11/2024
911684-AD-0	UNITED STATES CELLULAR CORP BOND				3FE	8,240,640	98.4600	7,876,960	8,000,000	8,198,981	0	(5,247)	0	0	6.700	6.470	JD	23,822	536,000	02/11/2004	12/15/2033
91182#-AB-1	The US Fund for UNICEF Tranche B				1Z	12,237,936	99.0500	12,380,974	12,500,000	12,277,979	0	40,043	0	0	2.750	3.189	DEC	955	297,917	06/27/2014	02/19/2019
91182#-AC-9	The US Fund for UNICEF Revolving Guarant				1Z	7,219,695	100.9800	7,573,800	7,500,000	7,381,456	0	55,902	0	0	2.750	3.552	DEC	573	206,393	03/01/2013	12/29/2016
000000-00-0	The US Fund for UNICEF Tranche C				1Z	5,980,985	97.8100	5,868,486	6,000,000	5,980,945	0	(40)	0	0	2.750	2.803	DEC	458	34,833	10/15/2014	10/15/2019
912656-AG-0	US STEEL CORP CORPORATE	LS			3FE	11,365,603	106.0000	12,455,000	11,750,000	11,578,424	0	44,101	0	0	7.000	7.516	FA	342,708	822,500	01/22/2009	02/01/2018
912912-AR-3	US WEST CAP FDG 6.5000 11/15/2018 A				3FE	307,500	109.8000	549,000	500,000	394,472	0	19,516	0	0	6.500	12.664	MN	4,153	32,500	02/23/2006	11/15/2018
913008-A@-7	United Stationers Supply Co. Senior Note				2	7,690,000	102.4300	7,876,930	7,690,000	7,690,000	0	0	0	0	3.750	3.750	JJ	132,973	144,188	01/15/2014	01/15/2021
913017-AR-0	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	9,325,277	129.4000	10,860,341	8,393,000	8,749,008	0	(59,146)	0	0	8.875	7.799	MN	95,179	744,879	09/30/2009	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	857,815	136.1000	939,095	690,000	761,857	0	(9,168)	0	0	8.750	6.660	MS	20,125	60,375	05/06/1998	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	6,648,346	134.6700	9,659,707	7,173,000	6,792,726	0	15,747	0	0	6.700	7.319	FA	200,246	480,591	05/16/2002	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES				1FE	32,591,177	142.8500	40,526,460	28,370,000	31,904,714	0	(166,157)	0	0	7.500	6.130	MS	626,504	2,127,750	01/01/2013	09/15/2029
913017-BH-1	UNITED TECHNOLOGIES CORP BOND				1FE	6,088,444	101.4300	5,679,912	5,600,000	5,632,252	0	(96,066)	0	0	4.875	3.104	MN	45,500	273,000	12/11/2009	05/01/2015
913017-BK-4	UNITED TECHNOLOGIES CORP CORPORATE				1FE	44,476,551	131.9500	59,127,781	44,810,000	44,518,981	0	6,407	0	0	6.050	6.104	JD	225,917	2,711,005	07/11/2006	06/01/2036
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE				1FE	5,162,250	111.0800	5,553,746	5,000,000	5,061,878	0	(19,044)	0	0	5.375	4.919	JD	11,944	268,750	01/21/2009	12/15/2017
913017-BQ-1	UNITED TECHNOLOGIES CORP CORPORATE	LS			1FE	6,979,138	116.1000	7,411,952	6,384,000	6,677,005	0	(64,674)	0	0	6.125	4.857	FA	162,925	391,020	11/30/2009	02/01/2019
913017-BS-7	UNITED TECHNOLOGIES CORP CORPORATE				1FE	39,284,998	125.4800	48,056,887	38,300,000	39,240,421	0	(20,783)	0	0	5.700	5.508	AO	460,877	2,183,100	01/01/2013	04/15/2040
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE	LS			1FE	33,963,265	108.8800	36,234,898	33,280,000	33,939,898	0	(24,411)	0	0	4.500	4.368	JD	124,800	1,497,600	04/01/2013	06/01/2042
913026-AU-4	UNITED TEL FLA 1ST MORTGAGE				2FE	9,982,616	116.3100	11,475,046	9,866,000	9,925,592	0	(4,985)	0	0	7.125	7.029	JJ	324,139	702,953	01/25/1994	07/15/2023
91302L-AK-3	UNITED TECHNOLOGIES NOTES				1FE	12,430,700	128.1400	12,814,200	10,000,000	11,004,058	0	(126,838)	0	0	9.320	7.253	JD	41,422	932,000	02/09/1994	02/05/2021
91321*-AK-7	Uminin Corporation Series D Senior Note				1	40,000,000	110.2400	44,096,323	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	41,883,859	123.8200	52,267,658	42,212,000	42,012,612	0	4,226	0	0	5.800	5.829	MS	720,887	2,448,296	03/05/2014	03/15/2036
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE				1FE	1,568,180	110.8800	1,746,338	1,575,000	1,572,815	0	781	0	0	6.000	6.060	JD	4,200	94,500	02/15/2008	06/15/2017
91324P-AX-0	UNITEDHEALTH GROUP INC CORPORATE				1FE	29,175,629	134.0000	42,665,059	31,840,000	29,417,770	0	42,511	0	0	6.500	7.187	JD	91,982	2,069,600	02/15/2008	06/15/2037
91324P-BE-1	UNITEDHEALTH GROUP INC CORPORATE				1FE	21,408,179	136.5700	32,777,592	24,000,000	21,592,525	0	34,471	0	0	6.625	7.532	MN	203,167	1,590,000	10/28/2008	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC CORPORATE				1FE	7,656,549	140.3200	9,170,226	6,535,000	7,568,189	0	(22,152)	0	0	6.875	5.631	FA	169,728	449,281	08/19/2010	02/15/2038
91324P-BU-5	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	5,191,200	107.6400	5,381,955	5,000,000	5,184,671	0	(3,630)	0	0	4.625	4.387	MN	29,549	231,250	02/22/2013	11/15/2041
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	14,949,150	98.1100	14,716,920	15,000,000	14,956,614	0	4,663	0	0	2.750	2.790	FA	155,833	412,500	05/21/2013	02/15/2023
91324P-CA-8	UNITEDHEALTH GROUP INC CORPORATE			1	1FE	1,424,920	99.4000	1,520,840	1,530,000	1,428,279	0	1,852	0	0	3.950	4.365	AO	12,759	60,435	02/19/2013	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE	LS			1FE	8,594,123	99.3600	8,643,929	8,700,000	8,609,255	0	9,580	0	0	2.875	3.019	MS	73,648	250,125	05/29/2013	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC CORPORATE	LS		1	1FE	19,648,100	104.8400	20,967,300	20,000,000	19,660,138	0	8,314	0	0	4.250	4.355	MS	250,278	850,000	06/04/2013	03/15/2043
913543-C*-3	Universal Forest Products Senior Note				2	10,000,000	104.8400	10,484,255	10,000,000	10,000,000	0	0	0	0	3.890	3.890	JD	15,128	389,000	12/17/2012	12/17/2022
913543-C@-1	Universal Forest Products Senior Note				2	22,000,000	105.0300	23,107,218	22,000,000	22,000,000	0	0	0	0	3.980	3.980	JD	34,051	875,600	12/17/2012	12/17/2024
91412N-AF-7	CHICAGO ILL ST UNIV CORPORATE			2	1FE	9,989,700	125.1100	12,511,128	10,000,000	9,989,773	0	373	0	0	5.420	5.429	AO	135,500	542,000	05/12/2010	10/01/2030
91481C-AA-8	UNIV OF PENNSYLVANIA CORP				1FE	22,374,625	106.2400	23,903,708	22,500,000	22,373,513	0	61	0	0	4.674	4.701	MS	350,550	1,051,650	04/02/2012	09/01/2112
914906-AM-4	UNIVISION COMMUNICATIONS CORPORATE			1	4FE	1,368,250	104.1200	1,353,625	1,300,000	1,361,702	0	(6,548)	0	0	6.875	3.181	MN	11,420	44,688	11/05/2014	05/15/2019
91529Y-AH-9	UNUMPROVIDENT CORP. CORPORATE				2FE	94,885	112.6000	106,974	95,000	94,918	0	11	0	0	5.625	5.641	MS	1,573	5,344	09/08/2010	09/15/2020
91531#-AA-1	UON (GIC) Pass-Through Trust Senior Note			2	1	8,597,101	108.2400	9,305,246	8,597,101	8,597,101	0	0	0	0	4.660	4.705	MON	17,806	121,300	08/26/2014	04/15/2045
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note			2	1	15,950,000	108.1600	17,252,337	15,950,000	15,950,000	0	0	0	0	4.660	4.705	MON	33,034	225,046	08/26/2014	07/15/2045
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not			2	2Z	2,983,950	100.2200	2,990,491	2,983,950	2,983,950	0	0	0	0	5.150	5.183	MJSD	427	2,988	12/24/2014	12/31/2036
918005-AT-6	KCP&L GREATER MISSOURI AQUILA INC.				2FE	2,363,340	126.6700	2,935,013	2,317,000	2,343,653	0	(2,847)	0	0	8.270	8.046	MN	24,484	191,616	07/11/2005	11/15/2021
918204-AS-7	V F CORP CORPORATE				1FE	20,481,381	112.6000	25,334,303	22,500,000	21,684,683	0	233,705	0	0	5.950	7.339	MN	223,125	1,338,750	01/14/2010	11/01/2017
918204-AT-5	V F CORP CORPORATE				1FE	15,902,560	134.3200	21,491,057	16,000,000	15,911,224	0	1,629	0	0	6.450	6.496	MN	172,000	1,032,000	10/10/2007	11/01/2037
918204-AV-0	V F CORP CORPORATE			1	1FE	21,925,777	104.7600	21,889,292	20,895,000	21,719,610	0	(115,673)	0	0	3.500	2.824	MS	243,775	731,325	12/17/2013	09/01/2021
91911X-AN-4	VALEANT PHARMACEUTICALS CORPORATE			1	4FE	2,535,543	103.1500	2,452,907	2,378,000	2,456,286	0	(55,195)	0	0	6.875	4.277	JD	13,624	163,487	07/18/2013	12/01/2018
91911X-AQ-7	VALEANT PHARMACEUTICALS CORPORATE	LS		1	4FE	1,735,695	104.5000	1,874,730	1,794,000	1,751,199	0	4,868	0	0	6.750	7.207	FA	45,747	121,095	07/06/2011	08/15/2021
91911X-AS-3	VALEANT PHARMACEUTICALS CORPORATE			1	4FE	300,438	106.6200	293,219	275,000	292,043	0	(4,307)	0	0	7.250	5.293	JJ	9,193	19,938	01/01/2013	07/15/2022
91913Y-AB-6	VALERO ENERGY NOTES				2	17,084,627	137.0600	20,270,730	14,790,000	16,564,463	0	(65,324)	0	0	8.750	7.399	JD	57,517	1,294,125	08/25/2004	06/15/2030
91913Y-AE-0	VALERO ENERGY NOTES				2FE	7,674,778	124.7400	8,295,099	6,650,000	7,459,608	0	(26,146)	0	0	7.500	6.319	AO	105,292	498,750	03/18/2004	04/15/2032
91913Y-AM-2	VALERO ENERGY CORPORATE				2FE	11,989,080	109.2600	13,110,901	12,000,000	11,996,303	0	1,191	0	0	6.125	6.137	JD	32,667	735,000	06/05/2007	06/15/2017
91913Y-AN-0	VALERO ENERGY CORPORATE				2FE	499,335	123.2000	615,976	500,000	499,512	0	67	0	0	9.375	9.396	MS	13,802	46,875	03/12/2009	03/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92203#-AP-3	The Vanguard Group Inc. Series B Senior				2	53,000,000	112.3000	59,517,563	53,000,000	53,000,000	0	0	0	0	5.260	5.260	FA	998,962	2,787,800	02/22/2010	02/22/2020
92239M-C@-8	Vectren Utility Holdings, Inc Senior Not				1	6,825,000	107.2200	7,317,466	6,825,000	6,825,000	0	0	0	0	3.720	3.720	JD	18,337	253,890	12/05/2013	12/05/2023
92241*-AC-0	Vector Pipeline LP Senior Note			2	2	1,695,000	104.3000	1,767,955	1,695,000	1,695,000	0	0	0	0	5.320	5.354	MJSD	4,008	90,174	12/17/2007	12/15/2017
92241*-AG-1	Vector Pipeline LP Senior Note				2	1,000,000	97.8100	978,104	1,000,000	1,000,000	0	0	0	0	3.740	3.757	MJSD	3,117	37,296	12/02/2013	02/28/2023
92241*-AH-9	Vector Pipeline LP Senior Note			2	2	27,600,000	98.3200	27,135,625	27,600,000	27,316,732	0	0	283,268	0	3.500	3.514	MJSD	80,500	963,317	12/02/2013	06/01/2026
92343V-AF-1	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	11,877,270	122.7200	14,726,940	12,000,000	11,889,851	0	2,188	0	0	6.250	6.326	AO	187,500	750,000	04/11/2007	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	16,401,645	123.3900	20,358,674	16,500,000	16,409,594	0	1,628	0	0	6.400	6.445	FA	398,933	1,056,000	02/07/2008	02/15/2038
92343V-AL-8	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	4,987,800	110.8400	5,542,075	5,000,000	4,995,123	0	1,295	0	0	5.500	5.532	FA	103,889	275,000	02/07/2008	02/15/2018
92343V-AW-4	VERIZON COMMUNICATIONS CORPORATE				2FE	793,912	117.8600	825,042	700,000	792,510	0	(1,402)	0	0	6.000	5.082	AO	10,500	42,000	02/28/2014	04/01/2041
92343V-BE-3	VERIZON COMMUNICATIONS CORPORATE				2FE	4,136,089	102.5200	4,280,085	4,175,000	4,137,812	0	664	0	0	4.750	4.809	MN	33,052	198,313	10/27/2011	11/01/2041
92343V-BS-2	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	52,307,640	123.1800	64,496,158	52,360,000	52,302,578	0	1,024	0	0	6.400	6.409	MS	986,695	3,323,115	09/11/2013	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE				2FE	88,035,825	128.1200	107,734,382	84,092,000	87,959,394	0	(54,300)	0	0	6.550	6.197	MS	1,621,808	5,459,509	07/08/2014	09/15/2043
92343V-BV-5	VERIZON COMMUNICATIONS CORPORATE		0		2FE	662,587	108.9300	659,073	605,025	658,196	0	(1,673)	41,128	(4,352)	2.375	1.903	FEB	12,716	0	05/23/2014	02/17/2022
92343V-CJ-1	VERIZON COMMUNICATIONS CORPORATE	LS			2FE	15,652,824	102.7200	18,738,675	18,242,000	15,661,593	0	8,769	0	0	4.862	5.845	FA	320,279	0	08/21/2014	08/21/2046
92343V-CL-6	VERIZON COMMUNICATIONS CORPORATE				2FE	6,707,191	103.4600	8,783,321	8,490,000	6,709,984	0	2,793	0	0	5.012	6.488	FA	153,660	0	08/21/2014	08/21/2054
92343V-CQ-5	VERIZON COMMUNICATIONS CORPORATE	LS		1	2FE	25,347,072	99.4000	25,445,914	25,600,000	25,347,083	0	(396)	67,177	0	4.400	4.455	MN	193,991	0	10/22/2014	11/01/2034
92344G-AX-4	VERIZON COMMUNICATIONS CORPORATE				2FE	15,112,798	117.0600	18,963,851	16,200,000	15,255,774	0	20,851	0	0	5.850	6.355	MS	279,045	947,700	04/20/2006	09/15/2035
924172-E@-4	Vermont Electric Power Co, Inc Senior No			2	1	8,254,800	126.1300	10,412,009	8,254,800	8,254,800	0	0	0	0	6.260	6.308	JAJO	129,188	516,750	03/04/2004	01/01/2034
925524-AH-3	VIACOM INC COMPANY GUARNT				2FE	63,934,460	139.6300	79,588,929	57,000,000	62,299,588	0	(193,047)	0	0	7.875	6.880	JJ	1,882,781	4,488,750	08/05/2005	07/30/2030
925524-AU-4	VIACOM INC CORPORATE				2FE	4,855,185	107.8200	8,625,406	8,000,000	6,492,698	0	347,781	0	0	4.625	11.521	MN	47,278	370,000	10/28/2008	05/15/2018
925524-AX-8	VIACOM INC CORPORATE				2FE	32,586,880	125.2300	37,567,921	30,000,000	32,425,042	0	(63,502)	0	0	6.875	6.157	AO	349,479	2,062,500	04/11/2012	04/30/2036
92553P-AC-6	VIACOM INC CL B CORPORATE				2FE	3,822,088	126.4200	4,867,278	3,850,000	3,824,243	0	455	0	0	6.750	6.807	AO	62,081	259,875	10/02/2007	10/05/2037
92553P-AF-9	VIACOM INC CL B CORPORATE				2FE	8,076,505	102.3500	7,614,129	7,439,000	7,551,190	0	(156,503)	0	0	4.250	2.082	MS	93,091	316,158	07/19/2011	09/15/2015
92553P-AG-7	VIACOM INC CL B CORPORATE	LS			2FE	16,575,001	104.0700	16,439,780	15,797,000	16,225,935	0	(184,901)	0	0	3.500	2.251	AO	138,224	552,895	12/18/2013	04/01/2017
92553P-AL-6	VIACOM INC CL B CORPORATE				2FE	6,829,285	97.4900	6,396,430	6,561,000	6,818,291	0	(5,143)	7,694	0	4.500	4.247	FA	101,696	295,245	12/13/2012	02/27/2042
92553P-AP-7	VIACOM INC CL B CORPORATE				2FE	860,477	93.5100	935,118	1,000,000	863,400	0	2,058	0	0	4.375	5.315	MS	12,882	43,750	07/22/2013	03/15/2043
92553P-AQ-5	VIACOM INC CL B CORPORATE			1	2FE	8,002,743	97.7300	8,155,685	8,345,000	8,005,858	0	3,476	94,522	0	4.875	5.071	JD	18,081	406,819	02/11/2014	06/15/2043
92553P-AU-6	VIACOM INC CL B CORPORATE			1	2FE	8,519,520	111.2100	9,536,009	8,575,000	8,519,927	0	875	0	0	5.850	5.896	MS	167,213	518,359	08/12/2013	09/01/2043
92553P-AZ-5	VIACOM INC CL B CORPORATE			1	2FE	7,465,725	102.3400	7,675,238	7,500,000	7,465,559	0	(166)	0	0	4.850	4.886	JD	21,219	0	12/03/2014	12/15/2034
927804-FA-7	Virginia Electric Power CORPORATE				1FE	16,360,408	130.0100	22,511,159	17,315,000	16,451,330	0	17,360	0	0	6.000	6.415	JJ	479,048	1,038,900	08/08/2006	01/15/2036
927804-FB-5	Virginia Electric Power CORPORATE				1FE	29,720,200	131.7500	38,596,924	29,295,000	29,717,203	0	(13,559)	0	0	6.000	5.868	MN	224,595	1,757,700	10/08/2013	05/15/2037
927804-FE-9	Virginia Electric Power CORPORATE				1FE	34,051,098	139.0800	41,688,031	29,975,000	33,767,569	0	(82,727)	0	0	6.350	5.382	MN	163,905	1,903,413	04/29/2011	11/30/2037
927804-FF-6	Virginia Electric Power CORPORATE				1FE	6,348,330	111.1100	6,666,405	6,000,000	6,151,040	0	(41,482)	0	0	5.400	4.571	AO	54,900	324,000	09/29/2009	04/30/2018
927804-FL-3	Virginia Electric Power CORPORATE			1	1FE	1,728,060	101.4300	1,759,783	1,735,000	1,728,295	0	127	0	0	4.000	4.023	JJ	32,001	69,400	01/03/2013	01/15/2043
927804-FP-4	Virginia Electric Power CORPORATE	LS		1	1FE	11,989,960	112.0100	13,441,440	12,000,000	11,989,683	0	160	0	0	4.650	4.655	FA	210,800	558,000	10/02/2013	08/15/2043
927804-FQ-2	Virginia Electric Power CORPORATE	LS		1	1FE	4,915,052	102.9000	5,067,905	4,925,000	4,915,707	0	655	0	0	3.450	3.474	FA	64,189	88,732	02/04/2014	02/15/2024
927804-FR-0	Virginia Electric Power CORPORATE	LS		1	1FE	11,310,031	109.2300	12,433,765	11,383,000	11,310,866	0	835	0	0	4.450	4.489	FA	191,361	264,528	04/02/2014	02/15/2044
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf			2	1FE	24,944,672	104.1000	25,967,121	24,944,672	24,944,672	0	0	0	0	3.930	3.948	MJSD	2,723	348,560	08/22/2014	06/30/2030
929160-AK-5	VULCAN MATLS CO CORPORATE				3FE	6,493,175	110.0000	7,150,000	6,500,000	6,496,733	0	731	0	0	7.000	7.015	JD	20,222	455,000	06/17/2008	06/15/2018
92923C-AW-4	WCI COMMUNITIES CORPORATE			1	4FE	1,438,588	100.2500	1,438,588	1,435,000	1,438,588	0	(3,905)	35,144	0	6.875	6.192	FA	37,270	49,328	06/12/2014	08/15/2021
92941#-AA-3	W S Light Power SRNT			2	2Z	7,114,822	116.4100	8,282,162	7,114,822	7,114,822	0	0	0	0	8.610	0.000	MON	1,702	621,094	05/09/1996	10/31/2019
92941#-AB-1	W S Light Power SRNT			2	2Z	532,500	115.0400	685,930	596,227	578,590	0	3,216	0	0	8.150	0.749	MON	135	49,267	12/17/1997	10/31/2019
92941#-AC-9	W S Light Power SRNT			2	2Z	221,875	114.6600	277,651	242,159	236,507	0	1,041	0	0	8.000	0.590	MON	54	19,642	03/31/1998	10/31/2019
92941#-AD-7	W S Light Power SRNT			2	2Z	241,476	113.0200	290,271	256,827	252,621	0	791	0	0	7.370	0.422	MON	53	19,191	07/02/1998	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No			2	1	2,724,684	112.7800	3,072,907	2,724,684	2,724,684	0	0	0	0	5.560	5.607	JAJO	25,670	151,492	12/20/2004	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No			2	1	1,946,203	112.7800	2,194,933	1,946,203	1,946,203	0	0	0	0	5.560	5.607	JAJO	18,335	108,209	01/20/2005	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No			2	1	3,113,924	112.7800	3,511,893	3,113,924	3,113,924	0	0	0	0	5.560	5.605	JAJO	29,337	173,134	03/18/2005	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No			2	1	6,626,781	112.3800	7,446,915	6,626,781	6,626,781	0	0	0	0	5.250	5.290	JAJO	58,951	347,906	07/20/2005	07/20/2025
92976G-AD-3	WELLS FARGO BANK NA BOND				1FE	6,240,120	100.3100	6,018,612	6,000,000	6,004,027	0	(51,787)	0	0	4.875	3.986	FA	121,875	292,500	01/22/2010	02/01/2015
92976G-AE-1	WELLS FARGO BANK NA CORPORATE				1FE	6,092,107	105.4700	6,061,148	5,747,000	5,822,369	0	(59,885)	0	0	5.600	4.464	MS	94,762	321,832	02/03/2010	03/15/2016
92976G-AG-6	WELLS FARGO BANK NA CORPORATE				1FE	10,305,756	126.1700	13,184,922	10,450,000	10,317,062	0	2,197	0	0	5.850	5.948	FA	254,719	611,325	10/24/2008	02/01/2037
92976G-AJ-0	WELLS FARGO BANK NA CORPORATE				1FE	38,329,102	137.1000	47,552,296	34,685,000	38,056,939	0	(69,180)	0	0	6.600	5.825	JJ	1,055,580	2,289,210	08/17/2010	01/15/2038
92976W-BH-8	WACHOVIA CORP CORPORATE				1FE	2,384,592	111.9800	2,239,560	2,000,000	2,254,075	0	(79,902)	0	0	5.750	1.517	FA	47,917	115,000	05/10/2013	02/01/2018
929771-AE-3	WACHOVIA CORP NEW SUB NOTES				1FE	5,811,000	122.9300	7,375,698	6,000,000	5,885,006	0	6,993	0	0	6.605	6.858	AO	99,075	396,300	03/26/1997	10/01/2025
929903-AM-4	WACHOVIA CORP BOND				1FE	4,850,150	117.4000	5,869,795	5,000,000	4,871,778	0	3,203	0	0	5.500	5.713	FA	114,583	275,000	11/17/2006	08/01/2035
929903-DT-6	WACHOVIA CORP CORPORATE	LS			1FE	13,137,550	110.4000	14,352,351	13,000,000	13,053,884	0	(20,454)	0	0	5.750	5.564	JD	33,222	747,500	01/22/2010	06/15/2017
93045#-AF-5	Wagner Equipment Company Senior Note			2	2	3,500,000	99.9700	3,498,917	3,500,000	3,500,000	0	0	0	0	3.510	3.509	FA	46,410	122,850	02/15/2013	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
93105*-AP-4	Wakefern Food Corporation Senior Note			2	2	5,000,000	107.3200	5,365,755	5,000,000	5,000,000	0	0	0	0	5.020	5.050	FMAN	29,981	251,000	02/18/2011	02/18/2021
931142-AU-7	WAL MART STORES INC DEBENTURES				1FE	42,275,665	129.4600	53,305,145	41,175,000	41,775,073	0	(49,658)	0	0	6.750	6.527	AO	586,744	2,779,313	06/30/2000	10/15/2023
931142-BF-9	WAL MART STORES INC NOTES	C			1FE	25,841,963	147.2700	32,708,778	22,210,000	24,893,600	0	(104,248)	0	0	7.550	6.297	FA	633,479	1,676,855	05/24/2004	02/15/2030
931142-CB-7	WAL MART STORES INC CORPORATE				1FE	23,297,258	120.2900	30,191,761	25,100,000	23,548,282	0	37,833	0	0	5.250	5.763	MS	439,250	1,317,750	01/22/2007	09/01/2035
931142-CG-6	WAL MART STORES INC CORPORATE				1FE	8,263,115	109.3300	7,653,149	7,000,000	7,587,762	0	(253,431)	0	0	5.375	1.579	AO	89,882	376,250	04/17/2012	04/05/2017
931142-CH-4	WAL MART STORES INC CORPORATE				1FE	19,962,600	126.6400	25,329,060	20,000,000	19,970,143	0	1,507	0	0	5.875	5.891	AO	280,694	1,175,000	03/29/2007	04/05/2027
931142-CK-7	WAL MART STORES INC CORPORATE				1FE	3,516,943	137.6000	4,802,313	3,490,000	3,514,026	0	(468)	0	0	6.500	6.441	FA	85,699	226,850	01/23/2008	08/15/2037
931142-CM-3	WAL MART STORES INC CORPORATE				1FE	32,130,988	133.9300	41,539,165	31,015,000	32,031,418	0	(20,431)	0	0	6.200	5.936	AO	405,952	1,922,930	07/20/2009	04/15/2038
931142-CP-6	WAL MART STORES INC CORPORATE	LS			1FE	4,281,123	108.9200	4,683,564	4,300,000	4,291,247	0	1,899	0	0	4.125	4.179	FA	73,906	177,375	01/15/2009	02/01/2019
931142-CR-2	WAL MART STORES INC CORPORATE				1FE	19,861,800	100.6000	20,120,002	20,000,000	19,991,480	0	28,538	0	0	2.875	3.025	AO	143,750	575,000	03/24/2010	04/01/2015
931142-CS-0	WAL MART STORES INC CORPORATE				1FE	51,501,717	127.2400	63,684,971	50,050,000	51,436,483	0	(31,561)	0	0	5.625	5.410	AO	703,828	2,815,313	05/10/2013	04/01/2040
931142-CV-3	WAL MART STORES INC CORPORATE				1FE	9,846,500	115.2000	11,519,733	10,000,000	9,857,616	0	2,724	0	0	4.875	4.974	JJ	234,271	487,500	06/30/2010	07/08/2040
931142-CY-7	WAL MART STORES INC CORPORATE				1FE	11,736,573	118.1400	11,459,687	9,700,000	11,650,110	0	(44,040)	0	0	5.000	3.774	AO	88,917	485,000	01/01/2013	10/25/2040
931142-DB-6	WAL MART STORES INC CORPORATE	LS			1FE	26,582,320	127.7000	30,328,038	23,750,000	26,467,700	0	(60,667)	0	0	5.625	4.811	AO	282,031	1,335,938	01/01/2013	04/15/2041
931142-DG-5	WAL MART STORES INC CORPORATE			1	1FE	3,490,575	103.7500	3,890,550	3,750,000	3,496,970	0	4,427	0	0	4.000	4.420	AO	33,333	150,000	07/11/2013	04/11/2043
931142-DM-2	WAL MART STORES INC CORPORATE		0		1FE	549,303	112.5400	544,737	484,020	481,931	0	95	0	(67,467)	2.550	2.577	APR	9,062	0	04/01/2014	04/08/2026
931142-DQ-3	WAL MART STORES INC CORPORATE	LS		1	1FE	8,598,656	109.1600	9,447,331	8,655,000	8,598,831	0	175	0	0	4.300	4.339	AO	71,332	186,083	04/15/2014	04/22/2044
931422-AE-9	Walgreen Company CORPORATE				2FE	17,129,032	110.6800	18,255,509	16,494,000	16,807,184	0	(69,596)	0	0	5.250	4.724	JJ	399,292	865,935	05/06/2010	01/15/2019
931422-AH-2	Walgreen Company CORPORATE				2FE	1,003,760	98.4900	984,862	1,000,000	1,003,177	0	(364)	0	0	3.100	3.053	MS	9,128	31,000	05/15/2013	09/15/2022
931422-AK-5	Walgreen Company CORPORATE				2FE	10,479,800	100.3700	10,036,672	10,000,000	10,461,084	0	(8,806)	0	0	4.400	4.119	MS	129,556	440,000	10/31/2012	09/15/2042
931427-AA-6	Walgreens Boots Alliance, Inc CORPORATE			1	2FE	609,262	100.5100	613,104	610,000	609,268	0	6	0	0	2.700	2.726	MN	1,967	0	11/06/2014	11/18/2019
94106*-AA-4	Waste Connection Inc. Series 2008 A Seni				2	36,800,000	104.0900	38,304,840	36,800,000	36,800,000	0	0	0	0	6.220	6.220	AO	572,240	2,288,960	10/01/2008	10/01/2015
94106L-AG-4	WASTE MANAGEMENT INC CORPORATE				2FE	7,874,090	135.6300	9,494,170	7,000,000	7,658,658	0	(27,415)	0	0	7.375	6.365	MN	65,965	516,250	08/13/2004	05/15/2029
94106L-AN-9	WASTE MANAGEMENT INC COMPANY GUARNT				2FE	25,044,854	146.2000	33,084,959	22,630,000	24,567,838	0	(62,046)	0	0	7.750	6.874	MN	224,100	1,753,825	07/11/2006	05/15/2032
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE				2FE	3,435,180	113.1600	3,394,707	3,000,000	3,229,192	0	(66,417)	0	0	6.100	3.555	MS	53,883	183,000	10/05/2011	03/15/2018
94106L-AW-9	WASTE MANAGEMENT INC CORPORATE				2FE	2,180,140	109.6100	2,192,222	2,000,000	2,120,439	0	(19,523)	0	0	4.750	3.535	JD	264	95,000	10/21/2011	06/30/2020
94106L-AX-7	WASTE MANAGEMENT INC CORPORATE				2FE	7,487,010	102.3000	7,621,156	7,450,000	7,463,411	0	(7,873)	0	0	2.600	2.488	MS	64,567	193,700	12/02/2011	09/01/2016
941848-C#-8	Waters Corp Senior Note				2	10,000,000	103.4100	10,341,225	10,000,000	10,000,000	0	0	0	0	3.400	3.400	JD	944	170,000	06/30/2014	06/30/2021
942682-A*-6	Watson Land Company Series A Senior Note			2	2	18,021,164	111.0300	20,008,338	18,021,164	18,021,164	0	0	0	0	6.230	6.309	MON	90,441	1,122,718	09/02/2008	09/02/2018
942682-A@-4	Watson Land Company Series B Senior Note			2	2	34,264,301	119.6400	40,994,216	34,264,301	34,264,301	0	0	0	0	6.570	6.660	MON	181,344	2,251,164	03/16/2009	06/01/2026
942683-AE-3	WATSON PHARMACEUTICALS INC CORPORATE				2FE	4,964,086	113.4200	4,644,721	4,095,000	4,716,720	0	(125,264)	0	0	6.125	2.611	FA	94,754	250,819	01/01/2013	08/15/2019
942683-AG-8	WATSON PHARMACEUTICALS INC CORPORATE				2FE	134,380	99.6100	134,477	135,000	134,650	0	122	0	0	1.875	1.972	AO	633	2,531	09/27/2012	10/01/2017
942683-AH-6	WATSON PHARMACEUTICALS INC CORPORATE			1	2FE	5,830,334	97.9900	5,683,623	5,800,000	5,829,216	0	(537)	0	0	4.625	4.592	AO	67,063	268,250	02/21/2013	10/01/2042
943315-B#-7	Wausau Paper Corp Series A Senior Note				2	0	0.0000	0	0	0	0	0	0	0	6.690	0.000	JAJO	0	2,870,508	04/09/2010	04/09/2017
943315-C*-0	Wausau Paper Corp Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.680	0.000	JAJO	0	1,527,978	04/04/2011	04/04/2018
943315-C@-8	Wausau Paper Corp Senior Note				2	0	0.0000	0	0	0	0	0	0	0	5.000	0.000	MJSD	0	326,074	04/09/2012	06/30/2016
94403*-AY-2	Wawa, Inc. Senior Note			2	2FE	10,692,500	103.7800	11,097,197	10,692,500	10,692,500	0	0	0	0	5.870	5.869	MN	99,378	627,650	05/04/2005	05/04/2016
946758-AA-3	Ways to Work, Inc Promissory Note				4Z	3,499,352	90.8900	4,544,368	5,000,000	4,094,684	0	182,629	0	0	4.000	9.731	MJSD	556	200,000	11/23/2011	11/25/2018
947074-AJ-9	WEATHERFORD INTL INC CORPORATE				2FE	1,336,002	106.9000	1,357,629	1,270,000	1,290,640	0	(7,648)	0	0	6.350	5.631	JD	3,584	80,645	01/08/2008	06/15/2017
947074-AK-6	WEATHERFORD INTL INC CORPORATE	LS			2FE	8,673,475	94.5600	8,557,825	9,050,000	8,673,469	0	(8,123)	793,213	0	6.800	6.410	JD	27,351	615,400	01/08/2008	06/15/2037
94860*-BL-5	Wegmans Food Markets Inc Senior Note				2	37,500,000	101.1200	37,919,689	37,500,000	37,500,000	0	0	0	0	5.260	5.260	JAJO	378,063	1,972,500	08/01/2005	04/22/2015
94860*-BM-3	Wegmans Food Markets Inc Senior Note				2	3,000,000	106.6100	3,198,356	3,000,000	3,000,000	0	0	0	0	5.700	5.700	MJSD	9,500	171,000	12/11/2006	12/11/2016
94973V-AH-0	WELLPOINT INC NOTES				2FE	42,606,901	123.5400	53,067,982	42,955,000	42,656,514	0	7,200	0	0	5.950	6.009	JD	113,592	2,555,823	12/12/2006	12/15/2034
94973V-AL-1	WELLPOINT INC CORPORATE				2FE	21,508,375	122.9500	27,528,853	22,390,000	21,627,742	0	17,018	0	0	5.850	6.138	JJ	603,970	1,309,815	04/18/2006	01/15/2036
94973V-AM-9	WELLPOINT INC CORPORATE				2FE	15,594,751	110.0500	15,801,586	14,358,000	15,251,053	0	(352,775)	0	0	5.875	3.187	JD	37,490	843,533	12/18/2013	06/15/2017
94973V-AN-7	WELLPOINT INC CORPORATE				2FE	11,179,750	128.0500	12,804,834	10,000,000	11,086,668	0	(24,034)	0	0	6.375	5.524	JD	28,333	637,500	09/28/2010	06/15/2037
94973V-AT-4	WELLPOINT INC CORPORATE				2FE	15,963,933	118.4700	18,067,133	15,250,000	15,916,663	0	(11,731)	0	0	5.800	5.480	FA	334,144	884,500	08/23/2010	08/15/2040
94973V-AX-5	WELLPOINT INC CORPORATE				2FE	358,157	99.9400	359,783	360,000	358,582	0	167	0	0	3.125	3.185	MN	1,438	11,250	05/02/2012	05/15/2022
94973V-AY-3	WELLPOINT INC CORPORATE				2FE	11,479,914	104.9400	11,296,350	10,765,000	11,451,836	0	(13,139)	0	0	4.625	4.229	MN	63,618	497,881	10/31/2012	05/15/2042
94973V-BA-4	WELLPOINT INC CORPORATE				2FE	249,158	99.9000	249,756	250,000	249,351	0	69	0	0	3.300	3.337	JJ	3,804	8,250	09/05/2012	01/15/2023
94973V-BB-2	WELLPOINT INC CORPORATE				2FE	9,911,300	104.0800	10,407,610	10,000,000	9,914,611	0	1,442	0	0	4.650	4.705	JJ	214,417	465,000	06/03/2013	01/15/2043
94973V-BF-3	WELLPOINT INC CORPORATE	LS			2FE	10,835,353	112.3800	12,192,677	10,850,000	10,835,050	0	154	0	0	5.100	5.109	JJ	255,156	521,071	07/30/2013	01/15/2044
94973V-BK-2	WELLPOINT INC CORPORATE	LS		1	2FE	8,267,684	105.3200	8,725,750	8,285,000	8,267,396	0	(288)	0	0	4.650	4.663	FA	148,750	0	08/07/2014	08/15/2044
94973V-BL-0	WELLPOINT INC CORPORATE			1	2FE	18,243,127	104.9900	19,198,116	18,285,000	18,242,321	0	(807)	0	0	4.850	4.863	FA	342,412	0	08/07/2014	08/15/2054
94974B-EU-0	Wells Fargo & Co NT CORPORATE				1FE	18,408,775	100.9000	17,657,325	17,500,000	17,572,758	0	(250,914)	0	0	3.625	2.160	AO	133,924	634,375	07/27/2011	04/15/2015
94974B-EV-8	Wells Fargo & Co NT CORPORATE				1FE	13,137,075	111.2700	13,908,238	12,500,000	12,949,382	0	(62,889)	0	0	4.600	3.941	AO	143,750	575,000	11/15/2011	04/01/2021
94974B-FC-9	Wells Fargo & Co NT CORPORATE				1FE	24,945,500	104.3900	26,098,150	25,000,000	24,958,069	0	4,937	0	0	3.500	3.526	MS	274,653	875,000	03/01/2012	03/08/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
94974B-FR-6	Wells Fargo & Co NT CORPORATE				1FE	16,097,749	101.8800	16,427,989	16,125,000	16,100,868	0	3,119	0	0	3.000	3.027	JJ	213,656	239,188	01/16/2014	01/22/2021
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a			2	2	86,698	110.2900	95,623	86,698	86,698	0	0	0	0	5.670	5.669	JJ	2,431	4,916	12/21/2006	01/03/2029
955306-B*-5	West Pharmaceutical Svcs, Inc. Senior No		0		2	73,350,000	103.7600	75,057,363	72,336,730	72,336,730	0	0	0	(10,034,065)	4.380	4.380	FMAN	308,034	3,515,448	02/27/2006	02/27/2016
955306-C*-4	West Pharmaceutical Svcs, Inc. Senior No				2	17,070,000	100.8500	17,214,964	17,070,000	17,070,000	0	0	0	0	4.020	4.020	JJ	335,482	686,214	07/05/2012	07/05/2027
95583#-AA-9	West Shore Pipe Line Company Senior Note			2	2	545,454	100.1700	546,365	545,454	545,454	0	0	0	0	8.760	8.855	JAJO	10,751	47,782	02/10/2000	01/10/2015
95583#-AB-7	West Shore Pipe Line Company Senior Note			2	2	545,455	102.6400	559,827	545,455	545,455	0	0	0	0	7.200	7.262	JAJO	8,836	39,273	02/21/2004	01/10/2016
95583#-AC-5	West Shore Pipe Line Company Senior Note				2Z	15,000,000	98.5900	14,788,648	15,000,000	15,000,000	0	0	0	0	4.110	4.110	MJSD	34,250	0	12/11/2014	12/11/2024
95709T-AB-6	Westar Energy Inc CORPORATE				1FE	2,292,360	105.1100	2,522,544	2,400,000	2,371,558	0	13,050	0	0	5.150	5.786	JJ	61,800	123,600	10/25/2007	01/01/2017
95709T-AH-3	Westar Energy Inc CORPORATE	LS		1	1FE	41,551,252	104.5100	42,819,530	40,973,000	41,527,317	0	(11,339)	0	0	4.125	4.038	MS	563,379	1,525,858	12/11/2014	03/01/2042
95709T-AJ-9	Westar Energy Inc CORPORATE			1	1FE	43,684,483	104.3600	45,081,274	43,200,000	43,660,524	0	(12,714)	0	0	4.100	4.032	AO	442,800	1,561,075	06/11/2014	04/01/2043
95709T-AK-6	Westar Energy Inc CORPORATE			1	1FE	13,589,644	114.2200	15,573,488	13,635,000	13,590,788	0	921	0	0	4.625	4.645	MS	210,206	584,053	03/20/2014	09/01/2043
957674-AD-6	WESTERN ATLAS INC DEBENTURES				1FE	9,746,800	135.0700	13,507,100	10,000,000	9,847,884	0	9,938	0	0	8.550	8.789	JD	38,000	855,000	08/19/1994	06/15/2024
958254-AB-0	WESTERN GAS PARTNERS LP CORPORATE			1	2FE	63,107	101.3600	60,816	60,000	62,470	0	(296)	0	0	4.000	3.356	JJ	1,200	2,400	10/09/2012	07/01/2022
95906#-AE-1	Western Oilfield Supply Co Senior Note			2	2	499,226	101.1800	505,901	500,000	499,897	0	95	0	0	5.880	5.456	FMAN	3,185	29,400	10/01/2006	08/22/2015
95906#-AF-8	Western Oilfield Supply Co Senior Note			2	2	700,000	102.5000	717,484	700,000	700,000	0	0	0	0	5.660	5.192	MJSD	1,761	39,620	12/15/2004	12/15/2016
95906#-AL-5	Western Oilfield Supply Co Series EB Sen			2	2	9,006,475	108.8100	9,800,312	9,006,475	9,006,475	0	0	0	0	7.420	7.486	JAJO	152,219	668,280	06/30/2010	07/09/2020
95906#-AP-6	Western Oilfield Supply Co Senior Note			2	2	25,886,667	103.5400	26,802,134	25,886,667	25,886,667	0	0	0	0	5.240	5.272	FMAN	165,790	1,356,461	05/17/2011	11/17/2020
95906#-AQ-4	Western Oilfield Supply Co Senior Note			2	2	9,446,525	96.0800	8,935,462	9,300,000	9,182,407	0	(5,311)	258,806	0	4.350	4.152	FMAN	49,445	306,675	08/19/2014	05/17/2025
959802-AM-1	WESTERN UNION CO CORPORATE				2FE	6,117,960	101.3200	6,079,524	6,000,000	6,110,536	0	(1,795)	0	0	6.200	6.057	JD	10,333	372,000	06/21/2010	06/21/2040
959802-AT-6	WESTERN UNION CO CORPORATE				2FE	251,440	102.4300	256,072	250,000	251,233	0	(207)	0	0	3.350	3.228	MN	907	8,375	03/06/2014	05/22/2019
961548-AY-0	WESTVACO CORP DEBENTURES				2FE	37,443,195	129.1600	44,663,318	34,580,000	36,826,238	0	(71,824)	0	0	7.950	7.258	FA	1,038,553	2,749,110	08/16/2002	02/15/2031
962166-AT-1	WEYERHAEUSER COMPANY CORPORATE				2FE	6,417,730	132.1400	7,267,843	5,500,000	6,129,606	0	(42,335)	0	0	8.500	6.900	JJ	215,569	467,500	03/29/2006	01/15/2025
962166-AU-8	WEYERHAEUSER COMPANY DEBENTURES				2FE	8,486,714	128.1100	9,608,400	7,500,000	8,105,941	0	(40,043)	0	0	7.950	6.835	MS	175,563	596,250	09/25/2000	03/15/2025
962166-AW-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	6,399,153	122.6300	7,970,781	6,500,000	6,430,840	0	3,210	0	0	6.950	7.076	AO	112,938	451,750	06/30/2000	10/01/2027
962166-BR-4	WEYERHAEUSER COMPANY DEBENTURES				2FE	7,812,294	133.1400	9,985,118	7,500,000	7,747,814	0	(7,429)	0	0	7.375	7.037	MS	162,865	553,125	09/24/2002	03/15/2032
962166-BT-0	WEYERHAEUSER COMPANY CORPORATE				2FE	14,952,891	127.5800	18,582,098	14,565,000	14,886,589	0	(8,693)	0	0	6.875	6.665	JD	44,504	1,001,344	08/24/2006	12/15/2033
96354#-AA-4	White Castle System, Inc. Senior Secured			2	3Z	12,500,000	101.4900	12,686,147	12,500,000	12,500,000	0	0	0	0	5.970	6.013	FMAN	105,719	746,250	08/14/2013	07/10/2023
96466Q-AA-5	Whitecap New York Growth Fd II Senior St			2	1FE	366,182	104.4500	382,485	366,182	366,182	0	0	0	0	8.404	8.247	MAR	0	30,775	11/21/2005	03/01/2016
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru			2	1FE	108,701	100.9800	109,761	108,701	108,701	0	0	0	0	7.540	7.407	MAR	6,967	8,310	12/14/2004	03/01/2015
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str			2	1FE	2,546,568	107.2900	2,732,184	2,546,568	2,546,568	0	0	0	0	6.507	6.507	MAR	0	165,707	04/18/2008	08/15/2018
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu			2	1FE	811,995	102.0100	828,313	811,995	811,995	0	0	0	0	6.899	6.800	MAR	0	56,017	02/19/2008	08/01/2015
966387-AG-7	WHITING PETROLEUM CORPORATE			1	3FE	6,000,525	93.5000	5,787,650	6,190,000	6,000,634	0	109	189,475	0	5.000	4.996	MS	91,131	312,079	09/09/2013	03/15/2019
966387-AH-5	WHITING PETROLEUM CORPORATE			1	3FE	6,396,950	92.7500	6,135,413	6,615,000	6,397,029	0	79	218,050	0	5.750	5.750	MS	111,996	383,532	09/09/2013	03/15/2021
96647K-AF-9	PEPSIAMERICAS INC NOTES				1FE	13,340,000	132.6600	17,697,378	13,340,000	13,340,000	0	0	0	0	7.290	7.290	MS	286,343	972,486	06/30/2000	09/15/2026
96811X-AA-2	Wildflower Energy, LP Senior Note			2	2	13,727,587	109.3200	14,932,065	13,658,426	13,703,772	0	(6,166)	0	0	6.090	6.030	MJSD	2,311	831,798	12/01/2010	09/30/2021
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	18,570,401	108.9600	20,234,652	18,570,401	18,570,401	0	0	0	0	4.090	4.125	MON	33,757	158,235	09/30/2014	09/15/2044
969457-AW-0	WILLIAMS COS INC CORPORATE				3FE	3,633,750	114.2000	3,997,140	3,500,000	3,562,431	0	(11,308)	0	0	7.625	7.156	JJ	123,059	266,875	08/08/2007	07/15/2019
969457-BG-4	WILLIAMS COS INC NOTES				3FE	7,665,000	114.1500	7,990,439	7,000,000	7,370,913	0	(42,714)	0	0	7.875	6.868	MS	183,750	551,250	03/07/2006	09/01/2021
969457-BM-1	WILLIAMS COS INC CORP				3FE	1,125,000	113.0300	1,130,335	1,000,000	1,106,474	0	(2,920)	0	0	8.750	7.626	MS	25,764	87,500	11/08/2006	03/15/2032
96950F-AB-0	WILLIAMS PRTNRS CORPORATE				2FE	3,498,423	100.2900	3,510,000	3,500,000	3,499,724	0	222	0	0	3.800	3.810	FA	50,244	133,000	06/29/2010	02/15/2015
96950F-AD-6	WILLIAMS PRTNRS CORPORATE				2FE	2,498,580	108.5500	2,713,820	2,500,000	2,499,111	0	111	0	0	5.250	5.256	MS	38,646	131,250	06/29/2010	03/15/2020
96950F-AN-4	WILLIAMS PRTNRS CORPORATE			1	2FE	3,109,628	97.9000	3,123,004	3,190,000	3,109,633	0	(142)	69,889	0	5.400	5.422	MS	55,985	86,130	02/27/2014	03/04/2044
96950F-AQ-7	WILLIAMS PRTNRS CORPORATE			1	2FE	282,960	96.1100	283,517	295,000	282,963	0	40	11,162	0	3.900	3.936	JJ	5,880	0	06/24/2014	01/15/2025
96950H-AD-2	WILLIAMS PARTNERS LP CORPORATE				2FE	6,698,463	110.2200	6,916,424	6,275,000	6,452,122	0	(80,526)	0	0	7.250	5.768	FA	189,557	454,938	11/01/2013	02/01/2017
970648-AD-3	WILLIS NORTH AMERICA INC CORPORATE				2FE	21,760,198	108.1300	23,517,866	21,750,000	21,750,360	0	(1,185)	0	0	6.200	6.193	MS	348,362	1,348,500	04/03/2007	03/28/2017
97068*-AE-5	WBI Energy Transmission Senior Note				2	12,500,000	105.1900	13,148,388	12,500,000	12,500,000	0	0	0	0	6.010	6.010	FMAN	95,993	751,250	05/31/2006	05/15/2016
97068*-AF-2	WBI Energy Transmission Senior Note Seri				2	12,049,475	105.3100	12,268,423	11,650,000	11,941,332	0	(108,143)	0	0	7.500	4.836	MJSD	19,417	686,250	08/19/2014	12/23/2015
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note			2	1Z	33,432,954	102.5200	34,274,487	33,432,954	33,432,954	0	0	0	0	4.250	4.271	FMAN	197,347	1,420,901	02/25/2010	08/11/2017
97313*-AB-4	WinCo Hldgs Inc/ WinCo Foods 2010-B Seni			2	1Z	32,000,000	102.1900	32,702,161	32,000,000	32,000,000	0	0	0	0	3.750	3.767	JAJO	253,333	1,200,000	10/15/2010	10/15/2020
97381W-AT-1	WINDSTREAM CORP CORPORATE			1	4FE	248,400	102.0000	234,600	230,000	243,581	0	(2,484)	0	0	7.750	6.249	AO	4,456	17,825	01/01/2013	10/01/2021
97381W-AU-8	WINDSTREAM CORP CORPORATE	LS		1	4FE	859,275	99.5000	850,725	855,000	857,616	0	(535)	0	0	7.500	7.410	AO	16,031	64,125	07/11/2011	04/01/2023
97651#-AA-2	Winwholesale, Inc Senior Note			2	2Z	3,214,286	101.9500	3,277,051	3,214,286	3,214,286	0	0	0	0	5.130	5.162	FMAN	23,818	164,893	08/09/2005	08/09/2015
97651#-AE-4	Winwholesale, Inc Senior Note			2	2	9,350,000	104.1700	9,739,974	9,350,000	9,350,000	0	0	0	0	4.510	4.509	FA	163,989	210,843	02/11/2014	02/11/2024
976656-BL-1	WISCONSIN ELEC POWER CORPORATE				1FE	9,395,805	146.5800	13,235,903	9,030,000	9,395,063	0	(120)	0	0	6.875	6.606	JD	51,734	620,813	07/08/2004	12/01/2095
976656-BW-7	WISCONSIN ELEC POWER NOTES				1FE	9,353,475	124.4800	9,890,855	7,946,000	9,317,948	0	(35,527)	0	0	5.625	4.260	MN	57,112	446,963	04/04/2014	05/15/2033
976656-BZ-0	WISCONSIN ELEC POWER CORPORATE				1FE	8,745,064	127.2700	11,142,795	8,755,000	8,746,319	0	182	0	0	5.700	5.708	JD	41,586	499,035	11/03/2006	12/01/2036
976656-CE-6	WISCONSIN ELEC POWER CORPORATE			1	1FE	25,450,708	100.8100	26,614,526	26,400,000	25,472,011	0	16,716	0	0	3.650	3.851	JD	42,827	963,600	11/04/2013	12/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
976657-AG-1	WI ENERGY CORP BONDS				1FE	9,945,700	131.4100	13,141,100	10,000,000	9,955,574	0	1,245	0	0	6.200	6.240	AO	155,000	620,000	03/17/2003	04/01/2033
976826-BE-6	WISCONSIN PWR & LT CO CORPORATE				1FE	6,156,521	136.1100	6,998,625	5,142,000	6,072,646	0	(21,743)	0	0	6.375	5.026	FA	123,837	327,803	10/26/2010	08/15/2037
976826-BF-3	WISCONSIN PWR & LT CO CORPORATE				1FE	26,816,230	154.9700	35,643,422	23,000,000	26,551,747	0	(73,013)	0	0	7.600	6.296	AO	437,000	1,748,000	01/20/2011	10/01/2038
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE			1	1FE	4,281,315	103.5800	4,438,377	4,285,000	4,281,110	0	(205)	0	0	4.100	4.105	AO	37,577	0	10/06/2014	10/15/2044
976843-BE-1	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	32,884,830	126.0800	41,608,050	33,000,000	32,898,799	0	2,277	0	0	5.550	5.574	JD	152,625	1,831,500	12/05/2006	12/01/2036
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE				1FE	4,499,850	100.5000	5,025,035	5,000,000	4,506,536	0	6,686	0	0	3.671	4.280	JD	15,296	183,550	04/04/2014	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORPORATE	LS		1	1FE	20,000,000	116.5900	23,317,260	20,000,000	20,000,000	0	0	0	0	4.752	4.752	MN	158,400	897,600	11/14/2013	11/01/2044
97751F-AA-1	WLH PNW FINANCE CORP CORPORATE			1	4FE	10,400,000	101.0000	10,504,000	10,400,000	10,400,000	0	0	0	0	7.000	7.000	FA	283,111	0	07/31/2014	08/15/2022
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A			2	5	12,745,289	99.8800	12,730,117	12,745,289	12,745,289	0	0	0	0	2.920	8.116	MJSD	2,832	1,045,603	04/23/2014	07/15/2015
97805*-AG-8	Wolverine Pipe Line Company Senior Note			2	2	25,244,285	116.0500	29,296,057	25,244,285	25,244,285	0	0	0	0	8.200	8.283	MJSD	120,752	2,070,031	12/10/1999	12/10/2019
97805*-AH-6	Wolverine Pipe Line Company Senior Note			2	2	1,785,713	115.8800	2,069,303	1,785,713	1,785,713	0	0	0	0	8.140	8.221	MJSD	8,479	145,357	02/21/2004	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note			2	2	3,142,857	116.4400	3,659,700	3,142,857	3,142,857	0	0	0	0	8.340	8.426	MJSD	15,290	262,114	02/21/2004	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen			2	1	8,222,222	139.6700	11,483,864	8,222,222	8,222,222	0	0	0	0	7.250	7.359	MON	49,676	596,111	08/04/2009	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen			2	1	11,685,618	125.4800	13,593,839	10,833,333	11,674,649	0	(10,969)	0	0	5.780	4.910	MON	52,181	447,348	09/02/2014	12/01/2039
98159*-AB-9	Worldwide Machinery Revolver B			2	4	19,204,211	92.6800	18,957,357	20,455,581	19,205,647	0	1,436	1,251,370	0	2.625	4.308	MON	72,816	469,848	12/24/2014	02/20/2019
98180#-AA-0	Worthington Armstrong Venture Senior Not				2	19,120,000	108.3500	20,717,353	19,120,000	19,120,000	0	0	0	0	4.900	4.900	MJSD	20,820	936,880	12/23/2011	12/23/2021
981811-C*-1	Worthington Industries Inc. Senior Note				2Z	66,640,000	108.6900	72,433,714	66,640,000	66,640,000	0	0	0	0	4.600	4.600	FMAN	434,271	3,065,440	08/10/2012	08/10/2024
98212B-AD-5	WPX ENERGY INC CORPORATE			1	3FE	17,184,000	96.2500	17,228,750	17,900,000	17,184,263	0	(57,425)	1,286,144	0	6.000	5.436	JJ	495,233	687,000	04/15/2014	01/15/2022
982526-AT-2	WRIGLEY JUNIOR CO WM CORPORATE				2FE	199,694	100.7200	201,443	200,000	199,780	0	74	0	0	2.000	2.040	AO	789	3,989	10/16/2013	10/20/2017
982526-AV-7	WRIGLEY JUNIOR CO WM CORPORATE			1	2FE	513,872	101.2900	521,661	515,000	514,068	0	176	0	0	2.900	2.940	AO	2,904	14,935	10/16/2013	10/21/2019
98259B-AC-4	Wurth Group of North America Senior Note				1	79,271,000	109.1900	86,557,646	79,271,000	79,271,000	0	0	0	0	4.480	4.480	MS	976,619	3,551,341	09/22/2011	09/22/2021
983024-AF-7	WYETH CORPORATE				1FE	28,920,046	125.4600	33,338,805	26,573,000	28,430,788	0	(173,075)	0	0	6.450	5.405	FA	714,149	1,713,959	01/01/2013	02/01/2024
983024-AG-5	WYETH CORPORATE				1FE	16,843,795	134.8200	19,548,610	14,500,000	16,466,607	0	(58,453)	0	0	6.500	5.354	FA	392,708	942,500	12/09/2013	02/01/2034
983024-AJ-9	WYETH CORPORATE				1FE	3,395,119	105.3200	3,570,444	3,390,000	3,390,713	0	(796)	0	0	5.500	5.474	FA	70,437	186,450	09/16/2008	02/15/2016
983024-AL-4	WYETH CORPORATE				1FE	30,638,193	130.0900	35,774,750	27,500,000	30,475,227	0	(90,272)	0	0	6.000	5.109	FA	623,333	1,650,000	01/01/2013	02/15/2036
983024-AN-0	WYETH CORPORATE				1FE	53,477,599	128.2700	69,135,266	53,900,000	53,521,271	0	7,800	0	0	5.950	6.007	AO	801,763	3,207,050	06/27/2008	04/01/2037
983130-AR-6	WYNN LAS VEGAS CORP			1	3FE	51,300	106.5200	47,935	45,000	47,861	0	(1,750)	0	0	7.750	3.534	FA	1,318	3,488	01/01/2013	08/15/2020
983130-AU-9	WYNN LAS VEGAS CORPORATE	LS		1	2FE	7,190,000	95.0000	7,600,000	8,000,000	7,284,550	0	64,965	0	0	4.250	5.597	MN	29,278	340,000	08/19/2013	05/30/2023
98330#-AA-9	Wyoming Machinery Company Senior Note			2	2	38,335,000	109.7000	42,053,199	38,335,000	38,335,000	0	0	0	0	6.310	6.309	JD	67,193	2,418,939	06/20/2008	12/21/2019
98385X-AJ-5	XTO ENERGY INC CORPORATE				1FE	9,470,250	137.7000	13,769,900	10,000,000	9,537,046	0	9,883	0	0	6.100	6.504	AO	152,500	610,000	07/28/2006	04/01/2036
98385X-AM-8	XTO ENERGY INC CORPORATE				1FE	15,879,750	141.2600	21,189,462	15,000,000	15,785,015	0	(15,903)	0	0	6.750	6.308	FA	421,875	1,012,500	10/25/2007	08/01/2037
98385X-AP-1	XTO ENERGY INC CORPORATE				1FE	17,771,131	112.5900	20,153,449	17,900,000	17,846,656	0	13,483	0	0	5.500	5.595	JD	43,756	984,500	04/28/2008	06/15/2018
98389B-AH-3	XCEL ENERGY INC. CORPORATE				2FE	14,968,850	135.5400	20,330,595	15,000,000	14,974,155	0	540	0	0	6.500	6.515	JJ	487,500	975,000	07/24/2006	07/01/2036
98389B-AK-6	XCEL ENERGY INC. CORPORATE				2FE	804,421	109.1300	889,434	815,000	811,840	0	1,246	0	0	5.613	5.794	AO	11,436	45,746	12/12/2007	04/01/2017
984121-BP-7	XEROX CORPORATION CORPORATE				2FE	9,941,300	106.1100	10,610,570	10,000,000	9,989,520	0	7,146	0	0	6.400	6.481	MS	188,444	640,000	03/15/2006	03/15/2016
984121-BQ-5	XEROX CORPORATION CORPORATE				2FE	993,920	110.2200	1,102,228	1,000,000	998,335	0	686	0	0	6.750	6.833	FA	28,125	67,500	08/15/2006	02/01/2017
984121-BW-2	XEROX CORPORATION CORPORATE	LS			2	5,002,300	112.5200	5,626,256	5,000,000	5,000,586	0	(273)	0	0	6.350	6.343	MN	40,569	317,500	04/28/2008	05/15/2018
98419M-AA-8	XYLEM INC/NY CORPORATE				2FE	25,725,000	103.9200	25,460,229	24,500,000	25,021,178	0	(294,238)	0	0	3.550	2.280	MS	244,013	869,750	07/26/2012	09/20/2016
98419M-AB-6	XYLEM INC/NY CORPORATE				2FE	13,715,391	108.0300	14,044,433	13,000,000	13,546,370	0	(71,164)	0	0	4.875	4.140	AO	158,438	633,750	07/26/2012	10/01/2021
988498-AC-5	YUM BRANDS INC CORPORATE				2FE	7,560,143	111.2200	11,121,920	10,000,000	8,895,872	0	276,841	0	0	6.250	10.380	MS	184,028	625,000	10/28/2008	03/15/2018
988498-AH-4	YUM BRANDS INC CORPORATE			1	2FE	4,482,675	100.8500	4,538,221	4,500,000	4,487,730	0	1,523	0	0	3.750	3.795	MN	28,125	168,750	08/22/2011	11/01/2021
98954#-AA-4	Ziegler Inc Senior Note				3	1,000,000	101.9800	1,019,838	1,000,000	1,000,000	0	0	0	0	3.850	3.850	AO	7,914	18,715	04/22/2014	04/19/2021
98954#-AC-0	Ziegler Inc Senior Note				3	1,000,000	105.6200	1,056,175	1,000,000	1,000,000	0	0	0	0	4.660	4.660	AO	9,579	22,653	04/22/2014	04/17/2026
98956P-AA-0	ZIMMER HOLDINGS INC CORPORATE				2FE	273,420	109.3000	273,255	250,000	264,848	0	(2,741)	0	0	4.625	3.305	MN	996	11,563	09/28/2011	11/30/2019
G62616-AE-0	MORGAN STANLEY CORPORATE		0		1FE	2,981,793	106.9000	2,962,114	2,771,015	2,961,623	0	39,786	284,362	163,403	4.375	5.712	OCT	26,904	126,497	01/29/2008	10/12/2016
G9158*-AD-6	UTi Worldwide Inc. Senior Note		2		2	0	0.0000	0	0	0	0	0	0	0	4.600	0.000	FA	0	7,855,017	01/25/2013	02/01/2022
U02667-PS-3	AMERICAN HONDA FINANCE CORP CORPORATE		0		1FE	6,339,389	106.2800	6,301,332	5,929,245	6,297,325	0	(11,092)	328,307	(179,365)	1.875	1.690	SEP	36,246	119,130	11/26/2013	09/04/2019
U02687-AG-3	AMERICAN INTL GROUP CORPORATE		0		1FE	639,842	105.0400	635,518	605,025	635,513	0	24,132	44,828	24,586	4.375	8.036	APR	18,130	30,270	01/28/2008	04/26/2016
U02687-BJ-6	AMERICAN INTL GROUP CORPORATE		0		1FE	1,073,383	110.8400	1,072,976	968,040	1,061,701	0	(16,217)	20,634	(65,058)	5.000	3.289	JUN	25,063	54,358	07/16/2013	06/26/2017
U03160-AJ-4	AMGEN INC CORPORATE		0		1FE	566,249	114.2000	552,744	484,020	508,471	0	(6,259)	0	(70,871)	4.375	2.969	DEC	1,566	21,520	03/16/2012	12/05/2018
U03160-AL-9	AMGEN INC CORPORATE		0		1FE	262,073	106.2800	257,202	242,010	244,895	0	(622)	0	(34,013)	2.125	1.848	SEP	1,550	5,499	11/23/2012	09/13/2019
U03160-AM-7	AMGEN INC CORPORATE		0		1FE	208,276	105.1700	213,182	202,703	203,536	0	(44)	0	(12,670)	4.000	3.923	SEP	2,444	8,439	11/23/2012	09/13/2029
U0448P-AB-7	JEFFERIES GRP LLC CORPORATE		0		2FE	1,608,856	101.6800	1,599,570	1,573,065	1,598,265	0	(1,083)	146,175	(10,567)	2.375	2.184	MAY	23,133	0	08/14/2014	05/20/2020
U0460W-AJ-8	CITIGROUP INC CORP FLOATER		0	1	2FE	3,231,730	98.9900	3,210,187	3,242,934	3,210,577	0	12,328	378,248	(21,226)	0.764	1.582	MON	69	19,978	05/23/2014	05/31/2017
U04644-AG-2	AT&T INC CORPORATE		0	1	1FE	128,460	116.2700	140,695	121,005	114,626	0	270	0	(15,897)	3.550	3.927	DEC	177	4,400	10/09/2013	12/17/2032
U04644-AL-1	AT&T INC CORPORATE		0	1	1FE	327,802	107.8000	326,106	302,513	325,636	0	(612)	21,942	(2,153)	2.400	1.834	MAR	4,058	0	08/14/2014	03/15/2024
U0662K-E8-0	BANK OF AMERICA CORP CORPORATE		0		1FE	916,129	107.5500	910,981	847,035	910,078	0	(844)	42,190	(6,017)	2.375	2.091	JUN	10,803	0	08/14/2014	06/19/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
U0662K-EB-3	BANK OF AMERICA CORP CORPORATE		0		2FE	522,543	107.2500	519,111	484,020	519,022	0	(12,081)	56,233	(3,431)	4.625	1.804	FEB	20,117	0	02/28/2014	02/07/2017
U0662K-EU-1	BANK OF AMERICA CORP CORP FLOATER		0	1	2FE	721,578	98.6400	716,192	726,030	716,854	0	6,957	24,351	(59,771)	0.919	2.017	MJSD	56	8,485	05/20/2013	03/28/2018
U0662K-K3-4	BANK OF AMERICA CORP CORPORATE		0		1FE	991,519	101.8200	985,688	968,040	984,993	0	(101)	11,152	(6,512)	1.375	1.181	SEP	4,121	0	12/12/2014	09/10/2021
U0662K-MU-2	BANK OF AMERICA CORP CORPORATE		0		1FE	1,885,934	110.5600	1,872,878	1,694,070	1,873,171	0	6,841	122,166	86,452	4.625	4.990	AUG	31,555	86,451	04/13/2011	08/07/2017
U0662K-XH-9	BANK OF AMERICA CORP CORPORATE		0		1FE	264,555	108.6300	262,890	242,010	262,797	0	(204)	5,784	(8,108)	2.500	2.405	JUL	2,619	6,753	11/22/2013	07/27/2020
U16160-RX-3	CITIGROUP INC CORPORATE		0		1FE	1,313,670	107.9200	1,305,920	1,210,050	1,304,990	0	(1,882)	73,803	(8,628)	2.375	1.931	MAY	17,637	0	08/14/2014	05/22/2024
U16160-Z9-7	CITIGROUP INC CORPORATE		0		1FE	383,064	104.0100	377,575	363,015	374,291	0	(50)	0	(8,723)	2.125	1.819	SEP	2,388	0	12/12/2014	09/10/2026
U17406-BJ-4	CITIGROUP INC (JSC KAZBANK) CORP FLOATE		0	1	2FE	485,344	99.6000	482,079	484,020	482,159	0	1,065	53,994	(3,188)	1.481	1.826	FMAN	1,035	32,653	01/30/2014	02/10/2019
U17406-GP-5	CITIGROUP INC (JSC KAZBANK) CORPORATE		0		1FE	726,530	129.9300	723,193	556,623	618,040	0	(12,802)	0	(86,159)	7.375	4.621	SEP	13,384	43,989	05/04/2012	09/04/2019
U1R16F-CL-6	CITIGROUP INC CORPORATE		0		1FE	929,449	101.8100	923,940	907,538	923,332	0	(90)	10,056	(6,104)	1.375	1.193	OCT	2,256	0	12/12/2014	10/27/2021
U38238-VM-7	GOLDMAN SACHS GROUP INC CORPORATE		0		2FE	1,141,456	117.6200	1,302,344	1,107,196	1,012,351	0	13,122	0	(141,127)	4.750	6.242	OCT	11,671	54,876	01/24/2008	10/12/2021
U38238-XD-5	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	1,912,087	108.2400	1,899,233	1,754,573	1,899,151	0	19,843	152,220	96,625	4.500	5.564	JAN	72,683	88,505	01/24/2008	01/30/2017
U38239-DY-9	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	228,871	119.6100	289,470	242,010	218,747	0	4,279	0	(30,201)	5.125	7.439	OCT	2,379	12,965	11/30/2011	10/23/2019
U3R96F-3G-6	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	338,353	108.1700	337,325	311,850	316,112	0	(254)	0	(21,986)	4.250	4.095	JJ	5,618	7,202	03/14/2014	01/29/2026
U3R96F-3W-1	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	1,649,412	108.4100	1,639,740	1,512,563	1,638,481	0	(3,801)	101,478	(10,832)	2.500	2.080	OCT	7,770	26,453	05/23/2014	10/18/2021
U3R96F-HR-7	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	760,878	104.3000	757,229	726,030	755,865	0	(137)	7,435	(4,997)	2.125	1.733	SEP	3,931	0	12/12/2014	09/30/2024
U3R96F-M3-4	GOLDMAN SACHS GROUP INC CORPORATE		0		1FE	397,176	108.7400	394,752	363,015	394,538	0	(557)	9,893	(12,206)	2.625	2.456	AUG	3,524	10,489	11/22/2013	08/19/2020
U4S339-CW-8	JPMORGAN CHASE & CO CORPORATE		0		1FE	1,077,188	110.6200	1,070,865	968,040	1,070,028	0	(2,766)	36,305	(7,074)	2.625	2.311	APR	17,614	14,481	01/24/2014	04/23/2021
U4S339-DG-2	JPMORGAN CHASE & CO CORPORATE		0		1FE	999,613	102.6700	993,897	968,040	993,027	0	(163)	10,899	(6,565)	1.375	1.060	SEP	3,902	0	12/12/2014	09/16/2021
U58524-AA-4	MPT OPERATING PARTNERSHIP LP CORPORATE		0	1	2FE	135,075	107.5000	130,080	121,005	121,005	0	0	0	(16,785)	5.750	5.750	AO	1,739	7,389	09/26/2013	10/01/2020
U5904P-AC-1	MERRILL LYNCH & CO INC CORPORATE		0		2FE	1,190,937	112.3000	1,277,408	1,137,447	1,191,070	0	(5,724)	39,080	(84,956)	4.625	3.894	SEP	15,710	56,248	02/28/2014	09/14/2018
U59160-AD-3	METLIFE GLOBAL FUNDING INC CORPORATE		0		1FE	390,533	110.1800	399,967	363,015	358,896	0	499	0	(49,762)	2.375	2.517	JAN	8,382	9,741	06/11/2013	01/11/2023
U5922D-BT-8	METLIFE GLOBAL FUNDING I CORPORATE		0		1FE	497,247	102.1100	494,220	484,020	493,973	0	(61)	5,449	(3,266)	1.250	1.016	SEP	1,757	0	12/12/2014	09/17/2021
U59340-AA-4	MICROSOFT CORP CORPORATE		0	1	1FE	182,065	113.5100	206,034	181,508	165,916	0	678	0	(22,993)	2.625	3.228	MAY	3,185	5,460	08/23/2013	05/02/2033
U59340-AC-0	MICROSOFT CORP CORPORATE		0	1	1FE	399,295	109.2500	396,582	363,015	396,646	0	(311)	13,316	(2,622)	2.125	2.027	DEC	550	7,839	01/24/2014	12/06/2021
U6100R-AA-1	MONDELEZ INTL INC CORPORATE		0		2FE	2,220,748	101.2600	2,205,461	2,178,090	2,206,089	0	(295)	242,375	(14,585)	1.125	1.111	JAN	25,913	0	01/24/2014	01/26/2017
U6176L-LV-5	MORGAN STANLEY CORPORATE		0		1FE	880,797	103.4300	876,073	847,035	875,071	0	3,598	17,184	(5,785)	1.875	1.595	MAR	0	0	09/23/2014	03/30/2023
U6176L-S6-3	MORGAN STANLEY CORPORATE		0		1FE	16,525,249	107.3300	16,429,349	15,307,133	16,415,782	0	(33,592)	1,102,423	(108,530)	2.375	2.021	MAR	274,899	0	05/23/2014	03/31/2021
U61778-RS-4	MORGAN STANLEY CORPORATE		0		1FE	934,276	108.4900	918,943	847,035	864,610	0	(6,551)	0	(120,387)	3.750	2.920	SEP	8,876	33,706	11/23/2012	09/21/2017
U61785-AL-2	MORGAN STANLEY CORPORATE		0		1FE	668,845	123.3800	746,463	605,025	611,584	0	(1,021)	0	(84,984)	5.375	5.075	AUG	12,830	36,051	08/21/2012	08/10/2020
U6178Y-DR-3	MORGAN STANLEY CORPORATE		0		1FE	637,006	104.5700	632,659	605,025	632,690	0	4,235	79,850	28,714	4.500	5.113	FEB	23,273	30,926	08/16/2011	02/23/2016
U63742-AS-6	BANK OF AMERICA CORP CORP FLOATER		0	1	2FE	1,450,215	99.2000	1,440,444	1,452,060	1,440,716	0	34,028	215,762	96,409	0.796	3.372	MON	289	14,834	01/11/2008	05/23/2017
U68308-AC-6	ORACLE CORPORATION CORPORATE		0		1FE	666,601	108.9600	659,232	605,025	604,516	0	81	0	(83,852)	2.250	2.252	JAN	13,277	7,754	08/23/2013	01/10/2021
U71708-YY-8	PFIZER INC CORPORATE		0		1FE	990,101	145.6700	1,249,231	857,588	949,221	0	(1,935)	0	(59,136)	6.500	5.584	JUN	32,377	59,842	07/14/2009	06/03/2038
U74005-AA-4	PRAXAIR INC CORPORATE		0		1FE	3,040,864	104.1000	3,023,189	2,904,120	3,020,772	0	(2,375)	256,774	(19,971)	1.500	1.372	MAR	35,327	0	05/23/2014	03/11/2020
U74271-NP-5	PROCTER & GAMBLE CO CORPORATE		0		1FE	1,988,107	140.3000	2,453,153	1,748,522	1,669,739	0	5,305	0	(231,924)	4.875	5.310	MAY	54,881	96,906	08/27/2008	05/11/2027
U7430H-AD-6	Prologis CORPORATE		0	1	2FE	924,734	101.1600	918,026	907,538	918,649	0	(50)	8,085	(6,073)	1.375	1.286	OCT	2,940	0	12/12/2014	10/07/2020
U75000-AT-3	ROCHE HOLDINGS INC CORPORATE		0		1FE	1,492,301	135.4400	1,671,716	1,234,251	1,307,906	0	(10,889)	0	(181,816)	6.500	5.266	MAR	66,599	91,116	05/07/2009	03/04/2021
U7S852-AB-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE		0		1FE	7,757,136	112.3300	8,019,880	7,139,295	7,117,080	0	1,986	0	(987,145)	2.750	2.766	MAR	154,913	225,674	06/11/2013	03/19/2025
U8150T-BK-9	SES GLOBAL AMERICAS HOLDING CORPORATE		0		2FE	3,192,764	104.8900	3,172,937	3,025,125	3,171,586	0	(3,772)	242,705	(20,968)	1.875	1.745	OCT	10,723	59,384	01/24/2014	10/24/2018
U89233-UK-1	TOYOTA MOTOR CREDIT CORP CORPORATE		0		1FE	2,980,849	102.0200	2,962,790	2,904,120	2,961,225	0	(329)	30,070	(19,578)	1.000	0.796	SEP	8,991	0	12/12/2014	09/10/2021
U9311F-AG-3	WAL MART STORES INC CORPORATE		0		1FE	222,240	143.5000	260,461	181,508	179,849	0	91	0	(24,955)	4.875	4.902	SEP	2,473	9,390	11/24/2009	09/21/2029
U94974-ED-7	WELLS FARGO & COMPANY CORPORATE		0		1FE	792,016	108.3800	786,857	726,030	786,756	0	(839)	20,451	(24,352)	2.250	2.127	SEP	5,371	17,736	11/22/2013	09/03/2020
00118*-AA-7	Ag Growth International Series A Senior		A		2	15,826,654	108.5200	16,836,244	15,515,000	15,775,504	0	(51,150)	0	0	6.800	5.799	JAJO	181,698	901,255	08/19/2014	10/29/2016
008916-AB-4	AGRIUM INC DEBENTURES		A		2FE	10,863,463	111.6000	11,439,308	10,250,000	10,360,912	0	(48,172)	0	0	7.700	7.127	FA	328,854	789,250	07/31/1997	02/01/2017
008916-AG-3	AGRIUM INC CORP FOREIGN		A		2FE	21,849,638	129.3400	24,909,843	19,260,000	21,749,645	0	(63,912)	0	0	7.125	6.004	MN	144,851	1,372,275	05/20/2013	05/23/2036
008916-AJ-7	AGRIUM INC CORP FOREIGN		A	1	2FE	7,063,448	118.6400	6,970,176	5,875,000	7,019,476	0	(22,507)	0	0	6.125	4.794	JJ	165,928	359,844	01/01/2013	01/15/2041
008916-AK-4	AGRIUM INC CORP FOREIGN		A	1	2FE	109,784	97.6200	107,379	110,000	109,824	0	19	0	0	3.150	3.173	AO	866	3,465	09/24/2012	10/01/2022
008916-AL-2	AGRIUM INC CORP FOREIGN		A	1	2FE	523,997	98.6100	527,553	535,000	524,000	0	50	10,525	0	3.500	3.512	JD	1,560	18,725	05/28/2013	06/01/2023
008916-AM-0	AGRIUM INC CORPORATE	LS	A	1	2FE	12,273,032	103.5800	13,155,232	12,700,000	12,280,425	0	6,289	0	0	4.900	5.120	JD	51,858	622,300	12/16/2013	06/01/2043
012873-AH-8	ALBERTA ENERGY COMPANY NOTES		A		2FE	6,132,460	128.5100	6,457,768	5,025,000	5,886,064	0	(31,200)	0	0	8.125	6.380	MS	120,216	408,281	07/23/2004	09/15/2030
012873-AK-1	ALBERTA ENERGY COMPANY CORP FOREIGN		A		2FE	16,920,317	113.9000	17,021,854	14,945,000	16,820,009	0	(75,853)	349,672	0	7.375	5.962	MN	183,699	1,102,194	10/16/2006	11/01/2031
013716-AN-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	10,232,280	126.3700	11,373,480	9,000,000	9,935,355	0	(42,053)	0	0	7.250	6.124	MN	108,750	652,500	02/23/2006	11/01/2028
013716-AQ-8	RIO TINTO ALCAN INC DEBENTURES		A		1FE	15,036,087	129.4000	18,916,059	14,618,000	14,951,355	0	(11,822)	0	0	7.250	7.005	MS	312,054	1,059,805	12/15/2005	03/15/2031
013716-AU-9	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	30,805,001	121.3500	37,969,883	31,290,000	30,885,639	0	10,249	0	0	6.125	6.240	JD	85,178	1,916,513	06/23/2004	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC CORP FOREIGN		A		1FE	17,426,273	115.1600	20,326,685	17,650,000	17,456,675	0	4,498	0	0	5.750	5.840	JD	84,573	1,014,875	06/14/2006	06/01/2035
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT		A		2FE	32,300,108	131.5100	42,871,706	32,600,000	32,362,025	0	7,046	0	0	7.500	7.577	MN	407,500	2,445,000	08/27/2001	05/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05590H-AN-7	BMW CANADA INC DISCOUNT NOTE		C		1FE	97,289	100.8000	95,731	94,971	94,928	0	(18)	0	(2,343)	2.270	2.277	MAT	224	0	11/18/2014	11/26/2018
06366B-B4-1	BANK OF MONTREAL MONEY MARKET		A		1FE	50,000,000	99.8600	49,930,370	50,000,000	50,000,000	0	0	0	0	0.385	0.376	MJSD	1,603	93,930	06/24/2014	12/29/2015
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN		A	1	1FE	47,016,616	97.5300	46,684,122	47,866,000	47,122,208	0	81,626	0	0	2.550	2.768	MN	186,478	1,220,583	12/13/2013	11/06/2022
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN		A		1FE	99,909,000	100.5600	100,561,600	100,000,000	99,952,664	0	30,145	0	0	1.300	1.331	JJ	599,444	1,296,389	07/11/2013	07/15/2016
06369Z-BS-2	BANK OF MONTREAL DISCOUNT NOTE		C	1	2FE	72,251	101.7000	70,244	69,070	69,068	0	(2)	0	(3,181)	3.120	3.120	MS	614	0	09/12/2014	09/19/2024
064149-2L-0	BANK OF NOVA SCOTIA DISCOUNT NOTE		C		1FE	172,643	104.8000	171,915	164,041	172,020	0	(49)	0	(574)	3.270	2.398	JJ	2,536	0	12/12/2014	01/11/2021
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	19,480,082	109.4200	19,919,855	18,205,000	19,231,005	0	(155,799)	0	0	4.375	3.316	JJ	371,685	796,469	07/02/2013	01/13/2021
064159-AL-0	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	16,696,552	100.0300	16,604,316	16,600,000	16,600,949	0	(33,086)	0	0	1.850	1.649	JJ	144,166	307,100	01/20/2012	01/12/2015
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN		A		1FE	29,972,700	100.6500	30,195,197	30,000,000	29,985,771	0	9,049	0	0	1.375	1.406	JJ	190,208	410,208	07/10/2013	07/15/2016
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER		A		1FE	25,000,000	100.2300	25,057,100	25,000,000	25,000,000	0	0	0	0	0.751	0.788	JAJO	40,658	191,535	07/10/2013	07/15/2016
06417F-LH-1	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN		A		1FE	29,971,593	100.0100	30,002,280	30,000,000	29,999,478	0	14,453	0	0	0.480	0.603	JAJO	31,600	147,557	01/25/2013	01/14/2015
067901-AA-6	BARRICK GOLD CORP BOND		A		2FE	596,984	91.8700	561,350	611,000	599,168	0	303	0	0	5.800	5.967	MN	4,528	35,438	01/18/2006	11/15/2034
067901-AH-1	BARRICK GOLD CORP CORP FOREIGN		A		2FE	27,698,003	94.9100	23,726,420	25,000,000	27,605,235	0	(47,433)	0	0	5.250	4.576	AO	328,125	1,312,500	01/01/2013	04/01/2042
07329V-AF-7	BCIMC REALTY CORP FRGN		C		1FE	158,422	111.0900	143,868	129,506	136,666	0	(2,402)	0	(12,322)	5.650	3.693	JJ	3,579	7,975	08/25/2010	01/05/2018
07813Z-AY-0	BELL CANADA LTD CORP FRGN		C		2FE	315,484	107.0200	277,194	259,011	274,587	0	(5,173)	0	(24,609)	4.400	2.437	MS	3,369	11,938	06/03/2013	03/16/2018
07813Z-BB-9	BELL CANADA LTD CORP FRGN		C		2FE	185,067	104.1500	170,848	164,041	163,864	0	41	0	(14,768)	3.350	3.376	JD	211	5,669	06/13/2012	06/18/2019
097751-AY-7	BOMBARDIER INC NT CORP FOREIGN		A		3FE	69,870	101.2500	68,850	68,000	69,536	0	(171)	0	0	5.750	5.366	MS	1,151	3,910	01/01/2013	03/15/2022
097751-BF-7	BOMBARDIER INC NT CORPORATE	LS	A		3FE	4,015,000	102.0000	4,080,000	4,000,000	4,013,945	0	(1,055)	0	0	6.125	6.069	JJ	112,972	122,500	02/11/2014	01/15/2023
09784Y-A#-5	Bonavista Energy Corporation Series A Se		A	2	2	3,192,143	104.3300	3,129,964	3,000,000	3,161,934	0	(30,209)	0	0	4.860	1.979	JD	10,935	72,900	08/19/2014	06/04/2017
09784Y-B*-8	Bonavista Energy Corporation Series B Se		A		2	12,500,000	103.3000	12,912,377	12,500,000	12,500,000	0	0	0	0	4.370	4.370	MN	89,524	546,250	11/02/2010	11/02/2020
09784Y-C*-7	Bonavista Energy Corporation Senior Note		A		2	9,000,000	96.4100	8,676,871	9,000,000	9,000,000	0	0	0	0	3.800	3.800	AO	62,700	342,000	04/25/2013	04/25/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERT CORPORATE		A	1	4FE	5,000,000	104.0000	5,200,000	5,000,000	5,000,000	0	0	0	0	6.125	6.125	JJ	153,125	311,354	11/22/2013	07/01/2022
12201P-AB-2	BURLINGTON RESOURCES COMPANY GUARNT		A		1FE	31,281,480	137.5800	41,273,640	30,000,000	31,015,634	0	(33,486)	0	0	7.200	6.851	FA	816,000	2,160,000	06/09/2004	08/15/2031
124765-E*-5	CAE, Inc. Senior Note		A	2	2	1,057,000	100.4200	1,061,453	1,057,000	1,057,000	0	0	0	0	3.597	3.597	JJ	18,799	38,020	12/27/2012	12/27/2027
124900-C*-0	CCL Industries, Incorporated Senior Note		A		2	25,869,464	105.2800	24,214,074	23,000,000	24,082,683	0	(900,236)	0	0	5.570	1.538	MS	405,682	1,281,100	01/01/2013	03/07/2016
12801Z-CK-2	CAISSE CENTRALE DESJARDIN CORP		C		1FE	233,046	100.9500	217,896	215,843	215,600	0	(262)	0	(17,184)	2.443	2.443	MAT	2,427	0	07/14/2014	07/17/2019
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN		A		1FE	47,070,798	100.5200	47,346,593	47,100,000	47,084,697	0	9,661	0	0	1.350	1.371	JJ	287,899	635,850	07/15/2013	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		A		1FE	12,500,000	100.4100	12,551,675	12,500,000	12,500,000	0	0	0	0	0.751	0.786	JAJO	19,029	96,360	07/15/2013	07/18/2016
136375-BA-9	CANADIAN NATL RAILWAY NT NOTES		A		1FE	6,670,980	116.0600	6,963,738	6,000,000	6,205,832	0	(51,158)	0	0	6.800	5.714	JJ	188,133	408,000	09/25/2002	07/15/2018
136375-BD-3	CANADIAN NATL RAILWAY NT NOTES		A		1FE	12,784,300	134.7800	16,173,924	12,000,000	12,575,883	0	(26,217)	0	0	6.900	6.365	JJ	381,800	828,000	06/25/2004	07/15/2028
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES		A		1FE	21,288,453	139.8700	25,561,317	18,275,000	21,146,400	0	(61,498)	0	0	6.712	5.435	JJ	565,607	982,469	03/12/2014	07/15/2036
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	87,831,843	132.8500	96,035,403	72,288,000	87,016,284	0	(474,891)	0	0	6.250	4.628	FA	1,882,500	4,509,563	09/15/2014	08/01/2034
136375-BM-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	7,056,522	106.8400	7,831,381	7,330,000	7,269,096	0	38,450	0	0	5.800	6.412	JD	35,428	425,140	02/05/2010	06/01/2016
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	24,948,945	133.6000	29,725,444	22,250,000	24,857,611	0	(64,804)	0	0	6.200	5.248	JD	114,958	1,379,500	03/20/2014	06/01/2036
136375-BP-6	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	4,984,150	111.9100	5,595,630	5,000,000	4,994,385	0	1,620	0	0	5.850	5.890	MN	37,375	292,500	09/19/2007	11/15/2017
136375-BQ-4	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	25,449,581	136.3600	26,801,696	19,655,000	25,171,829	0	(139,533)	0	0	6.375	4.405	MN	160,106	1,253,006	05/30/2013	11/15/2037
136375-BR-2	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	12,943,320	111.9400	14,551,891	13,000,000	12,976,581	0	5,897	0	0	5.550	5.607	MN	92,192	721,500	04/24/2008	05/15/2018
136375-BT-8	CANADIAN NATL RAILWAY NT CORP FOREIGN		A		1FE	17,643,614	113.5000	19,040,128	16,775,000	17,212,810	0	(94,351)	0	0	5.550	4.843	MS	310,338	931,013	01/28/2010	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	8,959,854	102.3200	9,254,898	9,045,000	8,983,623	0	7,825	0	0	2.850	2.958	JD	11,457	257,783	11/10/2011	12/15/2021
136375-BW-1	CANADIAN NATL RAILWAY NT CORP FOREIGN		A	1	1FE	40,431,357	94.1000	41,122,083	43,700,000	40,504,536	0	47,826	627,129	0	3.500	3.843	MN	195,436	1,529,500	06/25/2013	11/15/2042
136385-AC-5	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	4,032,062	123.8900	4,565,334	3,685,000	3,968,837	0	(9,233)	0	0	7.200	6.441	JJ	122,342	265,320	02/06/2008	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SENIOR NOTES		A		2FE	49,211,325	115.4300	55,031,682	47,675,000	48,934,847	0	(36,607)	0	0	6.450	6.209	JD	8,542	3,075,038	08/18/2004	06/30/2033
136385-AG-6	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	14,586,353	109.4000	16,220,201	14,827,000	14,617,020	0	4,898	0	0	5.850	5.969	FA	361,408	867,380	02/29/2008	02/01/2035
136385-AK-7	CANADIAN NATL RESOURCES CORP FOREIGN		A		2FE	14,253,563	108.8700	15,514,005	14,250,000	14,250,581	0	(639)	0	0	5.700	5.695	MN	103,788	812,250	03/13/2007	05/15/2017
136385-AL-5	CANADIAN NATL RESOURCES CORP FOREIGN	LS	A		2FE	58,296,980	111.2200	56,499,506	50,800,000	57,979,321	0	(187,129)	0	0	6.250	5.143	MS	934,861	3,175,000	01/01/2013	03/15/2038
136440-AL-8	CANADIAN PAC LTD CANADA DEBENTURES		A		2FE	14,209,910	136.8800	17,794,075	13,000,000	13,559,328	0	(63,524)	0	0	9.450	8.564	FA	511,875	1,228,500	11/20/1997	08/01/2021
13644Z-AW-7	CANADIAN PACIFIC RR CO CORP FOREIGN		C		2FE	499,685	113.8000	687,762	604,360	573,463	0	7,071	0	(50,490)	6.250	7.936	JD	3,217	39,365	12/02/2008	06/01/2018
13645R-AE-4	Canadian Pacific Railway Co NOTES		A		2FE	23,114,742	121.6500	28,720,975	23,610,000	23,213,205	0	11,778	0	0	5.750	5.901	MS	399,730	1,357,575	10/27/2011	03/15/2033
13645R-AF-1	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	5,328,753	125.2800	5,560,982	4,439,000	5,286,866	0	(21,417)	0	0	5.950	4.576	MN	33,749	264,121	01/01/2013	05/15/2037
13645R-AH-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	2,489,700	114.5700	2,864,195	2,500,000	2,495,497	0	1,094	0	0	6.500	6.557	MN	20,764	162,500	05/14/2008	05/15/2018
13645R-AM-6	Canadian Pacific Railway Co Series B Sen		A	2	1	5,491,440	106.5600	5,524,248	5,184,210	5,457,816	0	(17,051)	0	0	3.880	3.217	JD	14,527	201,147	01/01/2013	12/05/2026
13645R-AQ-7	Canadian Pacific Railway Co CORP FOREIGN		A		2FE	13,412,619	128.2500	14,107,126	11,000,000	13,326,249	0	(44,125)	0	0	5.750	4.404	JJ	291,653	632,500	01/01/2013	01/15/2042
14006Z-AF-4	CAPITAL DESJARDINS I Foreign		C	1	1FE	118,041	112.9700	117,042	103,605	103,605	0	0	0	(9,337)	4.954	4.988	JD	240	5,292	12/08/2011	12/15/2026
146900-AM-7	CASCADES INC CORP FOREIGN	LS	A	1	3FE	8,262,069	99.5000	8,293,325	8,335,000	8,265,682	0	3,613	0	0	5.500	5.636	JJ	244,493	0	08/13/2014	07/15/2022
15135U-AF-6	CENOVUS ENERGY INC CORP FOREIGN		A		2FE	142,229	113.9200	142,401	125,000	142,228	0	(591)	12,651	0	6.750	5.051	MN	1,078	8,438	09/29/2011	11/15/2039
15135U-AJ-8	CENOVUS ENERGY INC CORP FOREIGN		A	1	2FE	5,451,160	97.2900	5,350,935	5,500,000	5,456,690	0	4,219	0	0	3.800	3.907	MS	61,539	226,417	08/12/2013	09/15/2023
15135U-AK-5	CENOVUS ENERGY INC CORP FOREIGN		A	1	2FE	19,234,180	96.3100	19,261,480	20,000,000	19,234,218	0	2,079	687,409	0	5.200	5.226	MS	306,222	1,126,667	08/12/2013	09/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
156327-AA-6	CENTRE STREET TRUST CORP FOREIGN		C		1FE	135,962	101.7600	122,999	120,872	120,872	0	0	0	(10,893)	3.690	3.690	JD	221	4,614	05/30/2012	06/14/2021
20825V-AB-8	CONOCOPHILLIPS CANADA CORP PUBLIC		A		1FE	27,311,637	124.8800	30,907,280	24,750,000	27,171,791	0	(67,753)	0	0	5.950	5.162	AO	310,887	1,472,625	01/01/2013	10/15/2036
21053Z-AW-4	CONSUMERS GAS CO LTD CORP FOREIGN		C		1FE	586,336	127.2200	878,705	690,697	639,840	0	2,093	0	(57,309)	6.100	6.928	MN	5,005	43,987	09/27/2007	05/19/2028
22576C-A*-2	Crescent Point Energy Corp USD Series A		A		2	7,500,000	100.7300	7,554,903	7,500,000	7,500,000	0	0	0	0	4.710	4.710	MS	95,181	353,250	03/24/2010	03/24/2015
22576C-A@-0	Crescent Point Energy Corp USD Series B		A		2	4,400,000	106.9500	4,705,704	4,400,000	4,400,000	0	0	0	0	5.480	5.480	MS	64,968	241,120	03/24/2010	03/24/2017
22576C-B@-9	Crescent Point Energy Corp Senior Note		A		2	3,000,000	102.6400	3,079,110	3,000,000	3,000,000	0	0	0	0	3.930	3.930	AO	25,218	117,900	04/14/2011	04/14/2016
22576C-D@-7	Crescent Point Energy Corp Senior Note		A		2	1,000,000	102.6400	1,026,446	1,000,000	1,000,000	0	0	0	0	4.000	4.000	MN	4,333	40,000	05/22/2012	05/22/2022
22576C-E#-4	Crescent Point Energy Corp Senior Note		A		2	15,000,000	100.3700	15,056,001	15,000,000	15,000,000	0	0	0	0	3.780	3.780	JD	29,925	567,000	06/12/2013	06/12/2023
22576C-F#-3	Crescent Point Energy Corp Senior Note		A		2	21,000,000	99.3800	20,870,414	21,000,000	21,000,000	0	0	0	0	3.750	3.750	JD	24,063	385,000	06/24/2014	06/20/2024
23286#-AD-5	D+H USA General Partnership 1 Senior Not		A		2	31,500,000	108.2300	34,091,131	31,500,000	31,500,000	0	0	0	0	5.590	5.590	JAJO	386,409	1,831,725	04/12/2011	04/12/2021
23286#-AE-3	D+H USA General Partnership 1 Senior Sec		A		2	1,000,000	97.7200	977,249	1,000,000	1,000,000	0	0	0	0	3.940	3.940	MJSD	109	39,400	07/05/2012	06/30/2022
25822C-B*-6	Dorel Industries Inc Series A Sr GTD Not		A		3	22,000,000	100.8900	22,195,618	22,000,000	22,000,000	0	0	0	0	4.740	4.240	AO	246,217	1,056,550	04/06/2010	04/06/2015
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not		A	2	3	78,153,759	107.4500	83,638,658	77,838,933	78,121,465	0	(32,294)	0	0	5.640	5.032	AO	1,036,555	4,324,451	08/19/2014	04/06/2020
284902-AC-7	ELDORADO GOLD CORP CORP FOREIGN		A	1	3FE	3,403,750	97.0000	3,395,000	3,500,000	3,403,779	0	11,519	9,496	0	6.125	6.635	JD	9,528	214,375	10/16/2013	12/15/2020
292505-AD-6	ENCANA CORPORATION CORP FOREIGN		A		2FE	30,806,823	105.7500	31,016,999	29,330,000	30,577,034	0	(32,833)	0	0	6.500	6.126	FA	720,214	1,906,450	09/12/2007	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP FOREIGN		A		2FE	10,754,700	108.9100	10,890,640	10,000,000	10,673,148	0	(13,636)	0	0	6.625	6.073	FA	250,278	662,500	10/25/2007	08/15/2037
29250Z-AL-2	ENBRIDGE PIPELINES INC CORP FRGN		C		1FE	58,333	110.5900	57,288	51,802	52,894	0	(200)	0	(4,767)	4.450	4.001	AO	551	2,413	08/25/2010	04/06/2020
292766-A#-9	Enerplus Corporation Senior Note		A	2	2	45,000,000	101.4900	45,671,270	45,000,000	45,000,000	0	0	0	0	4.400	4.399	MN	253,000	1,980,000	05/15/2012	05/15/2024
29290Z-AP-5	ENBRIDGE GAS DIS INC DISCOUNT NOTE		C		1	146,072	103.6900	143,237	138,139	136,600	0	(1,151)	0	(8,321)	4.000	4.024	MAT	1,998	0	08/19/2014	08/22/2044
305915-AD-2	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	2,819,495	101.6900	2,847,348	2,800,000	2,800,711	0	(2,397)	0	0	5.375	5.289	JD	12,542	150,500	07/21/2004	06/01/2015
318069-A*-2	Finning International Inc Senior Note		A		2FE	8,240,952	103.4100	8,272,462	8,000,000	8,194,143	0	(23,821)	0	0	3.980	3.587	JJ	143,280	318,400	01/01/2013	01/19/2022
31943B-BB-5	FIRST CAPITAL REALTY CORP FOREIGN		C		2FE	368,053	109.7100	359,938	328,081	329,803	0	(595)	0	(29,711)	5.700	5.500	MN	1,653	19,472	06/02/2010	11/30/2017
33761N-A#-6	FirstService Corporation Senior Note		A	2	2	6,250,000	103.5000	6,468,721	6,250,000	6,250,000	0	0	0	0	6.400	6.399	MS	101,111	400,000	10/01/2003	09/30/2015
33761N-A@-8	FirstService Corporation Senior Note		A	2	2	18,550,000	100.9000	18,717,648	18,550,000	18,550,000	0	0	0	0	3.840	3.839	JJ	326,480	712,320	01/16/2013	01/16/2025
34958Z-AC-7	FORTISBC INC CORPORATE		C	1	2FE	71,529	102.9000	71,073	69,070	69,019	0	(3)	0	(2,507)	4.000	4.004	AO	493	0	10/07/2014	10/28/2044
36158Z-BV-7	GE CAPITAL CDA FUNDING DISCOUNT NOTE		C		1FE	264,192	112.7100	258,846	229,657	229,608	0	6	0	(20,692)	4.600	4.603	JJ	4,564	11,198	01/23/2012	01/26/2022
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1		C	2	1FE	25,798,381	118.8100	35,935,783	30,247,529	30,247,529	0	0	0	(2,725,836)	6.600	6.599	JD	83,181	2,059,385	03/12/2008	06/16/2023
390730-AJ-8	Great Lakes Power Limited Senior Secured		C	2	1FE	10,112,347	102.1000	9,971,158	9,766,174	9,766,174	0	0	0	(346,173)	3.770	3.772	JD	15,341	273,750	03/24/2014	06/16/2023
390730-AK-5	Great Lakes Power Limited Senior Subordi		C	2	2FE	16,091,543	103.8300	16,135,317	15,540,686	15,540,686	0	0	0	(550,857)	4.960	4.960	JD	32,117	573,114	03/24/2014	06/16/2023
40427H-SQ-7	HSBC BANK CANADA CORP FOREIGN		C		1FE	329,181	103.0300	289,098	280,596	280,596	0	0	0	(25,287)	2.938	2.938	JJ	3,831	8,817	01/09/2013	01/14/2020
41754W-AN-1	Harvest Operations Corp CORP FOREIGN		A		4FE	2,247,000	96.3800	2,023,875	2,100,000	2,183,091	0	(27,447)	0	0	6.875	5.305	AO	36,094	144,375	08/02/2012	10/01/2017
448055-AB-9	HUSKY ENERGY INC CORP FOREIGN		A		2FE	20,728,590	113.6400	23,524,148	20,700,000	20,710,393	0	(2,156)	0	0	6.150	6.136	JD	56,580	1,273,050	07/06/2004	06/15/2019
448096-AE-7	HUSKY OIL LTD DEBENTURES		A		2FE	10,702,875	109.9800	11,953,411	10,869,000	10,833,679	0	15,832	0	0	7.550	7.730	MN	104,856	820,610	01/21/2000	11/15/2016
44810Z-AY-6	HYDRO ONE INC CORP FRGN		C		1FE	407,098	128.3500	443,255	345,349	372,298	0	(563)	0	(33,552)	5.490	4.948	JJ	8,707	20,255	08/25/2010	07/16/2040
44810Z-BK-5	HYDRO ONE INC CORP		C	1	1FE	195,773	114.5100	197,729	172,674	184,211	0	(126)	0	(11,436)	4.590	4.184	AO	1,824	4,129	06/09/2014	10/09/2043
44881Q-AC-5	HYDRO ONE INC CORP FOREIGN		C		1FE	516,795	144.5700	686,497	474,854	523,565	0	(1,879)	0	(47,340)	7.350	6.306	JD	2,781	36,319	10/16/2009	06/03/2030
453258-AP-0	VALE INCO LTD BONDS		A		2FE	12,351,105	108.9800	12,069,985	11,075,000	12,149,338	0	(37,094)	135,274	0	7.200	6.188	MS	234,790	797,400	07/08/2005	09/15/2032
45953E-A*-2	International Forest Products Senior Sec		A	2	2	25,000,000	103.5800	25,894,698	25,000,000	25,000,000	0	0	0	0	4.330	4.352	MJSD	15,035	1,082,500	06/26/2013	06/26/2023
49455W-AD-8	KINDER MORGAN INC CORPORATE	LS	A		2FE	10,580,697	103.3900	10,139,359	9,807,000	10,169,654	0	(351,638)	0	0	5.700	1.987	JJ	273,288	558,999	11/01/2013	01/05/2016
548243-AA-2	LOWER MATTAGAMII ENERGY CORP FOREIGN		C		1FE	92,918	111.3600	86,531	77,703	77,703	0	0	0	(7,002)	4.331	4.331	MN	409	3,515	05/12/2011	05/18/2021
552704-AA-6	MEG ENERGY CORP CORP FOREIGN		A	1	4FE	1,020,000	91.2500	912,500	1,000,000	1,012,054	0	(2,465)	0	0	6.500	6.167	MS	19,139	65,000	07/12/2011	03/15/2021
552704-AB-4	MEG ENERGY CORP CORP FOREIGN		A	1	4FE	60,465	89.2500	51,765	58,000	59,912	0	(284)	0	0	6.375	5.676	JJ	1,551	3,698	01/01/2013	01/30/2023
552704-AC-2	MEG ENERGY CORP CORP FOREIGN	LS	A	1	4FE	6,750,000	90.5000	6,787,500	7,500,000	6,750,149	0	149	750,000	0	7.000	7.000	MS	132,708	525,000	09/26/2013	03/31/2024
554783-AK-6	WEYERHAEUSER CO LTD CORP FOREIGN		A		2FE	5,917,177	122.4800	6,631,219	5,414,000	5,771,436	0	(20,928)	0	0	7.700	6.841	FA	157,487	416,878	01/12/2006	02/15/2026
564905-D@-3	Maple Leaf Food Inc. Senior Note		C		2	0	0.0000	0	0	0	0	0	0	0	7.160	0.000	JJ	0	19,229,857	01/04/2011	01/04/2021
644535-AD-8	NEW GOLD INC CORP FOREIGN		A	1	4FE	27,755	100.1500	26,039	26,000	27,149	0	(311)	0	0	7.000	5.509	AO	384	1,820	01/01/2013	04/15/2020
655422-AT-0	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	269,505	103.3800	258,439	250,000	257,462	0	(9,291)	0	0	6.000	2.159	AO	3,167	15,000	09/10/2013	10/15/2015
655422-AU-7	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	997,200	107.4800	1,074,779	1,000,000	999,244	0	269	0	0	5.500	5.532	JD	2,444	55,000	06/02/2005	06/15/2017
655422-AV-5	XSTRATA CANADA CORP CORP FOREIGN		A		2FE	11,096,750	105.6600	11,622,350	11,000,000	11,081,725	0	(1,985)	0	0	6.200	6.135	JD	30,311	682,000	08/09/2005	06/15/2035
655548Q-AA-2	NORBORD INC CORPORATE		A		3FE	1,074,965	109.0000	1,166,300	1,070,000	1,074,248	0	(1,938)	0	0	7.700	7.480	FA	31,125	82,390	07/02/2013	02/15/2017
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN		C	2	2FE	35,463	104.1600	35,935	34,500	34,502	0	(3)	0	(958)	4.397	4.392	JD	4	349	10/03/2014	06/30/2032
669771-AS-6	TRANSCANADA CORP DEBENTURES		A		1FE	13,074,320	128.0600	14,086,270	11,000,000	12,202,299	0	(109,088)	0	0	7.875	6.163	AO	216,563	866,250	07/01/2004	04/01/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN	LS	A	1	3FE	17,638,800	101.0200	17,678,501	17,500,000	17,627,672	0	(19,841)	30,142	0	5.250	5.086	FA	382,813	921,302	08/06/2013	08/01/2023
68214W-AH-1	OMERS REALTY CORP CORP FOREIGN		C		1FE	388,387	104.1900	359,819	345,349	345,349	0	0	0	(31,122)	3.358	3.358	JD	860	12,008	05/30/2013	06/05/2023
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE		C		1FE	70,154	102.7500	70,969	69,070	69,070	0	0	0	(1,084)	3.328	3.328	MN	317	0	11/04/2014	11/12/2024
698900-AG-2	ENCANA CORP PANCANADIAN ENERGY CORP		A		2FE	22,747,261	117.5700	24,018,709	20,430,000	22,296,716	0	(61,070)	0	0	7.200	6.310	MN	245,160	1,470,960	09/05/2006	11/01/2031
70706P-A#-1	Pengrowth Energy Corporation Senior Note		A		2	7,000,000	85.7900	6,005,199	7,000,000	7,000,000	0	0	0	0	4.170	4.170	AO	59,191	291,900	10/18/2012	10/18/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
70706P-A@-3	Pengrowth Energy Corporation Senior Note		A		2	10,000,000	88.8200	8,882,508	10,000,000	8,882,508	0	0	1,117,492	0	4.070	4.070	AO	82,531	407,000	10/18/2012	10/18/2022
707886-A@-6	Penn West Petroleum Ltd. Senior Note		A		2	7,000,000	100.9100	7,063,391	7,000,000	7,000,000	0	0	0	0	5.800	5.800	MN	34,961	406,000	05/31/2007	05/31/2017
707886-B#-3	Penn West Petroleum Ltd. Series F Senior		A		2	58,143,252	101.7000	57,461,129	56,500,000	57,564,679	0	(293,350)	0	0	6.300	5.663	MN	316,400	3,559,500	01/01/2013	05/29/2018
707886-B@-5	Penn West Petroleum Ltd. Series E Senior		A		2	19,300,000	101.5800	19,604,426	19,300,000	19,300,000	0	0	0	0	6.120	6.120	MN	104,992	1,181,160	05/29/2008	05/29/2016
707886-C*-6	Penn West Petroleum Ltd. Series G Senior		A		2	12,500,000	99.9700	12,496,434	12,500,000	12,500,000	0	0	0	0	6.400	6.400	MN	71,111	800,000	05/29/2008	05/29/2020
707886-D#-1	Penn West Petroleum Ltd. Series L Senior		A		2	18,251,250	112.3500	19,661,172	17,500,000	18,199,625	0	(51,625)	0	0	9.320	8.167	MN	253,711	1,398,000	08/19/2014	05/05/2019
707886-F#-9	Penn West Petroleum Ltd. Series R Sr Gtd		A		2	13,430,000	99.9600	13,424,027	13,430,000	13,430,000	0	0	0	0	5.290	5.290	MS	207,214	710,447	03/16/2010	03/16/2017
707886-G*-2	Penn West Petroleum Ltd. Series S Sr Gtd		A		2	21,630,000	97.7600	21,145,619	21,630,000	21,347,164	0	0	282,836	0	5.850	5.850	MS	369,062	1,265,355	03/16/2010	03/16/2020
707887-A#-2	Penn West Petroleum Limited Series Y Sr		A		2	18,000,000	88.1600	15,868,732	18,000,000	18,000,000	0	0	0	0	4.980	4.980	JD	72,210	896,400	12/02/2010	12/02/2022
707887-A*-6	Penn West Petroleum Limited Series W Sr		A		2	13,000,000	96.2000	12,505,800	13,000,000	13,000,000	0	0	0	0	4.170	4.170	JD	43,669	542,100	12/02/2010	12/02/2017
707887-A@-4	Penn West Petroleum Limited Series X Sr		A		2	36,000,000	91.9300	33,093,472	36,000,000	36,000,000	0	0	0	0	4.880	4.880	JD	141,520	1,756,800	12/02/2010	12/02/2020
707887-C#-0	Penn West Petroleum Limited Senior Note		A		2	6,500,000	89.3700	5,809,168	6,500,000	6,500,000	0	0	0	0	4.790	4.790	MN	26,811	311,350	11/30/2011	11/30/2021
716442-AH-1	PETRO CANADA BONDS		A		1FE	13,600,682	112.6800	16,260,824	14,431,000	13,755,854	0	19,932	0	0	5.350	5.764	JJ	356,005	772,059	07/08/2005	07/15/2033
71644E-AB-8	PETRO CANADA DEBENTURES		A		1FE	90,389,615	134.4100	109,399,717	81,390,000	85,913,409	0	(495,501)	0	0	9.250	8.152	AO	1,589,366	7,528,575	07/21/2004	10/15/2021
71644E-AF-9	PETRO CANADA DEBENTURES		A		1FE	1,147,780	128.3000	1,283,017	1,000,000	1,110,162	0	(5,050)	0	0	7.000	5.830	MN	8,944	70,000	08/15/2005	11/15/2028
71644E-AG-7	PETRO CANADA NOTES		A		1FE	1,994,080	113.0600	2,261,159	2,000,000	1,994,924	0	121	0	0	5.950	5.971	MN	15,206	119,000	12/15/2005	05/15/2035
71644E-AH-5	PETRO CANADA CORP FOREIGN		A		1FE	5,989,740	112.4800	6,748,470	6,000,000	5,995,321	0	1,082	0	0	6.050	6.073	MN	46,383	363,000	05/12/2008	05/15/2018
71644E-AJ-1	PETRO CANADA CORP FOREIGN	LS	A		1FE	18,364,855	126.3200	18,392,731	14,560,000	18,196,817	0	(87,270)	0	0	6.800	4.945	MN	126,510	990,080	10/15/2013	05/15/2038
717046-A*-7	Peyto Exploration & Dev Corp Senior Note		C		2	98,039,216	105.7500	91,298,029	86,337,147	86,337,147	0	0	0	(7,780,500)	4.390	4.390	JJ	1,874,044	4,127,982	01/03/2012	01/03/2019
717046-A@-5	Peyto Exploration & Dev Corp Senior Note		C		2	41,312,731	109.5600	38,492,785	35,133,210	35,133,210	0	0	0	(3,166,122)	4.880	4.880	MS	547,688	1,817,751	09/06/2012	09/06/2022
725906-AD-3	PLACER DOME INC TOPR NOTES		A		2FE	9,903,100	102.7800	10,278,100	10,000,000	9,994,561	0	8,213	0	0	7.750	7.847	JD	34,444	775,000	06/15/1995	06/15/2015
725906-AH-4	PLACER DOME INC TOPR DEBENTURES		A		2FE	10,586,200	110.0100	11,606,266	10,550,000	10,578,840	0	(870)	0	0	6.375	6.348	MS	224,188	672,563	07/21/2004	03/01/2033
73755L-AD-9	POTASH CORP SASKATCHEWAN CORP FOREIGN		A		1FE	12,616,411	124.7200	15,121,281	12,124,000	12,583,745	0	(12,638)	0	0	5.875	5.556	JD	59,357	712,285	10/19/2011	12/01/2036
74819R-AP-1	QUEBECOR MEDIA INC SR NT CORP FOREIGN		A		4FE	12,571,875	102.2500	13,548,125	13,250,000	12,642,424	0	55,409	0	0	5.750	6.486	JD	33,861	761,875	11/25/2013	01/15/2023
763169-A@-8	Richardson International Ltd. Senior Sec		C		2Z	10,000,000	113.3800	10,493,526	9,255,342	9,255,342	0	0	0	(834,070)	6.335	6.335	MS	156,354	610,036	09/25/2009	09/25/2019
763169-C*-8	Richardson International Ltd. Senior Not		A		2	5,144,096	105.8900	5,115,648	4,831,000	5,142,803	0	(1,293)	0	0	4.750	4.016	JD	8,287	114,736	12/03/2014	12/18/2025
766910-AS-2	RIOCAN REAL ESTATE INVST DISCOUNT NOTE		C		2FE	103,986	103.8300	94,126	90,654	90,615	0	18	0	(8,167)	3.800	3.819	MS	1,161	3,638	01/19/2012	03/01/2017
77509N-AP-8	ROGERS CABLE INC SECURED 144A		A		2FE	3,568,997	101.1400	3,540,075	3,500,000	3,500,992	0	(9,283)	0	0	6.750	6.482	MS	69,563	236,250	01/28/2005	03/15/2015
775109-AN-1	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	46,883	112.8100	43,829	38,852	40,768	0	(392)	0	(3,664)	5.380	4.240	MN	335	2,165	10/03/2011	11/04/2019
775109-AS-0	ROGERS COMMUN INC. CORP FRGN		C		2FE	307,339	114.2300	276,144	241,744	256,440	0	(2,406)	0	(22,957)	5.340	4.205	MS	3,602	13,468	02/07/2012	03/22/2021
775109-AV-3	ROGERS COMMUN INC. CORP FOREIGN		C		2FE	159,600	106.0900	151,132	142,456	142,039	0	88	0	(12,803)	4.000	4.047	JD	376	5,899	05/30/2012	06/06/2022
775109-AW-1	ROGERS COMMUN INC. CORP FOREIGN		A	1	2FE	2,521,086	96.8500	2,445,523	2,525,000	2,521,654	0	347	0	0	3.000	3.018	MS	22,304	75,750	02/28/2013	03/15/2023
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN		A	1	2FE	8,173,024	100.5400	8,179,214	8,135,000	8,171,423	0	(674)	0	0	4.500	4.471	MS	107,789	366,075	03/01/2013	03/15/2043
775109-AZ-4	ROGERS COMMUN INC. CORP FOREIGN	LS	A	1	2FE	5,040,550	114.7700	5,738,700	5,000,000	5,039,906	0	(608)	0	0	5.450	5.394	AO	68,125	271,743	12/12/2013	10/01/2043
780086-CW-2	ROYAL BANK OF CANADA FOREIGN		C	1	1FE	70,444	102.2800	61,814	60,436	60,436	0	0	0	(5,446)	2.990	2.989	JD	129	1,873	12/03/2012	12/06/2024
780086-JM-7	ROYAL BANK OF CANADA DISCOUNT NOTE		C	1	1FE	54,463	102.3500	53,020	51,802	51,728	0	(55)	0	(2,680)	3.450	3.074	MS	460	0	09/22/2014	09/29/2026
78008K-5V-1	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	3,292,212	102.8800	3,394,965	3,300,000	3,297,782	0	1,588	0	0	2.875	2.926	AO	18,975	94,875	04/12/2011	04/19/2016
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	65,000,000	100.1700	65,112,450	65,000,000	65,000,000	0	0	0	0	0.605	0.650	MJSD	26,232	397,685	03/05/2013	03/08/2016
78008S-VD-5	ROYAL BANK OF CANADA CORP FOREIGN		A		1FE	22,578,122	99.4500	22,369,422	22,493,000	22,545,835	0	(16,897)	0	0	1.500	1.421	JJ	154,639	337,395	01/25/2013	01/16/2018
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	150,000,000	100.0000	150,001,499	150,000,000	150,000,000	0	0	0	0	0.461	0.535	JAJO	167,185	708,339	01/08/2013	01/06/2015
78008T-2C-7	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	9,996,800	100.1500	10,014,900	10,000,000	9,999,703	0	1,037	0	0	1.150	1.161	MS	34,500	115,000	03/07/2012	03/13/2015
78010U-BY-2	ROYAL BANK OF CANADA CORP FOREIGN	LS	A		1FE	5,992,620	100.6400	6,038,232	6,000,000	5,995,758	0	2,438	0	0	1.450	1.492	MS	27,067	86,517	09/04/2013	09/09/2016
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		A		1FE	65,000,000	100.1800	65,115,051	65,000,000	65,000,000	0	0	0	0	0.463	0.463	MJSD	13,371	300,080	12/11/2013	12/16/2015
82028K-AP-6	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	299,690	113.5200	294,030	259,011	268,537	0	(1,906)	0	(24,205)	5.650	4.773	AO	3,699	15,261	08/25/2010	10/01/2019
82028K-AR-2	SHAW COMMUNICATIONS INC CORP FOREIGN		C		2FE	89,252	114.3100	88,823	77,703	77,513	0	30	0	(6,987)	5.500	5.548	JD	294	4,430	12/02/2010	12/07/2020
86721Z-AL-3	SUNCOR ENERGY INC CORP FOREIGN		C	1	1FE	135,147	101.2700	133,773	132,096	132,439	0	(3)	0	(2,705)	3.100	3.055	MN	404	0	12/12/2014	11/26/2021
867229-AC-0	SUNCOR ENERGY INC NT NOTES		A		1FE	38,289,387	125.2100	45,369,575	36,236,000	37,868,489	0	(55,236)	0	0	7.150	6.689	FA	1,079,531	2,590,874	07/24/2008	02/01/2032
867229-AD-8	SUNCOR ENERGY INC NT CORP FOREIGN		A		1FE	9,812,964	113.3000	11,232,422	9,914,000	9,825,788	0	2,167	0	0	5.950	6.026	JD	49,157	589,883	01/25/2008	12/01/2034
867229-AE-6	SUNCOR ENERGY INC NT CORP FOREIGN	LS	A		1FE	23,205,227	123.0200	28,615,685	23,260,000	23,209,647	0	851	0	0	6.500	6.518	JD	67,196	1,511,900	09/19/2007	06/15/2038
86722T-AA-0	SUNCOR ENERGY INC. CORPORATE		A		1FE	7,480,319	112.1700	8,637,159	7,700,000	7,606,459	0	23,596	0	0	6.100	6.500	JD	39,142	469,700	09/18/2008	06/01/2018
86722T-AB-8	SUNCOR ENERGY INC. CORP FOREIGN		A		1FE	9,941,600	127.6500	12,765,230	10,000,000	9,945,225	0	835	0	0	6.850	6.896	JD	57,083	685,000	06/03/2008	06/01/2039
87425E-AE-3	Talisman Energy Inc DEBENTURES		A		2FE	20,913,899	113.7000	23,564,380	20,726,000	20,891,151	0	(8,533)	0	0	7.250	7.149	AO	317,223	1,502,635	12/19/2008	10/15/2027
87425E-AJ-2	Talisman Energy Inc CORPORATE		A		2FE	1,961,260	97.0200	1,940,441	2,000,000	1,966,306	0	718	0	0	5.850	5.988	FA	48,750	117,000	01/30/2006	02/01/2037
87425E-AK-9	Talisman Energy Inc CORPORATE		A		2FE	10,436,458	100.6400	10,819,190	10,750,000	10,468,298	0	5,142	0	0	6.250	6.469	FA	279,948	671,875	05/24/2007	02/01/2038
87425E-AN-3	Talisman Energy Inc CORP FOREIGN		A	1	2FE	5,411,561	93.9900	4,614,986	4,910,000	5,394,644	0	(8,661)	0	0	5.500	4.839	MN	34,506	270,050	01/01/2013	05/15/2042
87425E-C#-8	Talisman Energy Inc Series B Senior Note		A		2	86,777,792	106.8700	91,151,483	85,290,000	85,924,902	0	(309,937)	0	0	8.500	7.826	MJSD	402,758	7,037,150	08/19/2014	03/11/2016
878742-AE-5	TECK RESOURCES LTD CORP FOREIGN		A		2FE	16,795,150	91.1900	15,502,929	17,000,000	16,822,879	0	4,061	0	0	6.125	6.214	AO	260,313	1,041,250	09/23/2005	10/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
878742-AW-5	TECK RESOURCES LTD CORP FOREIGN		A	1	2FE	105,624	92.1900	106,014	115,000	105,625	0	(88)	14,933	0	6.250	5.885	JJ	3,314	7,188	09/29/2011	07/15/2041
878742-AX-3	TECK RESOURCES LTD CORP FOREIGN		A		2FE	54,830	97.0100	53,355	55,000	54,900	0	30	0	0	2.500	2.561	FA	573	1,375	07/30/2012	02/01/2018
87971M-AR-4	TELUS CORP CORP FOREIGN		C	1	2FE	332,526	100.1600	294,016	293,546	292,102	0	148	0	(26,330)	3.350	3.412	AO	2,485	10,255	03/26/2013	04/01/2024
87971M-AV-5	TELUS CORP DISCOUNT NOTE		C	1	2FE	135,650	102.2900	132,469	129,506	129,191	0	25	0	(6,484)	3.200	3.243	AO	999	2,141	04/01/2014	04/05/2021
88078Z-AG-9	TERASEN GAS INC CORP FOREIGN		C		1FE	773,261	131.0300	820,175	625,944	704,028	0	(1,914)	0	(63,450)	5.800	4.897	MN	4,914	37,821	08/25/2010	05/13/2038
884903-BG-9	Thomson Reuters Corp CORP FOREIGN		A		2FE	24,912,250	108.2000	27,048,742	25,000,000	24,951,684	0	8,486	0	0	4.700	4.744	AO	248,056	1,175,000	09/22/2009	10/15/2019
884903-BS-3	Thomson Reuters Corp DISCOUNT NOTE		C	1	2FE	35,077	101.5500	35,070	34,535	34,535	0	0	0	(542)	3.309	3.307	MN	158	0	11/04/2014	11/12/2021
89114Q-AJ-7	TORONTO-DOMINION BANK/THE CORP FLOATER		A		1FE	200,000,000	100.0600	200,119,996	200,000,000	200,000,000	0	0	0	0	0.412	0.453	FMAN	125,843	838,439	05/02/2013	05/01/2015
89114Q-AM-0	TORONTO-DOMINION BANK/THE CORP FOREIGN	LS	A		1FE	10,480,995	102.3000	10,741,312	10,500,000	10,485,512	0	3,632	0	0	2.625	2.664	MS	84,984	275,625	09/05/2013	09/10/2018
89114Q-AU-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA		A		1FE	125,000,000	99.8900	124,866,248	125,000,000	125,000,000	0	0	0	0	0.400	0.417	JAJO	109,722	119,118	07/14/2014	07/13/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOAT		A		1FE	80,000,000	100.1800	80,140,560	80,000,000	80,000,000	0	0	0	0	0.611	0.684	JAJO	105,837	499,356	01/10/2013	01/15/2016
892329-AQ-6	TOYOTA CREDIT CANADA INC DISCOUNT NOTE		C		1FE	123,838	101.1700	122,286	120,872	120,817	0	(39)	0	(2,982)	2.480	2.483	MAT	353	0	11/12/2014	11/19/2019
89346D-AC-1	TRANSALTA CORP CORP FOREIGN		A		2FE	7,977,920	112.2100	8,976,672	8,000,000	7,990,128	0	2,318	0	0	6.650	6.688	MN	67,978	532,000	05/06/2008	05/15/2018
893526-BY-2	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	17,124,868	115.3500	16,700,188	14,478,000	15,790,004	0	(289,110)	0	0	7.125	4.638	JJ	475,663	1,031,558	12/07/2009	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES DEBENTURES		A		1FE	5,807,800	135.7000	6,784,793	5,000,000	5,386,259	0	(48,107)	0	0	9.875	8.218	JJ	246,875	493,750	11/08/2000	01/01/2021
893526-DF-7	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	35,251,658	112.0300	43,244,967	38,600,000	35,704,872	0	67,735	0	0	5.600	6.253	MS	546,404	2,161,600	01/01/2013	03/31/2034
893526-DJ-9	TRANS CANADA PIPELINES CORP FOREIGN		A		1FE	16,601,798	116.5800	14,572,059	12,500,000	16,431,888	0	(86,677)	0	0	6.100	4.096	JD	63,542	762,500	01/01/2013	06/01/2040
89352H-AB-5	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A		1FE	4,487,445	111.7700	5,029,815	4,500,000	4,488,721	0	252	0	0	5.850	5.870	MS	77,513	263,250	03/15/2006	03/15/2036
89352H-AD-1	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A		1FE	19,415,175	117.7700	22,965,032	19,500,000	19,422,316	0	1,472	0	0	6.200	6.232	AO	255,233	1,209,000	10/02/2007	10/15/2037
89352H-AE-9	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	19,102,340	130.2000	24,737,924	19,000,000	19,092,960	0	(1,600)	0	0	7.250	7.205	FA	520,389	1,377,500	05/29/2009	08/15/2038
89352H-AF-6	TRANS-CANADA PIPELINES CORP FOREIGN		A		1FE	12,990,380	112.6400	14,642,525	13,000,000	12,994,604	0	984	0	0	6.500	6.510	FA	319,222	845,000	08/06/2008	08/15/2018
89352H-AK-5	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	1	1FE	9,937,100	100.1900	10,019,033	10,000,000	9,943,263	0	5,399	0	0	3.750	3.826	AO	78,125	384,375	10/02/2013	10/16/2023
89352H-AL-3	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	1	1FE	13,907,440	103.9100	14,548,030	14,000,000	13,908,631	0	1,625	0	0	5.000	5.043	AO	145,833	717,500	12/16/2013	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN	LS	A	1	1FE	3,484,180	99.1000	3,468,321	3,500,000	3,484,388	0	208	0	0	4.625	4.660	MS	53,958	81,387	02/25/2014	03/01/2034
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	424,706	126.2200	702,887	556,875	468,107	0	2,430	0	(41,776)	6.500	8.286	JD	2,287	37,574	11/30/2007	12/09/2030
89353Z-BU-1	TRANS CANADA PIPELINES CORP FOREIGN		C		1FE	530,091	154.4900	533,529	345,349	476,812	0	(2,899)	0	(42,976)	8.050	5.249	FA	10,350	29,430	08/25/2010	02/17/2039
895945-B#-9	Trican Well Services Ltd. Senior Note		A	2	2	19,100,000	99.6400	19,031,524	19,100,000	19,100,000	0	0	0	0	4.050	4.049	MN	90,248	773,550	11/19/2012	11/19/2019
90664Z-AS-9	UNION GAS LTD MTN CORP FRGN		C		2FE	766,313	133.5300	807,002	604,360	696,545	0	(2,195)	0	(62,776)	6.050	4.948	MS	12,222	38,508	08/25/2010	09/02/2038
91911K-AD-4	VALEANT PHARMACEUTICALS INTERN CORP FORE	LS	A	1	4FE	1,600,000	100.7500	1,612,000	1,600,000	1,600,000	0	0	0	0	5.625	5.625	JD	7,500	89,750	11/15/2013	12/01/2021
92658T-AM-0	VIDEOTRON LTEE CORP FOREIGN		A	1	3FE	689,900	103.3800	683,309	661,000	667,900	0	(4,815)	0	0	9.125	8.264	JD	2,681	60,316	06/09/2010	04/15/2018
92660F-AG-9	VIDEOTRON GP CORPORATE		A	1	3FE	20,589,425	102.0000	20,573,400	20,170,000	20,580,257	0	(14,664)	13,254	0	5.375	5.087	JD	48,184	542,069	08/14/2014	06/15/2024
92912E-AC-7	VPI ESCROW CORP CORP FOREIGN		A	1	4FE	1,070,000	106.3800	1,063,770	1,000,000	1,046,612	0	(16,284)	0	0	6.750	4.833	FA	25,500	73,688	07/16/2013	08/15/2018
94975Z-BM-7	WELLS FARGO FIN CANADA CORP Foreign		C		1FE	237,412	103.3500	214,151	207,209	207,209	0	0	0	(18,673)	2.944	2.944	JJ	2,652	6,466	07/18/2012	07/25/2019
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE		C		1FE	135,355	106.8600	138,390	129,506	129,506	0	0	0	(5,849)	4.309	4.309	FA	2,156	2,960	02/04/2014	02/13/2024
98424T-AA-6	YPG FING INC CORP FOREIGN		C	1	4FE	98,829	106.0000	89,966	84,874	84,874	0	0	0	(7,649)	9.250	9.357	FMAN	720	8,234	12/21/2012	11/30/2018
98424T-AB-4	YPG FING INC CORP FOREIGN		C		5FE	15,930	110.0200	18,814	17,101	14,108	0	260	0	(1,288)	8.000	11.414	MN	118	1,424	12/21/2012	11/30/2022
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not		C	2	2	10,278,373	105.5100	10,931,757	10,360,458	10,360,458	0	0	0	(933,660)	5.305	5.340	JAJO	134,352	584,839	04/03/2006	04/03/2018
C0445#-AE-6	ARC Resources Ltd. Senior Note		A	2	2	26,124,323	106.0800	28,128,997	26,517,857	26,409,322	0	25,315	0	0	5.420	5.683	MJSD	63,879	1,437,268	12/15/2005	12/15/2017
C0445#-AG-1	ARC Resources Ltd. Series D Senior Secur		A	2	2	10,000,000	120.8300	12,082,626	10,000,000	10,000,000	0	0	0	0	8.210	8.208	AO	175,603	821,000	04/14/2009	04/14/2021
C0445#-AJ-5	ARC Resources Ltd. Series D Senior Secur		A	2	2	8,000,000	105.1600	8,412,439	8,000,000	8,000,000	0	0	0	0	4.980	4.978	MS	128,373	398,400	03/05/2010	03/05/2019
C0557@-AA-0	Badger Daylighting LP Senior Note		A	2	2	11,597,000	102.6400	11,903,315	11,597,000	11,597,000	0	0	0	0	4.830	4.829	JJ	244,281	280,068	01/24/2014	01/24/2022
C1025#-AA-0	Black Diamond Ltd. Partnership Senior Se		C	2	2	24,277,627	101.7600	20,417,577	20,064,753	20,064,753	0	0	0	(1,808,188)	5.440	5.476	JAJO	254,689	1,161,109	07/07/2011	07/08/2019
C1025#-AB-8	Black Diamond Ltd. Partnership Senior Se		C	2	2	20,154,534	96.2300	17,666,385	18,357,896	18,357,896	0	0	0	(1,654,370)	4.580	4.605	JAJO	205,527	894,664	07/03/2013	07/05/2022
C1465*-AF-0	CGI Group Inc Senior Note		A		2	125,000,000	109.6900	137,112,232	125,000,000	125,000,000	0	0	0	0	4.990	4.990	JD	277,222	6,237,500	12/15/2011	12/15/2021
C1465*-AK-9	CGI Group Inc Senior Note			2	2	50,225,000	101.9000	51,176,945	50,225,000	50,225,000	0	0	0	0	3.740	3.739	MS	568,742	0	09/12/2014	09/12/2024
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		C	2	4Z	2,141,734	99.9200	2,036,248	2,037,876	2,037,876	0	0	0	(103,859)	6.750	6.797	MON	10,685	74,369	12/22/2014	05/01/2017
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver		C	2	4Z	1,407,114	100.0000	2,805,444	2,805,444	1,598,600	0	191,486	1,398,330	0	7.604	7.649	MON	18,119	125,076	05/01/2014	05/01/2017
C2918*-AC-8	D+H Ltd Senior Note		A		2	5,229,795	107.9700	5,182,684	4,800,000	5,227,493	0	(2,302)	0	0	5.510	4.296	FMAN	25,713	0	12/03/2014	08/28/2023
C2918@-AB-8	D&H Ltd Partnership Senior Secured Note		C		2	16,167,033	106.3200	15,359,154	14,446,691	14,446,691	0	0	0	(1,301,902)	5.990	6.065	MON	38,460	912,953	06/30/2010	06/30/2017
C2918@-AC-6	D&H Ltd Partnership Senior Secured Note		C		2	14,170,854	104.3200	12,699,089	12,173,538	12,173,538	0	0	0	(1,097,051)	5.170	5.170	MJSD	1,748	655,900	02/01/2011	06/30/2017
C2969@-AB-6	Des Moulins Wind Power, L.P. Senior Secu		C	2	2Z	10,899,452	99.6300	10,228,275	10,266,611	10,266,611	0	0	0	(632,841)	5.850	5.891	MJSD	1,668	207,209	08/27/2014	06/30/2033
C3322#-AE-8	Enerplus Corporation Series C Senior Not		A	2	2	10,000,000	117.6800	11,768,477	10,000,000	10,000,000	0	0	0	0	7.970	7.969	JD	28,781	797,000	06/18/2009	06/18/2021
C4111#-AA-9	Graymont Western Canada Inc Senior Secur		A	2	2FE	11,865,551	108.1000	12,826,714	11,865,551	11,865,551	0	0	0	0	6.430	6.429	AO	163,188	762,955	10/14/2004	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur		C	2	2FE	22,617,361	100.0900	24,636,307	24,614,015	24,614,015	0	0	0	(2,218,157)	7.168	7.162	AO	381,843	1,841,820	10/14/2004	10/14/2019
C4111#-AF-8	Graymont Western Canada Inc Senior Note		A	2	2FE	37,500,000	113.3200	42,495,121	37,500,000	37,500,000	0	0	0	0	6.870	6.869	JJ	1,223,719	2,576,250	01/10/2008	01/10/2023
C4111#-AG-6	Graymont Western Canada Inc Senior Note		A	2	2FE	23,981,571	101.9800	24,455,870	23,981,571	23,981,571	0	0	0	0	4.700	4.699	JD	31,309	1,127,134	06/21/2012	06/21/2027
C4111@-AA-1	Great Lakes PWR LTD SUB BD SER 2		C		2FE	24,584,237	124.0500	36,413,772	29,354,630	29,354,630	0	0	0	(2,645,370)	7.800	7.800	JD	95,403	2,361,973	07/31/2003	06/16/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
C41110-AB-9	Great Lakes PWR LTD SR BD SER 2		C	2	1FE	56,756,438	119.7400	79,679,069	66,544,565	66,544,565	0	0	0	(5,996,840)	6.600	6.600	JD	182,998	4,530,648	06/16/2003	06/16/2023
C4861#-AF-0	Irving Oil Limited Senior Note		A		3	7,500,000	105.4600	7,909,411	7,500,000	7,500,000	0	0	0	0	5.560	5.560	AO	97,300	417,000	04/07/2005	04/07/2017
C4861#-AG-8	Irving Oil Limited Senior Note		A		3	5,000,000	107.8600	5,392,789	5,000,000	5,000,000	0	0	0	0	5.710	5.710	AO	66,617	285,500	04/07/2005	04/07/2020
C4861*-AA-5	Irving Oil Limited Series H Senior Note		A		3	5,000,000	105.3600	5,267,753	5,000,000	5,000,000	0	0	0	0	5.670	5.670	JJ	127,575	283,500	01/19/2010	01/19/2017
C4861*-AB-3	Irving Oil Limited Series I Senior Note		A		3	15,000,000	110.6100	16,590,838	15,000,000	15,000,000	0	0	0	0	6.290	6.290	MS	238,496	943,500	03/31/2010	03/31/2020
C4861*-AD-9	Irving Oil Limited Senior Note		A		3	2,000,000	103.6400	2,072,737	2,000,000	2,000,000	0	0	0	0	4.960	4.960	JD	827	99,200	12/28/2011	12/28/2021
C4861*-AF-4	Irving Oil Limited Senior Note		A		3	2,140,000	103.4000	2,212,690	2,140,000	2,140,000	0	0	0	0	5.060	5.060	JD	902	108,284	12/28/2011	12/28/2023
C4861*-AL-1	Irving Oil Limited Senior Note		A		3	12,171,002	102.8600	12,343,854	12,000,000	12,170,343	0	(659)	0	0	5.060	4.884	FA	241,193	455,400	12/03/2014	08/08/2025
C4862#-AB-8	Island Timberlands Fin Corp Senior Sec N		A		2	14,000,000	118.5100	16,591,422	14,000,000	14,000,000	0	0	0	0	6.160	6.158	MS	287,467	862,400	08/30/2005	08/30/2025
C4862#-AC-6	Island Timberlands Fin Corp Senior Sec N		A		2FE	43,000,000	123.2500	52,998,525	43,000,000	43,000,000	0	0	0	0	6.260	6.259	MS	897,267	2,691,800	08/30/2005	08/30/2030
C4931*-AJ-2	Keyera Partnership Series F Senior GTD N		A		2	8,000,000	107.5000	8,600,111	8,000,000	8,000,000	0	0	0	0	5.140	5.140	MS	129,071	411,200	09/08/2010	09/08/2020
C4931*-AM-5	Keyera Partnership Senior Note		C		2	70,000,000	106.3800	64,290,701	60,436,003	60,436,003	0	0	0	(5,446,350)	5.005	5.005	JJ	1,487,204	3,296,714	01/04/2011	01/04/2019
C4931*-AP-8	Keyera Partnership Senior Note		A		2	4,000,000	99.9100	3,996,454	4,000,000	4,000,000	0	0	0	0	4.190	4.190	JD	5,587	167,600	06/19/2012	06/19/2024
C4931*-AS-2	Keyera Partnership Senior Note		C		2	14,494,608	104.7900	13,566,167	12,945,972	12,945,972	0	0	0	(1,166,661)	4.920	4.920	AO	143,312	667,606	10/10/2013	10/10/2025
C4931*-AT-0	Keyera Partnership Senior Note		C		2	37,772,810	105.5900	35,623,497	33,737,079	33,737,079	0	0	0	(3,040,306)	5.090	5.090	AO	386,374	1,799,889	10/10/2013	10/10/2028
C4951#-AA-2	KIT Finance, Inc Senior Secured Note		C		6Z	3	0.0000	0	9,053,259	0	(3)	0	0	0	7.795	362.906	MON	0	0	01/12/2006	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note		C		6Z	1	0.0000	0	467,201	0	(1)	0	0	0	8.090	406.149	MON	0	0	11/10/2006	12/31/2012
C5226*-AA-2	MacDonald Dettwiler&Assoc Ltd Series A S		A		2	35,275,000	107.6000	37,957,582	35,275,000	35,275,000	0	0	0	0	5.300	5.300	FMAN	202,537	1,869,575	02/25/2010	02/22/2017
C7208#-AD-0	Pengrowth Corp Senior Note		A		2	24,000,000	104.4800	25,074,208	24,000,000	24,000,000	0	0	0	0	6.350	6.350	JJ	656,167	1,524,000	07/26/2007	07/26/2017
C7208#-AE-8	Pengrowth Corp Senior Note Series A		A		2	26,360,000	107.0300	28,212,395	26,360,000	26,360,000	0	0	0	0	6.980	6.980	FA	664,418	1,839,928	08/21/2008	08/21/2018
C7208#-AH-1	Pengrowth Corp Senior Note Series B		A		2	25,357,465	102.5900	25,646,812	25,000,000	25,336,763	0	(20,702)	0	0	5.980	5.674	MN	207,639	1,405,300	08/19/2014	05/11/2020
C7849#-AA-1	Ritchie Bros. Auctioneers Series A Senio		C		2	41,140,785	105.5400	44,611,876	42,268,538	42,268,538	0	0	0	(3,809,141)	6.385	6.385	FMAN	427,317	2,818,710	05/04/2009	05/04/2016
C7849#-AB-9	Ritchie Bros. Auctioneers Senior Note		C		2	30,782,735	107.0000	28,495,440	26,630,089	26,630,089	0	0	0	(2,399,841)	4.225	4.225	FMAN	140,640	1,182,682	05/16/2012	05/16/2022
C7849#-AC-7	Ritchie Bros. Auctioneers Senior Note		A		2	30,000,000	102.4400	30,731,643	30,000,000	30,000,000	0	0	0	0	3.590	3.590	FMAN	134,625	1,077,000	05/16/2012	05/16/2022
C8894#-AJ-4	Tolko Industries Ltd. Series D Senior No		A		3Z	26,646,667	107.8100	28,726,780	26,646,667	26,646,667	0	0	0	0	8.250	8.250	AO	445,777	2,198,350	10/18/2010	10/18/2017
C8894#-AL-9	Tolko Industries Ltd. Senior Note		A	2	3Z	8,150,000	91.7200	7,475,331	8,150,000	8,150,000	0	0	0	0	4.700	4.699	FA	138,324	191,525	02/21/2014	02/21/2022
000000-00-0	Tolko Industries Ltd. Senior Secured Not		A		3Z	21,030,000	98.5700	20,729,936	21,030,000	21,030,000	0	0	0	0	5.700	5.700	MJSD	76,584	0	12/08/2014	12/08/2019
C89729-AB-0	TOTAL CAP CANADA LTD CORP FOREIGN		T		1FE	5,091,195	104.8600	5,075,298	4,840,200	5,057,683	0	(533)	11,518	(33,438)	2.125	1.879	SEP	29,588	0	12/12/2014	09/18/2029
C89738-AA-9	Gaz Metro Inc. Senior Secured Note		A		1	10,400,000	107.4400	11,173,871	10,400,000	10,400,000	0	0	0	0	3.860	3.860	MN	51,295	401,440	05/15/2012	05/15/2022
C89738-AB-7	Gaz Metro Inc. Senior Secured Note		A		1	3,000,000	126.1300	3,783,947	3,000,000	3,000,000	0	0	0	0	5.060	5.060	MN	19,397	151,800	05/15/2012	05/15/2042
C8T729-AB-8	TOTAL CAP CA CORP FOREIGN		T		1FE	519,195	106.6400	516,140	484,020	515,755	0	858	9,300	(20,568)	1.875	2.056	JUL	4,376	10,230	08/23/2013	07/09/2020
C9895G-AA-8	XSTRATA CANADA FINANCIAL CORP CORP FOREI		T		2FE	162,840	121.1600	170,034	140,333	156,620	0	(2,575)	0	(9,927)	7.375	4.812	MAY	6,210	11,153	01/11/2012	05/27/2020
00077T-AA-2	ABN-AMRO BANK SUB NOTES		F		3FE	9,970,000	117.3000	11,730,300	10,000,000	9,983,076	0	1,275	0	0	7.750	7.776	MN	99,028	775,000	05/20/1993	05/15/2023
00080Q-AE-5	ABN AMRO BK N.V. CORP FLOATER		F		1FE	57,050,788	99.8700	57,075,476	57,150,000	57,077,521	0	26,734	0	0	0.645	0.745	MJSD	24,588	188,333	06/25/2014	06/06/2016
00084D-AE-0	ABN AMRO BANK NV CORP FOREIGN		F		1FE	319,686	105.3700	337,171	320,000	319,851	0	62	0	0	4.250	4.272	FA	5,629	13,600	01/30/2012	02/02/2017
00185A-AB-0	AON PLC CORP FRGN		F		2FE	3,887,851	96.8700	3,874,757	4,000,000	3,887,853	0	1,710	16,751	0	4.250	4.399	JD	8,972	170,000	05/17/2013	12/12/2042
002799-AN-4	ABBEY NATIONAL TREASURY SERVIC CORP FORE		F		1FE	443,287	104.7500	450,432	430,000	443,010	0	(277)	0	0	4.000	3.610	MS	5,160	0	10/07/2014	03/13/2024
00507U-AB-7	ACTAVIS FUNDING SCS CORP FOREIGN		F		2FE	8,622,009	98.5000	8,658,202	8,790,000	8,630,460	0	8,451	0	0	1.300	2.062	JD	5,079	55,865	11/13/2014	06/15/2017
00507U-AF-8	ACTAVIS FUNDING SCS CORP FOREIGN		F	1	2FE	184,869	100.5100	190,971	190,000	184,929	0	60	0	0	3.850	4.195	JD	325	3,576	11/13/2014	06/15/2024
00507U-AH-4	ACTAVIS FUNDING SCS CORP FOREIGN		F	1	2FE	13,164,895	101.4700	14,328,072	14,120,000	13,166,958	0	2,063	0	0	4.850	5.305	JD	30,436	334,801	11/13/2014	06/15/2044
00760H-C0-9	Aegis Group Plc Senior Note		F		3	50,000,000	111.2000	55,600,390	50,000,000	50,000,000	0	0	0	0	6.290	6.290	MS	908,556	3,145,000	09/17/2007	09/17/2017
008281-AL-1	AFRICAN DEV BK NT SUB NOTES		F		1FE	5,786,600	104.2300	5,211,440	5,000,000	5,063,384	0	(77,394)	0	0	6.875	5.200	AO	72,569	343,750	09/18/2002	10/15/2015
01959E-AA-6	ALLIED WORLD ASSURANCE CORP FOREIGN		F		2FE	15,193,722	109.1600	17,411,881	15,950,000	15,745,291	0	112,731	0	0	7.500	8.368	FA	498,438	1,196,250	10/28/2008	08/01/2016
01959E-AB-4	ALLIED WORLD ASSURANCE CORP FOREIGN	LS	F		2FE	24,886	111.5400	27,885	25,000	24,924	0	10	0	0	5.500	5.560	MN	176	1,375	11/09/2010	11/15/2020
02364W-AV-7	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	29,811,752	110.2700	33,082,200	30,000,000	29,884,291	0	18,417	0	0	5.000	5.083	MS	379,167	1,500,000	08/25/2010	03/30/2020
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	29,476,354	118.3200	35,318,819	29,850,000	29,497,033	0	5,567	0	0	6.125	6.217	MS	462,157	1,828,313	03/07/2012	03/30/2040
02364W-AX-3	AMERICA MOVIL SAB DE CV CORP FOREIGN	LS	F		1FE	19,946,465	110.3900	22,188,591	20,100,000	20,009,790	0	15,955	0	0	5.000	5.105	AO	209,375	1,005,000	09/01/2010	10/16/2019
02364W-BC-8	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	8,902,123	101.3700	9,098,137	8,975,000	8,949,228	0	14,682	0	0	2.375	2.549	MS	66,907	213,156	08/31/2011	09/08/2016
02364W-BD-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		F		1FE	25,662,912	98.6600	24,690,666	25,025,000	25,524,388	0	(58,693)	0	0	3.125	2.829	JJ	358,431	782,031	07/31/2012	07/16/2022
03938L-AM-6	ARCELORMITTAL CORP FOREIGN		F		3FE	7,196,219	120.7500	7,245,000	6,000,000	6,873,817	0	(166,404)	0	0	10.350	6.493	JD	51,750	621,000	01/01/2013	06/01/2019
03938L-AP-9	ARCELORMITTAL CORP FOREIGN		F		3FE	9,400,000	103.5000	10,350,000	10,000,000	9,413,805	0	7,175	0	0	7.500	8.046	AO	158,333	750,000	01/01/2013	10/15/2039
03938L-AS-3	ARCELORMITTAL CORP FOREIGN		F		3FE	6,028,750	101.0000	6,565,000	6,500,000	6,038,909	0	5,303	0	0	7.250	7.893	MS	157,083	471,250	01/01/2013	03/01/2041
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN		F		1FE	19,114,836	112.1200	20,170,004	17,989,000	18,402,066	0	(142,229)	0	0	5.900	4.971	MS	312,509	1,061,351	10/06/2009	09/15/2017
046353-AD-0	ASTRAZENECA PLC CORP FOREIGN	LS	F		1FE	137,683,455	134.7500	184,694,950	137,065,000	137,650,623	0	(31,652)	0	0	6.450	6.399	MS	2,603,093	8,840,693	01/01/2013	09/15/2037
046353-AG-3	ASTRAZENECA PLC CORP FOREIGN		F		1FE	34,159,664	99.4100	33,609,033	33,810,000	34,143,822	0	(6,789)	0	0	4.000	3.940	MS	386,937	1,352,400	10/10/2012	09/18/2042
049255-AG-7	ATLAS COPCO AB CORP FOREIGN		F		1FE	6,848,800	109.1000	7,636,678	7,000,000	6,954,074	0	17,207	0	0	5.600	5.895	MN	42,467	392,000	09/18/2007	05/22/2017
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN		F		1FE	36,180	108.3100	37,910	35,000	36,173	0	(7)	0	0	5.150	4.935	AO	451	991	07/10/2014	04/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523*-AA-5	BA Holdings Senior Note		F		2Z	45,820,000	111.7100	51,185,710	45,820,000	45,820,000	0	0	0	0	6.190	6.190	MJSD	126,056	2,836,258	06/14/2011	06/15/2018
05541V-AF-3	BG ENERGY CAPITAL PLC CORP FOREIGN		F		1FE	3,513,008	105.7000	3,170,847	3,000,000	3,493,454	0	(9,976)	0	0	5.125	4.106	AO	32,458	153,750	01/01/2013	10/15/2041
055450-AH-3	BHP FIN USA LTD CORP FOREIGN		F		1FE	1,082,580	124.9600	1,249,624	1,000,000	1,056,574	0	(3,542)	0	0	6.420	5.726	MS	21,400	64,200	11/07/2005	03/01/2026
055451-AF-5	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	20,848,840	108.8900	22,322,143	20,500,000	20,623,744	0	(52,978)	0	0	5.400	5.104	MS	282,900	1,107,000	06/23/2010	03/29/2017
055451-AH-1	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	43,124,290	117.5400	46,367,991	39,450,000	41,275,301	0	(377,444)	0	0	6.500	5.263	AO	641,063	2,564,250	09/23/2009	04/01/2019
055451-AN-8	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	1,596,656	100.0900	1,601,376	1,600,000	1,599,824	0	1,120	0	0	1.000	1.071	FA	5,644	16,000	02/21/2012	02/24/2015
055451-AR-9	BHP BILLITON FIN USA LTD CORP FOREIGN	LS	F		1FE	28,837,100	98.8400	29,652,267	30,000,000	28,874,502	0	20,786	0	0	4.125	4.360	FA	436,563	1,237,500	07/10/2013	02/24/2042
055451-AV-0	BHP BILLITON FIN USA LTD CORP FOREIGN		F		1FE	10,140,900	113.3500	11,335,210	10,000,000	10,138,641	0	(2,177)	0	0	5.000	4.909	MS	126,389	500,000	12/16/2013	09/30/2043
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN		F	2	4FE	3,291,510	100.0000	3,300,000	3,300,000	3,303,465	0	(10,259)	8,042	0	9.150	8.454	JJ	139,233	301,950	08/28/2007	01/15/2016
059520-AA-4	BANCO DE CHILE CORPORATE		F		1FE	4,987,150	106.4600	5,323,150	5,000,000	4,997,406	0	1,527	0	0	6.250	6.285	JD	13,889	312,500	06/12/2006	06/15/2016
05968L-AH-5	BANCOLOMBIA SA CORP FOREIGN		F		3FE	2,624,225	99.2600	2,816,006	2,837,000	2,650,265	0	18,407	0	0	5.125	6.213	MS	44,427	145,396	07/24/2013	09/11/2022
059895-AH-5	BANGKOK BANK PUB CO SUB NOTES 144A		F		2FE	20,675,991	138.0000	26,516,700	19,215,000	20,301,731	0	(50,292)	0	0	9.025	8.282	MS	510,612	1,734,154	10/20/2005	03/15/2029
064255-AL-6	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE		F		1FE	4,300,989	98.7100	4,244,340	4,300,000	4,300,616	0	(198)	0	0	1.650	1.645	FA	24,635	70,950	03/08/2013	02/26/2018
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	LS	F		1FE	9,444,013	100.1800	9,347,155	9,330,000	9,425,369	0	(10,181)	0	0	3.200	3.057	FA	103,667	298,560	02/26/2013	02/26/2023
06675F-AA-5	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN		F		1FE	201,506	101.2600	202,512	200,000	201,402	0	(104)	0	0	2.500	2.307	AO	861	2,500	09/10/2014	10/29/2018
06738E-AC-9	BARCLAYS BANK PLC CORP FOREIGN		F		3FE	437,108	96.3700	433,665	450,000	437,187	0	79	0	0	4.375	4.744	MS	6,016	0	12/01/2014	09/11/2024
06739F-HV-6	BARCLAYS BANK PLC CORP FOREIGN		F		1FE	399,868	103.0800	412,300	400,000	399,862	0	(6)	0	0	3.750	3.754	MN	1,917	7,500	05/12/2014	05/15/2024
06739G-AE-9	BARCLAYS BK PLC CORP FOREIGN		F		2FE	8,316,376	110.0100	8,250,936	7,500,000	8,002,024	0	(159,992)	0	0	6.050	3.617	JD	34,031	453,750	01/01/2013	12/04/2017
06739G-AR-0	BARCLAYS BK PLC CORP FOREIGN		F		1FE	3,223,448	112.1200	3,644,004	3,250,000	3,234,928	0	2,557	0	0	5.125	5.231	JJ	80,043	166,563	01/08/2010	01/08/2020
06849U-AD-7	BARRICK PD AU FIN PTY LT CORP FOREIGN		F		2FE	23,706,777	100.0300	21,857,065	21,850,000	23,577,104	0	(33,450)	0	0	5.950	5.366	AO	274,460	1,300,075	12/13/2010	10/15/2039
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE		F		2FE	12,906,036	108.1900	13,848,576	12,800,000	12,900,175	0	(5,861)	0	0	5.350	5.242	MN	77,991	342,400	05/16/2014	05/20/2024
099514-A@-0	Boral Limited Sr. Unsecured Notes		F		2	11,924,216	113.1600	11,316,413	10,000,000	11,233,770	0	(350,606)	0	0	7.120	3.143	AO	148,333	712,000	01/01/2013	04/16/2018
10552T-AA-5	BRF BRASIL FOODS SA CORP FOREIGN		F		2FE	9,697,500	105.8000	9,522,000	9,000,000	9,651,752	0	(92,261)	234,511	0	5.875	4.311	JD	36,719	528,750	05/01/2014	06/06/2022
10552T-AE-7	BRF BRASIL FOODS SA CORP FOREIGN		F		2FE	6,656,987	92.4500	6,584,289	7,122,000	6,671,053	0	17,069	215,890	0	3.950	4.428	MN	30,476	281,319	04/29/2014	05/22/2023
10552T-AF-4	BRF BRASIL FOODS SA CORP FOREIGN		F		2FE	11,934,999	97.1200	11,994,938	12,350,000	11,937,801	0	7,353	254,313	0	4.750	4.921	MN	63,551	293,313	05/21/2014	05/22/2024
111013-AG-3	BRITISH SKY BROADCASTING CORP FOREIGN		F		2FE	8,081,369	111.2900	9,053,588	8,135,000	8,113,092	0	5,880	0	0	6.100	6.192	FA	187,467	496,235	10/28/2008	02/15/2018
111021-AE-1	BRITISH TELECOM PLC BONDS		F		2FE	172,870,759	157.0000	227,979,255	145,205,000	170,204,354	0	(852,360)	0	0	9.625	7.684	JD	621,155	13,975,981	06/28/2007	12/15/2030
11102A-AA-9	BRITISH TELECOM CORP FOREIGN		F		2FE	4,979,150	111.5200	5,575,945	5,000,000	4,992,313	0	2,196	0	0	5.950	6.005	JJ	137,181	297,500	04/28/2008	01/15/2018
11778B-AB-8	BSKYB FINANCE UK PLC CORP FOREIGN		F		2FE	4,963,600	123.0000	6,149,981	5,000,000	4,967,814	0	698	0	0	6.500	6.556	AO	68,611	325,000	06/04/2007	10/15/2035
14214X-A#-7	Carillion Group plc Senior Note		D		2Z	24,565,996	104.2400	25,271,345	24,243,372	24,243,372	0	0	0	(1,508,943)	3.620	3.620	FA	298,147	938,990	08/30/2012	08/30/2019
14214X-A@-9	Carillion Group plc Senior Note		D		2	20,305,350	113.1600	22,938,723	20,270,250	20,270,250	0	0	0	(1,261,650)	5.100	5.095	MS	263,402	1,090,046	09/29/2011	09/29/2021
14214X-B*-0	Carillion Group plc Senior Note		D		2Z	27,650,000	107.8400	29,426,318	27,286,875	27,286,875	0	0	0	(1,698,375)	4.190	4.190	FA	388,416	1,223,284	08/30/2012	08/30/2022
143658-AF-9	CARNIVAL CORP DEBENTURES		F		2FE	24,503,034	121.7200	30,643,262	25,175,000	24,817,712	0	23,663	0	0	7.200	7.406	AO	453,150	1,812,600	08/17/2004	10/01/2023
143658-AH-5	CARNIVAL CORP DEBENTURES		F		2FE	19,364,299	118.8100	22,983,601	19,345,000	19,369,326	0	(1,208)	0	0	6.650	6.635	JJ	593,193	1,286,443	12/19/2008	01/15/2028
191241-AD-0	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	F		1FE	19,902,697	109.1200	21,823,717	20,000,000	19,941,308	0	9,753	0	0	4.625	4.689	FA	349,444	925,000	09/09/2010	02/15/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV CORP FOREIGN	LS	F		1FE	9,851,600	104.4500	10,445,032	10,000,000	9,864,823	0	12,352	0	0	3.875	4.057	MN	37,674	387,500	11/19/2013	11/26/2023
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN		F		1FE	49,131,320	115.7900	55,579,200	48,000,000	49,115,422	0	(15,479)	0	0	5.250	5.094	MN	245,000	2,520,000	01/13/2014	11/26/2043
20271R-AA-8	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	LS	F		1FE	10,496,010	100.3000	10,531,605	10,500,000	10,499,471	0	1,228	0	0	1.950	1.963	MS	59,719	204,750	03/05/2012	03/16/2015
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	19,999,000	100.4500	20,090,857	20,000,000	19,998,850	0	(150)	0	0	2.250	2.251	MS	135,000	225,000	03/05/2014	03/13/2019
2027A0-DJ-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		F		1FE	36,174,210	111.7600	40,652,643	36,375,000	36,263,543	0	19,587	0	0	5.000	5.071	AO	383,958	1,818,750	10/08/2009	10/15/2019
2027A0-FR-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	LS	F		1FE	2,043,460	102.9100	2,058,236	2,000,000	2,012,515	0	(10,072)	0	0	3.250	2.719	MS	18,778	65,000	10/27/2011	03/17/2016
204386-AK-2	CGG VERITAS CORP FOREIGN	LS	F	1	4FE	145,340	86.0000	145,340	169,000	145,363	0	(1,591)	24,250	0	7.750	6.730	MN	1,674	13,098	04/30/2007	05/15/2017
21244W-AA-9	CONVATEC HEALTHCARE CORP FRGN		F	1	4FE	3,007,719	105.5000	2,874,875	2,725,000	2,864,781	0	(142,937)	0	0	10.500	2.119	JD	12,717	286,125	04/24/2014	12/15/2018
21685W-CJ-4	RABOBANK NEDERLAND NV CORP FOREIGN		F		1FE	18,700,940	117.6000	22,343,669	19,000,000	18,716,024	0	4,797	0	0	5.250	5.356	MN	102,521	997,500	05/17/2011	05/24/2041
219868-BN-5	CORP ANDINA DE FOMENTO NT GOVT FOREIGN		F		1FE	4,506,255	124.4900	4,357,016	3,500,000	4,214,334	0	(148,239)	0	0	8.125	3.147	JD	21,328	284,375	01/01/2013	06/04/2019
21987B-AK-4	CODELCO INC CORP FOREIGN	LS	F		1FE	14,234,215	112.2000	16,269,681	14,500,000	14,273,844	0	5,533	0	0	5.625	5.754	MS	226,563	815,625	09/16/2005	09/21/2035
21987B-AQ-1	CODELCO INC GOVT FOREIGN		F		1FE	25,945,940	95.4700	24,630,349	25,800,000	25,916,183	0	(13,714)	0	0	3.000	2.933	JJ	352,600	774,000	10/05/2012	07/17/2022
21987B-AR-9	CODELCO INC GOVT FOREIGN	LS	F		1FE	6,429,891	91.4000	6,167,057	6,747,000	6,439,877	0	5,514	0	0	4.250	4.541	JJ	130,629	286,748	03/06/2013	07/17/2042
22303Q-AG-5	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	19,812,739	111.5500	20,147,159	18,061,000	18,757,326	0	(230,646)	0	0	6.000	4.507	AO	228,773	1,083,660	06/17/2010	10/15/2017
22303Q-AH-3	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	53,916,874	130.7900	60,113,360	45,962,000	53,238,608	0	(164,195)	0	0	6.550	5.334	AO	635,552	3,010,511	11/29/2010	10/15/2037
22303Q-AK-6	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	13,574,432	100.9200	13,725,664	13,600,000	13,597,275	0	5,283	0	0	2.800	2.841	JD	16,924	380,800	06/21/2010	06/15/2015
22303Q-AL-4	COVIDIEN INTERNATIONAL F CORP FOREIGN		F		1FE	18,977,200	107.5300	20,430,572	19,000,000	18,985,854	0	2,208	0	0	4.200	4.215	JD	35,467	798,000	06/21/2010	06/15/2020
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign		F	1	1FE	12,989,459	100.3600	12,870,295	12,824,000	12,956,433	0	(16,205)	0	0	3.200	3.039	JD	18,239	410,368	05/28/2013	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN	LS	F	1	1FE	35,109,512	98.1300	34,950,495	35,615,000	35,177,979	0	44,247	0	0	2.950	3.115	JD	46,695	1,050,643	06/18/2013	06/15/2023
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN		F		1FE	29,369,374	99.8300	29,379,469	29,430,000	29,375,890	0	6,516	0	0	2.300	2.344	MN	62,048	338,445	05/22/2014	05/28/2019
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN		F		1FE	6,957,293	99.5400	6,967,461	7,000,000	6,958,033	0	740	0	0	3.000	3.098	AO	36,167	0	11/18/2014	10/29/2021
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOA		F		1FE	100,000,000	100.0100	100,010,000	100,000,000	100,000,000	0	0	0	0	0.633	0.666	JAJO	110,705	642,027	07/25/2013	01/23/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
23330J-AA-9	DP WORLD LTD CORP FOREIGN		F		2FE	4,991,750	113.0000	5,650,000	5,000,000	4,993,154	0	125	0	0	6.850	6.862	JJ	170,299	342,500	10/18/2007	07/02/2037
24668P-AE-7	DELHAIZE GRP CORP FOREIGN		F		2FE	27,137,092	104.9200	28,604,189	27,264,000	27,142,215	0	1,996	9,433	0	5.700	5.730	AO	388,512	1,548,348	07/30/2014	10/01/2040
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		F		2FE	85,113,214	147.7200	106,352,422	71,998,000	82,902,011	0	(405,902)	0	0	8.750	7.085	JD	279,992	6,299,825	11/02/2005	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN CO GT COMPANY G		F		2FE	1,997,145	159.6200	2,394,364	1,500,000	1,899,357	0	(11,912)	0	0	9.250	6.646	JD	11,563	138,750	10/07/2003	06/01/2032
25243E-AF-0	DIAGEO CAP PLC GTD NT DIAGEO CAPITAL PLC		F		1FE	5,706,300	108.9900	6,539,520	6,000,000	5,871,721	0	33,647	0	0	4.850	5.552	MN	35,567	291,000	06/05/2009	05/15/2018
25243Y-AH-2	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	3,756,200	126.2700	4,880,291	3,865,000	3,769,688	0	2,059	0	0	5.875	6.080	MS	57,398	227,069	10/06/2006	09/30/2036
25243Y-AM-1	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	58,869,719	110.9900	65,069,373	58,628,000	58,719,958	0	(31,906)	0	0	5.750	5.684	AO	636,765	3,371,110	07/07/2009	10/23/2017
25243Y-AP-4	DIAGEO CAPITAL PLC CORP FOREIGN		F		1FE	887,328	111.3900	991,376	890,000	888,437	0	238	0	0	4.828	4.864	JJ	19,814	42,969	04/27/2010	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN		F	1	1FE	29,926,500	97.0800	29,124,239	30,000,000	29,936,897	0	6,626	0	0	2.625	2.653	AO	135,625	787,500	04/24/2013	04/29/2023
25244S-AC-5	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	2,665,910	103.7100	2,696,538	2,600,000	2,609,100	0	(10,776)	0	0	5.300	4.853	AO	24,115	137,800	01/28/2009	10/28/2015
25244S-AF-8	DIAGEO FINANCE BV CORP FOREIGN		F		1FE	8,365,644	100.0700	8,405,796	8,400,000	8,399,560	0	6,870	0	0	3.250	3.335	JJ	125,883	273,000	11/03/2009	01/15/2015
25600W-AA-8	DNB BOLIGKREDITT AS CORP FOREIGN	LS	F		1FE	10,152,300	101.1500	10,115,400	10,000,000	10,035,006	0	(44,015)	0	0	2.100	1.649	AO	44,917	210,000	04/17/2012	10/14/2015
26433U-AA-3	DUFRY FINANCE SCA CORP FOREIGN		F	1	3FE	19,545,700	104.0200	20,055,249	19,280,000	19,486,304	0	(47,022)	0	0	5.500	5.182	AO	223,862	1,060,400	01/28/2014	10/15/2020
268317-AC-8	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	27,167,550	134.9400	33,735,382	25,000,000	26,994,473	0	(35,348)	0	0	6.950	6.299	JJ	748,090	1,737,500	06/10/2009	01/26/2039
268317-AD-6	ELECTRICITE DE FRANCE GOVT FOREIGN	LS	F		1FE	21,904,080	110.1600	24,236,218	22,000,000	21,945,170	0	9,257	0	0	4.600	4.655	JJ	432,911	1,012,000	01/21/2010	01/27/2020
268317-AE-4	ELECTRICITE DE FRANCE GOVT FOREIGN		F		1FE	66,878,963	117.3200	79,157,508	67,470,000	66,918,996	0	9,739	0	0	5.600	5.661	JJ	1,616,281	3,778,320	01/21/2010	01/27/2040
26835P-AB-6	EDP FINANCE B.V. CORP FOREIGN	LS	F		3FE	11,120,907	108.2300	11,558,537	10,680,000	10,868,866	0	(55,868)	0	0	6.000	5.363	FA	265,220	640,800	01/05/2010	02/02/2018
26835P-AC-4	EDP FINANCE B.V. CORP FOREIGN	LS	F		3FE	29,808,000	104.0800	31,224,600	30,000,000	29,894,867	0	18,759	0	0	4.900	4.982	AO	367,500	1,470,000	09/22/2009	10/01/2019
268789-AA-2	E.ON INTERNATIONAL FINANCE B.V CORP FORE		F		1FE	23,993,790	111.9900	26,317,544	23,500,000	23,713,461	0	(58,397)	0	0	5.800	5.492	AO	230,953	1,363,000	07/30/2009	04/30/2018
279158-AB-5	ECOPETROL SA CORP FOREIGN		F		2FE	2,530,000	114.5000	2,290,000	2,000,000	2,389,985	0	(78,627)	0	0	7.625	3.016	JJ	66,931	152,500	03/07/2013	07/23/2019
279158-AE-9	ECOPETROL SA GOVT FOREIGN		F		2FE	7,968,538	107.0000	7,003,151	6,545,000	7,956,924	0	(11,614)	0	0	7.375	5.819	MS	138,104	241,347	05/19/2014	09/18/2043
279158-AJ-8	ECOPETROL SA CORP FOREIGN		F		2FE	23,103,642	92.5000	22,015,000	23,800,000	23,102,442	0	(1,736)	878,129	0	5.875	5.818	MN	128,173	699,125	09/17/2014	05/28/2045
279158-AK-5	ECOPETROL SA GOVT FOREIGN	LS	F		2FE	5,736,624	95.0000	5,700,000	6,000,000	5,737,097	0	1,097	204,059	0	4.125	4.246	JJ	72,188	0	09/09/2014	01/16/2025
28504J-AW-0	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		F		1FE	74,405,354	99.7400	74,802,906	75,000,000	74,437,292	0	31,937	0	0	0.730	0.745	MAT	0	0	12/10/2014	01/06/2016
28504J-AY-6	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		F		1FE	24,800,771	99.7400	24,933,948	25,000,000	24,811,417	0	10,646	0	0	0.730	0.745	MAT	0	0	12/10/2014	01/08/2016
29081Y-AB-2	EMBRAER OVERSEAS CORP FOREIGN		F		2FE	1,665,000	107.6000	1,614,000	1,500,000	1,631,815	0	(33,185)	0	0	6.375	2.006	JJ	41,703	47,813	06/16/2014	01/24/2017
29244T-AA-9	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	6,674,289	130.1400	8,205,012	6,305,000	6,567,234	0	(15,280)	0	0	7.875	7.318	FA	206,883	496,519	07/11/2005	02/01/2027
29244T-AB-7	ENDESA CHILE OVERSEAS CO BONDS		F		2FE	10,045,115	136.5300	13,734,616	10,060,000	10,045,532	0	(200)	0	0	7.325	7.333	FA	307,040	736,895	08/16/2006	02/01/2037
29245S-AD-4	EMPRESA NACIONAL ELECTRIC CORP FOREIGN		F		2FE	9,599,925	104.0200	9,575,906	9,206,000	9,236,031	0	(50,782)	0	0	8.625	8.020	FA	330,841	794,018	02/03/2006	08/01/2015
29246R-AA-1	EMPRESA NACIONAL DE ELECTRICID CORP FORE		F	1	2FE	6,730,640	100.9600	6,865,620	6,800,000	6,734,261	0	3,621	0	0	4.250	4.377	AO	61,011	144,500	04/10/2014	04/15/2024
29267H-AA-7	ENDURANCE SPECIALTY HLDG ENDURANCE SPECI		F		2FE	269,755	124.6700	342,835	275,000	270,245	0	104	0	0	7.000	7.164	JJ	8,876	19,250	09/28/2011	07/15/2034
29267H-AB-5	ENDURANCE SPECIALTY HLDG CORP FOREIGN		F		2FE	8,384,475	103.6400	8,809,723	8,500,000	8,486,078	0	15,495	0	0	6.150	6.351	AO	110,358	522,750	10/24/2006	10/15/2015
29268B-AB-7	ENEL FINANCE INTERNATIONAL SA CORP FOREI		F		2FE	15,270,843	110.9900	16,982,036	15,300,000	15,288,270	0	3,273	0	0	6.250	6.276	MS	281,563	956,250	09/29/2011	09/15/2017
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	LS	F		2FE	35,414,298	127.1900	42,552,411	33,455,000	35,231,080	0	(36,952)	0	0	6.800	6.347	MS	669,843	2,274,940	09/10/2009	09/15/2037
29268B-AE-1	ENEL FINANCE INTERNATIONAL SA CORP FOREI		F		2FE	10,453,800	110.5100	11,603,555	10,500,000	10,474,178	0	4,509	0	0	5.125	5.182	AO	125,563	538,125	09/30/2009	10/07/2019
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI		F		2FE	36,481,445	117.5000	42,353,848	36,045,000	36,489,900	0	(1,767)	0	0	6.000	5.899	AO	504,630	2,020,350	08/04/2014	10/07/2039
000000-00-0	Essential Capital ConsortiumBV Debt		F	2	3Z	441,396	87.5000	449,774	514,000	441,790	0	394	0	0	4.000	7.462	MN	685	0	12/19/2014	12/18/2019
302154-AU-3	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	3,987,574	100.1200	3,969,643	3,965,000	3,964,953	0	(4,818)	0	0	5.875	5.751	JJ	108,060	232,944	08/07/2009	01/14/2015
302154-AV-1	EXPORT IMPORT BANK KOREA GOVT FOREIGN		F		1FE	2,095,000	102.1500	2,042,926	2,000,000	2,013,768	0	(19,579)	0	0	4.125	3.102	MS	25,667	82,500	08/17/2010	09/09/2015
30251G-AC-1	FMG RESOURCES AUG 2006 PTY LTD CORP FORE		F	1	3FE	121,333	90.7500	121,000	133,333	121,343	0	(2,495)	16,772	0	6.875	3.009	FA	3,819	9,167	10/22/2013	02/01/2018
30251G-AH-0	FMG RESOURCES AUG 2006 PTY LTD CORP FORE		F	1	3FE	146,970	91.0000	125,580	138,000	143,591	0	(1,745)	0	0	8.250	6.652	MN	1,898	11,385	01/01/2013	11/01/2019
30251G-AK-3	FMG RESOURCES AUG 2006 PTY LTD CORP FORE		F	1	3FE	285,000	95.6200	286,875	300,000	285,017	0	(5,358)	25,375	0	6.000	3.158	AO	4,500	9,000	04/25/2014	04/01/2017
344419-AA-4	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		F		2FE	5,451,080	94.4700	5,195,960	5,500,000	5,457,938	0	4,349	0	0	2.875	2.979	MN	22,401	158,125	05/16/2013	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEXICANO SAB CORP FORE		F		2FE	9,381,277	93.4500	9,157,728	9,800,000	9,383,010	0	2,478	273,906	0	4.375	4.466	MN	60,740	428,750	05/07/2013	05/10/2043
35037R-AC-7	FOSUN INTERNATIONAL LTD CORP FOREIGN	LS	F	1	4FE	22,000,000	102.2500	22,495,000	22,000,000	22,000,000	0	0	0	0	7.500	7.500	MN	224,583	1,650,000	05/05/2011	05/12/2016
35177P-AL-1	FRANCE TELECOM NOTES	LS	F		2FE	72,295,602	152.4000	87,172,282	57,200,000	70,330,176	0	364,996	0	0	9.000	6.627	MS	1,716,000	5,076,500	10/07/2008	03/01/2031
35177P-AT-4	FRANCE TELECOM CORP FOREIGN		F		2FE	14,970,700	112.2700	16,840,905	15,000,000	14,984,589	0	2,888	0	0	5.375	5.401	JJ	387,448	806,250	06/30/2009	07/08/2019
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN		F	2	2FE	25,571,444	101.2100	25,606,004	25,300,000	25,566,523	0	(8,743)	72,734	0	4.634	4.470	JJ	491,758	0	09/09/2014	07/31/2029
368266-AA-0	GAZPROM GAZ CAPITAL SA CORP FOREIGN	LS	F		2FE	37,805,990	100.2500	36,064,938	35,975,000	37,598,233	0	(64,185)	1,004,926	0	8.625	7.883	AO	542,998	3,102,844	11/18/2010	04/28/2034
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS L CORP FORE		F	1	4FE	17,832,397	102.2700	17,843,047	17,447,000	17,810,350	0	(39,478)	62,950	0	5.250	4.718	AO	228,992	506,326	07/25/2014	04/01/2022
40049J-AT-4	GRUPO TELEVISA SA DE CV NT SENIOR NOTES	LS	F		2FE	6,516,742	139.1800	9,742,530	7,000,000	6,582,722	0	9,425	0	0	8.500	9.190	MS	181,806	595,000	07/21/2004	03/11/2032
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	LS	F		2FE	7,964,831	101.7200	8,188,782	8,050,000	7,965,158	0	327	0	0	5.000	5.068	MN	53,667	201,250	05/16/2014	05/13/2045
40420X-AA-3	HKCG FINANCE LTD CORP FOREIGN		F		1FE	4,786,300	113.2500	5,322,810	4,700,000	4,745,277	0	(11,787)	0	0	6.250	5.936	FA	117,500	293,750	12/03/2010	08/07/2018
404280-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	3,716,417	132.6200	5,092,508	3,840,000	3,724,916	0	1,689	0	0	6.800	7.058	JD	21,760	261,120	11/07/2008	06/01/2038
40430A-AB-9	HSBK EUROPE BV CORP FOREIGN		F		3FE	1,214,804	100.0000	1,245,000	1,245,000	1,235,388	0	3,531	0	0	7.250	7.608	MN	14,542	90,263	08/08/2007	05/03/2017
411349-AA-1	HANSON PLC CORP FOREIGN		F		3FE	5,342,630	106.0000	5,160,080	4,868,000	5,148,009	0	(167,207)	0	0	6.125	2.483	FA	112,640	298,165	11/01/2013	08/15/2016
423012-AB-9	Heineken N.V. CORP FOREIGN		F		2FE	16,636,147	99.4200	16,802,622	16,900,000	16,716,817	0	64,348	0	0	1.400	1.805	AO	59,150	236,600	09/27/2013	10/01/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
423012-AE-3	Heineken N.V. CORP FOREIGN		F		2FE	3,724,228	96.0000	3,791,844	3,950,000	3,731,422	0	4,001	0	0	4.000	4.345	AO	39,500	158,000	02/20/2013	10/01/2042
44841A-AA-6	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE		F		1FE	2,994,870	102.5200	3,075,540	3,000,000	2,999,141	0	926	0	0	4.625	4.658	MS	42,396	138,750	09/08/2009	09/11/2015
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	LS	F		1FE	14,136,364	114.0400	14,646,271	12,843,000	13,972,530	0	(136,905)	0	0	5.750	3.657	MS	225,644	512,986	05/27/2014	09/11/2019
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN		F		1FE	5,107,724	108.1000	5,129,328	4,745,000	5,082,320	0	(25,404)	0	0	4.625	3.477	JJ	102,413	109,728	05/19/2014	01/13/2022
44841D-AA-0	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE		F		1FE	4,914,273	99.1800	4,884,418	4,925,000	4,914,679	0	407	0	0	1.625	1.699	AO	13,561	0	10/29/2014	10/31/2017
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE		F		1FE	7,013,669	120.4800	7,691,216	6,384,000	6,936,705	0	(80,658)	0	0	7.625	5.243	AO	110,878	376,828	04/30/2014	04/09/2019
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN		F		1FE	33,745,970	146.3500	38,665,002	26,420,000	33,446,878	0	(115,820)	0	0	7.450	5.175	MN	202,296	1,443,065	09/05/2014	11/24/2033
44842C-AA-1	HUTCH WHAMPOA INT 12 II CORP FOREIGN		F		1FE	6,292,992	100.0600	6,229,715	6,226,000	6,281,413	0	(11,578)	0	0	2.000	1.679	MN	18,332	62,260	05/16/2014	11/08/2017
44967F-A*-6	I.M.A. Industria Macchine Auto Senior No		F	2	3Z	19,700,000	100.0000	19,699,953	19,700,000	19,700,000	0	0	0	0	6.250	6.249	FA	444,618	1,231,250	02/21/2013	02/21/2023
449786-AQ-5	ING BANK NV CORP FOREIGN		F		1FE	397,944	104.7300	418,908	400,000	399,037	0	408	0	0	3.750	3.864	MS	4,750	15,000	02/29/2012	03/07/2017
45074G-AB-6	IBERDROLA FINANCE IRELAND LTD CORP FOREI	LS	F		2FE	52,463,068	110.3500	57,159,694	51,800,000	52,156,183	0	(67,015)	0	0	5.000	4.832	MS	791,389	2,590,000	01/15/2010	09/11/2019
456866-AK-8	INGERSOLL RAND CO DEBENTURES		F		2FE	30,383,248	119.8900	35,967,300	30,000,000	30,255,318	0	(12,733)	0	0	6.391	6.293	MN	244,988	1,917,300	06/30/2000	11/15/2027
458182-BW-1	INTER-AMERICAN DEV BANK NOTES		F		1FE	4,527,768	137.3900	5,200,174	3,785,000	4,242,289	0	(30,736)	0	0	6.800	5.313	AO	54,336	257,380	09/25/2002	10/15/2025
45818Q-AD-1	INTERAMERN DEV BK NOTES		F		1FE	186,488	141.5800	212,375	150,000	178,017	0	(1,603)	0	0	6.750	4.755	JJ	4,669	10,125	01/28/2009	07/15/2027
458207-AH-0	Intelsat Jackson CORP FOREIGN		F	1	4FE	0	0.0000	0	0	0	0	0	0	0	8.500	0.000	MN	0	7,948	01/01/2013	11/01/2019
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA CORP FOREIG		F	1	4FE	4,738,750	99.3900	4,969,500	5,000,000	4,751,258	0	12,508	0	0	5.500	6.257	FA	114,583	137,500	06/05/2014	08/01/2023
459050-AC-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,440,152	109.3400	21,047,565	19,250,000	19,106,184	0	91,927	0	0	7.950	8.518	MS	450,610	1,530,375	07/21/2004	05/15/2016
459050-BQ-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	10,000,000	115.5300	11,552,900	10,000,000	10,000,000	0	0	0	0	8.350	8.348	MS	245,861	835,000	07/21/2004	01/30/2017
459050-CK-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	7,852,931	114.2900	9,143,280	8,000,000	7,961,500	0	16,407	0	0	8.800	9.061	MS	207,289	704,000	07/21/2004	10/15/2016
459050-CL-2	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	18,515,847	118.1500	23,630,800	20,000,000	19,574,334	0	153,371	0	0	8.800	9.828	MS	518,222	1,760,000	07/21/2004	04/30/2017
459050-CN-8	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,537,247	117.3200	11,731,500	10,000,000	9,874,449	0	48,080	0	0	8.800	9.431	MS	259,111	880,000	07/21/2004	03/15/2017
459051-AB-4	INTERNATIONAL BANK FOR RECO NOTES		F		1FE	9,580,416	120.2100	12,020,800	10,000,000	9,870,361	0	42,098	0	0	9.250	9.824	MS	272,361	925,000	07/21/2004	07/01/2017
459056-JS-7	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	4,066,753	112.1100	5,044,860	4,500,000	4,406,810	0	48,791	0	0	8.250	9.610	MS	123,750	371,250	07/21/2004	09/01/2016
459056-JW-8	INTL BK FOR RECON & DEV DEBENTURES		F		1FE	20,153,042	119.9200	23,983,600	20,000,000	20,038,056	0	(14,152)	0	0	9.250	9.158	JJ	853,056	1,850,000	07/21/2004	07/15/2017
45905A-JG-4	INTL BK FOR RECON & DEV NOTES		F		1FE	14,298,480	117.9900	14,159,040	12,000,000	12,434,776	0	(160,419)	0	0	8.500	6.845	MS	300,333	1,020,000	01/06/1994	05/30/2017
45905A-JH-2	INTL BK FOR RECON & DEV NOTES		F		1FE	11,959,501	118.5100	11,850,900	10,000,000	10,508,762	0	(182,627)	0	0	8.500	6.266	MS	250,278	850,000	07/21/2004	06/30/2017
461127-A#-9	Intertek Finance plc Series B Senior Not		F		2	15,000,000	109.8800	16,481,993	15,000,000	15,000,000	0	0	0	0	8.000	8.004	AO	253,333	1,200,000	12/10/2008	06/10/2016
461127-A*-3	Intertek Finance plc Senior Note		F		2	90,000,000	102.3200	92,088,841	90,000,000	90,000,000	0	0	0	0	5.540	5.540	JD	221,600	4,986,000	06/26/2008	06/26/2015
461127-D@-8	Intertek Finance plc Senior Note		F		1Z	7,500,000	104.4400	7,832,662	7,500,000	7,500,000	0	0	0	0	3.370	3.370	JJ	125,673	0	07/02/2014	07/02/2021
46115H-AA-5	INTESA SANPAOLO SPA CORP FOREIGN		F		2FE	327,686	101.3500	354,729	350,000	345,795	0	6,501	0	0	3.625	5.636	FA	4,899	12,688	01/31/2012	08/12/2015
46115H-AN-7	INTESA SANPAOLO SPA CORP FOREIGN		F		2FE	809,774	100.8800	807,002	800,000	808,398	0	(1,376)	0	0	2.375	1.846	JJ	8,867	2,362	09/12/2014	01/13/2017
46611C-AA-5	JBS FINANCE II LTD CORP FOREIGN		F	1	3FE	2,045,000	102.2500	2,045,000	2,000,000	2,044,546	0	(454)	0	0	8.250	7.074	JJ	69,667	0	12/17/2014	01/29/2018
479142-B#-7	Johnson Matthey Senior Note		F		1	6,000,000	106.8300	6,410,028	6,000,000	6,000,000	0	0	0	0	5.670	5.670	JD	17,010	340,200	12/13/2006	12/13/2016
479142-D*-9	Johnson Matthey Senior Note		D	2	1Z	97,839,736	104.2000	101,386,671	97,299,961	97,299,961	0	0	0	(6,056,092)	3.570	3.570	FA	1,313,310	3,722,155	08/16/2012	08/16/2024
485161-AS-2	KANSAS CITY SOUTHERN DE MEXICO CORP Fore	LS	F	1	2FE	4,602,700	97.1300	4,856,500	5,000,000	4,644,691	0	35,079	0	0	3.000	4.007	MN	18,333	150,000	10/18/2013	05/15/2023
493859-B#-8	Kier Group plc Senior Note		D		2Z	19,289,000	102.6300	19,412,009	18,914,768	18,914,768	0	0	0	(374,232)	4.140	4.140	MN	90,107	0	11/20/2014	11/22/2021
493859-C@-9	Kier Group plc Senior Note		D		2Z	20,031,700	104.2900	20,485,476	19,643,059	19,643,059	0	0	0	(388,641)	4.430	4.430	MN	100,131	0	11/20/2014	11/20/2024
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN		F		1FE	1,750,226	103.3600	1,813,968	1,755,000	1,750,439	0	212	0	0	3.800	3.833	AO	15,376	33,345	04/03/2014	04/08/2024
500472-AB-1	KONINKLIJKE PHILIPS NV CORP FOREIGN	LS	F		1FE	19,761,000	111.0000	22,199,160	20,000,000	19,906,096	0	25,431	0	0	5.750	5.910	MS	351,389	1,150,000	03/05/2008	03/11/2018
500472-AC-9	KONINKLIJKE PHILIPS NV CORP FOREIGN		F		1FE	28,728,711	135.8100	36,249,314	26,691,000	28,571,478	0	(39,507)	0	0	6.875	6.278	MS	560,696	1,835,006	11/12/2010	03/11/2038
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN		F		1FE	24,896,320	111.9200	26,916,904	24,050,000	24,882,598	0	(13,721)	0	0	5.000	4.771	MS	354,069	1,202,500	02/11/2014	03/15/2042
500630-BU-1	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	6,737,418	104.6000	6,589,737	6,300,000	6,523,234	0	(91,796)	0	0	3.875	2.311	MN	38,653	244,125	08/29/2012	05/04/2017
500630-BW-7	KOREA DEVELOPMENT BANK GOVT FOREIGN		F		1FE	13,431,552	104.1000	13,220,573	12,700,000	13,095,283	0	(143,698)	0	0	3.500	2.278	FA	159,279	444,500	09/10/2012	08/22/2017
500630-BX-5	KOREA DEVELOPMENT BANK GOVT FOREIGN	LS	F		1FE	3,516,604	100.3800	3,573,593	3,560,000	3,525,310	0	3,911	0	0	3.000	3.143	MS	31,743	106,800	09/05/2012	09/14/2022
500631-AE-6	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	267,141	128.3600	1,910,022	1,488,000	1,097,271	0	98,111	0	0	0.000	9.589	AO	0	0	11/22/1999	04/01/2096
500631-AH-9	KOREA ELECTRIC POWER CORP BANK GUARANTEE		F		1FE	3,358,473	128.2500	4,347,827	3,390,000	3,368,553	0	1,079	0	0	7.000	7.078	FA	98,875	237,300	04/27/2001	02/01/2027
50064N-AB-3	KOREA MIDLAND POWER CO LTD GOVT FOREIGN		F		1FE	3,987,480	104.6400	4,185,680	4,000,000	3,997,616	0	1,582	0	0	5.500	5.544	MS	65,389	220,000	02/22/2007	03/14/2016
50064Y-AF-0	KOREA HYDRO & NUCLEAR PO GOVT FOREIGN		F		1FE	5,835,179	100.0400	5,932,319	5,930,000	5,854,094	0	8,530	0	0	3.000	3.188	MS	50,405	177,900	09/11/2012	09/19/2022
50065J-AA-3	KOREA HIGHWAY CORP GOVT FOREIGN		F		1FE	2,980,050	100.7400	3,022,170	3,000,000	2,998,663	0	3,844	0	0	4.500	4.641	MS	36,750	135,000	10/15/2009	03/23/2015
50065W-AC-0	KOREA NATIONAL OIL CORP GOVT FOREIGN		F		1FE	3,116,540	102.5200	3,053,956	2,979,000	3,081,221	0	(35,320)	0	0	3.125	1.570	AO	22,756	93,094	03/11/2014	04/03/2017
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN		F		1FE	14,916,900	106.4200	15,963,450	15,000,000	14,923,033	0	6,133	0	0	4.000	4.068	JJ	263,333	300,000	01/15/2014	01/23/2024
5006EP-AC-5	KOREA EAST-WEST POWER CO LTD GOVT FOREIG		F		1FE	5,137,646	101.3600	5,199,864	5,130,000	5,134,083	0	(1,552)	0	0	2.500	2.467	JJ	58,781	128,250	08/20/2012	07/16/2017
50074J-AA-2	KOWLOON-CANTON RAILWAY CORP CORP FOREIGN		F		1FE	1,494,885	111.6500	1,674,735	1,500,000	1,497,351	0	508	0	0	5.125	5.169	MN	8,755	76,875	05/11/2009	05/20/2019
50247V-AA-7	LYB INTERNATIONAL FINANCE BV CORP FOREIG		F		2FE	8,366,292	102.2900	8,592,713	8,400,000	8,370,020	0	2,815	0	0	4.000	4.049	JJ	154,933	335,067	08/19/2013	07/15/2023
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE		F		2FE	8,472,828	108.6600	8,905,064	8,195,000	8,470,669	0	(2,667)	0	0	5.250	5.022	JJ	198,387	298,522	04/10/2014	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	LS	F	1	2FE	47,160,816	102.8800	47,919,874	46,580,000	47,163,899	0	240	63,188	0	4.875	4.784	MS	668,617	1,242,618	08/06/2014	03/15/2044
505861-AB-0	LAFARGE S A CORP FOREIGN	LS	F		3FE	6,579,820	106.5000	6,922,501	6,500,000	6,515,635	0	(9,527)	0	0	6.500	6.331	JJ	194,819	422,500	08/04/2006	07/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
524671-AA-2	LEGRAND DEBENTURES		F		1FE	7,156,091	138.9400	9,982,631	7,185,000	7,164,348	0	1,155	0	0	8.500	8.540	FA	230,718	610,725	07/21/2004	02/15/2025
53944Y-AA-1	LLOYDS BANK PLC CORP FOREIGN		F		2FE	422,599	100.9100	428,884	425,000	422,606	0	7	0	0	4.500	4.571	MN	3,028	0	10/29/2014	11/04/2024
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN		F	1	2FE	28,535,080	115.1000	27,440,014	23,841,000	27,716,425	0	(515,188)	0	0	6.000	3.253	MN	182,781	1,430,460	03/06/2014	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN		F	1	2FE	23,290,626	109.0800	23,233,273	21,300,000	22,886,214	0	(310,675)	0	0	5.000	3.024	AO	224,833	872,500	04/21/2014	04/15/2019
56068T-AB-3	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	3,711,600	109.6200	4,110,938	3,750,000	3,740,081	0	4,618	0	0	7.750	7.900	AO	59,740	290,625	10/11/2006	10/17/2016
56068T-AC-1	MAJAPAHIT HOLDING BV CORP FOREIGN	LS	F		3FE	8,726,370	110.1500	9,913,500	9,000,000	8,904,920	0	32,989	0	0	7.250	7.721	JD	5,438	652,500	08/01/2008	06/28/2017
56068T-AD-9	MAJAPAHIT HOLDING BV CORP FOREIGN		F		3FE	4,313,790	117.0000	5,265,000	4,500,000	4,328,412	0	2,635	0	0	7.875	8.249	JD	2,953	354,375	03/10/2008	06/29/2037
561233-AA-5	MALLINCKRODT INTERNATIONAL FIN CORP FORE	LS	F	1	4FE	15,000,000	102.7500	15,412,500	15,000,000	15,000,000	0	0	0	0	5.750	5.750	FA	330,625	0	07/30/2014	08/01/2022
579254-A@-2	McBride plc Senior Note		F		3	24,920,000	99.9500	24,906,931	24,920,000	24,920,000	0	0	0	0	6.300	6.300	AO	379,407	784,980	04/04/2014	04/04/2022
58985@-AA-3	Merieux Nutrisciences Corp Senior Note		F		2	2,500,000	102.2300	2,555,833	2,500,000	2,500,000	0	0	0	0	4.250	4.250	JD	3,247	53,125	08/08/2014	12/20/2022
59284B-AB-4	MEXICHEM SAB DE CV CORP FOREIGN	LS	F		2FE	10,591,750	103.2500	10,325,000	10,000,000	10,499,940	0	(54,274)	0	0	4.875	4.110	MS	138,125	487,500	06/04/2013	09/19/2022
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	LS	F		2FE	12,873,000	103.7500	12,450,000	12,000,000	12,861,135	0	(8,651)	0	0	6.750	6.203	MS	229,500	607,500	09/04/2014	09/19/2042
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN		F		2FE	8,923,988	94.5000	8,646,750	9,150,000	8,923,532	0	(678)	148,016	0	5.875	5.936	MS	155,296	0	09/09/2014	09/17/2044
617323-A*-1	Morgan Crucible Company plc Euro Series		D		2	26,363,869	101.1400	26,275,044	25,978,502	25,978,502	0	0	0	(3,603,563)	3.650	3.651	MS	239,688	1,034,942	06/30/2010	06/30/2015
617323-A@-9	Morgan Crucible Company plc Euro Seires		D		2	24,560,000	107.3800	25,986,010	24,201,000	24,201,000	0	0	0	(3,357,000)	4.320	4.321	MS	264,275	1,141,106	06/30/2010	06/30/2017
61744@-AJ-0	Morganite Industries Senior Note		R		2	13,000,000	109.7600	14,268,149	13,000,000	13,000,000	0	0	0	0	6.120	6.120	JD	26,520	795,600	12/19/2007	12/19/2017
62630C-AB-7	MUNICIPALITY FINANCE PLC GOVT FOREIGN		F		1FE	996,770	99.8400	998,350	1,000,000	997,054	0	284	0	0	1.125	1.235	MS	3,063	0	09/16/2014	09/22/2017
62944B-AW-4	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN		C		1FE	434,704	101.3300	437,423	431,686	436,200	0	26	17,990	1,501	2.125	2.162	AO	2,312	0	09/17/2014	10/01/2019
62947Q-AM-0	NXP BV AND NXP FUNDING LLC CORP FOREIGN		F	1	3FE	6,202,500	105.0000	6,300,000	6,000,000	6,169,254	0	(33,246)	0	0	5.750	4.983	FA	130,333	345,000	01/30/2014	02/15/2021
62947Q-AN-8	NXP BV AND NXP FUNDING LLC CORP FOREIGN	LS	F	1	3FE	5,424,800	105.2500	5,704,550	5,420,000	5,423,644	0	(896)	0	0	5.750	5.728	MS	91,764	311,650	10/18/2013	03/15/2023
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN		F	2	1FE	1,096,250	111.7500	1,117,500	1,000,000	1,093,319	0	(2,931)	0	0	6.067	5.088	JD	169	60,670	05/16/2014	12/31/2033
63250D-BN-0	NATIONAL AUSTRALIA BANK CORP FOREIGN	LS	F		1FE	12,983,100	101.4600	13,189,280	13,000,000	12,997,037	0	3,512	0	0	2.750	2.778	MS	93,347	357,500	09/20/2010	09/28/2015
636012-A*-7	National Express Group Plc Senior Note		D		2	96,869,000	116.4500	110,611,850	94,988,925	94,988,925	0	0	0	(13,176,225)	4.550	4.550	FA	1,620,749	4,834,185	08/16/2012	08/16/2021
636203-AA-9	NTL GAS CO TT CORP FOREIGN		F		2FE	6,973,190	107.8000	7,546,000	7,000,000	6,976,608	0	487	0	0	6.050	6.077	JJ	192,928	423,500	01/17/2006	01/15/2036
650162-AP-5	NEW ZEALAND (GOVERNMENT OF) GOVT FOREIGN		F		1FE	5,466	109.5400	5,477	5,000	5,379	0	(87)	0	0	8.750	2.548	AO	109	219	09/11/2014	04/01/2016
654902-AB-1	NOKIA CORP CORP FOREIGN	LS	F		3FE	13,870,500	107.0000	14,980,001	14,000,000	13,933,953	0	12,839	0	0	5.375	5.496	MN	96,153	752,500	04/30/2009	05/15/2019
65504L-AE-7	NOBLE HOLDING INTL LTD CORP FOREIGN		F		2FE	3,607,730	101.5800	3,555,199	3,500,000	3,529,940	0	(25,091)	0	0	3.050	2.301	MS	35,583	106,750	10/24/2011	03/01/2016
65535H-AD-1	NOMURA HOLDINGS INC CORP FOREIGN		F		2FE	298,992	100.8100	302,420	300,000	299,497	0	285	0	0	2.000	2.100	MS	1,800	6,000	03/06/2013	09/13/2016
65557C-AD-5	NORDEA BANK AB CORP FOREIGN		F		1FE	9,952,300	112.3700	11,237,148	10,000,000	9,968,285	0	4,383	0	0	4.875	4.936	JJ	226,146	487,500	01/11/2011	01/14/2021
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN	LS	F		1FE	11,636,712	111.3200	11,521,316	10,350,000	11,517,600	0	(119,112)	0	0	4.875	2.493	JJ	215,841	252,333	06/06/2014	01/27/2020
65557C-AL-7	NORDEA BANK AB CORP FOREIGN	LS	F		1FE	10,075,900	100.7200	10,072,237	10,000,000	10,067,328	0	(8,572)	0	0	2.375	2.208	AO	57,396	118,750	06/03/2014	04/04/2019
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		F		1FE	69,850,900	100.4000	70,277,200	70,000,000	69,986,461	0	49,438	0	0	2.250	2.324	MS	441,875	1,575,000	03/14/2012	03/20/2015
65557F-AD-8	NORDEA BANK AB CORP FOREIGN		F		1FE	1,019,024	103.8300	1,038,326	1,000,000	1,018,074	0	(950)	0	0	4.250	3.974	MS	11,806	14,875	09/19/2014	09/21/2022
656531-AC-4	STATOILHYDRO ASA DEBENTURES		F		1FE	38,737,893	128.9300	46,156,223	35,799,000	38,183,099	0	(239,803)	0	0	7.750	6.622	JD	123,308	2,774,423	01/01/2013	06/15/2023
656531-AD-2	STATOILHYDRO ASA CORP FOREIGN		F		1FE	13,762,593	134.0900	15,252,465	11,375,000	12,929,035	0	(102,597)	0	0	7.150	5.464	MN	103,923	813,313	09/29/2011	11/15/2025
656531-AE-0	STATOILHYDRO ASA DEBENTURES		F		1FE	22,133,323	110.9300	23,642,127	21,313,000	21,460,169	0	(78,226)	0	0	7.500	7.064	AO	399,619	1,598,475	07/21/2004	10/01/2016
656531-AF-7	STATOILHYDRO ASA NOTES		F		1FE	5,478,250	113.9400	5,697,145	5,000,000	5,165,348	0	(48,761)	0	0	6.700	5.502	JJ	154,472	335,000	05/08/2007	01/15/2018
656531-AM-2	STATOILHYDRO ASA DEBENTURES		F		1FE	18,676,189	136.6700	25,981,442	19,010,000	18,761,899	0	10,660	0	0	7.250	7.405	MS	375,183	1,378,225	07/21/2004	09/23/2027
667137-A*-4	Northumbrian Water Group plc Senior Note		D		2Z	105,950,000	117.4200	119,010,356	101,351,250	101,351,250	0	0	0	(6,308,250)	5.820	5.820	AO	1,261,654	6,176,410	04/14/2011	04/14/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	LS	F		1FE	127,487,255	112.2800	137,375,004	122,347,000	124,886,504	0	(554,812)	0	0	5.125	4.562	FA	2,455,861	6,270,284	04/12/2010	02/10/2019
675758-AM-8	ODEBRECHT FINANCE LTD CORP FOREIGN		F		2FE	10,407,375	87.4500	9,575,775	10,950,000	10,406,279	0	(1,096)	648,000	0	5.250	5.150	JD	6,388	287,438	08/29/2014	06/27/2029
680617-AB-3	Oleoducto Central S.A. CORP FOREIGN		F		2FE	6,223,750	95.5000	6,207,500	6,500,000	6,223,850	0	2,453	246,953	0	4.000	4.081	MN	39,000	130,000	05/21/2014	05/07/2021
68620Y-AA-0	ORIGIN ENERGY FINANCE LTD CORP FOREIGN		F		2FE	24,923,750	109.0100	27,252,249	25,000,000	24,941,664	0	6,656	0	0	5.450	5.490	AO	291,424	1,362,500	10/06/2011	10/14/2021
706448-BE-6	PEMEX FINANCE LTD CORP SINKING FUND FRGN		F	2	1FE	4,051,956	111.1700	3,431,597	3,086,875	3,270,833	0	(62,303)	0	0	10.610	6.035	FMAN	41,849	327,518	12/13/2006	08/15/2017
708326-A*-4	Pennon Group plc Senior Note		D		2	100,062,441	107.9600	105,107,454	97,361,848	97,361,848	0	0	0	(6,059,944)	4.500	4.500	AO	827,576	4,609,655	04/23/2012	04/25/2022
708326-A@-2	Pennon Group plc Senior Note		D		2	50,700,000	111.5700	52,775,236	47,303,719	47,303,719	0	0	0	(3,396,281)	4.770	4.770	MS	582,900	1,175,333	03/28/2014	03/30/2026
709629-AF-6	PENTAIR FINANCE SA CORP FRGN		F		2FE	297,975	99.5200	298,544	300,000	298,457	0	288	0	0	2.650	2.762	JD	663	7,950	04/25/2013	12/01/2019
709629-AK-5	PENTAIR FINANCE SA CORP FRGN		F		2FE	60,407	99.8800	59,927	60,000	60,254	0	(91)	0	0	1.875	1.714	MS	331	1,125	04/25/2013	09/15/2017
714264-AD-0	PERNOD-RICARD SA CORP FOREIGN		F		2FE	330,699	106.6900	330,743	310,000	329,244	0	(1,455)	0	0	4.450	3.449	JJ	6,361	6,898	05/16/2014	01/15/2022
714294-AF-2	PERRIGO CO LTD CORP FOREIGN		F		2FE	1,207,314	99.9200	1,199,054	1,200,000	1,206,946	0	(368)	0	0	2.300	2.142	MN	4,063	13,800	10/16/2014	11/08/2018
71645W-AH-4	PETROBRAS INTL FIN CO PETROBRAS INTL FIN		F		2FE	2,428,271	106.2500	2,443,750	2,300,000	2,428,185	0	(34,780)	32,131	0	8.375	6.347	JD	11,236	192,625	10/04/2006	12/10/2018
71645W-AM-3	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	9,024,188	97.6500	8,934,701	9,150,000	9,024,294	0	10,818	86,307	0	5.875	6.023	MS	179,187	537,563	11/01/2007	03/01/2018
71645W-AS-0	PETROBRAS INTL FIN CO GOVT FOREIGN		F		2FE	2,629,206	92.5700	1,920,738	2,075,000	2,609,947	0	(9,866)	0	0	6.750	4.974	JJ	59,916	140,063	01/01/2013	01/27/2041
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	11,313,500	114.7500	11,475,000	10,000,000	11,300,430	0	(27,317)	289,431	0	6.500	5.371	JD	52,361	650,000	06/18/2013	06/02/2041
71654Q-BE-1	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	12,284,500	102.0000	13,260,000	13,000,000	12,297,449	0	4,458	253,317	0	5.500	5.747	JD	7,944	715,000	07/12/2013	06/27/2044
71654Q-BH-4	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	5,969,100	103.9000	6,296,340	6,060,000	5,978,465	0	6,939	0	0	4.875	5.062	JJ	133,762	295,425	08/30/2013	01/18/2024
71654Q-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN		F		2FE	13,770,306	113.2500	13,703,250	12,100,000	13,770,234	0	(3,902)	173,050	0	6.375	5.350	JJ	338,548	0	10/24/2014	01/23/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
71656L-BB-6	PETROLEOS MEXICANOS GOVT FOREIGN	LS	F		2FE	20,324,359	102.0000	20,502,000	20,100,000	20,324,352	0	482	157,024	0	5.500	5.371	JD	12,283	552,750	10/06/2014	06/27/2044
716743-AD-1	PETRONAS CAP LTD GOVT FOREIGN		F		1FE	11,070,275	110.6000	10,285,442	9,300,000	10,561,007	0	(257,353)	0	0	5.250	2.147	FA	188,519	488,250	01/01/2013	08/12/2019
71825P-AD-0	PHILIPPINE LONG DISTANCE TEL CORP FOREIG		F		2FE	3,097,081	114.0000	3,363,000	2,950,000	2,989,227	0	(16,293)	0	0	8.350	7.665	MS	78,687	246,325	10/16/2006	03/06/2017
718337-AC-2	PHILLIPS ELECTRONICS INC 7.7500 05/15/2		F		1FE	3,071,136	131.0000	2,927,939	2,235,000	2,961,549	0	(55,854)	0	0	7.750	3.907	MN	22,133	173,213	01/01/2013	05/15/2025
739318-AC-3	Powercor Australia LLC Series A Senior N		F		2	8,449,989	102.2900	8,183,255	8,000,000	8,185,989	0	(133,058)	0	0	3.330	1.609	MN	34,040	266,400	01/01/2013	05/15/2016
739318-AD-1	Powercor Australia LLC Senior Note		F		2	4,250,000	105.2400	4,472,619	4,250,000	4,250,000	0	0	0	0	4.060	4.060	JD	11,503	172,550	06/02/2011	06/07/2018
739318-AE-9	Powercor Australia LLC Senior Note		F		2	18,000,000	107.1300	19,282,752	18,000,000	18,000,000	0	0	0	0	4.470	4.470	JD	62,580	804,600	06/02/2011	06/03/2020
74050U-A#-4	Premier Farnell Plc Series A Senior Note		F		2	27,000,000	106.6900	28,806,523	27,000,000	27,000,000	0	0	0	0	5.240	5.240	JJ	703,470	1,414,800	07/02/2010	07/02/2017
758203-AA-1	REED ELSEVIER INC NOTES 144A		F		2FE	938,150	121.6400	1,216,370	1,000,000	967,482	0	2,575	0	0	6.625	7.127	AO	13,986	66,250	11/02/1993	10/15/2023
759470-AC-1	RELIANCE INDS LTD NOTES 144A		F		2FE	14,409,729	111.9300	13,406,616	11,978,000	12,415,992	0	(274,741)	0	0	10.375	7.694	JD	24,164	1,242,718	11/23/2005	06/24/2016
761655-A#-6	Rexam plc Senior Note		R		2	100,000,000	104.1300	104,131,649	100,000,000	100,000,000	0	0	0	0	4.400	4.400	JD	158,889	4,400,000	01/03/2013	12/18/2022
767201-AD-8	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	17,465,246	130.2600	22,906,907	17,585,000	17,487,810	0	4,103	0	0	7.125	7.189	JJ	577,741	1,252,931	06/24/2008	07/15/2028
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN		F		1FE	15,108,250	109.8800	16,482,045	15,000,000	15,101,616	0	(1,905)	0	0	5.200	5.152	MN	127,833	780,000	09/14/2011	11/02/2040
767201-AQ-9	RIO TINTO FINANCE LTD BD CORPORATE		F		1FE	8,478,240	102.7800	8,736,309	8,500,000	8,484,143	0	1,990	0	0	3.750	3.781	MS	89,427	318,750	09/14/2011	09/20/2021
76720A-AA-4	RIO TINTO FINANCE PLC CORP FOREIGN		F		1FE	8,775,008	100.0800	8,806,688	8,800,000	8,798,060	0	8,385	0	0	1.125	1.222	MS	27,775	99,000	03/19/2012	03/20/2015
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN		F	1	1FE	5,681,445	99.9700	5,708,401	5,710,000	5,687,994	0	2,563	0	0	3.500	3.560	MS	54,959	199,850	03/06/2014	03/22/2022
76720A-AD-8	RIO TINTO FINANCE PLC CORP FOREIGN	LS	F	1	1FE	13,375,215	102.3800	13,821,057	13,500,000	13,379,923	0	2,813	0	0	4.750	4.808	MS	176,344	641,250	04/03/2012	03/22/2042
76720A-AG-1	RIO TINTO FINANCE PLC CORP FOREIGN		F	1	1FE	8,138,808	97.1000	7,767,616	8,000,000	8,133,545	0	(2,684)	0	0	4.125	4.023	FA	119,167	330,000	01/01/2013	08/21/2042
780099-CG-0	ROYAL BANK OF SCOTLAND GROUP P CORP FORE		F		2FE	601,404	99.9200	599,525	600,000	601,254	0	(150)	0	0	1.875	1.777	MS	2,844	5,594	09/24/2014	03/31/2017
780153-AJ-1	Royal Caribbean Cruises Ltd CORPORATE		F		3FE	79,100	111.5000	78,050	70,000	75,844	0	(1,664)	0	0	7.250	4.425	MS	1,494	5,075	01/01/2013	03/15/2018
780153-AR-3	Royal Caribbean Cruises Ltd CORPORATE		F		3FE	3,987,600	106.5000	4,260,000	4,000,000	3,997,400	0	1,504	0	0	7.250	7.294	JD	12,889	290,000	06/07/2006	06/15/2016
780153-AU-6	Royal Caribbean Cruises Ltd CORPORATE		F		3FE	4,030,000	105.0000	4,200,000	4,000,000	4,025,967	0	(2,641)	0	0	5.250	5.148	MN	26,833	210,000	06/17/2013	11/15/2022
780641-AH-9	KONINKLIJKE KPN SR UNSUB		F		2FE	21,088,534	139.2300	25,130,615	18,050,000	20,477,930	0	(85,171)	0	0	8.375	6.966	AO	377,922	1,511,688	08/24/2004	10/01/2030
78413H-AA-7	SES CORP FOREIGN		F		2FE	248,795	101.0400	252,596	250,000	248,965	0	105	0	0	3.600	3.658	AO	2,175	9,000	03/26/2013	04/04/2023
78440P-AC-2	SK TELECOM CO LTD CORP FOREIGN		F		1FE	1,976,020	127.3100	2,546,220	2,000,000	1,981,454	0	912	0	0	6.625	6.735	JJ	59,257	132,500	07/13/2007	07/20/2027
78572M-AA-3	SABMILLER PLC BONDS 144A		F		1FE	2,068,040	129.6300	2,592,602	2,000,000	2,055,413	0	(1,526)	0	0	6.625	6.368	FA	50,056	132,500	10/09/2003	08/15/2033
80105N-AG-0	SANOFI CORP FOREIGN		F		1FE	4,948,800	108.4800	5,423,782	5,000,000	4,965,371	0	4,735	0	0	4.000	4.126	MS	51,111	200,000	03/22/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A		F		4FE	16,118,606	93.0000	17,205,000	18,500,000	16,427,607	0	49,073	0	0	7.500	8.720	JD	61,667	1,387,500	03/19/2003	06/15/2032
806213-AA-2	SCENTRE GROUP TRUST 1 / SCENTR CORP FORE		F	1	1FE	596,634	99.2700	595,622	600,000	596,723	0	89	0	0	2.375	2.495	MN	2,217	0	10/29/2014	11/05/2019
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN		F	1	1FE	12,433,080	102.2000	12,217,653	11,955,000	12,341,321	0	(54,746)	0	0	3.300	2.745	MS	117,259	394,515	07/16/2013	09/14/2021
806854-AD-7	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	8,993,420	95.4700	8,592,424	9,000,000	8,994,763	0	585	0	0	2.400	2.408	FA	90,000	216,000	10/04/2012	08/01/2022
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	30,697,005	104.5400	32,029,493	30,640,000	30,692,153	0	(4,522)	0	0	3.650	3.626	JD	93,197	1,112,147	02/03/2014	12/01/2023
806859-AA-2	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	4,094,178	102.0900	4,185,705	4,100,000	4,098,682	0	1,210	0	0	2.650	2.681	JJ	50,100	108,650	03/08/2011	01/15/2016
80685P-AA-6	SCHLUMBERGER NORGE AS CORP FOREIGN	LS	F	1	1FE	6,966,864	107.2500	6,737,370	6,282,000	6,750,516	0	(73,562)	0	0	4.200	2.796	JJ	121,661	263,844	12/19/2011	01/15/2021
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN		F		1FE	11,268,727	99.7500	11,283,245	11,312,000	11,286,727	0	9,539	0	0	1.250	1.338	FA	58,917	141,400	02/21/2013	08/01/2017
81180W-AD-3	SEAGATE HDD CAYMAN CORP FOREIGN		F	1	2FE	1,974,900	105.0000	1,906,800	1,816,000	1,894,802	0	(48,558)	0	0	6.875	3.954	MN	20,808	124,850	04/25/2013	05/01/2020
81180W-AH-4	SEAGATE HDD CAYMAN CORP FOREIGN	LS	F		2FE	2,872,500	103.7500	3,112,500	3,000,000	2,888,291	0	10,279	0	0	4.750	5.304	JD	11,875	142,500	06/05/2013	06/01/2023
81180W-AJ-0	SEAGATE HDD CAYMAN CORP FOREIGN		F		2FE	495,500	102.6200	502,863	490,000	495,230	0	(270)	0	0	3.750	3.451	MN	2,348	14,927	10/09/2014	11/15/2018
81725W-AF-0	SENSATA TECHNOLOGIES BV CORP FOREIGN	LS	F	1	3FE	2,997,188	103.7500	2,982,813	2,875,000	2,996,970	0	(54,430)	14,068	0	6.500	2.395	MN	23,878	93,438	07/02/2014	05/15/2019
81725W-AG-8	SENSATA TECHNOLOGIES BV CORPORATE		F		3FE	12,806,813	99.5000	13,382,750	13,450,000	12,874,677	0	49,648	0	0	4.875	5.494	AO	138,423	655,688	08/08/2013	10/15/2023
000000-00-0	SENSATA TECHNOLOGIES BV SENSATA TECHNOLO		F	2	2FE	0	0.0000	0	0	0	0	0	0	0	1.960	0.000	FMAN	0	144	12/31/2012	05/12/2018
000000-00-0	SENSATA TECHNOLOGIES BV PUBLIC BANK LOAN		F	2	2FE	50,756	99.8000	50,432	50,531	50,608	0	(103)	0	0	3.188	3.223	FMAN	220	486	12/11/2013	05/12/2019
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	116,400,498	134.3800	125,406,626	93,321,000	114,851,250	0	(493,489)	0	0	6.375	4.736	JD	264,410	5,949,214	04/19/2012	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	24,963,327	109.7500	27,491,348	25,050,000	25,002,973	0	8,519	0	0	4.300	4.343	MS	296,216	1,077,150	09/15/2009	09/22/2019
822582-AN-2	SHELL INTERNATIONAL FINANCE BV CORP FORE		F		1FE	68,966,400	121.5800	83,889,090	69,000,000	68,965,111	0	376	0	0	5.500	5.503	MS	1,012,000	3,795,000	03/21/2011	03/25/2040
822582-AQ-5	SHELL INTERNATIONAL FINANCE BV CORPORATE		F		1FE	11,869,042	101.2700	11,716,546	11,570,000	11,605,829	0	(71,634)	0	0	3.100	2.462	JD	2,989	358,670	03/08/2011	06/28/2015
822582-AT-9	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	7,398,736	95.1200	8,404,671	8,836,000	7,424,912	0	24,699	0	0	3.625	4.658	FA	115,666	320,305	12/05/2013	08/21/2042
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	48,936,850	103.2100	50,862,332	49,280,000	48,970,279	0	30,106	0	0	3.400	3.485	FA	646,937	1,675,520	12/20/2013	08/12/2023
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE	LS	F		1FE	22,195,222	109.4000	24,029,051	21,965,000	22,192,139	0	(3,050)	0	0	4.550	4.485	FA	385,882	679,429	06/11/2014	08/12/2043
826200-AC-1	SIEMENS FIN N V CORP FOREIGN		F		1FE	17,786,400	108.1200	18,380,094	17,000,000	17,220,597	0	(116,383)	0	0	5.750	4.978	AO	200,931	977,500	11/03/2009	10/17/2016
826200-AD-9	SIEMENS FIN N V CORP FOREIGN		F		1FE	23,187,280	124.0700	28,040,136	22,600,000	23,080,112	0	(31,709)	0	0	6.125	5.855	FA	515,249	1,384,250	08/14/2012	08/17/2026
82929R-AC-0	SING TELECOMMUNICATIONS 144A		F		1FE	4,767,720	146.7100	5,868,400	4,000,000	4,624,823	0	(21,146)	0	0	7.375	5.901	JD	24,583	295,000	10/05/2007	12/01/2031
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN		F		1FE	6,612,914	126.5700	7,307,025	5,773,000	6,603,356	0	(9,557)	0	0	6.300	5.274	MN	49,503	181,850	05/15/2014	11/12/2040
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE		F		1FE	2,495,650	101.2400	2,530,875	2,500,000	2,496,120	0	470	0	0	3.250	3.288	AO	13,993	40,625	04/22/2014	04/29/2019
83051G-AC-2	SKANDINAVISKA ENSKILDA CORP FOREIGN	LS	F		1FE	25,164,500	100.6500	25,162,000	25,000,000	25,146,329	0	(18,171)	0	0	2.375	2.229	MS	158,333	296,875	06/09/2014	03/25/2019
83238P-A*-5	Smiths Group Plc Senior Note		F		2FE	127,750,000	114.8200	146,686,709	127,750,000	127,750,000	0	0	0	0	7.370	7.370	FA	3,243,005	9,415,175	02/27/2009	02/27/2018
83379#-AD-7	Sodexo Inc. Senior Note		F		1	1,000,000	104.0600	1,040,572	1,000,000	1,000,000	0	0	0	0	4.140	4.140	MS	13,455	20,700	03/04/2014	03/04/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85255A-A*-1	Stagecoach Group plc Senior Note		F		2	1,000,000	102.5400	1,025,389	1,000,000	1,000,000	0	0	0	0	4.360	4.360	AO	8,841	43,600	10/18/2012	10/18/2022
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE		F		1FE	11,848,340	98.2900	11,745,854	11,950,000	11,864,909	0	17,896	0	0	1.750	1.967	MN	22,655	209,125	03/24/2014	05/22/2018
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE		F		1FE	39,026,182	97.8200	38,591,568	39,450,000	39,075,235	0	35,192	0	0	3.125	3.254	MN	133,555	1,232,813	03/11/2014	05/22/2023
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE		F		1FE	2,015,660	100.4200	2,008,402	2,000,000	2,014,314	0	(1,346)	0	0	2.750	2.575	MN	8,250	27,500	07/21/2014	05/07/2019
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE		F		1FE	8,045,480	105.1400	8,410,880	8,000,000	8,043,111	0	(2,369)	0	0	4.125	4.053	MN	49,500	165,000	05/22/2014	05/07/2024
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE	LS	F		1FE	37,126,630	111.0400	40,451,508	36,430,000	37,118,440	0	(8,190)	0	0	4.850	4.728	MN	265,028	883,428	06/16/2014	05/07/2044
85771P-AC-6	STATOIL ASA CORP FOREIGN		F		1FE	37,554,249	115.6600	43,431,907	37,550,000	37,553,031	0	(151)	0	0	5.100	5.099	FA	712,824	1,915,050	07/28/2011	08/17/2040
85771P-AE-2	STATOIL ASA CORP FOREIGN		F		1FE	7,841,650	102.5000	7,764,307	7,575,000	7,832,159	0	(5,308)	0	0	4.250	4.041	MN	33,982	321,938	02/26/2013	11/23/2041
85771P-AF-9	STATOIL ASA CORP FOREIGN		F		1FE	4,295,080	100.2900	4,011,572	4,000,000	4,242,920	0	(31,452)	0	0	3.150	2.216	JJ	55,300	126,000	04/24/2013	01/23/2022
85771P-AG-7	STATOIL ASA GOVT FOREIGN		F		1FE	8,948,914	95.3800	9,252,190	9,700,000	9,035,265	0	70,621	0	0	2.450	3.432	JJ	108,263	237,650	10/07/2013	01/17/2023
85771P-AL-6	STATOIL ASA GOVT FOREIGN		F		1FE	7,988,800	97.7300	7,818,560	8,000,000	7,988,835	0	205	0	0	3.950	3.958	MN	40,378	316,000	05/08/2013	05/15/2043
85771P-AQ-5	STATOIL ASA GOVT FOREIGN	LS	F		1FE	11,819,965	113.7000	13,359,198	11,750,000	11,818,265	0	(1,107)	0	0	4.800	4.762	MN	83,033	564,000	11/18/2013	11/08/2043
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN		F		1FE	36,405,791	112.4200	39,572,614	35,200,000	35,795,138	0	(123,623)	0	0	5.250	4.805	AO	390,133	1,848,000	09/23/2009	04/15/2019
86210M-AB-2	STORA ENSO OYJ SR NT CORP FOREIGN		F		3FE	351,908	106.2500	566,313	533,000	486,696	0	30,670	0	0	6.404	12.430	AO	7,206	34,133	04/10/2006	04/15/2016
865622-BC-7	SUMITOMO MITSUI BANKING CORP CORP FOREIG		F		1FE	38,195,821	101.0000	38,444,910	38,065,000	38,159,439	0	(25,275)	0	0	2.500	2.426	JJ	428,231	951,625	07/18/2013	07/19/2018
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOA		F		2FE	85,000,000	100.0700	85,062,050	85,000,000	85,000,000	0	0	0	0	0.641	0.680	MJSD	25,713	550,409	03/08/2013	03/13/2015
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN	LS	F		1FE	16,104,311	100.2700	16,143,516	16,100,000	16,103,794	0	(517)	0	0	2.250	2.244	JD	14,088	181,125	06/12/2014	06/17/2019
870836-AC-7	UBS AG STAMFORD CT SUB DEBENTURES		F		2FE	21,342,319	126.6600	25,330,905	20,000,000	20,814,581	0	(55,581)	0	0	7.500	6.928	JJ	691,667	1,500,000	09/25/2002	07/15/2025
87083K-AM-4	SWISS BK CORP SUB NOTES	LS	F		2FE	4,938,750	111.2900	5,564,388	5,000,000	4,986,596	0	4,704	0	0	7.375	7.494	JD	16,389	368,750	06/10/1997	06/15/2017
870845-AC-8	SWISS BANK CORP NY SUB DEBENTURES		F		2FE	4,134,191	129.3000	5,366,159	4,150,000	4,138,999	0	528	0	0	7.750	7.783	MS	107,208	321,625	06/30/2000	09/01/2026
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In		D		2FE	53,000,066	104.9900	52,584,414	50,083,838	50,083,838	0	0	0	(2,916,228)	5.701	5.701	MN	341,047	0	11/18/2014	11/20/2029
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In		D		2Z	44,661,000	108.8100	42,441,882	39,005,688	39,005,688	0	0	0	(5,655,312)	6.040	6.040	MN	281,404	0	11/18/2014	11/20/2028
87155N-A*-0	Symrise AG Senior Note		F		2	147,000,000	106.5400	156,615,591	147,000,000	147,000,000	0	0	0	0	4.090	4.092	MS	1,519,776	6,012,300	11/23/2010	11/23/2020
87164K-AA-2	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	18,000,421	99.6800	17,748,574	17,805,000	17,953,520	0	(18,331)	0	0	3.125	2.995	MS	143,738	556,406	05/29/2012	03/28/2022
87164K-AB-0	SYNGENTA FINANCE AG CORP FOREIGN		F		1FE	53,431,911	103.5500	54,028,308	52,175,000	53,387,279	0	(24,447)	0	0	4.375	4.228	MS	589,686	2,282,656	05/21/2013	03/28/2042
87261G-AB-1	TNK-BP FINANCE SA CORP FOREIGN	LS	F		2FE	5,393,202	95.9200	5,405,374	5,635,000	5,393,626	0	(15,527)	268,533	0	7.500	7.167	JJ	191,355	422,625	08/18/2006	07/18/2016
87261G-AF-2	TNK-BP FINANCE SA CORP FOREIGN		F		2FE	27,795,300	92.1800	27,652,800	30,000,000	27,796,940	0	41,920	2,045,891	0	7.875	8.059	MS	708,750	2,362,500	10/03/2007	03/13/2018
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	LS	F		3FE	23,403,554	102.5000	24,343,750	23,750,000	23,454,604	0	7,420	0	0	6.375	6.488	MN	193,464	1,514,063	04/18/2006	11/15/2033
87927V-AQ-1	TELECOM ITALIA CAPITAL CORP FOREIGN		F		3FE	13,292,512	102.0000	14,688,000	14,400,000	14,284,771	0	143,614	0	0	5.250	6.345	AO	189,000	756,000	04/20/2006	10/01/2015
87927V-AR-9	TELECOM ITALIA CAPITAL CORPORATE		F		3FE	11,241,336	107.5000	12,040,001	11,200,000	11,236,212	0	(708)	0	0	7.200	7.170	JJ	365,120	806,400	07/24/2006	07/18/2036
87927V-AU-2	TELECOM ITALIA CAPITAL CORP FOREIGN	LS	F		3FE	9,000,000	111.0000	9,990,000	9,000,000	9,000,000	0	0	0	0	6.999	6.999	JD	47,243	629,910	05/28/2008	06/04/2018
87927V-AV-0	TELECOM ITALIA CAPITAL CORP FOREIGN		F		3FE	6,600,000	111.5000	7,359,000	6,600,000	6,600,000	0	0	0	0	7.721	7.721	JD	38,219	509,586	05/28/2008	06/04/2038
879385-AD-4	TELEFONICA EUROPE BV COMPANY GUARNT	LS	F		2FE	34,089,563	139.1500	43,206,973	31,050,000	33,390,903	0	(85,918)	0	0	8.250	7.401	MS	754,256	2,561,625	07/21/2004	09/15/2030
87938W-AB-9	TELEFONICA EMISIONES SAU CORPORATE		F		2FE	8,500,000	107.1600	9,108,457	8,500,000	8,500,000	0	0	0	0	6.421	6.421	JD	16,677	545,785	06/09/2006	06/20/2016
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	LS	F		2FE	57,225,880	131.5400	72,019,650	54,750,000	56,986,212	0	(50,326)	0	0	7.045	6.676	JD	117,857	3,857,138	07/23/2009	06/20/2036
87946F-A*-1	Teleperformance S.A Senior Note		F		2Z	2,570,000	100.0600	2,571,663	2,570,000	2,570,000	0	0	0	0	3.640	3.640	JD	5,717	0	12/09/2014	12/09/2021
87969N-AC-9	TELSTRA CORP LTD CORP FOREIGN		F		1FE	22,737,490	112.6400	23,654,185	21,000,000	22,478,156	0	(189,414)	0	0	4.800	3.619	AO	221,200	1,008,000	08/29/2013	10/12/2021
87973K-AA-3	TEMASEK FINANCIAL I LTD CORP FOREIGN		F		1FE	772,276	102.7400	719,194	700,000	711,018	0	(14,991)	0	0	4.500	2.286	MS	8,750	31,500	12/03/2010	09/21/2015
880277-AB-4	TENAGA NASIONAL DEBENTURES 144A		F		2FE	6,525,588	128.2400	9,008,663	7,025,000	6,644,588	0	17,078	0	0	7.500	8.208	MN	87,813	526,875	03/18/2009	11/01/2025
880277-AD-0	TENAGA NASIONAL DEBENTURES 144A		F		2FE	17,481,847	121.6200	21,422,498	17,615,000	17,480,341	0	(316)	0	0	7.500	7.555	JJ	609,185	1,321,125	01/18/2007	01/15/2096
881575-AA-2	TESCO PLC CORP FOREIGN		F		2FE	7,468,425	104.6400	7,848,054	7,500,000	7,488,643	0	3,385	0	0	5.500	5.555	MN	52,708	412,500	10/29/2007	11/15/2017
88165F-AC-6	TEVA PHARM FIN CORP FOREIGN	LS	F		1FE	39,966,400	102.0700	40,826,880	40,000,000	39,986,453	0	6,739	0	0	2.400	2.418	MN	136,000	960,000	11/07/2011	11/10/2016
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN		F		1FE	5,228,432	102.1700	5,001,096	4,895,000	5,160,080	0	(34,647)	0	0	3.650	2.777	MN	25,311	178,668	01/01/2013	11/10/2021
88166J-AA-1	TEVA PHARM FIN CORP FOREIGN		F		1FE	18,930,650	102.4700	19,469,661	19,000,000	18,949,128	0	6,326	0	0	3.650	3.694	MN	98,246	693,500	11/07/2011	11/10/2021
88321R-AA-5	KASIKORNBANK PCL SUBORDINATED 144A		F		2FE	12,995,548	108.9700	14,405,966	13,220,000	13,151,480	0	28,779	0	0	8.250	8.557	FA	393,846	1,090,650	11/22/2004	08/21/2016
89152U-AA-0	TOTAL CAPITAL SA CORP FOREIGN		F		1FE	44,597,736	101.9000	45,547,512	44,700,000	44,684,679	0	18,026	0	0	3.125	3.167	AO	345,339	1,396,875	01/19/2010	10/02/2015
89152U-AB-8	TOTAL CAPITAL SA CORP FOREIGN		F		1FE	14,834,700	107.7000	16,155,504	15,000,000	14,893,664	0	12,792	0	0	4.250	4.369	JD	28,333	637,500	12/08/2009	12/15/2021
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	F		1FE	17,979,036	103.3100	18,621,623	18,025,000	17,983,611	0	4,100	0	0	3.700	3.730	JJ	307,527	616,906	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	LS	F		1FE	127,003,983	103.6100	132,586,840	127,965,000	127,087,817	0	83,834	0	0	3.750	3.838	AO	1,079,705	3,532,367	01/08/2014	04/10/2024
893817-AA-4	TRANSOCEAN OFFSHORE INC NOTES	LS	F		2FE	8,000,000	98.2200	7,857,840	8,000,000	8,000,000	0	0	0	0	7.450	7.450	AO	125,822	596,000	04/24/1997	04/15/2027
893830-AF-6	TRANSOCEAN LTD NOTES	LS	F		2FE	41,832,230	92.0000	37,614,200	40,885,000	41,197,696	0	(115,990)	2,885,865	0	7.500	6.673	AO	647,346	3,066,375	02/10/2005	04/15/2031
893830-BA-6	TRANSOCEAN LTD CORP		F		2FE	2,018,060	100.4800	2,009,576	2,000,000	2,007,516	0	(3,603)	0	0	5.050	4.845	JD	4,489	101,000	12/01/2011	12/15/2016
902133-AG-2	Tyco Electro CORP		F		1FE	7,512,372	136.3100	7,769,858	5,700,000	7,432,658	0	(40,821)	0	0	7.125	4.894	AO	101,531	406,125	01/01/2013	10/01/2037
902133-AK-3	Tyco Electro CORP		F		1FE	265,693	109.7200	274,304	250,000	260,865	0	(1,559)	0	0	4.875	4.056	JJ	5,620	12,188	09/28/2011	01/15/2021
902133-AN-7	Tyco Electro CORP FOREIGN		F	1	1FE	99,493	100.8600	100,862	100,000	99,598	0	97	0	0	2.375	2.482	JD	92	2,520	11/20/2013	12/17/2018
902133-AQ-0	Tyco Electro CORP FOREIGN		F	1	1FE	94,951	99.9100	94,913	95,000	94,954	0	3	0	0	2.350	2.361	FA	936	0	07/28/2014	08/01/2019
902151-AA-7	TIFSA/TYCO FIRE & SEC FI CORP FOREIGN		F		1FE	5,966,746	119.5900	5,979,277	5,000,000	5,949,645	0	(17,100)	0	0	6.875	3.372	JJ	158,507	0	11/17/2014	01/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
902151-AC-3	TIFSA/TYCO FIRE & SEC FI CORP FOREIGN		F		1FE	23,920,200	118.5700	23,714,800	20,000,000	23,832,493	0	(87,707)	0	0	7.000	2.828	JD	62,222	700,000	11/17/2014	12/15/2019
90261X-BY-7	UBS AG STAMFORD CORPORATE		F		2FE	834,767	106.5200	798,919	750,000	787,779	0	(23,788)	0	0	5.875	2.517	JJ	20,318	44,063	01/01/2013	07/15/2016
90261X-GD-8	UBS AG STAMFORD CORP FOREIGN		F		1FE	21,909,248	111.3500	21,634,879	19,430,000	21,509,699	0	(339,192)	0	0	4.875	2.794	FA	386,778	947,213	10/23/2013	08/04/2020
903870-A*-4	Ultra Electronics Holdings plc Senior No		F		2Z	5,000,000	104.4400	5,222,137	5,000,000	5,000,000	0	0	0	0	4.090	4.090	JJ	94,865	204,500	07/14/2011	07/14/2018
903870-A@-2	Ultra Electronics Holdings plc Senior No		F		2Z	1,000,000	102.2100	1,022,102	1,000,000	1,000,000	0	0	0	0	3.520	3.520	JJ	15,253	35,200	01/25/2012	01/25/2019
915436-AC-3	UPM-KYMMENE CORPORATION CORP FOREIGN		F		3FE	2,178,280	112.0000	2,240,000	2,000,000	2,133,029	0	(6,352)	0	0	7.450	6.672	MN	14,486	149,000	10/27/2005	11/26/2027
915436-AF-6	UPM-KYMMENE CORPORATION NOTES 144A	LS	F		3FE	18,315,714	107.0000	18,753,891	17,527,000	18,113,404	0	(174,531)	0	0	5.500	4.327	JJ	404,338	963,985	11/01/2013	01/30/2018
91911T-AE-3	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	7,233,125	120.4800	7,831,447	6,500,000	7,142,107	0	(15,481)	0	0	8.250	7.279	JJ	244,292	536,250	02/12/2008	01/17/2034
91911T-AH-6	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	2,250,222	105.8300	2,418,164	2,285,000	2,253,770	0	588	0	0	6.875	6.997	MN	17,455	157,094	11/16/2006	11/21/2036
91911T-AK-9	VALE OVERSEAS LTD CORP FOREIGN		F		2FE	8,833,997	106.5100	8,413,974	7,900,000	8,782,049	0	(15,225)	0	0	6.875	6.003	MN	76,943	543,125	05/10/2013	11/10/2039
92849X-A*-0	Vitec Group plc Senior Note		F		3Z	13,700,000	102.7200	14,073,048	13,700,000	13,700,000	0	0	0	0	4.890	5.640	MN	93,046	669,930	05/11/2011	05/11/2017
92849X-A@-8	Vitec Group plc Senior Note		F		3Z	15,670,000	102.1800	16,012,095	15,670,000	15,670,000	0	0	0	0	4.650	4.650	MN	101,202	728,655	12/22/2011	05/11/2017
92857T-AH-0	VODAFONE GROUP PLC CORP FOREIGN		F		2FE	12,256,187	137.1700	14,283,971	10,413,000	11,890,193	0	(56,695)	0	0	7.875	6.396	FA	309,787	820,024	01/18/2007	02/15/2030
92857W-AB-6	VODAFONE GROUP PLC CORP FOREIGN		F		2FE	20,599,400	121.1300	24,225,940	20,000,000	20,483,187	0	(14,723)	0	0	6.250	6.027	MN	107,639	1,250,000	08/24/2004	11/30/2032
92857W-AQ-3	VODAFONE GROUP PLC CORP FOREIGN		F		2FE	40,218,923	118.7900	46,015,822	38,736,000	40,148,588	0	(38,369)	0	0	6.150	5.834	FA	820,558	2,382,264	03/13/2012	02/27/2037
92857W-AS-9	VODAFONE GROUP PLC CORP FOREIGN		F		2FE	22,001,307	111.8500	23,576,590	21,078,000	21,553,751	0	(93,940)	0	0	5.450	4.878	JD	67,010	1,148,751	10/06/2009	06/10/2019
92863U-AA-4	VOLCAN COMPANIA MINERA SAA CORP FOREIGN	LS	F		2FE	3,243,750	98.7500	2,962,500	3,000,000	3,201,742	0	(23,931)	0	0	5.375	4.265	FA	66,740	161,250	03/13/2013	02/02/2022
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	75,000,000	100.2400	75,179,775	75,000,000	75,000,000	0	0	0	0	0.672	0.684	FMAN	61,609	508,224	11/13/2013	11/18/2016
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		F		1FE	50,000,000	100.1900	50,094,502	50,000,000	50,000,000	0	0	0	0	0.562	0.570	FMAN	34,351	283,358	11/13/2013	11/18/2015
92928W-AH-8	WESTERN MINING CORP FINANCE COMPANY GUAR		F		1FE	25,685,476	129.1200	32,281,250	25,000,000	25,552,003	0	(16,243)	0	0	6.250	6.048	MN	199,653	1,562,500	03/06/2006	05/15/2033
92935U-A*-1	WS Atkins plc Senior Note		F		2Z	39,180,000	106.9300	41,895,471	39,180,000	39,180,000	0	0	0	0	4.880	4.880	MN	164,643	1,911,984	05/31/2012	05/31/2019
947075-AB-3	WEATHERFORD INTL LTD CORPORATE	LS	F		2FE	13,634,931	91.6200	13,087,260	14,285,000	13,618,122	0	(1,580)	740,098	0	6.500	6.450	FA	386,885	928,525	11/17/2006	08/01/2036
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN		F		2FE	19,176,621	96.1600	18,824,064	19,575,000	19,164,893	0	(4,847)	693,465	0	7.000	6.879	MS	403,463	1,370,250	01/09/2014	03/15/2038
961214-BN-2	WESTPAC BANKING CORP CORP FOREIGN		F		1FE	3,414,222	101.4400	3,479,519	3,430,000	3,427,946	0	3,290	0	0	3.000	3.100	FA	42,018	102,900	07/26/2010	08/04/2015
961214-CF-8	WESTPAC BANKING CORP CORP FOREIGN	LS	F		1FE	2,496,600	100.8300	2,520,661	2,500,000	2,497,207	0	607	0	0	2.250	2.279	JJ	25,625	28,125	01/13/2014	01/17/2019
980888-A#-8	Woolworths Ltd Senior Note		F		1FE	13,000,000	107.6900	13,999,898	13,000,000	13,000,000	0	0	0	0	5.160	5.160	AO	121,117	670,800	04/26/2005	04/26/2017
98105E-AE-7	WOORI BANK CORP FOREIGN		F		1FE	5,068,180	100.4300	5,021,650	5,000,000	5,000,849	0	(14,207)	0	0	7.000	6.699	JJ	146,806	350,000	07/30/2009	02/02/2015
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN		F	1	3FE	22,028,800	94.0000	21,670,760	23,054,000	22,029,131	0	(24,647)	1,286,657	0	5.250	4.982	AO	255,515	951,309	07/24/2014	10/15/2021
98372P-AK-4	XL GROUP LTD CORP FOREIGN		F		2FE	4,990,250	118.6200	5,930,899	5,000,000	4,992,285	0	379	0	0	6.250	6.267	MN	39,931	312,500	05/02/2007	05/15/2027
98372P-AM-0	XL GROUP LTD CORP FOREIGN		F		2FE	150,000	116.1700	174,249	150,000	150,000	0	0	0	0	5.750	5.750	AO	2,156	8,625	09/27/2011	10/01/2021
98420E-AB-1	XLIT LTD CORP FOREIGN		F		2FE	7,457,808	113.0200	8,448,522	7,475,000	7,458,243	0	851	0	0	5.250	5.265	JD	17,442	418,600	11/18/2013	12/15/2043
98913G-AA-2	ZAR SOV CAPITAL FUND GOVT FOREIGN	LS	F		2FE	500,000	101.0000	505,000	500,000	500,000	0	0	0	0	3.903	3.903	JD	5,258	3,882	09/17/2014	06/24/2020
A8417*-AB-5	Steinhoff Europe AG Senior note		F		2Z	32,170,000	100.5100	32,335,088	32,170,000	32,170,000	0	0	0	0	5.320	5.320	MS	503,925	1,711,444	03/15/2005	03/15/2015
A8417*-AG-4	Steinhoff Europe AG Senior Note		D		2Z	9,887,218	111.5800	10,152,011	9,098,120	9,098,120	0	0	0	(1,262,030)	5.380	5.380	AO	89,738	536,099	04/25/2012	04/25/2019
A8417*-AH-2	Steinhoff Europe AG Senior Note		D		2Z	49,436,090	118.9200	54,096,996	45,490,602	45,490,602	0	0	0	(6,310,150)	5.920	5.920	AO	493,725	2,949,540	04/25/2012	04/25/2022
A97947-ZL-1	BANK AUSTRIA CORP FOREIGN		D		2FE	382,429	104.6600	379,916	363,015	379,888	0	(714)	20,141	(15,626)	2.625	2.421	JAN	8,772	10,682	08/23/2013	01/30/2018
B03968-AA-6	Ansell Healthcare Europe NV Senior Note		D		2Z	37,459,500	110.3500	40,060,227	36,301,500	36,301,500	0	0	0	(5,035,500)	3.370	3.370	JD	84,956	1,311,065	06/06/2012	06/09/2020
B03968-AB-4	Ansell Healthcare Europe NV Senior Note		D		2Z	46,242,625	112.8200	48,806,770	43,259,288	43,259,288	0	0	0	(6,000,637)	3.520	3.520	MS	401,831	1,666,247	09/26/2012	09/27/2021
B03968-AC-2	Ansell Healthcare Europe NV Senior Note		D		2Z	39,242,625	114.3600	41,983,741	36,710,892	36,710,892	0	0	0	(5,092,288)	3.610	3.610	MS	349,722	1,450,172	09/26/2012	09/26/2022
B11078-UR-9	BELFIUS BANQUE CORP FOREIGN		D		1FE	862,494	101.1500	856,766	847,035	856,807	0	(1,185)	81,552	(5,665)	1.125	0.788	MAY	5,848	0	08/14/2014	05/22/2017
B1ROSF-AA-1	BRUSSELS ARPT HLDG NV SA CORP FOREIGN		D		2FE	549,398	111.3100	538,761	484,020	495,534	0	(2,122)	0	(68,806)	3.250	2.756	JUL	7,930	17,783	08/23/2013	07/01/2020
B33432-AK-9	DELHAIZE GRP SA CORP FOREIGN		D		2FE	409,484	110.3800	400,681	363,015	372,827	0	(1,922)	0	(51,801)	3.125	2.542	FEB	9,573	12,827	06/11/2013	02/27/2020
B34037-MV-8	EANDIS CVBA MERELBEKE GOVT FOREIGN		D		1FE	1,912,559	113.8200	1,928,240	1,694,070	1,712,178	0	(2,028)	0	(237,544)	2.875	2.717	OCT	11,209	51,168	11/26/2013	10/09/2023
B34037-ND-7	EANDIS CVBA MERELBEKE GOVT FOREIGN		D		1FE	3,181,658	113.7800	3,166,610	2,783,115	3,160,636	0	(4,497)	91,884	(20,896)	2.875	2.333	MAY	52,393	0	08/14/2014	05/07/2029
B6385#-AE-6	Omega Pharma NV Senior Note		D		3Z	190,681,971	128.3000	209,651,819	163,409,858	163,409,858	0	0	0	(22,667,117)	5.105	5.105	JJ	3,545,034	9,341,649	07/19/2011	07/28/2023
B6399C-VU-8	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	3,307,006	108.6500	3,286,738	3,025,125	3,285,042	0	(8,228)	116,996	(92,697)	2.250	1.969	SEP	18,462	71,994	11/26/2013	09/24/2020
B6399C-VV-6	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	921,911	109.1400	953,024	873,180	888,565	0	(1,196)	0	(55,336)	4.000	3.760	SEP	9,473	36,618	11/26/2013	09/24/2025
B6399C-XZ-5	ANHEUSER-BUSCH INBEV SA CORP FOREIGN		D		1FE	543,007	111.5800	540,070	484,020	539,416	0	(791)	19,415	(3,566)	2.700	2.382	MAR	9,882	0	05/23/2014	03/31/2026
B6961#-AB-4	Puratos NV Senior Note		D	2	2Z	36,282,330	116.5900	37,762,285	32,389,106	32,389,106	0	0	0	(4,492,799)	4.010	4.010	MN	158,743	1,401,459	11/17/2011	11/17/2023
B6961#-AC-2	Puratos NV Senior Note		D	2	2Z	31,940,449	116.7100	34,433,985	29,503,466	29,503,466	0	0	0	(4,092,522)	4.028	4.028	MN	145,231	1,282,170	04/13/2012	11/17/2023
B7227*-AB-6	SCR-Sibelco NV Senior Note		D		1	97,300,000	112.7600	92,273,376	81,835,000	81,835,000	0	0	0	(7,635,000)	6.780	6.779	JD	410,431	5,979,054	06/05/2012	06/06/2022
B7894*-AB-8	Silfin NV Series B Senior Note		F		1	40,000,000	110.2400	44,096,323	40,000,000	40,000,000	0	0	0	0	5.480	5.480	JD	91,333	2,192,000	12/16/2009	12/16/2019
B87009-BX-1	BELGIUM (KINGDOM OF) GOVT FOREIGN		D		1FE	313,872	135.4300	316,754	233,888	311,453	0	(321)	0	(2,097)	5.700	3.161	MAY	7,962	0	11/25/2014	05/28/2032
B8A0RQ-FJ-7	TDC AS CORP FOREIGN		D		2FE	196,738	115.7400	210,078	181,508	192,532	0	(1,381)	0	(26,891)	3.750	2.782	MAR	5,688	7,769	08/03/2012	03/02/2022
B8A22A-5J-6	REPUBLIC OF ICELAND GOVT FOREIGN		D		2FE	251,055	101.5000	245,640	242,010	245,306	0	(32)	0	(5,717)	2.500	2.222	JUL	2,818	0	12/12/2014	07/15/2020
B8A26D-GN-5	CEMEX SAB DE CV CORP FOREIGN		D	1	4FE	125,337	97.8800	124,355	127,055	124,515	0	1	12,606	(823)	4.750	4.750	JJ	1,844	0	09/04/2014	01/11/2022
D06216-BM-2	BASF SE CORP FOREIGN		D		1FE	2,049,592	109.2100	2,074,759	1,899,779	1,882,810	0	2,120	0	(261,077)	2.000	2.112	DEC	2,811	38,613	06/11/2013	12/05/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D06216-BN-0	BASF SE CORP FOREIGN		D		1FE	1,837,765	107.7700	1,825,699	1,694,070	1,825,579	0	(601)	12,532	(94,130)	1.875	1.837	FEB	28,805	35,466	06/11/2013	02/04/2021
D0R6AW-BL-5	ALLIANZ SE CORP FRGN FLOATER		D	1	1FE	1,178,137	120.8500	1,169,896	968,040	1,170,268	0	(11,228)	90,467	(7,737)	5.625	3.175	OCT	11,338	57,454	06/06/2014	10/17/2042
D12657-AG-3	BSH BOSCH UND SIEMENS HA CORP FOREIGN		D		1FE	4,820,507	107.0400	4,792,493	4,477,185	4,788,560	0	1,953	226,562	(31,659)	1.875	1.919	NOV	11,270	86,542	01/24/2014	11/13/2020
D1656N-AB-6	COMMERZBANK AG, FRANKFURT CORP FOREIGN		D		3FE	262,310	122.1900	295,717	242,010	225,559	0	2,258	0	(31,392)	7.750	9.022	MAR	14,953	21,584	08/16/2011	03/16/2021
D1659A-AB-1	COMMERZBANK AG CORP FRGN		D		3FE	2,442,746	114.1100	2,692,571	2,359,598	2,161,005	0	44,578	0	(301,818)	6.375	8.650	MAR	117,455	171,327	08/16/2011	03/22/2019
D1668R-MR-5	DAIMLER AG CORP FOREIGN		D		1FE	3,354,128	110.1800	3,332,965	3,025,125	3,331,868	0	(6,973)	192,775	(22,028)	2.250	1.955	JAN	63,776	0	03/14/2014	01/24/2022
D1668R-MV-6	DAIMLER AG CORP FOREIGN		D		1FE	9,242,886	103.7500	9,302,169	8,965,688	9,280,097	0	2,587	295,871	37,495	2.750	2.847	DEC	18,914	118,351	08/14/2014	12/04/2020
D170BC-GR-3	COMMERZBANK AG CORP FOREIGN		D		1FE	525,475	107.8700	522,103	484,020	521,942	0	(10,671)	16,296	(43,131)	3.625	1.442	JUL	8,412	19,721	05/29/2013	07/10/2017
D17698-AA-1	Deutsche Boerse AG Senior Unsecured		F		1	2,187,594	102.0100	2,040,185	2,000,000	2,034,807	0	(77,004)	0	0	5.520	1.596	JD	5,827	110,400	01/01/2013	06/12/2015
D183T5-AA-5	DEUTSCHE BANK AG CORP FOREIGN		D		1FE	2,028,904	112.3300	2,242,737	1,996,583	1,969,022	0	9,648	0	(272,379)	5.125	5.606	AUG	34,482	111,386	11/07/2008	08/31/2017
D1R91P-AC-3	DEUTSCHE POST AG CORP FOREIGN		D		2FE	6,387,071	113.7200	6,467,251	5,687,235	5,718,874	0	(3,718)	0	(793,359)	2.750	2.675	OCT	35,993	164,309	11/26/2013	10/09/2023
D2373*-AA-9	Eckes AG Senior Note		F	2	2Z	43,890,000	103.8400	45,575,140	43,890,000	43,890,000	0	0	0	0	5.315	5.314	AO	460,071	2,332,754	04/20/2005	04/20/2017
D2736#-AJ-8	Fritz Draexlmaier Gmbh & Co KG Senior No		D		2	14,288,517	108.1800	13,628,213	12,597,319	12,597,319	0	0	0	(1,691,198)	3.570	3.570	AO	111,182	235,138	04/02/2014	04/06/2021
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No		D		2	17,800,000	112.7600	17,695,135	15,693,180	15,693,180	0	0	0	(2,106,820)	4.050	4.050	AO	157,128	332,310	04/02/2014	04/02/2024
D27418-AA-2	Feuer Powertrain GmbH & Co. KG Senior Se		D		4	27,524,000	102.2200	24,738,196	24,201,000	24,201,000	0	0	0	(3,357,000)	5.900	5.899	JD	15,865	1,523,439	12/27/2013	12/28/2020
D3164#-AA-6	Herrenknecht AG Senior Note		D	2	2Z	8,366,667	103.9200	8,992,069	8,653,064	8,653,064	0	0	0	(1,200,295)	5.500	5.537	MJSD	19,830	520,613	12/16/2005	12/16/2015
D3164#-AC-2	Herrenknecht AG Senior Note		D	2	2Z	72,250,000	109.7600	66,410,349	60,502,500	60,502,500	0	0	0	(8,392,500)	6.000	6.044	MJSD	151,256	3,971,063	11/02/2007	12/16/2017
D31738-DU-4	HEIDELBERGCEMENT AG CORP FOREIGN		D		3FE	659,750	114.1200	655,907	574,774	655,311	0	(5,400)	14,175	(4,332)	8.000	1.353	JJ	19,287	0	11/06/2014	01/31/2017
D31953-AB-4	HELLA KGAA HUECK & CO CORP FOREIGN		D		2FE	1,165,588	101.8100	1,157,989	1,137,447	1,157,891	0	(1,113)	122,828	(7,655)	1.250	1.107	SEP	4,519	7,676	05/23/2014	09/07/2017
D36228-AA-4	Intersnack Group GmbH & Co KG Senior Not		D		2Z	66,437,967	114.9000	71,052,038	61,840,971	61,840,971	0	0	0	(8,578,164)	4.000	4.000	MS	735,220	2,745,728	03/14/2013	03/14/2023
D49037-TZ-3	LANDWIRTSCHAFTLICHE RENTENBANK GOVT FORE		D		1FE	249,032	106.1300	251,860	237,322	250,125	0	(99)	7,031	1,100	4.250	3.850	JJ	4,413	0	11/05/2014	01/24/2023
D50348-AD-9	LINDE FIN BV CORP FOREIGN		D		1FE	5,876,706	107.0800	5,927,857	5,535,979	5,523,194	0	2,214	0	(765,987)	1.750	1.784	SEP	28,135	103,757	11/23/2012	09/17/2020
D5364#-AA-9	Messer Group GmbH Senior Secured Note		D		2	57,800,000	115.9300	56,111,815	48,402,000	48,402,000	0	0	0	(6,714,000)	4.550	4.550	JD	103,997	2,361,717	06/14/2011	06/14/2021
D5364#-AD-3	Messer Group GmbH Senior Secured Note		D		2	26,487,465	111.2600	28,956,493	26,026,112	26,026,112	0	0	0	(3,610,167)	3.680	3.680	FA	396,407	1,065,168	08/02/2012	08/02/2022
D5472#-AF-7	Molkerei Alois Muller GmbH&Co Senior Not		F		2	20,000,000	102.6800	20,536,293	20,000,000	20,000,000	0	0	0	0	3.720	3.720	JJ	338,933	744,000	07/17/2012	07/18/2022
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior		D	2	4	0	0.0000	0	0	0	0	0	0	0	8.770	0.000	MS	0	663,953	03/28/2006	03/28/2016
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec		F		2	1,000,000	108.1000	1,081,040	1,000,000	1,000,000	0	0	0	0	4.840	4.840	FA	18,553	24,200	02/13/2014	02/13/2024
D5967#-AA-0	Otto Bock Holding GmbH Co. Senior Note		D		3	42,989,044	112.3200	43,221,045	38,481,205	38,481,205	0	0	0	(5,337,854)	3.980	3.980	MN	148,901	1,656,792	11/26/2013	11/26/2025
D6000#-AA-7	MEC Holding GmbH Senior Note		F		2	8,000,000	104.3700	8,349,294	8,000,000	8,000,000	0	0	0	0	5.920	5.920	FA	186,809	473,600	02/09/2006	02/09/2016
D6000#-AB-5	MEC Holding GmbH EURO Gtd Senior Note		D		2	15,706,250	120.1000	18,166,158	15,125,625	15,125,625	0	0	0	(2,098,125)	5.500	5.500	JD	6,933	887,597	07/02/2010	07/02/2020
D6000#-AC-3	MEC Holding GmbH USD Gtd Senior Note		F		2	7,500,000	113.2400	8,492,639	7,500,000	7,500,000	0	0	0	0	6.100	6.100	JD	3,813	457,500	07/02/2010	07/02/2020
D6604@-AA-9	Roto Frank AG Senior Note		D		2	15,158,749	108.2600	16,039,754	14,816,513	14,816,513	0	0	0	(2,055,247)	3.620	3.620	JD	40,227	577,525	06/04/2012	06/04/2018
D6604@-AB-7	Roto Frank AG Senior Note		D		2	25,553,495	113.5400	28,358,886	24,976,580	24,976,580	0	0	0	(3,464,583)	4.040	4.040	JD	75,679	1,086,502	06/04/2012	06/04/2020
D8282#-AA-2	Surteco SE Senior Note		D		3Z	56,994,000	120.6700	61,327,804	50,822,100	50,822,100	0	0	0	(7,049,700)	5.703	5.705	JD	8,050	3,088,656	08/16/2007	08/16/2019
D8415@-AB-2	Tower Automotive Holding GmbH Senior Not		D	2	4	11,818,854	102.6200	10,736,167	10,461,891	10,461,891	0	0	0	(1,451,203)	6.250	6.331	MON	56,305	729,365	10/22/2013	11/01/2017
D8563#-AA-2	VTG Deutschland GmbH Senior Secured Note		D		2	23,095,000	124.8100	23,409,838	18,755,775	18,755,775	0	0	0	(2,601,675)	5.736	5.736	MN	164,363	1,172,230	05/06/2011	05/06/2021
D8563#-AB-0	VTG Deutschland GmbH Senior Secured Note		D		2	119,945,000	130.1600	126,787,772	97,409,025	97,409,025	0	0	0	(13,511,925)	5.780	5.780	MN	860,176	6,134,732	05/06/2011	05/06/2023
D8563#-AC-8	VTG Deutschland GmbH Senior Secured Note		D		2	80,460,000	136.8000	89,388,074	65,342,700	65,342,700	0	0	0	(9,063,900)	5.834	5.834	MN	582,403	4,153,671	05/06/2011	05/06/2026
D8T1B1-AB-7	VIER GAS TRANSPORT GMBH CORP FOREIGN		D		1FE	2,613,219	113.7000	2,751,731	2,420,100	2,374,352	0	4,019	0	(329,223)	2.875	3.065	JUN	38,697	77,921	08/23/2013	06/12/2025
D8T1B1-AC-5	VIER GAS TRANSPORT GMBH CORP FOREIGN		D		1FE	680,666	115.4600	698,550	605,025	615,670	0	(1,208)	0	(85,441)	3.125	2.867	JUL	9,065	21,252	08/23/2013	07/10/2023
D9002#-AB-7	Vaillant GmbH Senior Note		D		2	35,020,230	126.0200	41,949,608	33,288,476	33,288,476	0	0	0	(4,617,554)	5.015	5.012	MN	213,314	1,807,035	08/15/2006	08/15/2021
D9695*-AA-5	Wilo SE Senior Note		D		1	71,312,853	120.2200	77,018,433	64,062,449	64,062,449	0	0	0	(8,886,312)	4.500	4.500	FA	1,081,054	3,224,445	02/16/2011	02/16/2021
D9695*-AB-3	Wilo SE Senior Note		D		1	7,545,235	114.0500	8,041,022	7,050,279	7,050,279	0	0	0	(977,967)	3.113	3.113	MS	60,346	241,238	03/22/2013	03/22/2023
D9700#-AB-2	Wilo AG Senior Note		F	2	1	17,850,000	104.8500	18,714,995	17,850,000	17,850,000	0	0	0	0	5.330	5.330	MS	264,279	951,405	03/21/2006	03/21/2016
D9860*-AA-4	Zollner Elektronik AG Senior Note		F	2	2	8,000,000	104.0400	8,323,628	8,000,000	8,000,000	0	0	0	0	5.670	5.710	MJSD	1,260	453,600	11/08/2004	09/30/2016
D9860*-AB-2	Zollner Elektronik AG Senior Note		D	2	2	3,157,720	103.2600	3,094,667	2,996,862	2,996,862	0	0	0	(415,705)	4.990	4.992	JD	415	159,770	08/03/2006	06/30/2016
D9860*-AC-0	Zollner Elektronik AG Senior Note		D	2	2	17,850,000	106.7800	18,089,768	16,940,700	16,940,700	0	0	0	(2,349,900)	5.180	5.181	JD	2,438	937,539	08/03/2006	06/30/2018
D9860*-AF-3	Zollner Elektronik AG Senior Note		D		2	39,004,012	120.0100	40,298,601	33,578,888	33,578,888	0	0	0	(4,657,838)	5.340	5.340	JAJO	388,508	1,993,885	07/13/2011	07/13/2021
D9860*-AL-0	Zollner Elektronik AG Senior Note		D		2Z	20,000,000	102.5100	19,419,653	18,944,031	18,944,031	0	0	0	(1,055,969)	2.750	2.750	MJSD	41,966	0	12/02/2014	12/02/2024
D9860*-AM-8	Zollner Elektronik AG Senior Note		D		2Z	11,835,000	102.8100	11,525,607	11,210,130	11,210,130	0	0	0	(624,870)	2.900	2.900	MJSD	26,188	0	12/02/2014	12/02/2026
D9T638-GF-3	VOLKSWAGEN BK GMBH CORP FOREIGN		D		1FE	7,243,621	104.3300	7,195,848	6,897,285	7,195,653	0	(14,886)	642,387	(47,573)	1.500	1.170	FEB	91,271	0	05/23/2014	02/13/2019
D9T70C-AD-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	2,430,585	111.2300	2,557,330	2,299,095	2,285,773	0	1,642	0	(316,953)	2.375	2.443	SEP	17,503	58,475	11/23/2012	09/06/2022
D9T70C-AT-1	VOLKSWAGEN LEASING GMBH CORP FOREIGN		D		1FE	11,761,123	113.1500	11,693,132	10,333,827	11,683,107	0	(16,916)	343,748	(77,240)	2.625	2.391	JAN	260,858	0	03/14/2014	01/15/2024
E0003D-AG-8	ABERTIS CORP FOREIGN		D		2FE	1,042,132	117.6600	1,138,957	968,040	912,404	0	10,756	0	(127,215)	4.375	5.590	MAR	32,141	48,136	01/10/2008	03/30/2020
E0R088-AA-8	ADIF ALTA VELOCIDA GOVT FOREIGN		D		2FE	414,636	114.0700	414,091	363,015	411,887	0	(844)	9,694	(2,723)	3.500	2.780	MAY	7,623	0	08/14/2014	05/27/2024
E2R475-AX-3	BBVA SENIOR FIN CORP FOREIGN		D		2FE	629,395	103.3300	625,168	605,025	625,171	0	(1,877)	32,516	(33,560)	3.250	2.938	MAR	15,407	22,396	06/11/2013	03/21/2016
E8717E-HV-6	SANTANDER INTL DEBT SA CORP FOREIGN		D		2FE	894,874	104.9400	888,879	847,035	888,810	0	(17,811)	40,996	(58,793)	4.625	2.574	MAR	30,696	44,619	05/31/2013	03/21/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
E90678-AB-4	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	381,201	104.2900	378,588	363,015	378,619	0	(10,131)	38,747	(7,411)	4.375	1.800	FEB	14,490	17,700	10/04/2013	02/02/2016
E90678-AT-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	1,942,559	106.2800	1,929,084	1,815,075	1,929,300	0	(66,251)	120,973	(107,164)	5.496	1.993	APR	75,159	113,726	06/11/2013	04/01/2016
E90678-BC-1	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	397,967	108.9000	395,308	363,015	395,270	0	(1,194)	39,351	19,043	4.750	4.408	FEB	15,495	19,407	04/13/2011	02/07/2017
E90678-BJ-6	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	389,661	119.6200	434,228	363,015	358,182	0	539	0	(49,661)	3.987	4.141	JAN	13,601	16,409	06/11/2013	01/23/2023
E9T678-AA-5	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	278,815	113.9500	355,347	311,850	288,436	0	3,566	0	(17,713)	5.597	7.251	MAR	14,107	18,588	08/03/2012	03/12/2020
E9T678-AH-0	TELEFONICA EMISIONES SAU CORP FOREIGN		D		2FE	390,383	106.8800	388,010	363,015	387,801	0	(378)	18,509	(2,564)	2.242	1.959	MAY	4,883	0	08/14/2014	05/27/2022
F0379H-AF-6	Areva SA CORP FOREIGN		D		3FE	634,147	104.1200	629,982	605,025	629,904	0	(16,157)	82,057	(5,496)	3.875	1.426	SEP	6,423	24,923	12/17/2013	09/23/2016
F0379H-AN-9	Areva SA GOVT FOREIGN		D		3FE	261,946	107.5500	260,281	242,010	260,190	0	(7,244)	29,060	(7,523)	4.625	1.754	OCT	2,699	11,573	11/26/2013	10/05/2017
F05334-AG-6	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		1FE	1,901,165	132.1100	2,078,113	1,573,065	1,569,913	0	323	0	(217,787)	5.625	5.574	JUL	43,879	99,370	01/10/2008	07/04/2022
F05334-AK-7	AUTOROUTES DU SUD DE LA CORP FOREIGN		D		1FE	2,302,857	127.7400	2,473,079	1,936,080	2,131,904	0	(38,482)	27,295	(227,236)	7.375	4.965	MAR	112,273	162,651	07/31/2013	03/20/2019
F0868*-AB-1	Barilla France S.A.S. Senior Note		F		2	19,000,000	109.7600	20,854,628	19,000,000	19,000,000	0	0	0	0	4.760	4.760	JJ	417,029	904,400	07/15/2011	07/15/2021
F0868*-AC-9	Barilla France S.A.S. Senior Note		F		2	11,000,000	110.9900	12,208,557	11,000,000	11,000,000	0	0	0	0	4.860	4.860	JJ	246,510	534,600	07/15/2011	07/15/2023
F0R505-AC-6	ACCOR SA CORP FOREIGN		D		2FE	888,760	105.3500	892,336	847,035	881,226	0	(8,135)	72,377	(38,191)	2.875	1.556	JUN	13,077	27,434	05/19/2014	06/19/2017
F0R505-AF-9	ACCOR SA CORP FOREIGN		D		2FE	516,046	106.0000	513,071	484,020	512,633	0	(224)	5,867	(3,389)	2.625	1.683	FEB	11,487	0	12/12/2014	02/05/2021
F1058X-4L-1	BNP PARIBAS SA CORP FRGN FLOATER		D	1	2FE	610,852	100.5300	608,232	605,025	606,838	0	(4)	6,556	(4,012)	2.625	2.631	OCT	3,437	0	12/12/2014	10/14/2027
F1058X-LD-0	BNP PARIBAS SA CORP FOREIGN		D		1FE	793,267	108.6000	788,495	726,030	788,003	0	(1,571)	54,846	(5,210)	2.250	1.976	JAN	15,799	0	03/14/2014	01/13/2021
F1065M-QQ-1	BNP PARIBAS CORP FOREIGN		D		1FE	5,057,309	103.7800	5,022,938	4,840,200	5,023,243	0	(12,155)	734,515	234,731	3.500	3.263	MAR	139,239	194,068	08/16/2011	03/07/2016
F1068#-AB-3	Bonduelle S.A. Senior Note		D	2	2FE	12,150,000	102.9700	12,459,774	12,100,500	12,100,500	0	0	0	(1,678,500)	5.030	5.029	JJ	272,204	680,899	07/20/2004	07/20/2016
F1068#-AC-1	Bonduelle S.A. Senior Note		D	2	2FE	58,320,000	102.1500	55,620,678	54,452,250	54,452,250	0	0	0	(7,553,250)	4.150	4.149	FA	891,353	2,524,253	02/09/2005	02/09/2017
F1068#-AD-9	Bonduelle S.A. Senior Notes		F	2	2FE	2,032,620	102.8000	2,055,919	2,000,000	2,030,798	0	(1,822)	0	0	5.040	4.719	FA	41,440	0	08/19/2014	08/03/2022
F1068#-AE-7	Bonduelle S.A. Euro Gtd Senior Note		D	2	2FE	19,271,621	111.0300	20,387,495	18,361,910	18,361,910	0	0	0	(2,547,041)	4.700	4.698	MS	290,067	973,622	09/02/2010	09/02/2022
F1148A-AK-8	BOUYGUES SA CORP FOREIGN		D		2FE	671,454	110.2500	667,044	605,025	666,936	0	(9,715)	72,381	(4,409)	4.000	0.904	FEB	21,416	0	02/07/2014	02/12/2018
F12033-CR-9	DANONE CORP FOREIGN		D		1FE	3,474,520	109.9300	3,458,462	3,146,130	3,451,461	0	(4,319)	115,455	(22,819)	2.250	2.093	NOV	9,115	73,005	01/24/2014	11/15/2021
F1369#-AA-1	Bureau Veritas S.A. Series A Guaranteed		F		2	59,000,000	112.4000	66,318,019	59,000,000	59,000,000	0	0	0	0	6.580	6.580	JJ	1,779,342	3,882,200	07/16/2008	07/16/2018
F1369*-AA-5	Bureau Veritas SA - Registre EURO Series		D		2	237,520,458	111.2300	247,816,570	222,799,714	222,799,714	0	0	0	(30,905,278)	4.095	4.095	JJ	3,902,894	10,219,195	07/27/2010	07/26/2019
F13913-AC-6	CARREFOUR SA CORP FOREIGN		D		2FE	637,890	104.7900	633,978	605,025	633,666	0	2,447	17,711	(25,430)	1.750	2.158	MAY	6,498	11,949	08/23/2013	05/22/2019
F1413L-DT-0	CASINO GUICHARD PERRACH CORP FOREIGN		D	1	2FE	2,160,048	110.9200	2,147,515	1,936,080	2,145,745	0	(5,640)	117,430	(14,186)	3.248	2.688	MAR	51,685	0	05/23/2014	03/07/2024
F1413L-EN-2	CASINO GUICHARD PERRACH CORP FOREIGN		D	1	2FE	7,628,428	104.3600	7,576,567	7,260,300	7,578,188	0	(1,138)	55,835	(50,102)	2.798	2.431	AUG	82,927	0	12/12/2014	08/05/2026
F1876N-AR-3	CNP ASSURANCES CORP FRGN FLOATER		D	1	2FE	2,185,560	122.0000	2,362,018	1,936,080	1,766,097	0	(30,571)	0	(243,570)	6.875	6.209	SEP	33,915	138,958	08/16/2011	09/30/2041
F1883B-NJ-4	BPCE SA CORP FOREIGN		D		1FE	1,125,130	102.6400	1,117,831	1,089,045	1,117,666	0	(3,500)	100,347	(36,783)	1.625	1.282	FEB	15,855	11,065	03/14/2014	02/08/2017
F1883C-EZ-6	BPCE SA CORP FOREIGN		D		1FE	1,129,697	103.1000	1,122,807	1,089,045	1,122,236	0	(1,484)	91,651	(7,419)	1.375	1.039	MAY	9,190	0	08/14/2014	05/22/2019
F1883C-GP-6	BPCE SA CORP FRGN FLOATER		D	1	2FE	1,477,300	101.1900	1,469,310	1,452,060	1,467,573	0	(224)	18,318	(9,703)	2.750	2.439	JUL	19,364	0	12/12/2014	07/08/2026
F1R01P-AC-0	CASINO GUICHARD PERRACHON SA CORP FOREIG		D		2FE	548,418	114.6400	554,858	484,020	505,468	0	(4,028)	0	(70,385)	3.994	3.032	MAR	15,783	22,146	09/25/2012	03/09/2020
F2000#-AA-4	Compagnie des Levures Lesaffre Senior No		D	2	2Z	151,480,573	119.0800	159,552,358	133,990,546	133,990,546	0	0	0	(18,586,268)	5.440	5.440	JJ	3,057,367	8,068,344	07/31/2007	07/30/2022
F2000#-AB-2	Compagnie des Levures Lesaffre Senior No		D	2	2Z	54,629,203	111.3000	54,581,588	49,038,626	49,038,626	0	0	0	(6,802,308)	2.875	2.875	MS	372,047	1,542,743	09/26/2013	09/26/2028
F2005M-DP-8	COMPAGNIE DE ST-GOBAIN CORP FOREIGN		D		2FE	561,064	102.3300	557,206	544,523	557,284	0	(14,787)	38,758	(36,450)	3.500	0.947	SEP	4,856	19,896	04/22/2013	09/30/2015
F29400-LM-2	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,410,934	154.2200	1,707,543	1,107,196	1,154,470	0	(1,880)	0	(160,026)	5.625	5.185	FEB	53,578	70,744	08/20/2008	02/21/2033
F2940H-FQ-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,498,192	132.2400	1,680,245	1,270,553	1,309,465	0	(5,920)	0	(181,732)	6.250	5.560	JAN	74,188	89,814	03/24/2009	01/25/2021
F2940H-GL-3	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	1,954,505	129.6900	2,040,125	1,573,065	1,577,081	0	(435)	0	(218,727)	4.625	4.537	SEP	22,325	77,808	11/24/2009	09/11/2024
F2940H-HN-8	ELECTRICITE DE FRANCE GOVT FOREIGN		D		1FE	187,435	142.6700	258,952	181,508	157,932	0	495	0	(21,932)	4.500	5.375	NOV	1,119	8,422	04/13/2011	11/12/2040
F3692F-AD-9	EUTELSAT SA CORP FOREIGN		D	1	2FE	8,540,925	107.9400	8,489,619	7,865,325	8,484,141	0	(22,784)	530,675	(56,091)	2.625	2.241	JAN	217,212	0	04/03/2014	01/13/2020
F3784#-AA-4	Bongrain S.A. Senior Note		D	2	2Z	93,936,000	112.0800	108,498,993	96,804,000	96,804,000	0	0	0	(13,428,000)	5.708	5.707	MN	659,941	5,989,679	11/18/2003	11/18/2018
F38484-AA-3	FONCIERE LYONNAISE CORP FOREIGN		D		2FE	393,903	107.8600	391,561	363,015	391,263	0	(533)	6,117	(2,587)	3.500	0.817	NOV	1,184	0	12/12/2014	11/28/2017
F38493-AC-0	FONCIERE LYONNAISE CORP FOREIGN		D		2FE	386,237	105.6800	383,637	363,015	383,619	0	(815)	6,167	(2,536)	4.625	0.570	MAY	10,166	0	12/12/2014	05/25/2016
F3R92T-AD-6	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,619,679	120.9900	1,756,887	1,452,060	1,487,600	0	(4,743)	0	(206,607)	3.875	3.447	JAN	53,647	63,045	03/16/2012	01/18/2022
F3R92T-AH-7	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	175,225	123.2500	192,179	155,925	174,936	0	(485)	0	(10,921)	5.500	4.558	MAR	6,579	9,137	08/03/2012	03/27/2037
F3R92T-AJ-3	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	1,169,557	113.5200	1,236,234	1,089,045	1,096,555	0	(871)	0	(152,167)	2.750	2.637	MAR	24,369	34,351	11/23/2012	03/10/2023
F3R92T-AQ-7	ELECTRICITIE DE FRANCE GOVT FOREIGN		D		1FE	2,388,379	109.0200	2,374,486	2,178,090	2,372,529	0	(1,874)	85,191	(15,685)	2.250	2.161	APR	33,432	23,184	01/24/2014	04/27/2021
F4113N-QE-7	FRANCE TELECOM CORP FOREIGN		D		2FE	2,724,468	178.3500	3,096,973	1,736,422	2,214,449	0	(16,680)	0	(305,176)	8.125	5.547	JAN	130,648	133,224	04/08/2014	01/28/2033
F41628-AA-6	Saft Groupe SA Senior Note		F		2	11,000,000	102.8900	11,317,951	11,000,000	11,000,000	0	0	0	0	4.260	4.260	FA	160,105	468,600	02/28/2012	02/28/2019
F41628-AB-4	Saft Groupe SA Senior Note		F		2	1,000,000	103.3700	1,033,661	1,000,000	1,000,000	0	0	0	0	4.730	4.730	FA	16,161	47,300	02/28/2012	02/28/2022
F42768-AC-9	GDF SUEZ GOVT FOREIGN		D		1FE	158,366	141.8100	221,114	155,925	165,392	0	(401)	0	(10,344)	7.000	6.228	OCT	1,884	11,216	12/23/2008	10/30/2028
F42768-AU-9	GDF SUEZ GOVT FOREIGN		D		1FE	1,020,116	133.5600	1,139,342	853,085	886,656	0	(5,128)	0	(123,071)	6.375	5.513	JAN	51,851	60,935	03/24/2009	01/18/2021
F42768-FA-8	GDF SUEZ CORP FOREIGN		D		1FE	6,903,135	103.0000	6,855,033	6,655,275	6,857,363	0	(24,936)	247,649	(543,179)	1.500	1.135	JUL	45,128	111,453	11/23/2012	07/20/2017
F4276D-HX-5	GDF SUEZ S A CORP FOREIGN		D		1FE	11,698,192	104.5000	11,633,709	11,132,460	11,620,870	0	(16,286)	842,513	(76,829)	1.375	1.013	MAY	95,198	0	08/14/2014	05/19/2020
F4276D-HY-3	GDF SUEZ S A CORP FOREIGN		D		1FE	402,082	110.2400	400,184	363,015	399,425	0	(403)	12,267	(2,641)	2.375	2.044	MAY	5,362	0	08/14/2014	05/19/2026
F4733#-AB-2	Groupe Auchan SA Senior Note		F		1	56,305,000	102.8900	57,934,496	56,305,000	56,305,000	0	0	0	0	3.500	3.500	JD	16,422	1,970,675	06/28/2012	06/28/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F4931*-AA-8	Icade SA Senior Note		D	2	2	115,628,103	120.8400	124,732,663	103,220,794	103,220,794	0	0	0	(14,318,095)	5.070	5.070	MN	639,625	5,646,927	11/17/2011	11/17/2026
F4984P-AT-7	SUEZ ENVIRONNEMENT CORP FOREIGN		D		1FE	1,623,813	122.3500	1,776,642	1,452,060	1,502,549	0	(6,201)	0	(208,862)	4.125	3.552	JUN	31,344	67,303	08/18/2010	06/24/2022
F4R92Y-AF-8	AUTOROUTES DU SUD DE LA FRANCE CORP FORE		D	1	1FE	7,890,167	113.7600	7,846,416	6,897,285	7,837,798	0	(18,660)	277,085	(51,818)	2.950	2.563	JAN	194,551	0	03/14/2014	01/17/2024
F5309#-AC-1	Ipsos SA Series B Senior Note		F		2	15,452,786	107.6800	16,151,310	15,000,000	15,311,788	0	(46,854)	0	0	5.180	4.758	MS	200,725	777,000	11/01/2011	09/28/2020
F5309#-AD-9	Ipsos SA Series C Senior Note		F		2	10,000,000	109.9300	10,993,431	10,000,000	10,000,000	0	0	0	0	5.480	5.480	MS	141,567	548,000	09/28/2010	09/28/2022
F5433L-AB-9	KERING CORP FOREIGN		D		2FE	5,998,369	104.7700	5,958,751	5,687,235	5,958,581	0	(8,187)	380,562	(168,008)	1.875	1.733	OCT	24,833	111,800	11/26/2013	10/08/2018
F5433L-AF-0	KERING CORP FOREIGN		D		2FE	748,907	102.5100	744,282	726,030	743,974	0	(111)	7,565	(4,919)	1.375	1.091	OCT	2,516	0	12/12/2014	10/01/2021
F54446-65-7	LAFARGE S.A. CORP FOREIGN		D		3FE	347,906	114.3800	345,999	302,513	345,497	0	(8,302)	12,277	(3,558)	8.875	5.947	NOV	2,795	27,593	01/28/2011	11/24/2016
F54446-68-1	LAFARGE S.A. CORP FOREIGN		D		3FE	483,398	113.4800	480,597	423,518	480,132	0	(2,511)	13,785	(3,174)	6.250	1.880	APR	19,073	0	11/06/2014	04/13/2018
F54446-CZ-4	LAFARGE S.A. CORP FOREIGN		D		3FE	817,692	116.7500	812,322	695,779	812,163	0	(14,546)	90,410	(5,369)	6.625	2.249	NOV	4,168	47,490	07/08/2014	11/29/2018
F5493Z-BF-5	AIR LIQUIDE SA CORP FOREIGN		D		1FE	1,228,610	117.9100	1,284,139	1,089,045	1,128,051	0	(6,926)	0	(156,965)	3.889	3.134	JUN	23,903	47,577	08/18/2010	06/09/2020
F5754#-AA-5	LISI SA Senior Note		D	2	2	35,135,750	113.2700	35,703,928	31,520,194	31,520,194	0	0	0	(4,372,269)	3.640	3.640	AO	235,841	1,261,234	10/17/2013	10/17/2023
F5R57T-AC-6	ICADE CORP FOREIGN		D	1	2FE	773,377	105.9000	768,901	726,030	768,261	0	(1,771)	58,541	(5,079)	2.250	1.607	APR	11,636	0	08/14/2014	04/16/2021
F6132#-AB-4	Messer France S.A. Senior Note		F		2	6,401,200	102.0700	6,533,568	6,401,200	6,401,200	0	0	0	0	5.460	5.460	FA	144,656	349,506	08/02/2005	08/02/2015
F6861D-AC-4	ORANGE SA CORP FOREIGN		D		2FE	3,403,437	115.6000	3,496,985	3,025,125	3,046,680	0	(2,337)	0	(422,662)	3.125	3.011	JAN	92,463	37,222	11/26/2013	01/09/2024
F72027-AF-6	PERNOD RICARD SA CORP FOREIGN		D		2FE	641,666	105.4200	637,804	605,025	637,420	0	(1,148)	51,703	(4,214)	2.000	1.694	JUN	9,515	0	05/23/2014	06/22/2020
F7202J-AU-7	PERNOD RICARD SA CORP FOREIGN		D		2FE	1,037,356	105.3800	1,020,144	968,040	1,016,854	0	(24,480)	41,479	(77,681)	4.875	2.377	MAR	37,366	54,261	07/16/2012	03/18/2016
F76869-AY-6	RTE EDF TRANSPORT SA GOVT FOREIGN		D		1FE	3,592,945	121.3000	3,962,857	3,267,135	3,344,228	0	(9,620)	0	(464,540)	3.875	3.476	JUN	64,862	142,714	10/15/2012	06/28/2022
F76869-DV-9	RTE EDF TRANSPORT SA CORP FOREIGN		D		1FE	3,009,001	107.5000	2,991,912	2,783,115	2,813,141	0	(6,447)	0	(390,667)	2.125	1.874	SEP	16,689	62,758	11/23/2012	09/20/2019
F76869-GE-4	RTE EDF TRANSPORT SA CORP FOREIGN		D		1FE	2,326,568	115.3000	2,371,822	2,057,085	2,083,002	0	(2,933)	0	(289,001)	2.875	2.691	SEP	17,985	63,234	11/26/2013	09/12/2023
F76869-HH-6	RTE EDF TRANSPORT SA GOVT FOREIGN		D	1	1FE	126,814	104.1400	126,015	121,005	123,910	0	(17)	0	(2,888)	1.625	1.349	OCT	458	0	12/12/2014	10/08/2024
F7717V-AA-2	FONCIERE DES REGIONS CORP FOREIGN		D		2FE	1,454,789	108.5400	1,444,796	1,331,055	1,445,036	0	(23,749)	80,569	(34,412)	3.875	1.663	JAN	114,038	26,383	11/20/2014	01/16/2018
F7806F-MY-4	RCI BANQUE CORP FOREIGN		D		2FE	505,334	103.7000	501,908	484,020	501,923	0	(13,045)	67,336	(3,318)	4.000	1.021	JAN	18,088	0	03/10/2014	01/25/2016
F7806F-PN-5	RCI BANQUE CORP FOREIGN		D		2FE	317,109	104.1200	314,966	302,513	314,970	0	(7,344)	29,632	(9,145)	4.000	1.739	MAR	9,647	13,925	09/23/2013	03/16/2016
F79088-AA-8	Roquette Freres Senior Note		F	2	1FE	44,945,000	104.5100	46,972,971	44,945,000	44,945,000	0	0	0	0	4.180	4.179	MS	495,768	1,878,701	03/26/2012	03/26/2024
F7S48D-HQ-0	RCI BANQUE CORP FOREIGN		D		2FE	466,783	106.4700	463,819	435,618	463,668	0	(1,549)	18,472	(18,895)	2.875	2.513	JAN	11,803	11,770	08/23/2013	01/22/2018
F7S48D-JJ-4	RCI BANQUE CORP FOREIGN		D		2FE	324,562	106.6800	322,720	302,513	322,414	0	(636)	23,613	(2,132)	2.250	1.901	MAR	5,203	0	05/23/2014	03/29/2021
F81267-AA-8	SANOFI CORP FOREIGN		D	1	1FE	3,161,053	112.8800	3,141,626	2,783,115	2,794,745	0	(1,274)	0	(365,034)	2.500	2.429	NOV	9,150	71,757	01/24/2014	11/14/2023
F84215-AN-6	GECINA CORP FOREIGN		D		2FE	1,141,922	104.1300	1,134,050	1,089,045	1,134,196	0	(32,052)	50,805	(95,262)	4.250	1.398	FEB	42,100	51,710	07/11/2013	02/03/2016
F84215-BS-4	GECINA CORP FOREIGN		D	1	2FE	756,642	103.6100	752,268	726,030	751,651	0	(194)	9,142	(4,969)	1.750	1.237	JUL	5,395	0	12/12/2014	07/30/2021
F84938-AB-5	Sodexo Senior Note Series B		F		2	95,000,000	103.4000	98,225,828	95,000,000	95,000,000	0	0	0	0	5.990	5.990	MS	1,454,239	5,690,500	09/29/2008	09/29/2015
F84938-AC-3	Sodexo Senior Note Series C		F		2	5,000,000	113.8700	5,693,608	5,000,000	5,000,000	0	0	0	0	6.430	6.430	MS	82,161	321,500	09/29/2008	09/29/2018
F84938-AD-1	Sodexo SENIOR NOTE		F		2	28,500,000	105.7600	30,140,069	28,500,000	28,500,000	0	0	0	0	4.240	4.240	MS	308,813	1,208,400	03/29/2011	03/29/2018
F84938-AE-9	Sodexo SENIOR NOTE		F		2	11,000,000	109.5200	12,047,296	11,000,000	11,000,000	0	0	0	0	4.850	4.850	MS	136,339	533,500	03/29/2011	03/29/2021
F84941-AS-6	SODEXO CORP FOREIGN		D	1	1FE	642,290	105.5000	638,327	605,025	638,045	0	(813)	41,389	(4,218)	1.750	1.404	JAN	5,541	0	08/14/2014	01/24/2022
F849BR-AA-0	SOCIETE GENERALE CORP FOREIGN		D	1	2FE	1,316,850	98.4900	1,311,009	1,331,055	1,308,205	0	90	18,479	(8,649)	2.500	2.679	SEP	9,706	0	12/12/2014	09/16/2026
F858CX-AS-8	SOCIETE GENERALE CORP FOREIGN		D		1FE	2,312,869	124.5600	2,562,286	2,057,085	1,972,993	0	13,304	0	(274,295)	4.750	5.473	MAR	81,649	111,532	08/16/2011	03/02/2021
F858D6-BG-1	SOCIETE GENERALE CORP FOREIGN		D		1FE	510,732	104.8000	507,228	484,020	507,280	0	2,331	63,649	23,054	4.000	4.419	APR	13,579	22,137	08/16/2011	04/20/2016
F8629#-AA-2	Soparind S.C.A. Senior Note		D	2	3Z	46,968,000	111.3900	53,913,755	48,402,000	48,402,000	0	0	0	(6,714,000)	5.708	5.707	MN	329,971	2,994,839	11/18/2003	11/18/2018
F87829-AG-6	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		D		2FE	530,749	108.9200	527,220	484,020	527,148	0	(16,377)	31,305	(28,967)	5.000	1.729	JAN	23,472	27,344	09/05/2013	01/12/2017
F87829-AK-7	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN		D		2FE	634,779	104.2000	630,415	605,025	630,480	0	(18,162)	38,581	(41,507)	4.375	1.508	JAN	24,729	29,938	02/27/2013	01/25/2016
F93777-AA-2	TOTAL CAPITAL INTL SA CORP FOREIGN		D		1FE	7,481,621	108.6900	7,627,984	7,018,290	6,981,638	0	4,299	0	(968,178)	2.125	2.183	MAR	119,311	171,626	06/11/2013	03/15/2023
F93777-AL-8	TOTAL CAPITAL INTL SA CORP FOREIGN		D		1FE	810,731	111.2000	807,327	726,030	805,371	0	(1,158)	33,359	(5,325)	2.500	2.114	MAR	14,023	0	08/14/2014	03/25/2026
F9731#-AD-9	Vicat SA Senior Note		F		2	3,000,000	106.8900	3,206,775	3,000,000	3,000,000	0	0	0	0	5.240	5.240	JD	13,100	157,200	12/21/2010	12/01/2017
F9731#-AF-4	Vicat SA Senior Note		F		2	5,000,000	112.4000	5,620,197	5,000,000	5,000,000	0	0	0	0	5.960	5.960	JD	24,833	298,000	12/21/2010	12/01/2020
F9731#-AG-2	Vicat SA Senior Note		F		2	8,366,324	114.7400	9,179,102	8,000,000	8,352,810	0	(13,514)	0	0	6.110	5.399	JD	40,733	397,150	08/19/2014	12/01/2022
F9799W-AM-1	VEOLIA ENVIRONNEMENT CORP FOREIGN		D		2FE	348,454	128.3500	346,349	269,841	346,111	0	(5,739)	6,942	(2,288)	5.125	2.622	MAY	8,411	15,579	01/24/2014	05/24/2022
F9T17D-AF-3	UNIBAIL-RODAMCO SE CORP FOREIGN		D		1FE	376,819	103.1700	374,511	363,015	374,320	0	(999)	21,484	(20,178)	1.625	1.361	JUN	3,055	6,625	06/11/2013	06/26/2017
F9T17D-AS-5	UNIBAIL-RODAMCO SE CORP FOREIGN		D		1FE	666,227	109.4700	662,341	605,025	661,826	0	(634)	23,175	(4,376)	2.500	2.183	JUN	8,744	0	08/14/2014	06/04/2026
G0110T-AA-4	ADMIRAL GRP PLC CORP FOREIGN		D		2FE	410,168	105.8300	412,531	389,813	407,394	0	(70)	0	(2,704)	5.500	4.903	JJ	9,322	0	12/12/2014	07/25/2024
G0372V-AY-0	Anglian Water Services Fin Plc CORP FORE		D		1FE	1,759,430	108.5600	1,747,143	1,609,367	1,747,367	0	(338)	280,007	196,381	6.250	6.165	JUN	51,808	113,387	08/15/2008	06/27/2016
G0372V-BN-3	Anglian Water Services Fin Plc CORP FORE		D		2FE	158,050	108.4000	169,029	155,925	158,461	0	(174)	0	(9,874)	4.500	4.314	FA	2,517	7,483	06/11/2013	02/22/2026
G03762-HT-4	ANGLO AMERICAN CAPITAL CORP FOREIGN		D		2FE	373,818	102.3400	371,493	363,015	371,349	0	(489)	12,567	(2,455)	1.750	1.115	APR	4,752	0	10/13/2014	04/03/2018
G06890-AA-1	BABCOCK INTL GRP PLC CORP FOREIGN		D	1	2FE	1,379,004	102.9000	1,369,706	1,331,055	1,369,920	0	(201)	10,106	(9,057)	1.750	1.463	OCT	5,552	0	12/12/2014	10/06/2022
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE		D	1	1FE	1,625,406	112.1300	1,960,577	1,748,522	1,693,794	0	(13,165)	39,958	(109,983)	4.600	4.271	FEB	70,516	46,902	10/23/2014	02/15/2020
G0754#-AA-5	Babcock International plc Series A Senio		D		2Z	47,435,442	107.4000	48,567,822	45,221,150	45,221,150	0	0	0	(2,814,630)	4.995	4.995	JJ	1,003,910	2,428,541	01/21/2010	01/21/2017
G0754#-AB-3	Babcock International plc Series B Senio		D		2Z	65,424,000	116.4000	72,596,770	62,370,000	62,370,000	0	0	0	(3,882,000)	5.405	5.405	JJ	1,498,266	3,624,431	01/21/2010	01/21/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G079EU-AA-3	BARCLAYS BANK PLC CORP FOREIGN		D		2FE	2,655,863	114.4400	2,637,978	2,305,145	2,637,838	0	1,889	131,768	153,688	6.000	6.026	JAN	129,972	156,374	08/27/2008	01/23/2018
G079SB-AC-6	BARCLAYS BK PLC CORP FOREIGN		D		2FE	574,229	122.5900	741,700	605,025	565,131	0	5,299	0	(77,883)	6.000	7.260	JAN	35,009	41,061	06/14/2012	01/14/2021
G079YK-AM-7	BARCLAYS BK PLC CORP FOREIGN		D		2FE	766,447	128.9000	857,846	665,528	706,058	0	(4,787)	0	(98,241)	6.625	5.499	MAR	33,191	50,113	10/24/2012	03/30/2022
G0805#-AB-2	Aggreko Plc Senior Note		F		1	25,000,000	108.0700	27,016,749	25,000,000	25,000,000	0	0	0	0	4.230	4.230	MS	311,375	1,057,500	03/15/2011	03/15/2019
G0805#-AC-0	Aggreko Plc Senior Note		F		1	30,988,557	111.5400	33,460,793	30,000,000	30,938,192	0	(50,364)	0	0	4.710	4.119	MS	416,050	1,177,500	08/19/2014	03/15/2021
G0805#-AD-8	Aggreko Plc Senior Note		F		1	42,850,000	103.2600	44,245,478	42,850,000	42,850,000	0	0	0	0	3.450	3.450	JD	8,213	1,478,325	06/29/2012	06/29/2024
G0827#-BC-3	Barratt Developments plc Senior Note		F		3Z	34,056,610	112.2300	38,222,906	34,056,610	34,056,610	0	0	0	0	7.500	7.500	FA	908,176	2,554,246	05/24/2011	08/23/2017
G0977*-AD-4	Belron Finance Ltd Senior Note		D		2	94,649,209	107.4900	93,124,918	86,634,097	86,634,097	0	0	0	(12,017,299)	3.040	3.040	FA	1,068,102	2,927,668	08/05/2013	08/05/2020
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN		D		1FE	1,444,873	107.8400	1,435,383	1,331,055	1,435,109	0	(27,605)	65,559	(78,670)	4.375	2.241	JAN	54,405	50,895	02/21/2014	01/25/2017
G0R5MZ-QT-1	ABBEY NATIONAL TREASURY SERVIC CORP FORE		D		1FE	897,935	105.2900	891,873	847,035	891,977	0	(2,622)	90,606	(5,897)	2.000	1.634	JAN	16,337	0	03/14/2014	01/14/2019
G0R9HC-BM-5	BARCLAYS BANK PLC CORP FOREIGN		D		1FE	857,084	100.5600	851,778	847,035	851,452	0	14	6,594	(5,629)	1.500	1.642	OCT	3,202	0	12/12/2014	04/01/2022
G1108#-AE-8	The British Land Company plc Senior Note		F		1	15,500,000	108.0700	16,750,821	15,500,000	15,500,000	0	0	0	0	4.635	4.635	MS	239,475	718,425	09/01/2011	09/01/2021
G1108#-AF-5	The British Land Company plc Senior Note		F		1	15,500,000	109.3000	16,942,191	15,500,000	15,500,000	0	0	0	0	4.766	4.766	MS	246,243	738,730	09/01/2011	09/01/2023
G1108#-AJ-7	The British Land Company plc Senior Note		D		1	49,888,000	107.6700	55,295,837	51,355,294	51,355,294	0	0	0	1,467,294	3.810	3.810	MS	516,335	1,019,195	03/26/2014	03/26/2026
G1163H-FQ-4	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	2,746,289	112.7100	2,727,792	2,420,100	2,727,886	0	13,259	82,295	121,014	3.625	4.176	JUL	40,620	98,132	04/13/2011	07/16/2019
G1163H-HD-1	BG ENERGY CAPITAL PLC CORP FOREIGN		D		1FE	267,450	108.9300	263,624	242,010	245,371	0	(882)	0	(34,084)	3.000	2.600	NOV	915	7,488	03/16/2012	11/16/2018
G12528-AK-0	Bord Gais Eireann Series E Senior Note		F		2	47,000,000	109.6600	51,539,725	47,000,000	47,000,000	0	0	0	0	6.840	6.840	MS	812,630	3,214,800	03/31/2009	03/31/2021
G1561E-AA-9	BRAMBLES FINANCE PLC, ADDLE CORP FOREIGN		D		2FE	481,397	112.9300	478,261	423,518	478,145	0	(3,854)	37,659	20,978	4.625	3.714	APR	13,738	22,396	08/16/2011	04/20/2018
G1562*-AA-9	Brammer Plc Senior Note		D		2	6,053,537	110.1100	6,070,269	5,512,969	5,512,969	0	0	0	(764,722)	3.360	3.360	JJ	91,589	219,373	06/14/2013	07/03/2023
G1562*-AB-7	Brammer Plc Senior Note		D		2	5,925,514	110.1100	6,070,269	5,512,969	5,512,969	0	0	0	(764,722)	3.360	3.360	JJ	91,589	209,532	07/01/2013	07/03/2023
G1562*-AC-5	Brammer Plc Senior Note		D		2	20,300,000	110.3100	19,888,160	18,029,958	18,029,958	0	0	0	(2,270,042)	3.560	3.560	JJ	317,367	346,931	01/10/2014	01/04/2021
G1562*-AD-3	Brammer Plc Senior Note EUR		D		2Z	12,419,000	100.9400	12,214,796	12,100,500	12,100,500	0	0	0	(318,500)	2.360	2.360	JJ	7,139	0	12/22/2014	01/06/2025
G15820-AM-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	201,374	129.8500	202,467	155,925	202,168	0	(5,498)	7,850	817	8.625	3.174	MAR	10,273	0	04/02/2014	03/26/2020
G15820-CZ-7	BRITISH TELECOMMUNICATIONS PLC CORP FORE		D		2FE	556,628	101.5900	553,191	544,523	552,962	0	(407)	50,216	(3,656)	1.125	0.941	JUN	3,441	0	08/14/2014	06/10/2019
G1591#-AK-8	Britvic plc Series D Senior Note		F		2	9,700,000	113.2000	10,980,207	9,700,000	9,700,000	0	0	0	0	5.240	5.240	JD	19,766	508,280	12/17/2009	12/17/2019
G1696#-AF-3	Bunzl Finance PLC Senior Note		F	2	2	29,805,000	105.7200	31,508,802	29,805,000	29,805,000	0	0	0	0	5.680	5.680	MN	272,749	1,692,924	05/03/2006	05/03/2016
G1696#-AG-1	Bunzl Finance PLC Senior Note		F		2	15,000,000	111.6100	16,742,148	15,000,000	15,000,000	0	0	0	0	5.780	5.780	MN	139,683	867,000	05/03/2006	05/03/2018
G1696#-AN-6	Bunzl Finance PLC Series D Senior Note		F		2	5,753,774	114.0900	5,704,482	5,000,000	5,287,278	0	(120,510)	0	0	8.170	5.386	AO	100,990	408,500	12/01/2010	04/02/2017
G1696#-AP-1	Bunzl Finance PLC Series E Senior Note		F		2	10,000,000	123.7400	12,374,336	10,000,000	10,000,000	0	0	0	0	8.320	8.320	AO	205,689	832,000	04/02/2009	04/02/2019
G1696#-AW-6	Bunzl Finance PLC Senior Note		F		2	20,000,000	109.1400	21,828,083	20,000,000	20,000,000	0	0	0	0	4.510	4.510	AO	160,356	902,000	04/27/2011	04/27/2021
G1696#-BA-3	Bunzl Finance PLC Senior Note		F		2	18,350,000	102.5400	18,815,124	18,350,000	18,350,000	0	0	0	0	3.620	3.620	AO	136,544	664,270	04/17/2013	04/17/2024
G1696#-BG-0	Bunzl Finance PLC Senior Note		D		2	35,660,000	107.6700	33,765,776	31,359,290	31,359,290	0	0	0	(4,300,710)	2.360	2.360	MN	94,566	381,630	05/15/2014	05/17/2021
G1698A-AC-9	BUPA FINANCE PLC CORP FOREIGN		D		2FE	151,007	105.1600	163,979	155,925	152,186	0	346	0	(9,449)	5.000	5.360	AO	1,456	8,223	06/11/2013	04/25/2023
G1698A-AD-7	BUPA FINANCE PLC CORP FOREIGN		D		2FE	323,287	104.3800	325,525	311,850	324,588	0	(11)	10,743	1,311	3.375	3.368	JD	434	5,280	08/14/2014	06/17/2021
G1744#-AA-6	Cadogan Estates Ltd. Senior Note		F		1	26,220,000	137.2000	35,973,978	26,220,000	26,220,000	0	0	0	0	5.770	5.770	JD	50,430	1,512,894	12/19/2006	12/19/2036
G1744#-AE-8	Cadogan Estates Ltd. GuaranteedSeries A		F		1	8,000,000	115.5200	9,241,207	8,000,000	8,000,000	0	0	0	0	6.450	6.450	FA	206,400	516,000	08/07/2008	08/07/2018
G1744#-AG-3	Cadogan Estates Ltd. GuaranteedSeries C		F		1	3,000,000	121.3900	3,641,740	3,000,000	3,000,000	0	0	0	0	6.600	6.600	FA	79,200	198,000	08/07/2008	08/07/2020
G1744#-AM-0	Cadogan Estates Ltd. Senior Note		F		1	11,000,000	123.7800	13,616,147	11,000,000	11,000,000	0	0	0	0	5.250	5.250	MS	147,583	577,500	03/29/2011	03/29/2028
G1744#-AN-8	Cadogan Estates Ltd. Senior Note		F		1	7,000,000	130.8800	9,161,775	7,000,000	7,000,000	0	0	0	0	5.530	5.530	MS	98,926	387,100	03/29/2011	03/29/2032
G1744#-AQ-1	Cadogan Estates Ltd. Senior Note		D		1	7,427,000	108.7000	7,813,080	7,187,531	7,187,531	0	0	0	(447,362)	3.450	3.450	JD	8,266	259,941	12/19/2012	12/19/2022
G1744#-AR-9	Cadogan Estates Ltd. Senior Note		D		1	2,220,000	114.9100	2,468,713	2,148,420	2,148,420	0	0	0	(133,721)	3.880	3.880	JD	2,779	87,383	12/19/2012	12/20/2027
G1744#-AT-5	Cadogan Estates Ltd. Senior Note		D		1	31,683,750	118.1600	37,867,364	32,048,581	32,048,581	0	0	0	(1,994,751)	4.070	4.070	MS	394,936	1,374,312	09/12/2013	09/12/2030
G1744#-AV-0	Cadogan Estates Ltd. Senior Note		D		1	21,425,000	115.6100	22,532,249	19,490,625	19,490,625	0	0	0	(1,934,375)	3.870	3.870	MS	220,000	0	09/16/2014	09/16/2034
G1846#-AD-7	Capita Plc. Senior Note		D		2	38,879,466	98.1500	33,617,355	34,250,174	34,250,174	0	0	0	(2,131,781)	1.239	5.198	MS	109,265	406,714	09/28/2005	09/28/2015
G18468-AJ-6	Capita Holdings Limited Senior Note		D		2	35,589,354	110.2900	38,250,660	34,682,937	34,682,937	0	0	0	(2,158,717)	4.850	4.850	JJ	755,803	1,801,019	01/20/2011	07/22/2019
G18468-AK-3	Capita Holdings Limited Senior Note		F		2	13,076,608	107.5100	13,438,939	12,500,000	13,036,530	0	(40,078)	0	0	4.650	3.608	JJ	259,948	232,500	08/19/2014	07/22/2019
G18468-AQ-0	Capita Holdings Limited Senior Note		D		2	25,515,796	105.6400	26,224,664	24,825,599	24,825,599	0	0	0	(1,545,182)	3.730	3.730	MS	235,938	976,392	09/30/2013	09/30/2020
G18708-AA-4	Cambridge Colleges Funding II Senior Not		D		1Z	49,015,000	127.2000	59,740,538	46,965,304	46,965,304	0	0	0	(2,049,696)	4.450	4.450	JJ	876,620	1,131,465	01/31/2014	02/01/2044
G1910#-AG-1	Cobham, plc. Series C Senior Note		F		2	13,140,000	116.0100	15,244,000	13,140,000	13,140,000	0	0	0	0	7.010	7.010	MS	266,100	921,114	03/17/2009	03/17/2019
G1910#-AH-9	Cobham, plc. Series A Floating Rate Sr N		F		2	75,000,000	100.0000	75,000,000	75,000,000	75,000,000	0	0	0	0	1.732	1.781	FMAN	212,935	1,327,426	01/26/2010	02/01/2018
G1910#-AJ-5	Cobham, plc. Series B Floating Rate Sr N		F		2	30,000,000	100.0000	30,000,000	30,000,000	30,000,000	0	0	0	0	1.755	1.751	MJSD	7,276	531,189	01/26/2010	03/27/2018
G1968#-AB-3	Cattles plc Senior Note - Series B		F		6	3	58.9400	5,099,846	8,652,151	3	0	0	0	0	8.530	625.093	JD	0	0	06/12/2013	12/12/2011
G1968#-AD-9	Cattles plc Senior Note		F		6*	2	57.0900	1,833,012	3,210,931	2	0	0	0	0	7.250	0.000	FA	0	0	11/01/2011	02/01/2013
G1R74U-AA-4	BAT INTL FIN PLC CORP FOREIGN		D		1FE	2,413,286	109.6100	2,563,664	2,338,875	2,329,924	0	571	0	(145,003)	4.000	4.000	SEP	30,501	97,846	11/26/2013	09/04/2026
G20448-AU-9	Compass Group Plc Series G Senior Note		F		1	26,307,500	104.3000	27,439,931	26,307,500	26,307,500	0	0	0	0	6.720	6.720	AO	441,966	1,767,864	10/30/2008	10/01/2015
G20448-AW-5	Compass Group Plc Sr. Unsecured Notes		F		1	10,503,992	104.3600	10,435,997	10,000,000	10,336,288	0	(84,839)	0	0	3.310	2.367	AO	82,750	331,000	01/01/2013	10/01/2018
G2071A-AD-2	CENTRICA PLC CORP FOREIGN		D		1FE	2,359,736	109.1600	2,382,930	2,182,950	2,369,259	0	(10,396)	7,099	(150,509)	4.375	3.529	MAR	76,927	102,147	08/03/2012	03/13/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN		F		1FE	108,189	108.4600	108,459	100,000	107,447	0	(742)	0	0	4.750	3.188	MS	1,346	2,375	06/03/2014	03/19/2020
G23296-AJ-8	COMPASS GROUP PLC CORP FOREIGN		D		1FE	18,639,813	109.1700	18,809,503	17,229,713	18,714,834	0	(15,430)	299,340	75,615	3.850	3.530	JUN	341,668	0	08/14/2014	06/26/2026
G23296-AK-5	COMPASS GROUP PLC CORP FOREIGN		D		1FE	646,236	105.7300	639,693	605,025	641,968	0	(560)	34,749	(4,244)	1.875	1.630	JAN	5,843	0	08/14/2014	01/27/2023
G2479P-BT-5	COVENTRY BLDG CORP FOREIGN		D		1FE	829,736	104.8200	824,427	786,533	824,216	0	(3,439)	44,811	(37,276)	2.250	1.822	DEC	1,358	18,189	11/07/2013	12/04/2017
G2536G-BE-5	CS INTL (EXIM UKRAINE) GOVT FOREIGN		F	1	6FE	2,353,500	49.5600	2,478,000	5,000,000	2,357,837	0	944,625	1,016,985	0	5.793	46.618	FA	114,246	289,638	10/28/2008	02/09/2016
G2613#-AE-4	DS Smith PLC Euro Series A Senior Note		D		2	67,477,640	112.7100	69,453,892	61,623,637	61,623,637	0	0	0	(8,548,017)	4.395	4.395	FA	1,053,251	3,028,816	08/11/2010	08/13/2018
G2613#-AF-1	DS Smith PLC Euro Series B Senior Note		D		2	78,175,000	120.5800	86,082,388	71,392,950	71,392,950	0	0	0	(9,903,150)	4.825	4.825	FA	1,339,609	3,852,293	08/11/2010	08/11/2020
G2614#-AA-1	DCC PLC Senior Note		F		2	3,720,040	109.2800	3,688,260	3,375,000	3,681,387	0	(38,653)	0	0	6.080	2.359	JJ	96,900	0	09/02/2014	07/11/2017
G2614#-AB-9	DCC PLC Senior Note		F		2	47,000,000	113.7600	53,467,516	47,000,000	47,000,000	0	0	0	0	6.190	6.190	JJ	1,373,836	2,909,300	07/11/2007	07/11/2019
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U		F		2	8,607,666	106.4400	8,780,998	8,250,000	8,558,370	0	(49,296)	0	0	5.130	3.360	AO	105,806	294,975	08/19/2014	03/24/2017
G2615*-AC-0	DCC Treasury 2010 Ltd. Series C GTD Sr U		F		2	10,000,000	112.4200	11,242,141	10,000,000	10,000,000	0	0	0	0	5.710	5.709	AO	142,750	571,000	03/24/2010	03/24/2020
G2615@-AB-0	DCC Treasury Ireland 2013 Ltd Senior Not		F		2	5,000,000	102.8600	5,142,990	5,000,000	5,000,000	0	0	0	0	4.040	4.040	AO	37,033	202,000	04/25/2013	04/25/2023
G2615@-AC-8	DCC Treasury Ireland 2013 Ltd Senior Not		F		2	17,500,000	103.0200	18,027,916	17,500,000	17,500,000	0	0	0	0	4.190	4.190	AO	134,429	733,250	04/25/2013	04/25/2025
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note		F		2	10,650,000	103.6900	11,042,521	10,650,000	10,650,000	0	0	0	0	4.000	4.000	MN	47,333	213,000	05/21/2014	05/21/2021
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note		F		2	8,000,000	106.1200	8,489,797	8,000,000	8,000,000	0	0	0	0	4.530	4.530	MN	40,267	181,200	05/21/2014	05/21/2024
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note		F		2	1,000,000	107.3000	1,073,022	1,000,000	1,000,000	0	0	0	0	4.680	4.680	MN	5,200	23,400	05/21/2014	05/21/2026
G2624@-AB-9	Dairy Crest Group Plc Senior Note		F		2	5,500,000	104.4200	5,742,991	5,500,000	5,500,000	0	0	0	0	5.830	5.830	AO	77,490	320,650	04/04/2006	04/04/2016
G2624@-AE-3	Dairy Crest Group Plc Senior Note		D		2	8,412,544	107.4100	8,333,491	7,758,841	7,758,841	0	0	0	(1,076,254)	4.849	4.849	AO	90,921	407,388	04/04/2007	04/04/2017
G2624@-AH-6	Dairy Crest Group Plc Senior Note		F		2	1,150,271	99.5000	1,134,300	1,140,000	1,148,148	0	(1,016)	0	0	3.930	3.811	MN	3,858	44,802	11/19/2012	11/30/2021
G2685@-AB-5	Great Portland Estates Plc Senior Note		F		1	13,000,000	107.4100	13,963,848	13,000,000	13,000,000	0	0	0	0	4.810	4.810	JD	1,737	625,300	06/30/2011	06/30/2018
G2685@-AC-3	Great Portland Estates Plc Senior Note		F		1	18,870,000	111.8100	21,098,181	18,870,000	18,870,000	0	0	0	0	5.370	5.370	JD	2,815	1,013,319	06/30/2011	06/30/2021
G2685@-AD-1	Great Portland Estates Plc Senior Note		F		1	17,400,000	105.4500	18,347,957	17,400,000	17,400,000	0	0	0	0	4.200	4.200	MN	62,930	730,800	05/30/2012	05/30/2019
G2685@-AE-9	Great Portland Estates Plc Senior Note		F		1	10,000,000	108.7000	10,870,178	10,000,000	10,000,000	0	0	0	0	4.820	4.820	MN	41,506	482,000	05/30/2012	05/30/2022
G2756X-MR-0	DIAGEO FINANCE PLC CORP FOREIGN		D	1	1FE	15,012,543	102.8000	14,926,621	14,520,600	14,913,447	0	(18,707)	1,246,355	(98,597)	1.125	0.822	MAY	101,147	0	08/14/2014	05/20/2019
G2978#-AC-7	Electricity Supply Board Senior Note		F		2	15,000,000	102.5700	15,384,953	15,000,000	15,000,000	0	0	0	0	5.190	5.190	JD	34,600	778,500	12/15/2003	12/15/2015
G2978#-AN-3	Electricity Supply Board Series F Senior		F		2	51,589,544	115.3400	57,668,538	50,000,000	51,491,758	0	(97,786)	0	0	7.530	6.709	JD	167,333	3,388,500	09/02/2014	06/15/2019
G2R989-MT-7	CREDIT SUISSE AG CORP FOREIGN		D		1FE	1,509,310	103.3000	1,499,980	1,452,060	1,499,345	0	(1,554)	95,865	(9,913)	1.375	0.977	NOV	1,805	7,730	12/12/2014	11/29/2019
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen		F	2	2	5,104,167	112.0800	5,720,870	5,104,167	5,104,167	0	0	0	0	7.930	7.925	JJ	195,634	202,380	06/26/2014	07/08/2019
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen		F	2	2	12,250,000	111.5800	13,668,466	12,250,000	12,250,000	0	0	0	0	7.720	7.715	JJ	457,088	472,850	06/26/2014	07/08/2019
G3144#-AC-4	Fenner International Limited Senior Note		F		2	15,807,749	107.8500	16,354,788	15,165,000	15,647,631	0	(160,118)	0	0	5.780	4.354	JD	73,045	876,537	03/01/2014	06/01/2017
G3146*-AA-0	Euro Garages Limited Senior Secured Note		D		3Z	16,727,125	99.4800	15,560,120	15,641,241	15,641,241	0	0	0	(1,085,884)	6.850	6.850	JAJO	205,356	568,790	04/22/2014	04/22/2022
G3257N-AC-0	EXPERIAN FINANCE PLC CORP FOREIGN		D		1FE	327,175	105.6600	329,504	311,850	328,490	0	(293)	13,110	1,327	3.500	3.319	OCT	2,332	7,521	05/23/2014	10/15/2021
G32655-AA-3	EXPERIAN FINANCE PLC CORP FOREIGN		D		1FE	1,244,851	118.4800	1,237,267	1,044,273	1,236,474	0	(21,341)	87,479	(8,175)	4.750	2.031	FEB	44,982	39,341	08/14/2014	02/04/2020
G33365-TF-7	FCE BANK PLC CORPORATE		D		2FE	1,824,845	101.8800	1,812,304	1,778,774	1,812,751	0	(6,103)	164,903	(58,980)	1.625	1.296	SEP	8,949	30,774	11/22/2013	09/09/2016
G33365-TK-6	FCE BANK PLC CORPORATE		D		2FE	10,272,451	104.0800	10,200,949	9,801,405	10,204,481	0	(22,345)	950,546	(67,465)	1.875	1.515	APR	159,105	0	05/23/2014	04/18/2019
G33365-TN-0	FCE BANK PLC CORP FOREIGN		D		2FE	8,117,738	101.6500	8,162,795	8,030,138	8,150,497	0	2,130	457,814	32,931	2.625	2.677	NOV	24,255	106,982	08/14/2014	11/20/2018
G33365-TP-5	FCE BANK PLC CORP FOREIGN		F		2FE	821,577	103.7000	815,611	786,533	816,157	0	(708)	60,221	(5,396)	1.875	1.640	JUN	7,717	0	08/14/2014	06/24/2021
G3424#-AB-7	G4S PLC Series B Senior Unsecured Note		F		2	62,000,000	102.8000	63,735,193	62,000,000	62,000,000	0	0	0	0	6.430	6.430	JJ	1,838,266	3,986,600	07/15/2008	07/15/2015
G3430*-AA-5	Filtrona plc USD SER A Sr Note Due 2017		F		2	10,400,000	108.0700	11,239,344	10,400,000	10,400,000	0	0	0	0	5.370	5.370	AO	96,183	558,480	04/29/2010	04/29/2017
G3430*-AB-3	Filtrona plc USD SER A Sr Note Due 2020		F		2	5,000,000	115.6000	5,780,216	5,000,000	5,000,000	0	0	0	0	5.910	5.910	AO	50,892	295,500	04/29/2010	04/29/2020
G3439Y-AG-8	FGA CAPITAL IRELAND PLC CORP FOREIGN		D		3FE	378,666	103.6500	376,262	363,015	376,163	0	(630)	30,083	(2,487)	2.625	2.162	APR	6,762	0	08/14/2014	04/17/2019
G3439Y-AH-6	FGA CAPITAL IRELAND PLC CORP FOREIGN		D		2FE	373,564	100.8300	366,012	363,015	365,032	0	(25)	0	(8,507)	2.000	1.868	OCT	1,989	0	12/12/2014	10/23/2019
G3469#-AA-5	FirstGroup plc Senior Note		F	2	2	69,130,000	103.9600	71,869,651	69,130,000	69,130,000	0	0	0	0	4.260	4.258	AO	499,003	2,944,938	04/28/2011	10/31/2017
G3646#-AB-9	Forth Ports Finance Limited Senior Note		D		2FE	21,579,750	111.4100	23,452,295	21,049,875	21,049,875	0	0	0	(1,310,175)	4.800	4.800	JD	72,973	1,049,225	12/05/2013	12/05/2023
G3652@-AA-4	Quinn Group Limited Senior Note - Tranch		F		4Z	11,768,189	98.2400	13,889,794	14,137,875	12,959,708	0	501,803	0	0	8.553	13.770	MJSD	83,973	1,230,233	01/01/2014	12/02/2016
G3659*-AA-9	Franke Finance Int'l Ltd Senior Note		D		1	25,000,000	111.2100	32,800,774	29,494,792	29,494,792	0	0	0	(3,457,198)	4.270	4.270	MN	115,448	1,346,129	11/28/2007	11/28/2017
G3659*-AC-5	Franke Finance Int'l Ltd Senior Note		D		1	30,642,754	118.3900	42,800,953	36,152,066	36,152,066	0	0	0	(4,237,523)	4.420	4.420	MN	146,476	1,707,925	11/28/2007	11/28/2019
G36983-AA-5	G4S INTL FIN PLC CORP FOREIGN		D		2FE	628,225	104.9500	634,989	605,025	613,197	0	(3,441)	0	(85,485)	2.875	2.258	MAY	11,628	19,932	08/14/2012	05/02/2017
G3775B-MQ-5	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	581,835	110.8300	604,863	545,738	560,757	0	(1,518)	0	(34,943)	4.125	3.742	SEP	6,784	23,431	11/26/2013	09/13/2023
G37750-CR-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	2,593,833	136.0600	3,292,858	2,420,100	2,210,273	0	14,296	0	(307,450)	4.625	5.550	FEB	95,983	127,141	08/20/2008	02/22/2027
G37750-DN-9	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,681,652	167.7400	2,273,343	1,355,256	1,392,286	0	(899)	0	(193,140)	6.025	5.749	MAR	68,455	93,203	04/20/2012	03/01/2038
G37750-EC-2	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	1,078,423	121.7600	1,473,320	1,210,050	1,111,140	0	21,173	0	(152,699)	6.000	8.299	JAN	69,818	81,570	10/23/2008	01/15/2019
G37750-EQ-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	527,790	123.8100	524,361	423,518	524,216	0	(1,561)	5,052	39,371	5.375	4.940	JAN	21,392	25,737	11/24/2009	01/23/2020
G37750-FC-1	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	462,412	108.4500	459,306	423,518	459,285	0	(2,030)	13,084	(14,279)	4.250	3.785	MAR	15,090	20,545	04/21/2010	03/01/2017
G38997-AC-1	GATWICK FUNDING LIMITED CORP FOREIGN		D		2FE	168,684	109.3400	170,493	155,925	155,989	0	(10)	0	(12,685)	4.625	4.568	MAR	5,532	0	05/23/2014	03/27/2034
G3901#-AA-1	Glanbia Financial Services Senior Note		F		2	79,740,000	111.1000	88,589,327	79,740,000	79,740,000	0	0	0	0	5.400	5.400	JD	191,376	4,305,960	08/30/2011	06/15/2021
G39283-AA-7	G4S PLC CORP FOREIGN		D		2FE	491,225	120.9000	518,429	428,794	476,848	0	(3,463)	6,363	(14,124)	7.750	4.906	MAY	21,214	19,575	10/02/2014	05/13/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G39283-AB-5	G4S PLC CORP FOREIGN		D		2FE	583,908	106.6100	580,516	544,523	580,025	0	(87)	9,973	(30,168)	2.625	2.601	DEC	1,018	14,526	06/11/2013	12/06/2018
G3R03C-2M-9	GE CAPITAL UK FUNDING CORP FOREIGN		D		1FE	590,528	110.1900	635,734	576,923	583,753	0	(1,363)	0	(36,411)	4.375	4.040	JUL	10,649	27,329	03/16/2012	07/31/2019
G3R0K3-BE-8	GE CAPITAL EURO FUNDING CORP FOREIGN		D		1FE	630,125	110.4200	668,086	605,025	619,664	0	(3,109)	0	(86,370)	2.875	2.283	JUN	9,388	19,510	08/03/2012	06/18/2019
G4086#-AF-5	Greencore Funding Ltd Senior Note		F		3	40,000,000	100.7200	40,286,970	40,000,000	40,000,000	0	0	0	0	6.150	6.149	AO	451,000	2,460,000	10/25/2013	10/22/2021
G41338-AA-1	Grosvenor Ltd Senior Note		D		1Z	39,600,000	138.1800	51,710,130	37,422,000	37,422,000	0	0	0	(2,329,200)	5.570	5.570	AO	364,771	2,203,414	04/28/2011	04/28/2031
G4146*-AB-6	Group 4 Securicor PLC Senior Note		F		2	14,725,000	108.4700	15,972,047	14,725,000	14,725,000	0	0	0	0	5.860	5.860	MS	287,628	862,885	03/01/2007	03/01/2017
G4146*-AC-4	Group 4 Securicor PLC Senior Note		F		2	10,000,000	113.4600	11,346,482	10,000,000	10,000,000	0	0	0	0	5.960	5.960	MS	198,667	596,000	03/01/2007	03/01/2019
G4273Q-AM-9	HAMMERSON PLC CORP FOREIGN		D		2FE	727,792	108.6400	723,032	665,528	722,946	0	(3,350)	39,966	(11,696)	2.750	2.238	SEP	4,864	19,203	12/06/2013	09/26/2019
G4273Q-AP-2	HAMMERSON PLC CORP FOREIGN		D		2FE	828,768	104.7100	823,545	786,533	823,299	0	(676)	54,302	(5,443)	2.000	1.771	JUL	7,930	0	08/14/2014	07/01/2022
G4488*-AB-2	Orbit Treasury Ltd Senior Note		D		1	20,693,560	118.4600	23,794,527	20,087,427	20,087,427	0	0	0	(1,250,271)	4.220	4.220	MN	116,122	888,665	11/12/2013	11/14/2033
G46217-10-8	HOLCIM GB CORP FOREIGN		D		2FE	67,846	115.9400	72,309	62,370	63,191	0	(345)	0	(3,938)	8.750	7.911	APR	3,768	5,880	06/16/2009	04/24/2017
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN		F		1FE	1,668,051	146.4600	1,823,390	1,245,000	1,657,948	0	(10,103)	0	0	7.450	4.767	MN	9,533	92,753	03/24/2014	11/24/2033
G4690A-AB-3	HUTCHISON WHAMPOA INTERNATIONA CORP FORE		F		1FE	4,637,500	99.3800	4,969,100	5,000,000	4,670,835	0	33,335	0	0	3.250	4.244	MN	23,924	162,500	01/10/2014	11/08/2022
G4691#-AA-3	IMI Group Limited Senior Note		F		1	142,500,000	112.7800	160,718,747	142,500,000	142,500,000	0	0	0	0	5.980	5.980	FA	3,077,208	8,521,500	02/22/2008	02/21/2018
G4691#-AC-9	IMI Group Limited Series B Senior Unsecu		F		1	13,000,000	123.5800	16,064,946	13,000,000	13,000,000	0	0	0	0	7.610	7.610	JJ	420,453	989,300	07/28/2009	07/28/2019
G4691*-AP-4	IAWS Finance PP Limited Senior Secured		F		2	30,130,000	104.2300	31,404,970	30,130,000	30,130,000	0	0	0	0	3.960	3.960	FA	483,888	596,574	02/05/2014	02/07/2022
G4718W-DB-0	LLOYDS TSB BK PLC CORP FOREIGN		D		1FE	1,782,248	122.3400	1,924,510	1,573,065	1,710,155	0	(26,914)	0	(240,805)	5.375	3.298	SEP	27,798	91,798	08/03/2012	09/03/2019
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D		2FE	1,051,762	108.8000	1,044,037	959,570	1,044,444	0	(70,267)	58,430	(79,395)	8.375	1.349	FEB	70,016	91,007	04/05/2013	02/17/2016
G4721V-LC-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN		D	1	2FE	3,748,166	106.1300	3,724,331	3,509,145	3,723,357	0	(6,845)	281,251	(24,616)	2.250	1.924	FEB	66,409	0	05/23/2014	02/26/2021
G49888-AA-7	JCB Service Senior Note		D		1Z	112,799,453	108.4000	124,202,780	114,581,463	114,581,463	0	0	0	(7,131,718)	4.120	4.120	JJ	2,056,439	5,067,206	07/26/2013	07/26/2028
G4R1JX-AA-9	HEATHROW FIN PLC CORP FOREIGN		D		1FE	410,066	109.6800	427,554	389,813	384,546	0	91	0	(25,612)	4.625	4.703	OCT	3,062	18,498	01/24/2014	10/31/2046
G4R1JX-AE-1	HEATHROW FIN PLC CORP FOREIGN		D		1FE	450,323	105.6300	447,366	423,518	447,349	0	(450)	26,888	(2,958)	1.875	1.594	MAY	4,852	0	08/14/2014	05/23/2022
G5084#-AA-5	Jersey Electricity plc Senior Note		D		2	10,000,000	114.5400	10,624,511	9,275,729	9,275,729	0	0	0	(724,271)	4.410	4.410	JJ	188,280	0	07/17/2014	07/17/2034
G5084#-AB-3	Jersey Electricity plc Senior Note		D		2	15,795,000	115.0200	16,852,330	14,651,014	14,651,014	0	0	0	(1,143,986)	4.520	4.520	JJ	304,805	0	07/17/2014	07/18/2039
G5222#-AC-4	Keller Group plc Senior Note		F		2	17,230,000	103.5800	17,846,764	17,230,000	17,230,000	0	0	0	0	5.000	5.000	FA	337,421	861,500	08/10/2012	08/10/2018
G5241#-AE-7	Kerry Group Financial Services Sr Note S		F		2	30,000,000	111.9400	33,581,603	30,000,000	30,000,000	0	0	0	0	4.830	4.830	JJ	648,025	1,449,000	01/20/2010	01/20/2020
G53128-AA-1	Kondor BidCo Limited Senior Note		D	2	4Z	20,159,476	100.4600	18,926,265	18,839,475	18,891,610	0	0	740,789	(527,078)	10.762	6.217	JAJO	200,008	790,056	03/14/2014	03/13/2020
G53128-AB-9	Kondor BidCo Limited Senior Notes		D	2	4Z	10,079,738	100.4600	8,793,499	8,753,175	8,777,398	0	0	772,643	(529,698)	24.634	6.309	MJSD	94,218	381,191	03/14/2014	03/13/2020
G53128-AC-7	Kondor BidCo Limited Senior Subordinated		D		5Z	6,844,631	100.7500	6,444,431	6,396,458	6,397,954	0	0	0	(446,677)	13.000	13.212	JAJO	140,900	546,385	10/31/2014	03/13/2020
G53128-AD-5	Kondor BidCo Limited Senior Subordinate		D		5Z	3,422,315	100.7500	2,994,204	2,971,915	2,975,490	0	0	0	(446,825)	13.000	13.212	JAJO	65,465	259,995	10/31/2014	03/13/2020
G5390#-AA-4	Lavendon Group plc Senior Note		D		2	61,888,104	113.4000	64,578,468	56,948,822	56,948,822	0	0	0	(7,899,558)	4.890	4.890	JJ	1,392,399	3,159,636	03/08/2012	07/01/2019
G5390#-AB-2	Lavendon Group plc Senior Note		D		2Z	23,301,250	102.9000	21,788,977	21,175,875	21,175,875	0	0	0	(2,125,375)	2.540	2.540	MS	182,277	0	08/29/2014	08/31/2021
G54210-BL-5	LEEDS & HOLBECK BLDG SOC CORP FOREIGN		D		1FE	392,781	107.4700	390,132	363,015	390,179	0	(657)	23,886	(2,580)	2.625	2.315	APR	7,179	0	05/23/2014	04/01/2021
G54808-AA-7	Liberty Living Properties Ltd Senior Not		F		2	7,960,000	109.7300	8,734,349	7,960,000	7,960,000	0	0	0	0	4.600	4.603	MS	92,557	366,160	02/28/2012	02/28/2022
G54808-AB-5	Liberty Living Properties Ltd Senior Not		F		2	30,500,000	110.8400	33,805,087	30,500,000	30,500,000	0	0	0	0	4.700	4.701	MS	362,357	1,433,500	02/28/2012	02/28/2024
G5485F-AB-8	LI & FUNG LTD CORP FOREIGN		F		2FE	2,014,000	108.2600	2,165,133	2,000,000	2,008,306	0	(1,333)	0	0	5.250	5.159	MN	14,000	105,000	05/20/2010	05/13/2020
G5712#-AA-5	Low & Bonar plc EURO Senior Note		D		3Z	24,994,699	106.2800	25,310,041	23,814,831	23,814,831	0	0	0	(3,303,433)	5.900	5.900	MS	464,455	1,563,778	09/02/2010	09/02/2016
G5957W-CN-2	HBOS PLC HBOS PLC		D	1	3FE	0	0.0000	0	0	0	0	0	0	0	1.448	0.000	JAJO	0	93,872	09/15/2010	10/30/2019
G5S90X-AB-6	MANCHESTER ARPT GRP FDG PLC CORP FOREIGN		D		2FE	2,145,860	106.7100	2,162,978	2,027,025	2,154,497	0	(1,840)	72,049	8,705	4.125	4.010	MS	21,481	39,663	08/14/2014	04/02/2024
G6144#-AA-1	Minova Insurance Holdings Ltd Senior Sec		F	2	4Z	18,653,296	98.2000	18,471,255	18,810,000	18,653,424	0	127	156,704	0	10.006	5.533	JAJO	221,279	0	10/16/2014	10/31/2020
G6144#-AB-9	Minova Insurance Holdings Ltd Subordinat		F		4Z	6,129,011	100.9400	6,328,781	6,270,000	6,126,717	0	(2,294)	0	0	12.000	12.480	JAJO	158,840	0	10/16/2014	10/31/2022
G6164#-AB-4	MITIE Treasury Management Ltd GBP GTD Se		D		2	63,000,000	108.6600	67,769,454	62,370,000	62,370,000	0	0	0	(3,882,000)	4.380	4.380	JD	119,750	2,865,533	12/16/2010	12/16/2019
G6164#-AD-0	MITIE Treasury Management Ltd Senior Not		D		2	22,138,770	107.0700	22,957,572	21,440,917	21,440,917	0	0	0	(1,334,514)	3.870	3.870	JD	36,373	870,382	12/13/2012	12/16/2022
G6164#-AE-8	MITIE Treasury Management Ltd Senior Not		D		2	22,138,770	108.7000	23,306,093	21,440,917	21,440,917	0	0	0	(1,334,514)	4.040	4.040	JD	37,971	908,616	12/13/2012	12/16/2024
G6177#-AA-1	Inchcape plc Senior Note		F		2	3,928,571	108.2300	4,251,901	3,928,571	3,928,571	0	0	0	0	5.940	5.940	MN	24,632	233,357	05/23/2007	05/23/2017
G6177#-AB-9	Inchcape plc Senior Note		F		2	47,142,857	112.2400	52,914,419	47,142,857	47,142,857	0	0	0	0	6.040	6.040	MN	300,562	2,847,429	05/23/2007	05/23/2019
G6378#-AA-8	Musgrave Group plc Senior Note		D		2	53,392,593	111.3800	53,543,573	48,071,210	48,071,210	0	0	0	(6,668,115)	4.728	4.728	MS	587,080	2,483,662	09/28/2011	09/28/2018
G63983-K9-3	NATIONWIDE BUILDING SOCIETY CORP FOREIGN		D		2FE	606,951	124.5700	602,944	484,020	602,853	0	(13,768)	24,951	(3,986)	6.750	3.486	JUL	14,590	36,362	01/06/2014	07/22/2020
G65288-AB-7	Next Wave Sports Bidco Limited Senior Se		D	2	4Z	13,204,287	99.7800	11,844,572	11,871,184	11,860,372	0	0	552,434	(791,481)	7.562	6.040	JAJO	130,583	195,373	07/25/2014	07/25/2020
G65288-AC-5	Next Wave Sports Bidco Limited Senior Se		D		5Z	10,456,948	100.5400	9,623,314	9,571,468	9,622,311	0	0	689,577	(145,060)	13.000	13.205	JAJO	228,120	318,450	10/25/2014	07/25/2021
G65288-AD-3	Next Wave Sports Bidco Limited Loan Note		D		5Z	1	0.0000	0	392,078	1	0	0	0	0	10.000	7,015,929.090	MAT	17,187	0	07/25/2014	07/25/2021
G6679#-AA-4	Nuffield Health Senior Note		D		3Z	21,788,000	100.8700	21,088,416	20,906,424	20,906,424	0	0	0	(881,576)	5.260	5.259	JD	259,646	0	10/07/2014	10/07/2024
G6679#-AB-2	Nuffield Health Senior Note		D		3Z	24,629,000	103.2500	24,400,883	23,632,473	23,632,473	0	0	0	(996,527)	5.550	5.549	JD	309,684	0	10/07/2014	10/07/2026
G6855#-AA-0	Oxford Instruments plc Senior Note		D		3	32,207,550	105.9600	31,893,565	30,098,665	30,098,665	0	0	0	(2,108,885)	4.360	4.360	MS	331,721	682,199	03/31/2014	03/31/2021
G6962W-AA-3	PCCW-HKT CAPITAL LTD CORP FOREIGN		F		2FE	1,115,327	102.9400	1,095,316	1,064,000	1,099,388	0	(15,939)	0	0	4.250	1.318	FA	15,953	22,610	06/18/2014	02/24/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G6970*-AB-2	Peel Ports PP Finance Limited Debt in In		F		2FE	18,200,000	107.6100	19,585,100	18,200,000	18,200,000	0	0	0	0	5.250	5.247	JJ	477,750	955,500	12/10/2012	12/10/2022
G6970*-AC-0	Peel Ports PP Finance Limited Debt in In		D	2	2FE	16,323,000	117.4200	18,778,885	15,992,232	15,992,232	0	0	0	(995,380)	5.680	5.720	MJSD	52,988	951,366	12/10/2012	12/10/2027
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In		D		2FE	18,280,000	95.9800	16,116,003	16,791,216	16,791,216	0	0	0	(1,488,784)	2.384	2.374	JAJO	100,911	47,884	08/19/2014	10/01/2029
G7113*-AB-8	Places for People Homes Ltd Series B Sen		F		1	22,000,000	118.6300	26,098,601	22,000,000	22,000,000	0	0	0	0	6.590	6.590	JD	88,599	1,449,800	06/09/2009	06/09/2019
G7219*-AC-9	Premier Oil UK Limited Senior Note		F		2	39,050,000	104.4400	40,784,826	39,050,000	39,050,000	0	0	0	0	5.780	5.780	JD	137,933	2,257,090	06/09/2011	06/09/2021
G7219*-AF-2	Premier Oil UK Limited Senior Note		F		2	25,000,000	101.2000	25,300,868	25,000,000	25,000,000	0	0	0	0	5.290	5.290	MS	389,403	1,322,500	03/15/2012	03/15/2022
G7219*-AG-0	Premier Oil UK Limited Senior Note		F		2	19,900,000	100.7300	20,045,618	19,900,000	19,900,000	0	0	0	0	5.440	5.440	MS	318,754	1,082,560	03/15/2012	03/15/2024
G7333#-AC-6	RPC Group plc Senior Note		D		2	33,000,000	120.4600	36,441,746	30,251,250	30,251,250	0	0	0	(4,196,250)	4.770	4.770	JD	64,133	1,547,328	12/15/2011	12/15/2021
G7334*-AA-3	RPS Group plc Senior Note		D		2	46,105,000	106.1900	44,814,597	42,200,893	42,200,893	0	0	0	(3,904,107)	3.980	3.980	MS	427,952	0	09/30/2014	09/30/2021
G7334*-AB-1	RPS Group plc Senior Note		F		2	5,000,000	101.7700	5,088,485	5,000,000	5,000,000	0	0	0	0	3.840	3.840	MS	48,533	0	09/30/2014	09/30/2021
G76311-AH-5	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	1,559,359	103.9800	1,702,423	1,637,213	1,567,598	0	4,741	0	(97,268)	3.375	3.803	JUN	29,623	60,022	08/23/2013	06/18/2026
G76311-AJ-1	ROLLS ROYCE GROUP PLC CORP FOREIGN		D		1FE	1,902,300	107.7600	1,890,724	1,754,573	1,889,695	0	2,589	13,479	(74,710)	2.125	2.278	JUN	20,124	41,819	08/23/2013	06/18/2021
G76891-KP-7	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		2FE	1,361,752	101.6200	1,352,681	1,331,055	1,352,746	0	(2,958)	149,216	(8,943)	1.500	1.281	NOV	1,860	20,570	01/24/2014	11/28/2016
G76891-LV-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN		D		2FE	930,622	101.9100	924,857	907,538	924,490	0	(857)	82,971	(6,112)	1.625	1.388	JUN	7,677	0	08/14/2014	06/25/2019
G768D7-AK-1	ROYAL BK OF SCOTLAND PLC CORP FOREIGN		D		3FE	2,102,269	115.0900	2,089,042	1,815,075	2,088,022	0	(442)	237,056	258,670	6.934	6.934	APR	92,065	143,794	06/09/2008	04/09/2018
G7885V-CD-9	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE		D		1FE	479,018	154.1600	733,155	475,571	470,655	0	180	0	(29,287)	8.375	8.327	NOV	4,583	40,108	11/07/2008	11/20/2028
G79723-AB-1	SCOTTISH WIDOWS PLC CORP FOREIGN		D		2FE	612,749	107.3600	669,592	623,700	616,145	0	3,017	0	(38,148)	5.500	5.600	JUN	18,702	37,368	06/11/2013	06/16/2023
G7997@-AC-5	Sanctuary Housing Association Ser A Sr U		F		1	10,000,000	132.6000	13,260,219	10,000,000	10,000,000	0	0	0	0	5.830	5.830	AO	127,936	583,000	04/12/2007	04/12/2037
G7997@-AF-8	Sanctuary Housing Association Senior Not		D		1	15,700,000	113.0900	17,632,916	15,592,500	15,592,500	0	0	0	(970,500)	4.470	4.470	AO	143,269	735,471	10/17/2011	10/18/2021
G7997@-AG-6	Sanctuary Housing Association Senior Not		D		1	48,217,056	105.4900	52,144,264	49,429,616	49,429,616	0	0	0	(3,076,572)	3.180	3.180	JD	4,366	1,646,158	06/03/2013	12/30/2025
G7997@-AH-4	Sanctuary Housing Association Senior Not		D		1Z	44,110,000	108.2600	44,154,264	40,786,644	40,786,644	0	0	0	(3,323,356)	3.520	3.520	FA	526,420	0	08/19/2014	08/19/2024
G8030*-AA-8	Senior PLC Senior Note		F		2	25,000,000	107.9100	26,976,439	25,000,000	25,000,000	0	0	0	0	5.850	5.850	JJ	613,438	1,462,500	01/31/2007	01/31/2017
G8030*-AD-2	Senior PLC Sr. Unsecured Notes		F		2	11,072,584	115.3900	10,385,175	9,000,000	10,387,664	0	(346,755)	0	0	6.840	2.525	AO	141,930	615,600	01/01/2013	10/08/2018
G8038#-AB-4	Serco Group, plc Senior Note		D	2	2	16,013,000	101.0000	15,748,800	15,592,500	15,592,500	0	0	0	(970,500)	6.490	0.000	FA	340,754	980,835	08/20/2003	08/20/2015
G8038#-AE-8	Serco Group, plc Senior Note		F		2	3,000,000	97.8900	2,936,796	3,000,000	3,000,000	0	0	0	0	4.950	4.350	MN	19,500	130,500	05/09/2011	05/09/2018
G8038#-AF-5	Serco Group, plc Senior Note		F		2	20,000,000	94.5900	18,918,374	20,000,000	20,000,000	0	0	0	0	5.540	4.940	MN	147,044	988,000	05/09/2011	05/09/2021
G8038#-AH-1	Serco Group, plc Senior Note		F		2	5,550,000	89.7700	4,982,340	5,550,000	5,550,000	0	0	0	0	4.770	4.170	AO	46,847	231,435	10/20/2011	10/20/2021
G8038#-AJ-7	Serco Group, plc Senior Note		F		2	28,958,343	87.2200	30,525,214	35,000,000	28,959,671	0	1,328	6,041,657	0	4.870	4.240	AO	300,640	1,494,500	10/20/2011	10/20/2023
G8038#-AM-0	Serco Group, plc Senior Note		F		2	1,600,000	81.9900	1,311,814	1,600,000	1,600,000	0	0	0	0	4.230	3.630	MN	7,929	58,080	05/14/2013	05/14/2024
G80769-AA-3	SEVERN TRENT UTILS FIN PLC CORP FOREIGN		D		2FE	150,546	116.4700	181,601	155,925	150,078	0	100	0	(9,335)	4.875	5.070	JAN	7,122	8,045	03/16/2012	01/24/2042
G8124#-AF-0	SIG PLC Senior Note		F		3	40,880,000	105.8900	43,287,287	40,880,000	40,880,000	0	0	0	0	6.000	5.995	FA	967,493	2,452,800	11/01/2006	11/01/2016
G8124#-AK-9	SIG PLC Senior Note		D		3	24,180,000	110.1400	23,385,340	21,232,953	21,232,953	0	0	0	(2,945,292)	3.880	3.880	AO	139,595	898,509	10/31/2013	11/01/2021
G8228*-AA-0	Smith & Nephew plc Senior Note		F	2	1	43,335,000	101.5500	44,008,404	43,335,000	43,335,000	0	0	0	0	3.230	3.230	JJ	622,098	699,860	01/21/2014	01/21/2021
G8228*-AH-5	Smith & Nephew plc Senior Note		F		1Z	10,150,000	99.7900	10,128,681	10,150,000	10,150,000	0	0	0	0	3.150	3.150	MN	37,301	0	11/19/2014	11/21/2022
G82961-AA-4	SOUTHERN WATER SVCS FIN, PLC CORP FOREIG		D		1FE	339,840	115.7700	415,187	358,628	355,303	0	617	0	(22,052)	6.125	6.273	MAR	16,610	23,487	05/07/2009	03/31/2019
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN		D		1FE	1,924,476	112.8300	1,911,381	1,694,070	1,911,405	0	13,915	244,880	265,389	5.875	6.596	SEP	26,450	104,425	06/09/2008	09/26/2017
G84228-BG-2	STANDARD CHARTERED PLC CORP FOREIGN		D		1FE	503,738	103.3500	500,245	484,020	500,398	0	(1,229)	27,518	(26,916)	1.750	1.503	OCT	1,485	8,933	06/11/2013	10/29/2017
G84228-BR-8	STANDARD CHARTERED PLC CORP FOREIGN		D	1	2FE	1,158,950	105.7500	1,151,665	1,089,045	1,151,275	0	(6,380)	83,837	(7,611)	4.000	3.345	OCT	8,593	45,826	03/07/2014	10/21/2025
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE		F		1FE	3,987,330	105.9400	4,449,564	4,200,000	3,990,060	0	2,730	0	0	4.375	4.695	MN	19,906	183,750	03/21/2014	05/22/2043
G8616U-AA-3	SWIRE PAC MTN CORP FOREIGN		F		1FE	1,011,200	105.1400	1,051,419	1,000,000	1,001,940	0	(1,535)	0	0	5.625	5.454	MS	14,219	56,250	12/07/2007	03/30/2016
G8646@-AA-2	Synergy Health plc Senior Note		D		2Z	26,348,291	110.5700	27,540,914	24,908,399	24,908,399	0	0	0	(3,455,126)	3.641	3.641	MS	272,074	1,006,784	09/13/2012	09/13/2019
G87590-AA-5	Tensator Holdings Ltd Senior Secured Ter		F	2	5Z	8,477,667	99.4300	8,453,432	8,502,240	8,477,667	0	0	24,573	0	12.328	7.975	MJSD	32,120	687,737	06/15/2012	06/15/2017
G87590-AB-3	Tensator Holdings Ltd Senior Secured Ter		D	2	5Z	8,502,240	99.4300	8,157,157	8,204,255	8,204,255	0	0	0	(1,138,039)	12.328	7.975	MJSD	30,994	724,735	06/15/2012	06/15/2017
G87590-AC-1	Tensator Holdings Ltd Senior Secured Ter		D	2	5Z	7,286,425	99.4300	7,260,662	7,302,583	7,302,583	0	0	0	(454,523)	12.159	7.866	MJSD	27,210	611,662	06/15/2012	06/15/2017
G87590-AD-9	Tensator Holdings Ltd Senior Secured Rev		F	2	4Z	800,000	99.4300	795,407	800,000	800,000	0	0	0	0	10.707	8.307	MON	5,156	16,178	09/03/2014	06/15/2017
G87590-AE-7	Tensator Holdings Ltd Senior Subordinate		F		5Z	5,369,614	95.4000	5,303,467	5,559,406	5,402,036	0	11,860	0	0	15.500	16.621	MJSD	2,394	869,017	12/31/2014	06/15/2019
G87623-AT-4	TESCO PLC CORP FOREIGN		D		2FE	5,204,679	107.6500	5,254,002	4,880,453	5,225,732	0	(14,992)	792,645	21,114	6.000	4.698	DEC	13,828	294,827	06/19/2014	12/14/2029
G87623-EY-9	TESCO PLC CORP FOREIGN		D		2FE	431,240	101.7000	434,506	427,235	432,988	0	(1,836)	46,361	1,749	5.000	4.271	MAR	16,563	22,591	02/21/2014	03/24/2023
G87623-FP-7	TESCO PLC CORP FOREIGN		D		2FE	111,121	101.8000	110,861	108,905	110,391	0	(71)	10,352	(9,173)	5.125	4.773	APR	4,068	6,403	07/21/2010	04/10/2047
G87622Z-AA-4	TESCO CORP TSY SVCS PLC CORP FOREIGN		D		2FE	596,978	98.0600	593,257	605,025	593,079	0	123	86,732	(3,921)	1.250	1.266	NOV	1,015	7,818	01/24/2014	11/13/2017
G8762Z-AC-0	TESCO CORP TSY SVCS PLC CORP FOREIGN		D		2FE	1,270,451	94.8800	1,262,958	1,331,055	1,262,185	0	58	172,351	(8,345)	1.375	1.496	JUL	9,226	0	10/24/2014	07/01/2019
G8842P-AD-4	SSE PLC CORP FOREIGN		D		1FE	387,754	106.1600	385,358	363,015	385,185	0	463	9,723	(15,457)	2.000	2.128	JUN	3,938	8,126	08/23/2013	06/17/2020
G8842P-AE-2	SSE PLC CORP FOREIGN		D		1FE	1,791,575	109.0500	1,781,382	1,633,568	1,779,701	0	(452)	58,868	(11,766)	2.375	2.332	FEB	41,136	0	01/24/2014	02/10/2022
G8954*-AA-0	Total Produce Int'l Ltd. Euro Sr Series		D		2	11,755,163	106.3900	11,147,689	10,478,332	10,478,332	0	0	0	(1,453,484)	4.505	4.505	MS	153,416	520,978	03/04/2010	03/06/2017
G8954*-AB-8	Total Produce Int'l Ltd. Senior Note		D		2	20,125,000	102.8800	20,052,476	19,490,625	19,490,625	0	0	0	(1,213,125)	3.750	3.750	MN	101,514	766,699	05/11/2012	05/13/2019
G8954*-AC-6	Total Produce Int'l Ltd. Senior Note		D	2	2	14,400,000	102.2400	14,347,637	14,033,250	14,033,250	0	0	0	(873,450)	3.760	3.759	AO	118,541	554,123	10/11/2012	10/11/2022
G8967#-AM-5	Triton Container Intl Limited Senior Not		F	2	2FE	21,000,000	101.8700	21,393,631	21,000,000	21,000,000	0	0	0	0	4.280	4.280	AO	152,297	898,800	10/23/2012	10/31/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
G8967#-AN-3	Triton Container Intl Limited Senior Not		F	2	2FE	47,970,000	103.5300	49,661,486	47,970,000	47,970,000	0	0	0	0	4.890	4.890	AO	397,471	2,345,733	10/23/2012	10/31/2024
G8985#-AC-5	TRADER MEDIA EAST LTD PUBLIC BANK LOAN		D	2	4Z	9,767,484	99.3500	10,144,852	10,210,813	9,286,383	0	213,628	0	(694,729)	10.696	8.974	MJSD	13,299	417,101	02/28/2014	06/08/2017
G9020*-AB-6	Travis Perkins Plc Senior Note		F		3	29,925,541	103.4800	31,043,496	30,000,000	29,978,878	0	17,663	0	0	5.890	5.956	JJ	760,792	1,767,000	11/01/2011	01/26/2016
G9101*-AA-0	Trustees 2nd Duke Westminster Senior Not		D		2	45,335,863	120.0000	52,654,172	43,876,820	43,876,820	0	0	0	(2,730,957)	4.480	4.480	JD	141,966	2,123,545	11/21/2013	11/22/2038
G9224*-AD-6	United Drug Finance Limited Series A GTD		F		2	26,900,000	104.9500	28,232,456	26,900,000	26,900,000	0	0	0	0	4.700	4.700	MS	400,362	1,264,300	09/07/2010	09/07/2017
G9224*-AE-4	United Drug Finance Limited Series B GTD		F		2	15,000,000	108.0500	16,207,468	15,000,000	15,000,000	0	0	0	0	5.250	5.250	MS	249,375	787,500	09/07/2010	09/07/2020
G9284#-AU-1	Vitol Finance LTD Series G Senior Unsecu		F		2	13,850,000	117.3900	16,258,690	13,850,000	13,850,000	0	0	0	0	6.840	6.840	MN	128,944	947,340	11/12/2009	11/12/2019
G9321#-AA-0	Vaillant Management Ltd. Senior Note		D		2	5,121,900	106.6300	4,505,852	4,225,568	4,225,568	0	0	0	(263,006)	5.433	5.430	MN	29,335	238,832	08/15/2006	08/15/2016
G9321#-AB-8	Vaillant Management Ltd. Senior Note		D		2	40,975,200	113.0300	38,209,016	33,804,540	33,804,540	0	0	0	(2,104,044)	5.419	5.416	MN	234,072	1,905,736	08/15/2006	08/15/2018
G9338#-AA-1	Vesuvius Holdings Limited Senior Note		D		2FE	14,881,297	109.9000	14,551,017	13,240,525	13,240,525	0	0	0	(1,836,637)	3.460	3.460	JD	35,632	491,079	12/03/2013	12/03/2021
G9338#-AC-7	Vesuvius Holdings Limited Senior Note		D		2FE	20,400,000	114.8000	20,837,366	18,150,750	18,150,750	0	0	0	(2,517,750)	3.930	3.930	JD	55,481	764,640	12/03/2013	12/03/2025
G9433*-AC-5	Warburtons 1876 Limited Senior Secured N		D		2	19,406,250	103.1000	20,095,788	19,490,625	19,490,625	0	0	0	(1,213,125)	3.510	3.510	AO	115,920	721,919	04/30/2013	04/30/2025
G9522T-AA-7	WELLCOME TRUST FINANCE PLC CORP FOREIGN		D		1FE	177,588	123.0400	191,842	155,925	165,827	0	(41)	0	(11,720)	4.000	3.672	MAY	4,050	0	08/14/2014	05/09/2059
G9523#-AA-6	Weir Group plc Series A-1 Senior Note		F		2	25,000,000	100.0600	25,016,150	25,000,000	25,000,000	0	0	0	0	4.200	4.200	JJ	495,833	1,050,000	01/11/2010	01/11/2015
G9523#-AB-4	Weir Group plc Series A-2 Senior Note		F		2	10,000,000	106.4500	10,645,122	10,000,000	10,000,000	0	0	0	0	5.030	5.030	JJ	237,528	503,000	01/11/2010	01/11/2018
G9523#-AF-5	Weir Group plc Senior Note		F		2	22,300,000	102.8700	22,939,668	22,300,000	22,300,000	0	0	0	0	4.270	4.270	FA	357,079	952,210	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc Senior Note		F		2	41,125,000	102.6200	42,200,848	41,125,000	41,125,000	0	0	0	0	4.340	4.340	FA	669,309	1,784,825	02/16/2012	02/16/2023
G9554D-AD-7	WESTERN POWER CORP FOREIGN		D	1	2FE	329,517	107.2900	334,584	311,850	309,153	0	227	0	(20,590)	3.875	3.943	OCT	2,516	12,476	01/24/2014	10/17/2024
G9591G-AH-8	WHARF FINANCE LTD CORP FOREIGN		F		1FE	1,977,800	109.6700	2,193,463	2,000,000	1,991,917	0	2,455	0	0	6.125	6.278	MN	18,715	122,500	02/27/2008	11/06/2017
G9605#-AA-7	Whitbread plc Series A Senior Note		F		2	1,470,000	106.9600	1,572,346	1,470,000	1,470,000	0	0	0	0	4.550	4.550	FA	25,639	66,885	08/13/2010	08/13/2017
G9605#-AB-5	Whitbread plc Series B Senior Note		F		2	6,500,000	113.1800	7,356,755	6,500,000	6,500,000	0	0	0	0	5.230	5.230	FA	130,314	339,950	08/13/2010	08/13/2020
G9605#-AG-4	Whitbread plc Senior Note		D		2	24,225,000	116.0000	27,130,644	23,388,750	23,388,750	0	0	0	(1,455,750)	4.890	4.890	MS	365,352	1,211,687	09/06/2011	09/07/2021
G9688#-AB-5	Wincanton Plc Senior Note		F	2	4Z	22,170,773	100.2300	21,940,839	21,890,000	21,960,531	0	(70,790)	0	0	5.890	5.536	JD	60,885	1,289,321	11/01/2011	12/14/2015
G9766#-AB-0	Workspace Group plc Senior Note		D		3	32,701,500	106.7300	35,781,537	33,523,875	33,523,875	0	0	0	(2,086,575)	5.530	5.529	JJ	926,935	2,003,410	07/01/2013	07/03/2023
G98523-VL-7	YORKSHIRE BUILDING SOCIETY CORP FOREIGN		D		2FE	1,274,976	104.7300	1,267,291	1,210,050	1,266,530	0	(3,506)	115,475	(8,373)	2.125	1.667	MAR	20,360	0	05/23/2014	03/18/2019
G9877#-AA-8	YourCash Solutions Ltd Senior Secured No		D	2	4Z	1,828,419	96.6400	1,760,258	1,821,411	1,821,411	0	0	0	(113,367)	7.000	7.063	MJSD	349	134,021	02/07/2013	02/07/2018
G9877#-AB-6	YourCash Solutions Ltd Senior Subordinat		D		5Z	10,056,632	81.4400	7,473,015	9,175,888	8,110,121	0	26,767	1,546,461	(619,520)	14.000	14.760	MJSD	3,568	1,385,599	02/07/2013	02/07/2019
H2731#-AA-8	Franke Holding AG Senior Note		D		1	44,357,246	118.3900	61,956,978	52,332,310	52,332,310	0	0	0	(6,134,072)	4.420	4.420	MN	212,033	2,472,325	11/28/2007	11/28/2019
H71506-AB-7	SANOFI CORP FOREIGN		D		1FE	6,670,679	107.4200	6,629,289	6,171,255	6,626,434	0	(328)	215,637	(183,858)	1.875	1.868	SEP	37,725	123,992	11/26/2013	09/04/2020
H9431#-AA-6	Wild Flavors GmbH Senior Note		F		2	43,320,000	102.8900	44,572,030	43,320,000	43,320,000	0	0	0	0	3.710	3.710	FA	651,798	803,586	02/05/2014	02/05/2021
K2R27F-DV-9	DANSKE BK AS CORP FOREIGN		D		1FE	590,008	107.6000	585,908	544,523	586,028	0	(15,546)	63,877	(4,336)	3.875	1.264	FEB	17,747	24,085	10/30/2013	02/28/2017
K3752@-AA-8	Copenhagen Airports Denmark Senior Note		D		2FE	15,050,000	113.1100	15,111,286	13,360,169	13,360,169	0	0	0	(1,689,831)	4.210	4.210	JD	1,562	512,539	02/19/2014	12/30/2022
K7S015-BH-2	NYKREDIT REALKREDIT AS CORP FRGN FLOATER		D	1	2FE	721,548	98.9000	718,044	726,030	716,817	0	(405)	87,895	(4,739)	4.000	3.810	JUN	16,868	0	08/14/2014	06/03/2036
K94545-CF-3	TDC AS CORP FOREIGN		D		2FE	677,047	111.1900	672,718	605,025	672,485	0	(4,066)	58,679	29,706	4.375	3.701	FEB	22,626	30,067	08/16/2011	02/23/2018
L0001*-AA-4	AAE RailLease S.A.R.L. Senior Secured No		D		2Z	83,680,128	117.0000	91,415,619	78,130,508	78,130,508	0	0	0	(10,837,739)	4.725	4.725	MN	317,894	3,983,174	11/30/2012	11/30/2022
L0594U-BK-7	EUROPEAN INVESTMENT BANK GOVT FOREIGN		D		1FE	427,626	75.6500	433,352	572,845	429,555	0	1,643	14,028	1,890	0.500	4.359	JD	80	1,426	11/20/2014	06/21/2023
L29753-DL-8	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	2,837,170	125.8900	2,818,112	2,238,593	2,818,144	0	(11,705)	5,352	172,543	5.000	4.313	SEP	33,426	119,677	02/14/2014	09/14/2022
L29753-KW-6	ENEL FINANCE INTERNATIONAL S.A CORP FORE		D		2FE	653,883	124.5300	753,464	605,025	587,732	0	2,394	0	(81,497)	5.000	5.453	JUL	14,338	33,998	09/20/2011	07/12/2021
L4191B-AC-7	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	3,010,197	99.2500	2,990,427	3,013,025	2,988,955	0	33,131	629,383	205,526	5.875	6.867	JUN	103,784	199,617	01/28/2008	06/01/2015
L4191B-BJ-1	GAZPROM GAZ CAPITAL SA GOVT FOREIGN		D		2FE	507,698	92.1100	501,560	544,523	504,458	0	(7,294)	89,097	(45,255)	3.755	2.360	MAR	16,357	23,530	11/23/2012	03/15/2017
L4370R-AH-4	GLENCORE FINANCE EUROPE CORP FOREIGN		D		2FE	626,312	109.7000	663,708	605,025	636,547	0	(4,535)	51,869	(15,427)	5.250	4.249	MAR	24,802	21,707	03/20/2014	03/22/2017
L6346#-AB-9	Messer Finance S.A. Senior Note		F		2	18,743,800	102.0700	19,131,396	18,743,800	18,743,800	0	0	0	0	5.460	5.460	FA	423,579	1,023,411	08/02/2005	08/02/2015
L6346#-AC-7	Messer Finance S.A. Senior Secured Note		D		2	57,800,000	115.9300	56,111,815	48,402,000	48,402,000	0	0	0	(6,714,000)	4.550	4.550	JD	103,997	2,361,541	06/14/2011	06/14/2021
L6346#-AH-6	Messer Finance S.A. Senior Secured Note		D		2	26,487,465	111.2600	28,956,493	26,026,112	26,026,112	0	0	0	(3,610,167)	3.680	3.680	FA	396,407	1,065,168	08/02/2012	08/02/2022
L6S79D-DQ-1	NESTLE FIN INTL LTD CORP FOREIGN		D		1FE	2,355,625	104.5600	2,340,637	2,238,593	2,340,050	0	11,477	47,335	(93,242)	1.250	1.770	MAY	18,553	32,240	08/23/2013	05/04/2020
L72728-AA-9	Oriflame Cosmetics Global S.A. Senior No		F		2Z	32,300,000	88.3600	28,541,578	32,300,000	28,890,658	0	0	3,409,342	0	4.740	4.740	JJ	714,476	1,531,020	07/13/2011	07/13/2018
L72728-AC-5	Oriflame Cosmetics Global S.A. Senior No		F		2Z	35,000,000	80.7100	28,248,211	35,000,000	35,000,000	0	0	0	0	5.460	5.460	JJ	891,800	1,911,000	07/13/2011	07/13/2021
L72728-AF-8	Oriflame Cosmetics Global S.A. Series B		F		2Z	18,146,173	95.3400	17,972,159	18,850,000	18,148,183	0	2,010	0	0	5.910	7.631	AO	219,712	113,768	10/31/2014	04/20/2017
L7919*-AB-8	Reluxco Int Senior Note		F		2	64,033,172	106.0800	67,750,326	63,870,000	63,933,544	0	(27,368)	0	0	5.610	5.560	MS	935,589	3,583,107	10/22/2010	03/27/2017
L7919*-AC-6	Reluxco Int Senior Note		F		2	79,908,120	108.7400	86,708,548	79,740,000	79,833,247	0	(19,281)	0	0	5.710	5.678	MS	1,188,879	4,553,154	10/22/2010	03/27/2019
L8300G-BG-5	SES SA CORP FOREIGN		D		2FE	296,480	122.3400	296,077	242,010	246,402	0	(730)	0	(34,146)	4.750	4.358	MAR	9,322	13,174	08/16/2011	03/11/2021
L9385#-AC-3	Indesit Luxembourg Intl SA Senior Note		F		2	0	0.0000	0	0	0	0	0	0	0	6.080	0.000	MS	0	657,488	12/15/2011	09/17/2014
L9385#-AE-9	Indesit Luxembourg Intl SA Senior Note				2	0	0.0000	0	0	0	0	0	0	0	6.230	0.000	MS	0	722,571	09/17/2004	09/17/2016
M9865U-AA-2	XSTRATA FIN DUBAI LTD CORP FOREIGN				2FE	495,064	101.6100	491,806	484,020	491,781	0	(711)	33,619	(26,722)	1.750	1.609	MAY	5,268	9,604	06/11/2013	05/19/2016
N0022V-AA-8	ABB FIN BV CORP FOREIGN		D		1FE	3,974,015	108.9600	4,087,111	3,751,155	3,883,346	0	(30,037)	0	(542,671)	2.625	1.745	MAR	75,807	112,184	08/03/2012	03/26/2019
N0049J-FA-9	ACHMEA HYPOTHEEKBANK NV CORP FOREIGN		D		1FE	622,159	102.1200	617,884	605,025	618,008	0	(3,157)	54,579	(19,965)	2.375	1.885	FEB	12,873	20,245	02/13/2013	02/08/2016
N00890-PB-8	AEGON NV CORP FOREIGN		D	1	2FE	380,032	104.0000	377,536	363,015	377,529	0	(424)	23,728	(2,496)	4.000	3.659	APR	9,985	0	08/14/2014	04/25/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N027L9-CV-5	ABN AMRO BANK NV CORP FOREIGN		D		2FE	979,624	124.1900	1,051,903	847,035	839,835	0	942	0	(116,499)	6.375	6.429	APR	36,837	61,750	09/29/2011	04/27/2021
N0797#-AD-0	Attero Holding NV Senior Secured Note		D	2	2Z	15,000,000	102.9100	13,835,846	13,445,000	13,445,000	0	0	0	(1,555,000)	2.870	2.870	MS	111,474	0	09/17/2021	09/17/2021
N1420M-RH-1	BMW FINANCE NV CORP FOREIGN		D		1FE	9,790,904	108.3100	9,731,106	8,984,621	9,725,892	0	(10,572)	297,625	(267,659)	2.000	1.879	SEP	58,585	192,553	11/26/2013	09/04/2020
N1420M-VF-0	BMW FINANCE NV CORP FOREIGN		D		1FE	6,364,409	100.5100	6,324,507	6,292,260	6,322,564	0	(298)	93,402	(41,800)	0.500	0.419	SEP	10,171	0	12/12/2014	09/05/2018
N1430Z-AT-2	BMW FINANCE NV CORP FOREIGN		D		1FE	632,115	106.8800	666,642	623,700	626,916	0	(759)	0	(39,063)	3.375	3.207	DEC	1,038	21,194	03/16/2012	12/14/2018
N1492@-AE-6	Boskalis Finance B.V. Senior Note		F		2	1,000,000	99.9800	999,778	1,000,000	1,000,000	0	0	0	0	3.660	3.660	JJ	16,165	36,600	07/22/2013	07/22/2023
N1613N-AE-1	BAT HLDGS BV CORP FOREIGN		D		1FE	336,566	117.8200	356,429	302,513	310,812	0	(1,441)	0	(43,216)	4.000	3.413	JUL	5,901	13,596	08/18/2010	07/07/2020
N1613N-AG-6	BAT HLDGS BV CORP FOREIGN		D	1	1FE	2,110,842	116.5600	2,115,636	1,815,075	1,868,446	0	(2,133)	0	(240,263)	3.125	2.844	MAR	46,775	0	05/23/2014	03/06/2029
N1831@-AC-0	Carnival FC B.V. Senior Note Series C		D		2	44,437,286	111.2900	44,538,569	40,020,347	40,020,347	0	0	0	(5,551,353)	7.020	7.020	AO	554,082	3,089,779	10/20/2008	10/20/2016
N2563J-AB-9	DELTA LLOYD NV CORP FOREIGN		D		2FE	797,331	109.6100	791,847	722,400	792,027	0	(13,596)	86,646	(5,236)	4.250	1.691	NOV	3,752	31,605	04/16/2014	11/17/2017
N2823@-BT-7	EADS FINANCE B V CORP FOREIGN		D	1	1FE	9,166,165	110.7900	9,116,026	8,228,340	9,105,457	0	(12,956)	320,815	(60,199)	2.375	2.096	APR	146,701	0	05/23/2014	04/02/2024
N2887P-BL-6	EDP FINANCE BV CORP FOREIGN		D		3FE	235,584	100.4000	242,989	242,010	241,543	0	1,958	0	(33,260)	3.250	4.062	MAR	6,271	9,051	05/26/2010	03/16/2015
N2962#-AC-7	Eneco Holding NV Senior Note		D		1	18,389,000	115.5300	19,571,462	16,940,700	16,940,700	0	0	0	(2,349,900)	4.817	4.817	MS	210,809	891,834	03/28/2007	03/28/2019
N2962#-AD-5	Eneco Holding NV Senior Note		D		1	28,897,000	123.7300	32,937,273	26,621,100	26,621,100	0	0	0	(3,692,700)	4.905	4.905	MS	337,323	1,427,056	03/28/2007	03/28/2022
N2962#-AG-8	Eneco Holding NV Series B Senior Note		F		1	21,521,572	118.0100	24,191,319	20,500,000	21,446,916	0	(74,656)	0	0	7.120	5.844	MN	227,049	1,263,800	08/19/2014	05/05/2019
N2962#-AH-6	Eneco Holding NV Series C Senior Note		F		1	10,000,000	123.2500	12,324,661	10,000,000	10,000,000	0	0	0	0	7.220	7.220	MN	112,311	722,000	05/05/2009	05/05/2021
N3033Q-AM-4	E ON INTERNATIONAL FINAN CORP FOREIGN		D		1FE	1,539,399	132.4000	1,602,143	1,210,050	1,295,087	0	(9,913)	0	(179,441)	5.528	4.428	FEB	57,545	75,982	05/26/2011	02/21/2023
N30706-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI		D		2FE	729,469	108.8900	724,718	665,528	724,551	0	(1,274)	10,848	(4,790)	4.125	0.645	JUL	13,012	0	12/12/2014	07/12/2017
N3386#-AK-5	Fugro NV Senior Note		D		2	50,505,000	107.3400	45,458,289	42,351,750	42,351,750	0	0	0	(5,874,750)	5.810	4.810	FA	759,437	2,279,964	08/17/2011	08/17/2021
N3493M-AA-2	GENERAL MOTORS FINANCIAL CO IN CORP FORE		D		3FE	1,112,469	101.5300	1,105,707	1,089,045	1,105,145	0	(145)	14,199	(7,306)	1.875	1.628	OCT	4,364	0	12/12/2014	10/15/2019
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN		D		2FE	2,117,307	124.2100	2,104,218	1,694,070	2,103,083	0	(20,213)	137,714	(13,904)	4.875	1.681	OCT	14,933	86,756	08/14/2014	10/27/2021
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN		D		2FE	564,139	115.7800	560,376	484,020	560,305	0	(1,305)	8,296	(3,704)	5.750	0.783	MAR	22,722	0	12/12/2014	03/09/2018
N4281@-BC-8	Koninklijke Vopak N. V Senior Note		F		2	8,000,000	110.0000	8,799,856	8,000,000	8,000,000	0	0	0	0	5.990	5.990	JD	15,973	479,200	06/19/2007	06/19/2019
N4281@-BD-6	Koninklijke Vopak N. V Senior Note		F		2	12,000,000	112.7400	13,529,085	12,000,000	12,000,000	0	0	0	0	6.140	6.140	JD	24,560	736,800	06/19/2007	06/19/2022
N4281@-BS-3	Koninklijke Vopak N. V Senior Note		F		2	24,007,090	95.8700	23,967,164	25,000,000	24,007,337	0	246	992,910	0	3.740	3.740	JD	31,167	935,000	12/19/2012	06/19/2023
N4281@-BV-6	Koninklijke Vopak N. V Senior Note		F		2	27,773,833	94.7300	27,614,292	29,150,000	27,774,090	0	257	1,376,167	0	3.890	3.890	JD	37,798	1,133,935	12/19/2012	06/19/2025
N4282*-AG-1	Royal Friesland Campina N V Senior Note		F	2	2	47,600,000	101.5500	48,336,753	47,600,000	47,600,000	0	0	0	0	4.010	4.010	FA	641,555	1,908,760	08/30/2012	08/30/2027
N4345@-AA-7	Illynl B.V. Senior Note		F		3Z	34,515,000	103.1700	35,609,071	34,515,000	34,515,000	0	0	0	0	4.610	4.610	MAR	1,202,196	1,591,142	03/29/2012	03/29/2019
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN		D		2FE	137,055	110.6900	133,936	121,005	133,680	0	(260)	0	(3,115)	4.500	0.604	SEP	1,522	0	12/12/2014	09/21/2017
N4445#-AY-2	Imtech Capital BV Senior Note		D		5	20,275,394	80.3400	15,430,324	19,205,267	18,246,469	0	189,966	0	(2,218,890)	5.813	11.123	JD	9,303	1,401,525	10/27/2014	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		D		5	55,039,572	81.2200	41,939,275	51,637,828	45,953,676	0	430,564	6,317,975	(3,198,483)	6.240	11.195	JD	26,852	3,913,303	10/27/2014	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		D		5	1,378,123	80.3400	1,048,802	1,305,387	1,240,217	0	12,912	0	(150,819)	5.813	11.123	JD	632	55,229	10/27/2014	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		D		5	7,709,929	81.2200	5,874,841	7,233,415	6,437,177	0	60,315	885,022	(448,044)	6.240	11.195	JD	3,761	322,519	10/27/2014	07/15/2017
N4581Y-AB-5	ING GROEP NV CORP FOREIGN		D		1FE	326,133	107.0800	323,946	302,513	323,932	0	(3,072)	6,909	(20,344)	4.000	2.966	DEC	298	12,177	03/16/2012	12/23/2016
N4R81R-Z5-2	ING BK NV CORP FOREIGN		D	1	2FE	982,381	107.7100	977,548	907,538	975,873	0	(3,786)	69,228	(6,452)	3.625	2.898	FEB	27,941	0	05/23/2014	02/25/2026
N5017D-DA-1	KONINKLIJKE DSM NV CORP FOREIGN		D	1	1FE	4,229,962	110.5200	4,212,807	3,811,658	4,201,957	0	(5,818)	163,463	(27,780)	2.375	2.100	APR	74,654	0	05/23/2014	04/03/2024
N5224#-AE-0	Lekkerland Finance B.V. Senior Note		F		2	1,000,000	109.4300	1,094,341	1,000,000	1,000,000	0	0	0	0	5.880	5.880	MN	7,350	58,800	11/16/2005	11/16/2017
N5224#-AF-7	Lekkerland Finance B.V. Senior Note		F		2	5,000,000	110.1100	5,505,336	5,000,000	5,000,000	0	0	0	0	6.360	6.360	FA	119,250	318,000	08/16/2007	08/16/2017
N5224#-AG-5	Lekkerland Finance B.V. Senior Note		F		2	44,700,000	114.8200	51,326,227	44,700,000	44,700,000	0	0	0	0	6.460	6.460	FA	1,082,858	2,887,620	08/16/2007	08/16/2019
N52667-FY-8	LINDE FINANCE BV CORP FOREIGN		D		1FE	1,710,778	120.3800	1,704,224	1,415,759	1,427,612	0	(1,962)	0	(197,938)	3.875	3.689	JUN	32,165	61,865	08/16/2011	06/01/2021
N6088A-BG-8	ING BANK NV CORP FRGN FLOATER		D	1	2FE	3,975,301	101.3200	3,947,980	3,896,361	3,948,765	0	(16,678)	230,977	268,303	3.500	4.071	SEP	39,978	145,862	01/28/2008	09/16/2020
N6431R-GD-7	NOMURA EURO FIN CORP FOREIGN		D		2FE	2,098,952	103.1100	2,084,938	2,021,994	2,085,067	0	3,708	153,459	(13,785)	1.875	1.921	MAY	22,540	33,086	09/15/2014	05/29/2018
N6704@-AJ-8	Oiltanking Finance B.V. Series B Senior		D		2Z	42,763,500	129.1700	46,890,753	36,301,500	36,301,500	0	0	0	(5,035,500)	7.100	7.100	FA	866,295	2,873,796	08/31/2009	08/31/2021
N6704@-AN-9	Oiltanking Finance B.V. Senior Note		D		2Z	104,480,000	109.8900	106,377,483	96,804,000	96,804,000	0	0	0	(13,428,000)	3.932	3.932	AO	718,974	4,164,460	10/23/2012	10/23/2027
N7278C-AW-8	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	3,857,985	127.9100	4,488,574	3,509,145	3,277,690	0	19,652	0	(455,630)	4.125	4.881	JUL	67,815	163,013	04/13/2011	07/14/2025
N7279Y-CH-0	RABOBANK NEDERLAND NV CORP FOREIGN		D		1FE	5,467,298	113.0800	5,425,393	4,797,848	4,838,647	0	(13,846)	0	(671,454)	4.750	4.394	JAN	219,157	256,045	04/06/2009	01/15/2018
N7334#-AA-1	Wereldhave NV SENIOR NOTE		F		2	19,740,000	102.8800	20,309,385	19,740,000	19,740,000	0	0	0	0	4.210	4.210	MS	228,540	831,054	03/22/2011	03/22/2016
N7334#-AC-7	Wereldhave NV SENIOR NOTE		F		2	17,500,000	111.5000	19,512,473	17,500,000	17,500,000	0	0	0	0	5.500	5.500	MS	264,688	962,500	03/22/2011	03/22/2021
N7660F-BD-8	RWE FINANCE BV CORP FOREIGN		D		2FE	1,681,530	124.0600	1,726,423	1,391,558	1,447,655	0	(13,378)	0	(201,111)	6.625	5.419	JAN	84,613	102,746	01/13/2009	01/31/2019
N7660F-BK-2	RWE FINANCE BV CORP FOREIGN		D		2FE	187,928	117.3500	182,973	155,925	173,088	0	(1,441)	0	(13,399)	5.500	3.750	JUL	4,206	9,431	04/25/2014	07/06/2022
N7660F-BR-7	RWE FINANCE BV CORP FOREIGN		D		2FE	4,176,339	115.6500	4,198,231	3,630,150	3,688,930	0	(5,581)	0	(481,828)	3.000	2.956	OCT	131,581	0	01/24/2014	01/17/2024
N7676T-AA-7	RWE FINANCE BV CORP FOREIGN		D		2FE	764,077	111.1000	866,202	779,625	761,809	0	556	0	(47,384)	4.750	4.877	JAN	33,988	39,033	03/16/2012	01/31/2034
N7921#-AD-4	Shanks B.V. Senior Note				3Z	15,705,622	102.9100	13,676,585	13,289,922	13,289,922	0	0	0	(1,843,489)	5.025	5.025	AO	148,404	731,645	04/11/2011	04/11/2018
N79935-AH-0	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE		D		1FE	3,226,772	104.1400	3,409,823	3,274,425	3,159,378	0	2,311	0	(196,555)	3.750	3.922	SEP	38,015	127,158	11/23/2012	09/10/2042
N7S22V-EJ-0	REPSOL INTL FIN BV CORP FOREIGN		D		2FE	406,692	110.7000	401,875	363,015	374,669	0	(3,709)	0	(52,229)	4.375	3.252	FEB	13,706	17,998	11/23/2012	02/20/2018
N7S88V-C8-7	RABOBANK NEDERLAND CORP FRGN FLOATER		D	1	2FE	927,971	101.6400	922,421	907,538	921,865	0	(45)	75,565	(6,095)	2.500	2.481	MAY	13,675	0	08/14/2014	05/26/2026
N8084*-AD-9	Sligro Food Group Nederlland B Series B		F		2	29,000,000	102.3400	29,680,064	29,000,000	29,000,000	0	0	0	0	4.150	4.150	JD	80,233	1,203,500	12/07/2010	12/07/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N8172P-AA-2	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN		D		2FE	874,599	102.5900	868,962	847,035	868,778	0	(6,863)	79,940	(26,974)	2.125	1.371	JUL	7,890	19,982	11/26/2013	07/25/2016
N8172P-AG-9	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN		D		2FE	1,414,272	105.6400	1,406,193	1,331,055	1,404,932	0	(463)	13,909	(9,288)	2.125	1.434	JUL	13,639	0	12/12/2014	07/09/2022
N84413-AC-2	SYNGENTA FINANCE N.V. CORP FOREIGN		D	1	1FE	3,897,579	106.7400	3,874,747	3,630,150	3,871,783	0	(5,533)	258,781	(25,598)	1.875	1.633	NOV	11,189	41,320	05/23/2014	11/02/2021
N9041H-AD-1	URENCO FINANCE CORP FOREIGN		D		2FE	983,017	107.6200	976,644	907,538	976,401	0	(15,541)	32,327	(65,301)	4.000	2.283	MAY	23,969	41,636	10/16/2012	05/05/2017
N9146#-AB-3	Van Oord Finance BV Senior Note		F		2	10,000,000	112.0200	11,202,186	10,000,000	10,000,000	0	0	0	0	5.410	5.410	AO	106,697	541,000	04/20/2011	04/20/2021
N9176#-AA-8	VastNed Retail NV EURO Series A Senior N		D		3	52,312,500	108.8000	49,371,986	45,376,875	45,376,875	0	0	0	(6,294,375)	4.798	4.798	AO	393,102	2,384,546	10/26/2010	10/26/2017
N9176#-AB-6	VastNed Retail NV EURO Series B Senior N		D		3	52,312,500	118.6700	53,848,392	45,376,875	45,376,875	0	0	0	(6,294,375)	5.464	5.464	AO	447,668	2,715,540	10/26/2010	10/26/2020
N9176#-AD-2	VastNed Retail NV Senior Note		D		3	32,000,000	114.9100	34,762,053	30,251,250	30,251,250	0	0	0	(4,196,250)	5.060	5.060	JJ	697,325	1,712,557	01/17/2012	01/17/2020
N9361#-AA-3	Vesteda Residential Fund Senior Note		D		2Z	80,000,000	108.8500	76,538,886	70,315,973	70,315,973	0	0	0	(9,684,027)	3.180	3.180	MN	329,196	1,146,990	05/08/2014	05/10/2021
N93695-CZ-0	VOLKSWAGEN INTL FIN NV CORP FO CORP Fore		D		1FE	7,471,147	108.0200	7,515,558	6,957,788	6,804,931	0	24,781	0	(943,128)	2.000	2.369	MAR	107,131	158,539	08/23/2013	03/26/2021
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN		D		2FE	216,775	118.6800	215,421	181,508	215,295	0	28	17,333	26,357	6.375	6.323	APR	8,433	13,274	06/09/2008	04/10/2018
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	423,128	115.8100	420,397	363,015	420,285	0	(6,311)	33,437	(2,779)	4.125	1.812	OCT	2,790	15,677	04/03/2014	10/25/2019
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN		D		1FE	137,497	112.1400	135,701	121,005	122,360	0	(212)	0	(16,976)	3.000	2.789	JUL	1,721	4,080	10/08/2013	07/12/2021
P7S08V-AF-8	PETROLEOS MEXICANOS GOVT FOREIGN		D		2FE	517,659	106.2400	514,229	484,020	514,232	0	(598)	33,661	(3,400)	3.125	2.963	NOV	1,450	15,602	01/24/2014	11/27/2020
P7S08V-AK-7	PETROLEOS MEXICANOS GOVT FOREIGN		D		2FE	387,678	105.8800	384,372	363,015	385,123	0	(751)	40,341	(2,546)	3.750	3.024	APR	9,697	0	08/14/2014	04/16/2026
Q0455#-AF-5	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	107.7300	26,933,603	25,000,000	25,000,000	0	0	0	0	5.890	5.890	MN	188,153	1,472,500	05/15/2007	05/15/2017
Q0455#-AG-3	APT Pipelines, Ltd. Senior Note		D		2	25,000,000	107.3200	27,214,294	25,357,896	25,357,896	0	0	0	(2,365,828)	7.380	7.380	MN	239,125	2,067,278	05/15/2007	05/15/2017
Q0455#-AH-1	APT Pipelines, Ltd. Senior Note		F		2	25,000,000	111.4400	27,861,003	25,000,000	25,000,000	0	0	0	0	5.990	5.990	MN	191,347	1,497,500	05/15/2007	05/15/2019
Q0560U-AE-7	Asciano Ltd CORP FOREIGN		D		2FE	331,468	111.1700	346,696	311,850	319,547	0	(735)	0	(19,909)	5.000	4.593	SEP	4,443	16,311	11/26/2013	09/19/2023
Q11361-AK-0	AUSTRALIA PACIFIC AIRPORTS MEL CORP FORE		D		1FE	1,630,008	102.6300	1,614,437	1,573,065	1,592,776	0	(112)	0	(37,119)	1.750	1.604	OCT	5,883	0	12/12/2014	10/15/2024
Q1242Q-AA-8	BHP BILLITON FINANCE LTD CORP FOREIGN		D		1FE	1,703,344	106.3500	1,737,328	1,633,568	1,672,202	0	(9,579)	0	(233,232)	2.125	1.492	NOV	3,138	35,763	08/03/2012	11/29/2018
Q12968-AA-9	EnergyAustralia Fin Pty Ltd Senior Note		F		2FE	25,000,000	104.6200	26,154,078	25,000,000	25,000,000	0	0	0	0	4.670	4.670	MS	337,278	1,167,500	03/17/2011	03/17/2019
Q12968-AB-7	EnergyAustralia Fin Pty Ltd Senior Note		F		2FE	25,000,000	106.7400	26,686,272	25,000,000	25,000,000	0	0	0	0	5.250	5.250	MS	379,167	1,312,500	03/17/2011	03/17/2023
Q12968-AF-8	EnergyAustralia Fin Pty Ltd Senior Note		F		2	23,995,000	102.3900	24,567,994	23,995,000	23,995,000	0	0	0	0	4.550	4.550	MN	154,668	1,091,773	05/10/2012	05/10/2022
Q12968-AG-6	EnergyAustralia Fin Pty Ltd Senior Note		F		2FE	47,000,000	101.9900	47,934,718	47,000,000	47,000,000	0	0	0	0	4.660	4.660	MN	310,278	2,190,200	05/10/2012	05/10/2024
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note		D		1Z	15,553,200	102.8800	14,939,407	14,520,600	14,520,600	0	0	0	(1,032,600)	1.930	1.930	NOV	38,390	0	11/12/2014	11/12/2024
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note		D		1Z	31,106,400	103.2800	29,994,333	29,041,200	29,041,200	0	0	0	(2,065,200)	2.100	2.100	NOV	83,543	0	11/12/2014	11/12/2026
Q14900-AP-1	BHP BILLITON FINANCE CORP FOREIGN		D		1FE	1,770,086	109.0400	1,870,312	1,715,175	1,729,952	0	(290)	0	(107,686)	4.300	4.201	SEP	19,802	77,224	11/23/2012	09/25/2042
Q1629#-AM-9	Brisbane Airport Corp Pty Ltd Debt in In		D		2Z	53,000,000	105.5100	51,709,876	49,010,982	49,010,982	0	0	0	(3,989,019)	5.636	5.636	JD	207,169	0	12/04/2014	12/04/2029
Q1737L-AA-1	BRAMBLES LTD CORP FOREIGN		D	1	2FE	4,584,190	107.6700	4,560,172	4,235,175	4,553,905	0	(5,076)	226,386	(30,107)	2.375	2.035	JUN	55,942	0	08/14/2014	06/12/2024
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra		F		2Z	5,800,000	103.1300	5,981,706	5,800,000	5,800,000	0	0	0	0	4.150	4.150	JJ	110,321	0	07/16/2014	07/16/2021
Q1990#-AE-8	Caltex Australia Ltd Series B Senior Not		F		2	0	0.0000	0	0	0	0	0	0	0	8.640	0.000	AO	0	1,028,522	11/01/2011	04/30/2016
Q2694V-JU-5	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	850,303	107.3800	844,604	786,533	844,548	0	(4,056)	40,707	(17,962)	4.250	3.724	NOV	4,762	34,375	02/23/2010	11/10/2016
Q2694V-UB-4	COMMONWEALTH BANK OF AUSTRALIA CORP FORE		D		1FE	1,162,262	112.2100	1,154,106	1,028,543	1,154,522	0	(5,651)	85,100	50,216	4.250	3.687	APR	32,178	49,470	08/16/2011	04/06/2018
Q2R04N-AB-0	COMMONWEALTH OF AUSTRALIA GOVT FOREIGN		D		1FE	82,313	102.2900	83,710	81,835	82,677	0	340	14,633	13,520	3.250	3.835	AO	526	2,950	12/27/2012	04/21/2029
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No		F		2Z	11,220,000	101.5600	11,395,150	11,220,000	11,220,000	0	0	0	0	3.680	3.680	MS	118,134	0	09/18/2014	09/20/2021
Q3535#-AG-1	Envestra Victoria PTY Ltd Senior Note		D		2	70,005,000	127.1900	67,654,354	53,192,750	53,192,750	0	0	0	(4,962,750)	8.000	8.000	JJ	1,997,683	4,770,870	07/12/2011	07/12/2023
Q3915#-AF-3	Fletcher Building Ltd Senior Note		D		2	66,994,195	117.0600	62,613,817	53,487,512	53,487,512	0	0	0	(4,990,251)	8.360	8.360	JJ	2,123,989	5,014,279	01/10/2012	01/10/2022
Q3915#-AG-1	Fletcher Building Ltd Senior Note		F		2	42,000,000	108.1600	45,427,048	42,000,000	42,000,000	0	0	0	0	5.370	5.370	JJ	1,071,315	2,255,400	01/10/2012	01/10/2024
Q3958#-AL-0	GAIF Bond Issuer Pty Ltd Senior Note		D		2Z	23,998,050	108.7200	22,687,751	20,867,925	20,867,925	0	0	0	(3,130,125)	6.590	6.590	JD	61,120	0	12/15/2014	12/14/2029
Q39775-BP-7	GE CAP AUSTRALIA FNDG PTY LTD CORP FOREI		D		1FE	1,677,544	100.7900	1,839,281	1,824,921	1,824,317	0	449	0	(170,121)	6.000	6.040	AO	23,463	121,353	01/26/2006	04/15/2015
Q6235#-AK-8	Mirvac Group Finance Limited Senior Note		D		2	22,799,550	115.0700	24,013,633	20,867,925	20,867,925	0	0	0	(1,946,925)	7.190	7.190	JD	54,181	1,603,902	12/18/2013	12/18/2025
Q66348-AK-7	Newcastle Coal Infrastructure Debt in In		F		2FE	25,440,000	107.5400	27,357,495	25,440,000	25,440,000	0	0	0	0	5.670	5.670	MN	188,320	1,198,033	01/15/2014	11/14/2023
Q6993#-AB-0	Common Wealth Mgd Inv Ltd Senior Note		F		1FE	25,000,000	106.3800	26,595,471	25,000,000	25,000,000	0	0	0	0	3.790	3.790	JD	31,583	0	12/19/2014	12/20/2027
Q7160#-AC-3	Orica Finance Limited Senior Note		D		2	18,141,355	99.4900	15,848,557	15,929,471	15,889,055	0	142,601	0	(1,502,113)	3.433	5.397	MN	85,407	578,257	01/01/2013	05/05/2015
Q7160#-AD-1	Orica Finance Limited Senior Note		D		2	12,500,000	97.5500	12,949,268	13,274,558	13,274,558	0	0	0	(1,238,483)	3.453	6.390	MN	71,587	484,791	05/05/2005	05/05/2017
Q7160#-AE-9	Orica Finance Limited Series A GTD Senio		F		2	30,540,000	105.5800	32,244,829	30,540,000	30,540,000	0	0	0	0	4.530	4.530	AO	253,635	1,383,462	10/25/2010	10/25/2020
Q7160#-AJ-8	Orica Finance Limited Senior Note		F		2Z	2,025,000	105.3600	2,133,491	2,025,000	2,025,000	0	0	0	0	4.590	4.590	MS	26,593	92,948	09/18/2013	09/18/2023
Q7160#-AK-5	Orica Finance Limited Senior Note		F		2Z	2,335,000	106.3600	2,483,597	2,335,000	2,335,000	0	0	0	0	4.740	4.740	MS	31,666	110,679	09/18/2013	09/18/2025
Q7724#-AD-0	Powerco Ltd Senior Secured		F		2	10,594,231	104.8700	10,486,723	10,000,000	10,448,833	0	(73,941)	0	0	4.360	3.447	JD	29,067	436,000	01/01/2013	06/07/2020
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured		D		2FE	16,457,900	108.4400	15,559,403	14,347,846	14,347,846	0	0	0	(2,110,055)	6.280	6.280	FA	342,898	0	08/14/2014	08/14/2029
Q8277*-AK-7	Santos Finance Limited Senior Note		F		2	21,000,000	107.4000	22,553,428	21,000,000	21,000,000	0	0	0	0	6.200	6.200	FA	538,883	1,302,000	08/02/2007	08/02/2017
Q8277*-AL-5	Santos Finance Limited Senior Note		F		2	25,000,000	110.2300	27,557,937	25,000,000	25,000,000	0	0	0	0	6.300	6.300	FA	651,875	1,575,000	08/02/2007	08/02/2019
Q8277*-AM-3	Santos Finance Limited Senior Note		F		2	42,000,000	112.8900	47,413,478	42,000,000	42,000,000	0	0	0	0	6.450	6.450	FA	1,121,225	2,709,000	08/02/2007	08/02/2022
Q8351E-AA-7	SCENTRE MANAGEMENT LTD CORP FOREIGN		D	1	1FE	648,922	106.6500	645,246	605,025	644,638	0	(199)	5,808	(4,262)	2.250	1.572	JUL	6,303	0	12/12/2014	07/16/2024
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not		D		2Z	80,162,500	105.2500	75,994,914	72,205,325	72,205,325	0	0	0	(7,957,175)	2.820	2.820	MN	237,556	0	11/19/2014	11/19/2024
Q86343-AB-8	SGSP AUSTRALIA ASSETS PTY LTD CORP FOREI		D		2FE	1,017,276	104.5200	1,011,793	968,040	1,010,565	0	(752)	67,916	(6,681)	2.000	1.793	JUN	9,813	0	08/14/2014	06/30/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
08646S-AD-5	SPI ELECTRICITY & GAS AUSTRALI CORP FORE		F		1FE	2,624,840	106.0800	2,758,080	2,600,000	2,605,205	0	(2,972)	0	0	5.750	5.619	MS	44,435	149,500	02/06/2007	09/14/2016
08646S-AQ-6	SPI ELECTRICITY & GAS AUSTRALI CORP FORE		D		1FE	2,885,270	107.7300	2,867,881	2,662,110	2,866,124	0	(9,947)	252,474	(18,949)	2.375	1.904	JUL	27,888	70,376	03/18/2014	07/24/2020
08646S-AS-2	SPI ELECTRICITY & GAS AUSTRALI CORP FORE		D		1FE	413,394	113.2000	410,951	363,015	410,652	0	(1,361)	19,008	(2,715)	3.000	2.305	FEB	9,607	0	05/23/2014	02/13/2024
Q8773#-AR-7	Stockland Finance Pty Ltd Senior Note		F		1	22,000,000	109.5000	24,088,831	22,000,000	22,000,000	0	0	0	0	5.930	5.930	JD	36,239	1,304,600	06/21/2007	06/21/2017
Q8773#-AS-5	Stockland Finance Pty Ltd Senior Note		F		1	15,000,000	112.2000	16,829,385	15,000,000	15,000,000	0	0	0	0	5.980	5.980	JD	24,917	897,000	06/21/2007	06/21/2018
Q8773@-AD-0	Stockland Trust Mgmt Senior Note		F		1FE	57,700,000	112.1700	64,723,149	57,700,000	57,700,000	0	0	0	0	4.670	4.670	FA	980,531	1,347,295	02/20/2014	02/20/2029
Q88098-AA-8	SYDNEY AIRPORT FINANCE CO PTY CORP FOREI		D		2FE	2,138,583	109.8600	2,127,003	1,936,080	2,124,435	0	(5,066)	136,907	(14,045)	2.750	1.993	APR	36,905	0	08/14/2014	04/23/2024
Q8975P-CW-8	TELSTRA CORP LTD CORP FOREIGN		D		1FE	456,167	119.7200	492,534	411,417	419,601	0	(1,046)	0	(58,261)	3.750	3.409	MAY	9,722	17,473	03/16/2012	05/16/2022
Q9093*-AC-5	Todd Petroleum Mining Co Ltd Senior Note		F		2	18,419,722	106.1400	19,211,096	18,100,000	18,418,472	0	(1,250)	0	0	5.220	5.225	MS	311,657	435,771	12/03/2014	03/26/2026
Q9103#-AD-7	Toll Finance Pty Ltd. Senior Note		D		2	42,706,488	103.5100	41,832,908	40,415,015	40,415,015	0	0	0	(2,000,585)	3.290	3.290	JD	99,724	1,372,548	12/04/2013	12/04/2020
Q9194U-AT-9	TRANSURBAN FIN CO PTY LTD CORP FOREIGN		D	1	1FE	688,446	102.4300	681,692	665,528	672,679	0	(90)	0	(15,677)	1.875	1.614	SEP	3,658	0	12/12/2014	09/16/2024
Q9389#-AE-0	Vector Limited Senior Note		F		2FE	30,150,000	103.4000	31,175,015	30,150,000	30,150,000	0	0	0	0	3.400	3.400	AO	219,258	0	10/14/2014	10/14/2021
Q9582*-AB-5	Wellington Electric Dist Ntwk Senior Not		F		2	6,560,000	103.8900	6,815,278	6,560,000	6,560,000	0	0	0	0	4.190	4.189	AO	57,263	297,769	09/16/2013	10/17/2022
R0797Q-AS-9	AVINOR AS CORP FOREIGN		D		1FE	3,988,202	105.6100	3,961,670	3,751,155	3,961,827	0	(4,778)	294,821	(26,193)	1.750	1.545	MAR	51,617	0	05/23/2014	03/20/2021
R18161-AA-8	DNB NOR BANK ASA CORP FOREIGN		D		1FE	3,383,380	122.0500	3,470,613	2,843,618	2,837,120	0	1,022	0	(393,593)	4.375	4.368	FEB	106,003	141,131	08/16/2011	02/24/2021
R1R40V-BG-7	DNB BK ASA CORP FOREIGN		D	1	2FE	1,042,846	107.0800	1,036,538	968,040	1,035,830	0	(25,307)	134,335	(6,848)	4.750	1.764	MAR	37,667	0	03/07/2014	03/08/2022
R2284W-BA-0	STATKRAFT SF GOVT FOREIGN		D		1FE	266,591	110.8200	268,203	242,010	244,133	0	(264)	0	(33,876)	2.500	2.363	NOV	564	6,233	06/11/2013	11/28/2022
R7T6AJ-AB-5	SANTANDER CONSR BK AS CORP FOREIGN		D		2FE	245,081	100.6200	243,497	242,010	243,466	0	(286)	23,599	(1,610)	1.000	0.719	JUN	1,359	0	08/14/2014	06/10/2016
R83263-CL-6	SPAREBANK 1 SR BANK ASA CORP FOREIGN		D		1FE	445,672	104.5400	442,745	423,518	442,714	0	(1,724)	44,210	(2,927)	2.000	1.484	MAY	5,384	9,597	04/03/2014	05/14/2018
R83267-AC-9	SPAREBANK 1 SR BANK CORP FOREIGN		D		1FE	386,353	105.7500	383,886	363,015	383,789	0	(529)	19,646	(12,110)	2.125	1.981	FEB	6,509	4,397	11/22/2013	02/27/2019
R89923-FM-4	TELENOR ASA GOVT FOREIGN		D		1FE	3,176,105	111.9400	3,386,437	3,025,125	2,894,187	0	11,688	0	(401,082)	2.500	2.968	MAY	46,413	85,353	08/23/2013	05/22/2025
R9T013-GG-2	TELENOR ASA CORP FOREIGN		D		1FE	265,481	113.4600	274,576	242,010	247,847	0	(753)	0	(34,432)	2.750	2.379	JUN	3,428	7,502	11/23/2012	06/27/2022
T0142R-AA-6	AEROPORTI DI ROMA SPA CORP FOREIGN		D		2FE	6,545,606	112.0200	6,506,299	5,808,240	6,502,023	0	(35,587)	425,588	(42,987)	3.250	2.410	MAR	148,428	7,364	04/11/2014	02/20/2021
T05404-AA-5	ATLANTIA SPA CORP FOREIGN		D		2FE	806,179	106.8800	800,556	749,021	800,674	0	(33,861)	80,421	(19,067)	5.625	1.457	MAY	27,704	48,513	10/22/2013	05/06/2016
T0579B-AH-8	A2A SPA CORP FOREIGN		D		1FE	2,381,007	118.6800	2,369,549	1,996,583	2,365,249	0	(5,819)	45,562	(15,637)	3.625	3.104	JAN	67,022	0	03/14/2014	01/29/2029
000000-00-0	San Carlo Gruppo Alimentare Senior Note		D	2	3Z	27,600,000	97.9300	25,751,953	26,297,150	26,297,150	0	0	0	(1,302,850)	4.650	4.648	AO	278,531	0	10/09/2014	10/09/2024
T3495*-AA-3	De'Longhi SpA Senior Note		F	2	2	77,150,000	109.6100	84,566,907	77,150,000	77,150,000	0	0	0	0	4.250	4.249	MS	856,151	3,278,875	09/27/2012	09/27/2027
T36792-CY-2	ENEL-SOCIETA PER AZIONI CORP FOREIGN		D		2FE	692,261	113.7100	687,955	605,025	687,585	0	(9,435)	10,100	(26,975)	4.750	3.118	JUN	15,983	32,185	01/18/2013	06/12/2018
T3679P-AL-1	ENEL SOCIETA PER AZIONI CORP FOREIGN		D		2FE	407,269	111.4500	404,582	363,015	404,502	0	(12,313)	46,365	(2,674)	5.250	1.404	JUN	10,182	21,381	03/07/2014	06/20/2017
T4758*-AA-3	GVS S.p.A. Senior Note		F	2	3	17,500,000	98.7200	17,275,109	17,500,000	17,500,000	0	0	0	0	6.500	6.499	JJ	543,472	568,750	01/09/2014	01/09/2024
T49688-AA-7	Sol SpA Senior Note		F	2	2	10,000,000	101.4400	10,144,066	10,000,000	10,000,000	0	0	0	0	4.750	4.749	JD	21,111	475,000	06/15/2012	06/15/2024
T49688-AB-5	Sol SpA Senior Note		F	2	2	13,300,000	98.5700	13,109,703	13,300,000	13,300,000	0	0	0	0	4.250	4.249	MN	50,244	565,250	05/29/2013	05/29/2025
T55067-6K-2	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	396,090	105.7800	383,987	363,015	367,144	0	(2,479)	0	(51,100)	4.125	3.393	SEP	4,267	15,890	11/23/2012	09/19/2016
T55067-A7-6	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	756,844	103.5300	751,644	726,030	751,738	0	(12,397)	57,000	(31,836)	4.125	2.490	JAN	28,882	33,875	08/23/2013	01/14/2016
T5R13J-BD-3	INTESA SANPAOLO SPA CORP FOREIGN		D		2FE	118,725	108.9200	131,799	121,005	119,563	0	606	0	(16,504)	5.000	5.516	FEB	5,089	6,906	08/03/2012	02/28/2017
T5R13L-AA-5	INTESA SANPAOLO VITA SPA CORP FOREIGN		D		2FE	1,633,629	111.7900	1,623,203	1,452,060	1,622,655	0	(17,634)	142,321	(10,728)	5.350	2.501	SEP	22,348	82,959	07/24/2014	09/18/2018
T6689X-AA-9	MEDIOBANCA S.P.A., MILAN CORP FOREIGN		D		2FE	1,818,159	106.6600	1,806,895	1,694,070	1,805,874	0	(44,250)	206,141	(11,939)	4.625	1.622	OCT	17,602	81,753	04/04/2014	10/11/2016
T74298-AA-3	Piaggio SpA Senior Note		F	2	3	44,000,000	99.2000	43,645,614	44,000,000	43,804,282	0	0	195,718	0	6.500	6.499	JJ	1,199,611	2,860,000	07/25/2011	07/31/2021
000000-00-0	Recordati SpA Senior Note		F	2	2Z	50,000,000	102.2700	51,133,512	50,000,000	50,000,000	0	0	0	0	4.280	4.280	MS	540,944	0	09/30/2014	09/30/2026
000000-00-0	Recordati SpA Senior Note		F	2	2Z	20,000,000	103.5700	20,713,914	20,000,000	20,000,000	0	0	0	0	4.510	4.509	MS	228,006	0	09/30/2014	09/30/2029
T8578N-AA-1	SNAM SPA CORP FOREIGN		D		2FE	219,203	105.8400	217,721	205,709	217,720	0	(4,630)	7,059	(17,456)	4.375	2.142	JUL	4,290	10,114	11/23/2012	07/11/2016
T8677*-AA-2	Sogefi S.p.A Senior Note		F	2	3	45,664,000	101.2200	46,221,905	45,664,000	45,664,000	0	0	0	0	6.000	6.044	MJSD	228,320	2,739,840	05/03/2013	05/03/2023
T9451N-AC-7	TERNA SPA CORP FOREIGN		D		2FE	5,479,164	122.9100	5,577,377	4,537,688	4,573,782	0	(6,020)	0	(634,166)	4.750	4.545	MAR	172,432	248,039	08/16/2011	03/15/2021
T95218-AD-4	UNICREDIT SPA CORP FOREIGN		D		3FE	2,421,963	112.4800	2,586,022	2,299,095	2,101,333	0	27,993	0	(292,775)	6.125	7.751	APR	99,152	161,011	08/16/2011	04/19/2021
T960AS-AH-4	UNICREDIT SPA CORP FOREIGN		D		2FE	807,357	108.5600	853,885	786,533	810,080	0	(3,309)	18,330	(73,451)	4.875	4.417	MAR	31,515	43,925	09/18/2013	03/07/2017
T9T20L-EC-8	UNICREDIT SPA CORP FOREIGN		D		3FE	1,008,281	118.0900	1,000,294	847,035	1,001,563	0	(10,545)	77,021	(6,622)	6.950	4.864	OCT	10,000	60,954	02/26/2014	10/31/2022
T9T20L-FN-3	UNICREDIT SPA CORP FOREIGN		D		2FE	668,228	109.7200	663,821	605,025	663,763	0	(3,004)	18,250	(20,622)	3.625	3.075	JAN	20,438	8,291	11/22/2013	01/24/2019
T9T20L-FW-3	UNICREDIT SPA CORP FOREIGN		D		2FE	1,001,540	102.7700	994,819	968,040	994,887	0	(6,206)	116,897	(6,578)	2.250	1.318	DEC	955	22,517	06/04/2014	12/16/2016
W2469*-AA-3	Elekta AB Senior Note		F		2FE	28,230,000	102.4400	28,917,741	28,230,000	28,230,000	0	0	0	0	5.140	5.140	FA	487,705	1,451,022	08/30/2005	08/30/2015
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER		D	1	1FE	1,043,937	107.0800	1,036,587	968,040	1,036,906	0	(24,100)	128,213	(6,855)	4.625	1.780	FEB	39,252	0	03/07/2014	02/15/2022
W8180S-RA-8	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI		D		1FE	3,888,345	111.9800	3,861,624	3,448,643	3,862,091	0	(712)	228,232	164,537	4.250	4.206	FEB	126,088	166,486	08/16/2011	02/21/2018
W8T72Z-CT-7	SKAND ENSKILDA BK CORP FOREIGN		D	1	2FE	1,043,333	107.0900	1,036,674	968,040	1,036,343	0	(12,718)	112,366	(6,852)	4.000	1.602	SEP	11,776	41,402	06/26/2014	09/12/2022
W90152-AR-5	SVENSKA CELLULOSA AKTIEBOLAGET CORP FORE		D		1FE	256,458	105.2600	254,746	242,010	254,731	0	(845)	33,819	11,756	3.625	3.293	AUG	3,077	9,573	08/16/2011	08/26/2016
W9376L-CS-2	SWEDISH MATCH AB CORP FOREIGN		D		2FE	1,660,963	109.1000	1,650,206	1,512,563	1,649,796	0	(31,828)	180,110	(16,057)	3.875	1.488	NOV	6,102	60,239	04/11/2014	11/24/2017
W95890-CS-1	TELIASONERA AB CORP FOREIGN		D		1FE	2,145,170	118.2500	2,146,293	1,815,075	1,799,820	0	3,072	0	(249,811)	4.250	4.386	FEB	66,996	87,663	04/13/2011	02/18/2020
W95890-CX-0	TELIASONERA AB CORP FOREIGN		D		1FE	763,316	120.9400	804,900	665,528	680,350	0	(1,978)	0	(94,419)	4.000	3.609	MAR	20,786	30,320	11/22/2011	03/22/2022
W95890-DC-5	TELIASONERA AB		D		1FE	6,595,490	125.7700	6,848,265	5,445,225	5,834,497	0	(10,736)	0	(750,256)	3.500	2.972	SEP	61,613	204,096	05/23/2014	09/05/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
W9609J-AA-7	TELIASONERA AB CORP FOREIGN		D		1FE	152,296	107.9800	168,376	155,925	153,054	0	51	0	(9,523)	4.375	4.442	DEC	505	6,822	06/11/2013	12/05/2042
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN		D		1FE	14,543,464	135.5800	13,945,393	10,285,425	12,863,033	0	(267,121)	0	(1,796,329)	5.375	2.333	APR	374,115	631,287	01/01/2013	04/29/2024
W9T23Y-HG-1	SWEDBANK AB CORP FOREIGN		D		1FE	647,888	106.3900	643,669	605,025	643,534	0	(14,902)	72,643	(4,682)	3.375	1.133	FEB	18,238	22,982	10/31/2013	02/09/2017
W9T25Y-AJ-0	KINGDOM OF SWEDEN GOVT FOREIGN		D		1FE	249,801	102.5600	248,201	242,010	248,150	0	(813)	30,130	(1,641)	0.875	0.446	JAN	1,944	0	04/15/2014	01/31/2018
X0R4CR-AK-0	OBRIGACOES DO TESOURO GOVT FOREIGN		D		3FE	130,530	104.6000	126,574	121,005	120,355	0	(10)	0	(10,165)	3.875	3.885	FEB	1,452	0	09/03/2014	02/15/2030
X1169K-AN-4	CEZ AS GOVT FOREIGN		D		1FE	382,279	125.5000	379,670	302,513	379,708	0	(7,132)	8,593	(10,524)	5.000	2.441	OCT	3,067	15,959	11/26/2013	10/19/2021
X1169K-AX-2	CEZ AS GOVT FOREIGN		D		1FE	2,206,212	119.9500	2,394,901	1,996,583	2,043,218	0	(8,012)	0	(283,987)	4.500	3.973	JUN	45,785	101,281	08/18/2010	06/29/2020
X2R1C6-AA-0	ELENIA FIN OYJ CORP FOREIGN		D		2FE	4,014,486	108.3400	3,998,453	3,690,653	3,987,854	0	(11,815)	326,897	(26,365)	2.875	2.389	DEC	4,361	108,684	06/26/2014	12/17/2020
Y3175#-AD-4	Henland Finance Limited Senior Note		F		1Z	10,000,000	112.0400	11,203,841	10,000,000	10,000,000	0	0	0	0	6.280	6.280	JJ	272,133	628,000	07/25/2007	07/25/2019
Y3915#-AA-5	Indian Railway Finance Corp Senior Note		F		2	6,000,000	106.3000	6,377,916	6,000,000	6,000,000	0	0	0	0	5.940	5.940	MS	93,060	356,400	03/27/2007	03/27/2017
Y5377J-AL-9	VOLKSWAGEN AG CORP FOREIGN		D		1FE	610,666	111.4200	606,732	544,523	606,572	0	(8,023)	5,840	(44,089)	3.250	1.747	JAN	16,727	19,810	02/27/2013	01/21/2019
Y5854#-AA-3	Melewar Leisure Berhad - Dif11 FOREIGN P		D		6Z	1	0.0000	0	4,647,505	0	0	0	0	0	6.000	82,535.910	JD	0	0	12/14/2006	12/31/2006
Y7078#-AA-9	Power Finance Corporation Ltd. Senior No		F		2	44,733,300	107.7100	48,469,827	45,000,000	44,904,589	0	30,928	0	0	6.610	6.696	MS	958,450	2,974,500	04/25/2008	09/05/2017
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN		F		1FE	9,209,695	106.9000	9,359,374	8,755,000	9,126,276	0	(51,528)	0	0	3.875	3.100	FA	131,933	291,788	03/24/2014	02/11/2021
Y7996P-AB-4	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	7,037,604	110.9800	7,062,777	6,364,000	6,897,886	0	(71,627)	0	0	4.500	3.091	MS	89,892	286,380	07/09/2013	09/08/2021
Y7996X-AD-3	SINGTEL GROUP TREASURY P CORP FOREIGN		F		1FE	1,048,500	102.0900	1,020,869	1,000,000	1,027,748	0	(10,085)	0	0	2.375	1.320	MS	7,455	23,750	11/30/2012	09/08/2017
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN		F		1FE	16,174,410	98.8700	16,422,685	16,610,000	16,226,794	0	34,349	0	0	2.700	3.037	MS	133,295	361,395	05/23/2014	09/14/2022
Y8578H-AC-4	TELEKOM MALAYSIA BERHAD DEBENTURES		F		1FE	797,558	132.6500	1,061,168	800,000	798,327	0	93	0	0	7.875	7.903	FA	26,250	63,000	07/21/2004	08/01/2025
Y86219-AD-7	KASIKORNBANK PCL SUBORDINATED		F		2FE	3,351,476	109.5000	5,184,825	4,735,000	4,439,293	0	152,846	0	0	8.250	12.567	FA	141,064	390,638	07/21/2004	08/21/2016
Y8693U-AD-3	PTT Chemical CORP FOREIGN		F		2FE	4,893,200	101.8000	5,090,099	5,000,000	4,993,099	0	13,396	0	0	5.500	5.789	JD	5,347	275,000	09/28/2005	06/24/2015
Y8746A-AB-8	KOREA WESTERN POWER CO LTD CORP FOREIGN		F		1FE	2,499,500	106.5700	2,664,200	2,500,000	2,499,707	0	32	0	0	5.500	5.501	MS	35,139	137,500	01/05/2007	09/29/2016
000000-00-0	Coorstek, Inc Senior Note			2	2	50,000,000	104.7400	52,370,000	50,000,000	50,000,000	0	0	0	0	5.700	5.700	JD	50,694	(55,417)	12/31/2014	12/29/2016
000000-00-0	RE Rio Grande LLC				3	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	NA	711	0	03/27/2007	12/17/2020
000000-00-0	CAPCO'S				1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	NA	(6,967)	0	11/25/2011	03/15/2026
000000-00-0	CAPCO'S				1	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	NA	1,412	0	08/14/2009	07/24/2023
61761J-VL-0	MORGAN STANLEY CORPORATE	LS			1FE	18,477,793	101.3600	18,762,106	18,510,000	18,477,556	0	(236)	0	0	3.700	3.721	AO	129,364	0	10/20/2014	10/23/2024
61761J-VM-8	MORGAN STANLEY CORPORATE				1FE	344,627	99.6300	343,737	345,000	344,634	0	7	0	0	1.875	1.911	JJ	467	0	12/02/2014	01/05/2018
B8A0RE-U3-2	DONG ENERGY A/S GOVT FOREIGN		D		2FE	315,312	114.8000	358,010	311,850	313,615	0	(67)	0	(19,524)	4.875	4.768	JAN	14,745	16,073	03/16/2012	01/12/2032
N85094-AY-1	TENNET HOLDING B.V GOVT FOREIGN		D		1FE	1,527,550	125.2900	1,516,109	1,210,050	1,262,361	0	(6,405)	0	(174,810)	4.625	3.952	FEB	48,145	63,571	08/16/2011	02/21/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						62,911,162,380	XXX	68,751,546,794	61,409,296,271	62,159,022,782	(7,159)	(62,160,926)	130,265,415	(740,210,716)	XXX	XXX	XXX	724,366,999	3,123,062,039	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
000750-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	2FM	45,254,608	87.2400	40,669,334	46,615,249	45,232,724	0	(99,983)	118,979	0	0.320	0.306	MON	2,482	156,395	08/07/2006	09/25/2036
00075W-AP-4	ABFC_06-HE1 ABS FLOATER	C		2	1FM	7,843,823	62.0200	7,695,370	12,408,245	7,391,380	0	(356,835)	0	0	0.280	0.287	MON	578	33,326	04/11/2007	01/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	2,248,655	63.1200	5,178,458	8,203,549	1,516,522	0	(138,297)	0	0	0.350	0.310	MON	478	27,856	03/13/2012	07/25/2037
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2	C		2	1FM	526,066	88.4100	1,001,078	1,132,359	534,198	0	(5,905)	0	0	0.980	20.154	MON	185	11,078	06/10/2005	06/25/2029
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	5,584,600	98.4600	5,534,738	5,621,609	5,602,376	0	6,416	0	0	0.280	0.635	MON	262	15,099	07/26/2007	08/25/2036
004421-AU-7	ACE SECURITIES CORP SERIES 2001 AQ1 CL	C		2	1FM	2,189,316	88.3000	1,950,138	2,208,642	2,202,622	0	668	0	0	1.895	1.986	MON	697	39,372	06/06/2003	04/25/2031
004421-DB-6	ACE SECURITIES CORP ABS FLOATER			2	1FM	272,782	91.7800	340,762	371,297	222,893	0	(17,584)	0	0	2.720	2.186	MON	168	10,183	09/06/2006	11/25/2033
004421-DK-6	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	1,746,792	93.8000	1,632,803	1,740,808	1,745,324	0	(331)	0	0	1.070	1.014	MON	310	18,987	01/08/2007	09/25/2033
004421-EW-9	ACE SECURITIES CORP ABS FLOATER	C		2	2FM	7,841,734	94.7900	7,407,763	7,814,870	7,827,811	0	(650)	0	0	0.950	0.920	MON	1,237	74,077	09/26/2006	04/25/2034
004421-GV-9	ACE SECURITIES CORP ABS FLOATER			2	1FM	16,692	91.7200	40,102	43,720	0	0	0	0	0	2.270	20.154	MON	17	168	04/01/2008	10/25/2034
004421-KX-0	ACE SECURITIES CORP ACE_05-HE1	C		2	1FM	13,714,260	97.8200	16,696,092	17,067,323	15,364,097	0	441,258	0	0	1.250	8.278	MON	3,554	213,694	08/22/2007	02/25/2035
004421-MF-7	ACE SECURITIES CORP ACE-05_HE2	C		2	1FM	5,425,567	91.4200	5,765,216	6,306,000	5,754,435	0	148,608	0	0	1.130	4.158	MON	1,187	71,283	09/07/2007	04/25/2035
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	5,306,321	53.1000	5,280,415	9,944,828	4,884,723	0	(317,198)	0	0	0.300	0.322	MON	496	28,728	06/05/2007	10/25/2036
004427-AX-8	ACE SECURITIES CORP ABS FLOATER			2	1FM	787,225	89.1700	787,425	883,039	787,335	0	42	96,741	0	1.145	3.828	MON	168	10,116	01/26/2006	06/25/2032
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2	C		2	1FM	334,073	59.0100	690,282	1,169,782	334,073	0	(121,832)	0	0	1.970	1.571	MON	384	25,382	12/29/2007	06/25/2032
004427-BM-1	ACE SECURITIES CORP ABS FLOATER			2	1FM	458,029	94.4300	458,104	485,140	458,059	0	11	27,471	0	1.220	2.492	MON	99	5,927	05/30/2007	12/25/2033
004427-BN-9	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	431,720	92.9100	448,022	482,192	422,689	0	(7,306)	0	0	2.420	2.404	MON	194	11,757	05/21/2007	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	2,871,293	40.7200	2,474,509	6,076,799	2,792,731	0	(121,668)	19,248	0	0.280	0.287	MON	283	16,322	11/16/2006	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	1,574,146	49.0700	2,472,046	5,037,722	934,878	0	(190,096)	0	0	0.300	0.346	MON	251	14,557	04/26/2007	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	5,998,630	50.1500	9,415,041	18,774,435	3,544,678	0	(724,021)	0	0	0.410	0.396	MON	1,281	75,195	11/12/2008	05/25/2037
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	989,087	51.3200	1,585,685	3,089,583	598,767	0	(119,209)	0	0	0.530	0.492	MON	273	16,135	04/26/2007	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	2,188,009	78.3500	3,858,265	4,924,346	1,869,402	0	(291,021)	0	0	0.340	9.277	MON	279	16,222	05/21/2007	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	4,467,933	78.7500	4,887,504	6,206,008	3,521,523	0	(400,551)	0	0	0.390	0.397	MON	403	23,590	05/21/2007	06/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
00442V-AE-7	ACE SECURITIES CORP. ABS FLOATER			2	1FM	2,640,173	64.4900	2,640,902	4,095,000	2,640,099	0	(2,824)	114,272	0	0.410	0.453	MON	279	16,396	05/24/2006	06/25/2036
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER	C		2	1FM	6,009,855	50.8600	5,217,129	10,257,440	5,011,929	0	(444,085)	0	0	0.290	0.322	MON	495	28,569	11/22/2006	12/25/2036
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER	C		2	1FM	3,616,343	69.8500	5,022,402	7,190,576	2,789,434	0	(257,306)	0	0	0.290	0.336	MON	347	20,042	01/26/2007	01/25/2037
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE			2	1FM	3,039,665	86.3900	3,159,194	3,657,008	3,018,683	0	(6,104)	102,361	0	1.745	4.204	MON	1,063	64,149	11/02/2006	05/25/2033
00764M-AH-0	AEGIS ASSET BACKED SECURITIES SERIES 20	C		2	1FM	1,499,607	93.4800	1,397,013	1,494,411	1,499,809	0	(516)	0	0	1.295	1.259	MON	322	19,393	01/09/2004	11/25/2033
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	6,054,191	97.2100	5,953,747	6,124,825	6,046,560	0	(638)	93,552	0	1.070	1.314	MON	1,084	65,509	06/13/2007	06/25/2034
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	1,733,712	98.9900	1,727,900	1,745,593	1,733,740	0	28	11,882	0	1.270	1.576	MON	367	15,756	07/24/2007	10/25/2034
00764M-FC-6	AEGIS ASSET BACKED SECURITIES AABST_05-2			2	1FM	7,127,728	89.1100	7,129,008	8,000,000	7,128,748	0	1,020	872,272	0	0.610	3.287	MON	813	48,254	04/14/2005	06/25/2035
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II			2	1FM	133,726	104.0000	140,056	134,669	110,999	0	(17,298)	0	0	8.300	7.936	MON	931	11,144	09/16/1988	12/25/2018
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	1,568,986	94.9400	1,618,950	1,705,212	1,547,974	0	(19,945)	0	0	3.095	3.126	MON	879	44,539	12/21/2005	10/25/2031
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2	C		2	1FM	2,206,619	99.3100	2,169,703	2,184,772	2,192,689	0	(343)	0	0	2.825	2.757	MON	1,028	56,956	01/13/2005	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	804,713	93.8500	750,770	800,001	804,713	0	(228)	414	0	3.020	2.906	MON	403	24,373	06/20/2007	08/25/2032
03072S-DF-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	5,711,350	97.1200	6,015,723	6,194,375	5,591,506	0	(61,155)	0	0	3.545	3.781	MON	3,659	221,693	06/20/2007	11/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	8,243,456	84.3300	8,972,396	10,639,158	8,243,456	0	(411,613)	0	0	5.420	3.089	MON	9,610	555,734	06/20/2007	02/25/2033
03072S-ET-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	88,506	14.1900	49,170	346,605	68,201	0	(8,391)	0	0	2.945	2.578	MON	170	10,296	12/01/2007	03/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	15,677,440	94.5300	15,347,177	16,234,868	15,670,090	0	(836)	588,623	0	1.520	2.226	MON	4,111	247,714	07/24/2007	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	608,342	97.1500	735,099	756,656	465,194	0	(68,251)	0	0	2.945	2.236	MON	371	22,477	11/15/2006	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	5,586,963	98.4500	5,545,060	5,632,173	5,586,963	0	709	66,985	0	2.945	3.054	MON	2,764	167,310	06/13/2007	05/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2	C		2	1FM	10,371,017	94.8500	9,990,968	10,533,018	10,361,122	0	28	182,798	0	1.220	1.565	MON	2,141	128,676	11/16/2006	10/25/2033
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	3,037,935	94.5200	2,899,150	3,067,098	3,040,110	0	(753)	47,133	0	1.445	1.607	MON	735	44,466	05/04/2007	09/25/2033
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	1,884,392	96.6400	1,884,714	1,950,147	1,884,456	0	(1,367)	94,922	0	0.910	1.555	MON	296	17,695	04/10/2007	12/25/2033
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	584,261	94.8200	583,838	615,722	584,305	0	(33)	33,299	0	1.205	2.617	MON	124	7,428	10/13/2006	12/25/2033
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT			2	1FM	1,206,166	92.4000	1,206,373	1,305,641	1,206,258	0	1,425	108,614	0	1.295	2.802	MON	282	16,943	10/04/2006	01/25/2034
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	770,840	99.0600	879,995	888,316	814,185	0	14,993	0	0	0.590	5.237	MON	87	5,178	03/13/2012	07/25/2034
03072S-VB-8	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	7,025,326	93.6900	6,568,377	7,011,085	7,022,395	0	(1,348)	0	0	1.370	1.352	MON	1,600	96,313	07/05/2007	09/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT	C		2	1FM	1,014,573	99.7900	1,010,510	1,012,674	1,013,107	0	(127)	0	0	0.620	0.589	MON	105	6,211	05/02/2007	03/25/2035
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1	C		2	1FM	2,765,007	98.8200	3,434,721	3,475,837	2,789,854	0	24,847	0	0	3.770	36.678	MON	2,184	117,746	03/01/2004	12/27/2033
040104-BH-3	ARGENT SECURITIES INC. ARSI_03-W3	C		2	1FM	2,264,896	91.4000	2,095,464	2,292,507	2,151,931	0	(34,082)	0	0	3.575	1.631	MON	1,366	76,176	03/22/2005	09/25/2033
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8			2	1FM	7,465,233	96.8000	7,465,133	7,711,842	7,465,480	0	247	246,609	0	1.220	1.863	MON	1,567	94,212	11/07/2003	12/25/2033
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER			2	1FM	117,445	90.4100	116,343	128,685	117,456	0	(45)	6,346	0	2.795	4.881	MON	60	3,503	10/11/2006	12/25/2033
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9			2	1FM	9,781,456	96.2000	9,782,879	10,169,419	9,781,841	0	385	387,963	0	1.205	1.970	MON	2,042	122,688	11/24/2003	01/25/2034
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	515,726	89.7600	480,592	535,405	456,640	0	(27,306)	0	0	2.645	2.551	MON	236	14,276	06/11/2007	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED	C		2	1FM	5,853,538	101.3200	6,243,646	6,162,632	5,887,004	0	11,143	0	0	4.123	5.205	MON	21,174	241,246	08/29/2006	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	1,819,441	96.4900	1,750,176	1,813,773	1,815,201	0	(525)	0	0	1.070	1.003	MON	323	19,400	06/13/2007	06/25/2034
040130-AB-8	ARGENT SECURITIES INC. ABS FLOATER	C		2	1FM	1,773,790	38.5600	1,622,472	4,207,373	1,691,952	0	(113,117)	1,753	0	0.280	0.327	MON	196	11,301	03/09/2007	09/25/2036
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	7,912,316	95.2000	7,717,864	8,106,668	7,912,378	0	146	195,430	0	1.811	2.440	MON	6,932	147,948	07/25/2007	03/15/2032
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	684,282	98.4300	675,514	686,273	683,542	0	(434)	8,110	0	1.511	1.600	MON	490	10,443	06/07/2007	04/15/2033
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE	C		2	1FM	488,822	95.4000	548,453	574,910	488,822	0	(33,502)	0	0	3.011	2.978	MON	817	17,468	06/23/2005	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	785,910	95.9300	998,908	1,041,283	641,737	0	(56,773)	0	0	3.161	2.939	MON	1,554	33,217	07/26/2007	06/15/2033
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	6,958,740	96.4800	6,834,656	7,083,822	6,958,868	0	128	125,083	0	1.286	1.646	MON	4,301	91,681	07/20/2007	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	401,741	87.7500	381,936	435,273	348,489	0	(20,040)	0	0	3.011	2.582	MON	619	13,225	02/15/2007	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6	C		2	1FM	1,249,998	85.9400	1,229,108	1,430,160	1,188,837	0	(47,154)	0	0	2.645	1.422	MON	630	38,134	09/06/2006	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER	C		2	1FM	5,931,369	96.3200	5,801,917	6,023,285	5,923,927	0	(1,001)	117,625	0	1.211	1.548	MON	3,444	73,385	06/26/2007	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE	C		2	1FM	662,060	96.4400	834,456	865,248	756,110	0	59,661	0	0	2.636	13.727	MON	1,077	23,009	02/15/2007	01/15/2034
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200			2	1FM	5,816,805	93.6200	5,817,799	6,213,965	5,817,186	0	381	397,159	0	0.980	2.237	MON	1,014	60,792	03/22/2004	06/25/2034
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER			2	1FM	7,313,111	79.9800	7,314,903	9,146,282	7,313,111	0	(336,044)	738,042	0	0.965	1.756	MON	1,470	88,088	04/03/2007	03/25/2035
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE	C		2	1FM	7,174,930	99.1600	7,157,251	7,218,049	7,175,082	0	152	43,120	0	0.680	1.069	MON	817	48,660	07/01/2005	07/25/2035
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	59,366	90.3800	197,782	218,837	0	0	0	0	0	2.045	0.000	MON	75	0	07/01/2008	02/25/2032
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2	C		2	1FM	0	0.0000	0	0	0	0	0	0	0	2.265	2.564	MON	0	0	12/25/2013	03/25/2032
04542B-BN-1	ASSET BACKED FUNDING CERTIFICA SERIES 2	C		2	1FM	430,412	49.2900	747,473	1,516,578	400,561	0	(23,881)	0	0	2.270	2.564	MON	572	34,672	09/20/2008	03/25/2032
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A			2	1FM	1,623,937	87.9400	1,624,587	1,847,381	1,624,374	0	(763)	227,377	0	1.445	6.590	MON	445	26,783	03/22/2005	03/25/2033
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H	C		2	1FM	2,510,859	92.5300	2,429,527	2,625,665	2,511,616	0	1,448	88,087	0	1.070	1.915	MON	468	28,083	08/06/2004	03/25/2034
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT	C		2	1FM	5,225	87.1000	35,659	40,941	3,870	0	65	0	0	1.895	20.154	MON	13	0	11/09/2006	01/25/2034
04542B-KT-8	ASSET BACKED FUNDING CERTIFICA ABFC-05-H	C		2	1FM	1,258,941	78.7300	1,368,112	1,737,633	1,258,941	0	13,802	0	0	0.830	3.662	MON	238	14,357	03/02/2005	03/25/2035
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT	C		2	1FM	2,342,626	77.2800	2,602,635	3,367,908	2,129,710	0	(63,853)	0	0	0.280	0.491	MON	157	9,046	11/03/2006	11/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	7,938,633	80.3100	14,878,407	18,526,727	8,809,612	0	942,238	0	0	0.310	0.343	MON	956	55,397	03/13/2012	12/25/2036
04544R-AD-7	ABSHE_07-HE1 ABS FLOATER	C		2	1FM	3,239,472	70.5100	5,521,325	7,831,000	3,454,860	0	325,114	0	0	0.390	0.351	MON	508	29,767	03/13/2012	12/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO			2	1FM	117,014	100.1000	133,154	133,017	125,444	0	1,532	0	0	5.250	8.983	MON	582	6,983	09/08/2004	12/25/2018
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7			2	3FM	5,338,102	84.4500	5,240,818	6,206,081	5,338,102	0	336,565	0	0	6.000	5.241	MON	31,030	375,575	07/07/2005	08/25/2035
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2			2	2FM	19,939,763	101.4000	19,818,982	19,544,364	19,772,994	0	(4,430)	0	0	5.500	5.140	MON	89,578	1,074,940	03/31/2004	05/25/2034
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4			2	2FM	273,866	99.0200	275,734	278,453	273,257	0	(1,365)	8,809	0	4.750	4.793	MON	1,102	13,227	11/07/2012	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO			2	1FM	8,533,616	84.6300	9,509,942	11,237,268	8,533,616	0	231,971	0	0	6.000	6.048	MON	56,186	675,024	01/25/2006	01/25/2036
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT			2	1FM	1,586,635	99.8200	1,612,481	1,615,401	1,588,863	0	1,088	0	0	2.622	2.944	MON	3,530	43,616	11/09/2006	06/25/2033
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-			2	1FM	3,871,706	96.7600	3,871,594	4,001,404	3,871,706	0	(5,357)	51,987	0	2.970	2.930	MON	9,071	114,383	10/30/2007	02/25/2035
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2			2	1FM	18,001,294	99.6800	18,508,415	18,568,372	18,088,126	0	28,601	0	0	2.708	3.464	MON	41,899	507,147	05/21/2004	06/25/2034
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO			2	1FM	2,048,281	99.4000	2,166,556	2,179,753	1,927,288	0	(57,093)	0	0	6.000	5.930	MON	10,899	130,780	05/19/2006	06/25/2046
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO			2	1FM	405,880	97.5300	831,361	852,385	543,061	0	11,934	0	0	5.750	23.554	MON	4,084	49,006	01/19/2005	09/20/2034
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	236,507	94.1400	221,745	235,550	236,074	0	(43)	0	0	1.370	1.311	MON	54	3,236	09/27/2006	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	147,191	94.9500	139,761	147,191	147,191	0	0	0	0	1.170	1.172	MON	29	1,722	02/28/2003	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2	C		2	1FM	441,573	96.7100	427,041	441,573	441,573	0	0	0	0	1.670	1.675	MON	123	7,393	02/28/2003	11/25/2042
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT	C		2	1FM	12,365,588	98.2500	14,139,194	14,390,846	12,365,588	0	1,016,035	0	0	0.300	6.111	MON	701	41,392	11/12/2008	02/25/2032
073879-CC-0	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	979,800	95.0600	934,108	982,701	979,564	0	(403)	6,533	0	1.025	1.067	MON	168	10,062	06/07/2007	07/25/2034
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	3,843,877	92.0700	3,741,865	4,063,989	3,824,351	0	(31,949)	81,626	0	2.045	1.994	MON	1,385	83,641	06/05/2007	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	3,342,102	93.8800	3,342,628	3,560,347	3,342,253	0	(2,839)	241,533	0	1.070	1.963	MON	635	38,080	05/23/2007	08/25/2034
073879-EU-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	3,589,831	93.8800	3,342,628	3,560,347	3,583,618	0	(3,007)	0	0	1.070	0.981	MON	635	38,080	05/23/2007	08/25/2034
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	1FM	7,033,084	98.4800	7,203,057	7,313,833	7,141,465	0	36,702	0	0	0.670	2.077	MON	816	48,565	09/12/2007	06/25/2035
073879-HF-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	1FM	1,547,402	85.4800	1,547,768	1,810,698	1,547,616	0	(2,825)	217,489	0	1.970	1.979	MON	594	31,752	10/13/2006	09/25/2034
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT			2	1FM	701,683	85.3200	701,835	822,641	701,765	0	(13,443)	47,205	0	1.970	2.771	MON	270	16,305	11/09/2006	11/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT	C		2	2FM	3,081,493	89.3900	2,805,245	3,138,118	3,084,509	0	(1,716)	0	0	1.925	2.048	MON	1,007	60,768	09/26/2006	09/25/2034
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE			2	1FM	1,210,838	100.0400	1,239,216	1,238,756	1,232,503	0	9,650	0	0	1.055	2.691	MON	218	13,061	08/30/2007	12/25/2034
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER	C		2	1FM	5,507,395	56.2800	5,085,993	9,037,139	4,985,185	0	(253,637)	0	0	0.280	0.287	MON	421	24,273	11/30/2006	11/25/2036
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER			2	1FM	316,797	94.2000	316,852	336,373	316,827	0	(101)	20,706	0	0.890	2.668	MON	50	2,984	06/18/2007	04/25/2032
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER	C		2	1FM	852,860	89.4600	867,817	970,082	846,471	0	(11,029)	25,658	0	2.420	3.960	MON	391	32,974	05/10/2007	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	1FM	5,844,451	93.1900	5,446,637	5,844,451	5,844,451	0	0	0	0	0.950	0.951	MON	925	55,399	02/27/2004	07/25/2033
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200	C		2	1FM	560,240	88.0900	493,515	560,249	560,242	0	0	0	0	1.775	1.781	MON	166	9,997	01/03/2005	06/25/2033
12489W-NN-0	CREDIT-BASED ASSET SERVICING CBASS_05-CB	C		2	1FM	1,451,050	96.9800	1,484,636	1,530,821	1,452,649	0	4,571	21,291	0	4.123	5.047	MON	5,259	65,004	07/23/2007	07/25/2035
12489W-PJ-7	CREDIT-BASED ASSET SERVICING ASSET BACKE	C		2	1FM	2,402,260	99.2000	2,587,933	2,608,770	2,464,277	0	32,160	0	0	4.091	5.780	MON	8,894	108,304	07/23/2007	11/25/2035
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	557,890	68.3400	562,005	822,385	453,346	0	6,720	0	0	2.570	19.288	MON	352	20,285	12/26/2013	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	6,612	80.6100	509,449	631,974	6,612	0	(2,508)	0	0	2.045	20.154	MON	215	1,035	12/01/2007	01/25/2033
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3			2	1FM	308,704	94.7000	308,754	326,025	308,728	0	(66)	18,468	0	1.820	3.335	MON	99	5,494	09/20/2005	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002	C		2	4FM	0	0.0000	0	0	0	0	0	0	0	3.540	4.393	MON	0	0	12/25/2013	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002	C		2	1FM	683,832	12.6200	250,885	1,988,088	873,972	0	156,465	243,977	0	3.545	4.393	MON	1,174	64,743	03/18/2008	03/25/2033
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1			2	1FM	1,708,219	94.8000	1,708,488	1,802,248	1,708,329	0	(153)	96,767	0	1.520	2.777	MON	456	27,499	09/20/2005	08/25/2033
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2	C		2	1FM	63,821	99.5900	252,546	253,576	0	0	0	0	0	3.095	20.154	MON	131	0	10/01/2007	08/25/2033
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003			2	1FM	3,042,059	93.9500	3,042,554	3,238,341	3,042,288	0	(183)	201,071	0	1.370	2.833	MON	739	44,486	01/07/2004	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	0	0.0000	0	0	0	0	0	0	0	3.015	13.078	MON	0	0	12/26/2013	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	1FM	745,495	72.6000	744,298	1,025,250	523,492	0	(79,320)	0	0	3.020	13.078	MON	516	28,594	10/01/2010	10/25/2033
12506Y-CM-9	CDC MORTGAGE CAPITAL TRUST ABS FLOATER	C		2	4FM	65,014	90.0200	58,945	65,481	64,988	0	(46)	1,125	0	1.970	1.835	MON	25	768	09/18/2006	06/25/2034
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2	C		2	1FM	1,510,373	99.9100	1,500,173	1,501,461	1,515,702	0	(2,188)	2,187	0	7.210	7.096	MON	9,021	108,255	07/25/2007	02/25/2033
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2			2	1FM	2,140,526	99.7000	2,140,153	2,146,580	2,140,523	0	3,108	41,581	0	6.200	6.226	MON	11,091	133,088	10/11/2002	02/25/2030
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	4	100.0000	4	4	4	0	0	0	0	0.290	(40.227)	MON	0	0	05/02/2011	09/25/2046
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	1FM	9,827,867	106.3800	15,222,437	14,309,370	9,827,867	0	(529,227)	0	0	4.928	8.804	MON	58,767	616,901	06/22/2006	09/25/2046
12666V-AD-3	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	8,444,113	52.2600	10,059,723	19,250,000	8,444,113	0	76,430	0	0	0.410	1.963	MON	1,314	77,077	08/17/2007	03/25/2047
126670-WD-6	COUNTRYWIDE ASSET BACKED ABS FLOATER	C		2	1FM	48,686	35.5300	295,206	830,774	47,609	0	4,638	0	0	0.560	3.759	MON	77	4,590	08/28/2007	06/25/2036
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	979,541	97.9200	964,780	985,272	979,546	0	6	5,731	0	1.745	1.866	MON	286	17,281	03/04/2004	02/25/2034
126671-3L-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	695,149	98.3400	683,577	695,149	695,149	0	0	0	0	2.195	2.205	MON	254	15,364	03/04/2004	12/25/2033
126671-3M-6	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	252,325	86.2300	256,903	297,921	251,127	0	(1,018)	0	0	2.645	2.691	MON	131	7,944	03/04/2004	11/25/2033
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	4,171,000	94.6800	4,171,683	4,405,989	4,171,380	0	201	237,289	0	0.920	2.628	MON	675	40,424	03/21/2007	05/25/2034
126671-4T-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	1,332,255	95.6800	1,332,257	1,392,350	1,332,166	0	(33)	60,927	0	0.920	2.467	MON	212	12,775	03/14/2007	06/25/2034
126671-5K-8	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	10,000,000	94.0900	9,408,680	10,000,000	10,000,000	0	0	0	0	0.890	0.891	MON	1,483	88,706	03/24/2004	07/25/2034
126671-D6-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	675,955	88.8400	681,558	767,146	676,357	0	702	0	0	1.220	1.153	MON	156	7,292	09/27/2006	08/25/2033
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC	C		2	1FM	3,350,971	94.4400	3,293,753	3,487,615	3,349,182	0	(477)	146,577	0	1.220	2.070	MON	709	35,836	03/20/2007	07/25/2033
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	2FM	466,200	84.2500	392,671	466,054	466,188	0	(2)	0	0	0.730	0.725	MON	57	1,547	07/19/2007	08/25/2032
126671-PH-3	COUNTRYWIDE ASSET-BACKED CERTI CWABS_02-	C		2	1FM	46,532	0.0000	3	348,933	46,532	0	8,187	0	0	1.820	1.686	MON	106	563	02/25/2005	08/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	3,957,956	92.7800	4,270,893	4,603,073	3,896,107	0	6,985	0	0	1.895	5.376	MON	1,453	87,736	09/20/2006	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	184,946	91.2900	168,816	184,925	184,932	0	(3)	0	0	1.295	1.294	MON	40	2,400	09/13/2006	03/25/2032
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2	C		2	1FM	7,151,337	72.8000	6,653,657	9,139,638	7,151,337	0	162,514	208,695	0	2.570	2.400	MON	3,914	147,850	04/06/2004	01/25/2034
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	224,368	91.5700	205,802	224,747	224,429	0	122	0	0	1.295	1.226	MON	48	2,670	02/14/2007	12/25/2032
126671-TL-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT	C		2	1FM	261,066	97.5000	253,244	259,726	261,023	0	(485)	0	0	3.170	3.048	MON	137	8,308	02/08/2007	02/25/2033
126671-XT-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	1,106,059	79.2200	1,106,362	1,396,584	1,106,116	0	12,691	98,196	0	1.295	1.258	MON	301	8,582	05/02/2006	04/25/2033
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	1FM	615,373	92.2800	615,485	666,980	615,426	0	174	52,451	0	0.995	2.652	MON	111	6,627	03/27/2007	03/25/2034
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	3,143,754	99.5400	3,143,884	3,158,241	3,143,899	0	145	14,487	0	0.620	1.457	MON	326	19,370	03/23/2005	08/25/2035
126673-B6-8	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3			2	1FM	9,704,198	98.6300	9,704,916	9,840,000	9,704,523	0	325	135,802	0	0.660	1.276	MON	1,082	64,341	03/23/2005	08/25/2035
126673-DQ-2	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7			2	1FM	1,626,805	97.6200	1,666,565	1,666,182	1,626,814	0	(431)	37,453	0	5.251	5.641	MON	7,291	87,491	08/30/2004	12/25/2034
126673-EF-5	COUNTRYWIDE ASSET BACKED CERTI CWL_04-7	C		2	1FM	6,912,673	96.5200	6,756,260	7,000,000	6,912,740	0	68	87,328	0	1.820	2.028	MON	2,123	128,099	08/30/2004	12/25/2034
126673-GQ-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9	C		2	1FM	4,170,402	98.9600	4,142,958	4,186,451	4,170,439	0	36	16,049	0	1.175	1.340	MON	820	49,234	09/14/2004	12/25/2034
126673-GS-5	COUNTRYWIDE ASSET BACKED CERTI CWL_2004-	C		2	1FM	564,920	41.2500	1,649,992	4,000,000	556,302	0	23,896	0	0	1.745	17.761	MON	1,163	70,158	09/14/2004	11/25/2034
126673-NV-0	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	1FM	17,929,397	98.3000	17,841,486	18,150,000	17,929,953	0	(6,131)	236,882	0	0.830	1.403	MON	2,509	149,961	03/11/2005	03/25/2035
126673-NW-8	COUNTRYWIDE ASSET BACKED CERTI CWL_04-12	C		2	1FM	17,877,250	93.4800	16,725,187	17,891,000	17,881,076	0	1,125	0	0	1.120	1.130	MON	3,338	200,426	08/29/2007	03/25/2035
126673-RP-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	1FM	12,753,000	94.2300	12,017,063	12,753,000	12,753,000	0	0	0	0	1.020	1.022	MON	2,167	129,937	12/13/2004	04/25/2035
126673-RQ-7	COUNTRYWIDE ASSET BACKED CERTI CWL_04-13	C		2	1FM	3,529,181	85.1700	4,258,595	5,000,000	3,529,181	0	120,705	0	0	1.070	5.159	MON	891	53,478	08/16/2007	04/25/2035
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT			2	1FM	245,480	99.7000	244,328	245,059	245,078	0	(23)	0	0	0.680	0.660	MON	28	1,866	03/21/2007	06/25/2035
126673-UQ-3	COUNTRYWIDE ASSET BACKED CERTI CWL_04-15	C		2	1FM	12,755,000	88.9100	11,340,088	12,755,000	12,755,000	0	0	0	0	1.020	1.022	MON	2,167	129,957	12/20/2004	04/25/2035
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	427,637	99.6900	428,441	429,757	428,033	0	678	233	0	0.660	1.834	MON	47	2,810	10/04/2007	12/25/2035
126673-W4-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05-6	C		2	1FM	8,500,000	92.6000	7,871,272	8,500,000	8,500,000	0	0	0	0	0.730	0.731	MON	1,033	61,612	06/14/2005	12/25/2035
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	152,325	99.9900	152,298	152,317	152,317	0	0	0	0	0.610	0.609	MON	15	919	04/25/2007	07/25/2035
126673-WZ-1	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1			2	1FM	1,986,256	99.3200	1,986,356	2,000,000	1,986,327	0	71	13,744	0	0.650	1.305	MON	217	12,875	03/11/2005	07/25/2035
12667F-SM-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-			2	1FM	659,785	101.4400	706,593	696,532	653,196	0	(7,337)	45,682	0	5.000	4.742	MON	2,902	34,827	11/07/2012	04/25/2020
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2			2	1FM	4,230,525	102.4700	4,238,333	4,136,069	4,154,551	0	(6,461)	0	0	5.000	4.592	MON	17,234	206,803	10/30/2007	05/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-			2	1FM	5,557,255	102.2500	5,586,985	5,464,178	5,492,876	0	(10,709)	0	0	5.250	4.843	MON	23,906	286,869	11/07/2012	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO			2	1FM	2,698,404	102.2800	2,828,116	2,765,181	2,715,720	0	6,028	0	0	5.000	5.982	MON	11,522	138,259	04/12/2006	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9			2	1FM	1,160,924	43.3700	1,640,621	3,782,978	111,186	0	(596,607)	0	0	5.500	16.850	MON	17,339	208,064	05/19/2005	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9			2	1FM	749,995	42.9900	1,073,187	2,496,365	7,889	0	(352,994)	0	0	5.500	10.160	MON	11,442	102,975	05/19/2005	05/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE			5	AM	4	100.0000	4	4	4	0	0	0	0	0.280	0.000	MON	0	318	05/02/2011	03/25/2034
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	1FM	13,198,949	123.7400	24,481,329	19,784,907	13,198,949	0	(787,310)	0	0	5.799	11.540	MON	95,611	823,714	07/01/2014	03/25/2034
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK	C		2	1FM	357,816	123.2900	696,933	565,283	357,816	0	(28,928)	0	0	5.962	10.782	MON	2,809	28,290	07/01/2014	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC			2	AM	0	100.0000	4	4	0	0	0	0	0	5.627	2,000,000.000	MON	0	0	01/31/2012	07/25/2027
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	4,081,599	99.2000	4,094,362	4,127,481	4,071,453	0	5,336	0	0	0.270	1.510	MON	185	10,668	02/16/2007	08/25/2037
12668N-AD-9	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	15,376,376	80.9000	17,624,479	21,785,000	15,652,976	0	168,615	0	0	0.310	1.472	MON	1,124	65,139	07/27/2007	08/25/2037
12668N-AE-7	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT	C		2	1FM	1,920,866	43.8100	1,664,784	3,800,000	1,911,964	0	(5,610)	0	0	0.390	0.415	MON	247	14,445	02/16/2007	08/25/2037
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6			2	1FM	464,926	97.9300	1,168,235	1,192,908	0	0	(103,593)	0	0	5.250	11.581	MON	5,219	26,095	05/20/2005	05/25/2035
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	2,840,050	91.3300	2,718,592	2,976,796	2,843,420	0	485	125,101	0	1.070	1.962	MON	531	23,988	07/23/2007	05/25/2034
152314-DS-6	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	409,802	13.5900	386,300	2,842,968	409,802	0	(105,877)	130,975	0	7.108	7.212	MON	17,092	207,320	06/13/2007	07/25/2032
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER	C		2	4FM	997,557	72.5800	723,421	996,779	998,184	0	(142)	0	0	0.820	0.805	MON	136	8,134	11/10/2006	09/25/2032
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	174,678	80.0800	174,718	218,188	174,698	0	(61)	44,395	0	1.240	3.642	MON	45	2,710	11/10/2006	12/25/2032
152314-GD-6	CENTEX HOME EQUITY ABS FLOATER	C		2	3FM	1,313,742	80.0800	1,049,544	1,310,670	1,316,897	0	(572)	0	0	1.240	1.192	MON	271	16,278	09/20/2006	12/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS	C		2	4FM	2,641,694	85.6600	2,392,215	2,792,527	2,584,937	0	(55,681)	0	0	1.900	1.829	MON	884	53,368	02/15/2007	03/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS	C		2	1FM	2,295,809	90.0000	2,064,737	2,294,234	2,295,187	0	(107)	0	0	0.870	0.864	MON	332	19,886	07/11/2006	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER	C		2	1FM	151,292	89.7800	151,322	168,539	151,308	0	(55)	17,933	0	1.870	3.957	MON	53	3,170	10/11/2006	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER	C		2	4FM	581,767	89.7800	520,549	579,774	581,706	0	(202)	0	0	1.870	1.815	MON	181	10,904	02/15/2007	06/25/2033
152314-JE-1	CENTEX HOME EQUITY SERIES 2004 A CLASS	C		2	3FM	2,983,814	89.3500	2,666,124	2,983,814	2,983,814	0	0	0	0	1.220	1.223	MON	606	36,452	01/06/2004	01/25/2034
152314-JG-6	CENTEX HOME EQUITY ABS FLOATER			2	1FM	171,705	80.4600	203,751	253,235	169,104	0	(2,172)	0	0	1.720	1.314	MON	73	4,377	08/09/2006	01/25/2034
152314-JY-7	CENTEX HOME EQUITY SERIES 2004 B CLASS	C		2	1FM	1,127,664	82.2300	1,509,877	1,836,186	1,107,906	0	(15,789)	0	0	1.557	1.124	MON	476	28,715	02/24/2004	03/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	1FM	1,063,574	79.4500	1,063,897	1,339,008	1,063,850	0	276	275,434	0	0.650	5.562	MON	145	8,620	06/03/2004	06/25/2034
152314-KR-0	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	2FM	1,394,866	79.4500	1,110,708	1,397,924	1,396,368	0	284	0	0	0.650	0.672	MON	151	8,999	12/03/2004	06/25/2034
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS	C		2	1FM	647,301	75.7200	2,040,846	2,695,151	647,301	0	(131)	0	0	1.220	10.273	MON	548	32,925	06/03/2004	06/25/2034
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D	C		2	1FM	1,649,451	89.0200	1,649,807	1,853,343	1,649,624	0	173	203,892	0	0.790	2.792	MON	244	14,526	09/08/2004	09/25/2034
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D	C		2	3FM	2,939,786	89.0200	2,616,936	2,939,786	2,939,786	0	0	0	0	0.790	0.791	MON	387	22,943	09/08/2004	09/25/2034
152314-LS-7	CENTEX HOME EQUITY CXHE_04-D	C		2	1FM	99,801	76.0200	260,854	343,148	100,066	0	2,268	0	0	1.170	6.343	MON	67	4,018	09/08/2004	09/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A			2	1FM	104,347	75.7300	128,225	169,318	92,623	0	(8,597)	0	0	0.720	5.232	MON	20	1,210	01/05/2005	01/25/2035
152314-NB-2	CENTEX HOME EQUITY ABS FLOATER			2	1FM	2,703,885	90.1500	2,704,443	3,000,000	2,704,181	0	608	294,326	0	0.570	2.618	MON	285	16,879	11/04/2005	03/25/2035
152314-NV-8	CENTEX HOME EQUITY CXHE_05-C	C		2	4FM	3,783,804	83.4000	3,155,726	3,783,804	3,783,804	0	0	0	0	0.620	0.620	MON	391	23,207	06/08/2005	06/25/2035
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT	C		2	1FM	1,728,873	88.7300	1,707,813	1,924,762	1,642,614	0	(46,115)	0	0	0.900	4.504	MON	289	19,064	08/20/2007	05/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-	C		2	1FM	2,672,174	92.7700	2,555,081	2,754,273	2,660,992	0	(11,182)	0	0	0.920	1.177	MON	422	25,270	04/27/2005	11/25/2034
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2	C		2	1FM	89,590	99.9400	89,538	89,593	89,268	0	(19)	0	0	5.351	5.349	MON	400	4,794	06/17/2004	02/25/2035
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO			2	1FM	8,881,108	97.2800	8,881,811	9,129,945	8,881,275	0	3,437	166,977	0	2.535	3.304	MON	19,286	237,965	07/18/2007	02/25/2037
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC			2	1FM	0	0.0000	0	0	0	0	0	0	0	5.053	0.000	MON	0	0	12/01/2013	08/25/2033
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	137,088	81.8100	111,868	136,734	137,087	0	(19)	168	0	1.250	1.212	MON	28	1,712	06/14/2007	11/25/2034
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	2FM	1,606,332	89.4200	1,436,467	1,606,332	1,606,332	0	0	0	0	0.830	0.831	MON	222	13,272	02/02/2005	02/25/2035
17307G-SK-5	CITIGROUP MTG LOAN TRUST INC CMLTI_05-OP	C		2	1FM	9,500,000	97.1100	9,225,213	9,500,000	9,500,000	0	0	0	0	0.620	0.620	MON	981	58,265	06/09/2005	05/25/2035
17307G-UT-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	9,740,934	95.6800	10,046,768	10,500,000	10,040,843	0	102,228	0	0	0.630	1.660	MON	1,102	65,463	09/13/2007	07/25/2035
17307G-WR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER	C		2	1FM	1,869,687	99.4600	1,948,270	1,958,787	1,922,959	0	9,340	0	0	0.630	1.938	MON	206	12,212	09/13/2007	09/25/2035
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT	C		2	1FM	4,699,095	65.9500	5,427,385	8,229,258	4,442,830	0	(259,512)	0	0	5.653	6.860	MON	38,765	330,289	10/01/2008	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	4,650,070	65.9400	5,426,101	8,229,258	4,390,907	0	(262,225)	0	0	5.653	7.072	MON	43,553	330,290	10/01/2008	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC	C		2	1FM	12,552,619	65.9700	15,012,951	22,758,205	12,044,506	0	(704,131)	0	0	5.653	6.799	MON	107,205	913,424	10/01/2008	05/25/2036
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	10,250,907	97.3200	9,976,254	10,250,907	10,250,907	0	0	0	0	0.320	0.320	MON	546	31,690	08/10/2006	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	1FM	1,437,803	103.7500	1,491,826	1,437,875	1,433,403	0	(51)	0	0	5.836	5.847	MON	6,993	83,914	08/16/2006	07/25/2036
17309N-AH-4	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	1FM	531,870	52.7000	1,054,046	2,000,000	523,967	1,483	(86,853)	0	0	5.902	6.190	MON	9,836	120,016	08/16/2006	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK	C		2	1FM	49,922	0.5400	4,413	816,177	0	0	0	0	0	5.902	6.417	MON	4,014	0	08/16/2006	07/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	4,839,989	104.7300	5,069,149	4,840,231	4,826,490	0	(1,435)	0	0	5.775	5.781	MON	23,294	279,267	09/21/2006	09/25/2036
17310E-AG-3	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	5FM	14,740,705	89.7900	13,235,900	14,741,000	14,707,771	1,325,945	(1,174)	0	0	5.918	5.971	MON	72,698	871,573	09/21/2006	09/25/2036
17310E-AH-1	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	5FM	6,058,124	48.4000	6,321,628	13,060,000	6,058,124	0	(405,294)	0	0	5.948	5.981	MON	64,734	776,097	09/21/2006	09/25/2036
17310E-AJ-7	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	1,001,831	12.1200	877,864	7,244,000	648,225	0	(383,499)	0	0	5.996	6.035	MON	36,196	433,952	09/21/2006	09/25/2036
17310E-AK-4	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	749,726	5.8800	306,102	5,209,000	20,394	0	(181,407)	0	0	6.077	20.000	MON	26,379	210,744	09/21/2006	09/25/2036
17310E-AL-2	CITICORP RESIDENTIAL MORTGAGE ASSET BACK	C		2	1FM	268,248	1.5300	40,369	2,642,268	0	0	0	0	0	6.176	20.000	MON	13,599	(13,599)	12/01/2013	09/25/2036
17310N-AH-1	CITIBANK MORTGAGE ASSET BACKED	C		2	6FM	943,792	45.6700	1,040,363	2,278,000	943,792	0	(79,301)	0	0	5.824	5.871	MON	11,056	132,356	11/16/2006	11/25/2036
17310N-AK-4	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	119,051	3.3200	32,852	991,000	0	0	0	0	0	5.953	5.948	MON	4,916	0	11/16/2006	11/25/2036
17310N-AL-2	CITIBANK MORTGAGE ASSET BACKED	C		2	1FM	16,982	0.3800	815	215,550	0	0	0	0	0	6.052	6.042	MON	1,087	1,087	11/16/2006	11/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	3,261,778	59.6500	3,323,660	5,572,058	2,377,907	0	(200,784)	0	0	0.270	0.277	MON	250	14,402	07/23/2007	12/25/2036
20847T-AZ-4	CONSECO FINANCE CNFHE_01-C	C		2	1FM	2,498,859	95.3100	2,423,012	2,542,272	2,495,776	0	(964)	48,874	0	0.861	1.665	MON	1,033	21,978	09/26/2006	08/15/2033
20847T-BK-6	CONSECO FINANCE CNFHE_01-D	C		2	1FM	2,736,694	96.1700	2,662,594	2,768,635	2,731,267	0	(3,187)	41,192	0	1.511	2.626	MON	1,975	42,130	06/13/2007	11/15/2032
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT	C		2	1FM	1,567,588	88.6200	1,384,933	1,562,705	1,566,336	0	(184)	0	0	0.790	0.754	MON	206	12,278	12/05/2006	01/25/2032
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,102,838	85.8100	1,296,675	1,511,124	1,063,283	0	(38,057)	0	0	1.670	5.051	MON	420	25,355	06/20/2007	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	1,152,171	94.0900	1,080,660	1,148,581	1,151,805	0	42	0	0	1.770	1.719	MON	339	20,437	07/31/2006	03/25/2032
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	1,854,202	94.5800	1,854,512	1,960,865	1,854,412	0	(385)	112,702	0	1.820	3.999	MON	595	35,884	07/21/2005	08/25/2032
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H			2	1FM	5,034,112	96.0600	5,034,836	5,241,535	5,034,349	0	(582)	217,977	0	1.720	2.654	MON	1,502	90,605	07/28/2005	08/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H	C		2	1FM	0	0.0000	0	0	0	0	0	0	0	2.415	20.154	MON	0	0	12/25/2013	08/25/2032
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H	C		2	1FM	141,583	86.9100	233,548	268,725	13,490	0	(40,599)	0	0	2.420	20.154	MON	108	6,552	12/01/2007	08/25/2032
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	2FM	1,892,478	94.1100	1,768,879	1,879,556	1,887,623	0	(537)	0	0	1.460	1.375	MON	457	27,535	11/17/2006	08/25/2033
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1			2	1FM	6,755,314	93.5800	6,756,447	7,219,838	6,755,904	0	(544)	480,820	0	1.490	3.189	MON	1,792	107,965	07/06/2005	11/25/2032
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2			2	1FM	1,995,530	93.9300	1,995,874	2,124,927	1,995,709	0	(200)	133,998	0	1.370	3.103	MON	485	29,191	07/08/2005	06/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	3,211,088	96.3000	3,925,377	4,076,040	3,358,778	0	47,143	0	0	1.520	5.932	MON	1,032	62,265	10/25/2007	02/25/2033
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	11,124,501	95.7400	11,126,128	11,620,729	11,125,084	0	(72)	509,255	0	1.670	2.704	MON	3,233	194,984	03/06/2006	03/25/2033
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	4FM	61,220	96.3500	59,669	61,930	60,804	0	105	0	0	2.570	3.454	MON	27	1,604	06/07/2006	06/25/2033
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	2,810,500	95.4900	2,674,030	2,800,430	2,805,472	0	(1,011)	11,375	0	1.370	1.335	MON	639	37,386	11/03/2006	10/25/2033
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT			2	1FM	525,122	92.7600	738,167	795,826	363,918	0	(2,464)	0	0	2.570	21.113	MON	341	18,864	06/14/2006	10/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	2,396,121	94.9000	2,349,437	2,475,567	2,394,823	0	(803)	88,501	0	1.220	2.449	MON	503	30,254	04/10/2007	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT	C		2	1FM	750,829	94.2200	703,456	746,629	749,117	0	(123)	0	0	1.250	1.183	MON	155	9,348	11/17/2006	04/25/2034
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2			2	1FM	1,074,659	105.5400	1,431,704	1,356,516	1,187,341	0	9,368	0	0	5.750	10.341	MON	6,500	77,897	04/28/2004	04/25/2034
22545B-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005			2	1FM	842,120	97.4300	1,637,104	1,680,308	1,050,337	0	9,191	0	0	5.500	17.273	MON	7,701	92,404	12/22/2004	02/25/2035
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC	C		2	1FM	11,103,797	110.3300	18,761,544	17,004,950	11,103,797	0	(491,213)	0	0	4.896	9.415	MON	69,385	728,847	07/24/2006	01/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT			2	6FE	12	100.0000	12	12	12	0	0	0	0	0.280	0.000	MON	0	0	08/31/2011	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT			2	6FE	2	100.0000	2	2	2	0	0	0	0	0.280	(190.572)	MON	0	36,783	11/01/2010	07/25/2034
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	1FM	5,471,229	98.8600	5,966,289	6,035,425	5,471,229	0	(159,466)	0	0	0.270	4.077	MON	271	15,599	01/26/2007	07/25/2037
23245C-AE-0	COUNTRYWIDE HOME EQUITY ABS FLOATER	C		2	1FM	8,786,958	45.0600	8,646,228	19,186,000	8,734,091	0	(33,599)	0	0	0.400	0.425	MON	1,277	74,875	01/26/2007	07/25/2037
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE	C		2	1FM	322,042	95.0600	302,812	318,562	322,041	0	(140)	460	0	3.020	2.792	MON	160	9,705	07/28/2006	12/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29445F-BM-9	EQUIFIRST MORTGAGE LOAN TRUST EQFMLT_04-	C		2	1FM	604,109	77.0400	459,262	596,125	606,359	0	(744)	0	0	2.045	1.881	MON	202	12,269	03/11/2005	10/25/2034
29445F-BY-3	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	2,000,000	96.8900	1,937,858	2,000,000	2,000,000	0	0	0	0	1.070	1.072	MON	354	21,391	11/16/2004	12/25/2034
29445F-CA-4	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	206,651	82.0100	169,474	206,651	206,651	0	0	0	0	1.520	1.524	MON	52	3,153	11/16/2004	12/25/2034
29445F-CB-2	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	1,214,732	80.3800	976,418	1,214,732	1,214,732	0	0	0	0	1.670	1.675	MON	337	20,382	11/16/2004	12/25/2034
29445F-CC-0	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	3FM	354,316	78.8100	279,225	354,316	354,316	0	0	0	0	1.895	1.902	MON	111	6,753	11/16/2004	12/25/2034
29445F-CD-8	EQUIFIRST MORTGAGE LOAN TRUST EMLT_04-3	C		2	1FM	223,189	77.5900	214,601	276,593	219,463	0	(3,289)	0	0	2.645	1.821	MON	122	7,375	11/16/2004	12/25/2034
29445F-CP-1	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	1FM	3,735,556	93.4100	3,736,272	4,000,000	3,735,953	0	397	264,444	0	0.620	2.594	MON	413	24,533	03/09/2005	04/25/2035
29445F-CQ-9	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1			2	1FM	2,662,486	84.4300	2,663,136	3,154,410	2,662,788	0	302	491,924	0	0.650	2.828	MON	341	20,306	03/09/2005	04/25/2035
29445F-CR-7	EQUIFIRST MORTGAGE LOAN TRUST EMLT_05-1	C		2	3FM	1,597,212	78.2400	1,249,732	1,597,212	1,597,212	0	0	0	0	0.790	0.791	MON	210	12,549	03/09/2005	04/25/2035
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE	C		2	1FM	11,335,006	80.4900	17,694,820	21,984,447	11,335,006	0	1,086,486	0	0	0.360	0.367	MON	1,317	76,880	03/13/2012	04/25/2037
294751-AV-4	EQUITY ONE ABS, INC. SERIES 2002 3 CLA	C		2	1FM	975,914	95.4800	931,849	975,915	973,219	0	(244)	0	0	6.039	6.072	MON	4,911	58,935	06/14/2002	11/25/2032
294751-BQ-4	EQUITY ONE ABS, INC. SERIES 2002 5 CLA	C		2	1FM	596,648	63.5100	858,006	1,350,980	489,875	0	(57,318)	0	0	6.337	6.550	MON	7,134	80,521	11/07/2002	11/25/2032
294751-BX-9	EQUITY ONE ABS, INC. SERIES 2003 1 CLA			2	1FM	493,787	99.2700	490,201	493,788	492,931	0	(131)	0	0	4.860	4.875	MON	2,000	23,998	02/27/2003	08/25/2033
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED	C		2	4FM	105,459	99.9600	106,058	106,106	105,136	0	45	0	0	5.658	5.846	MON	500	7,464	10/02/2006	09/25/2033
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA			2	1FM	465,362	102.0600	474,959	465,363	464,034	0	(120)	0	0	5.243	5.255	MON	2,033	24,705	10/17/2003	10/25/2034
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	1FM	2,985,781	98.1800	2,964,296	3,019,179	2,984,731	0	(789)	37,247	0	5.243	5.463	MON	13,192	160,919	11/18/2003	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA	C		2	2FM	1,132,059	90.7400	1,105,786	1,218,674	1,089,317	0	(39,794)	0	0	5.243	5.504	MON	5,325	64,954	10/17/2003	10/25/2034
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA			2	1FM	497,027	96.6800	498,081	515,186	497,036	0	(2,891)	60,083	0	4.720	5.586	MON	2,026	24,317	01/14/2004	04/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA	C		2	1FM	2,176,154	98.2700	2,176,168	2,214,458	2,176,168	0	201	36,040	0	5.692	6.072	MON	9,949	115,342	04/15/2004	07/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA	C		2	2FM	402,628	98.2700	395,667	402,629	402,258	0	35	0	0	5.692	5.692	MON	1,809	20,971	04/15/2004	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3	C		2	1FM	3,718,952	95.6900	3,622,356	3,785,491	3,718,973	0	21	66,540	0	5.037	5.351	MON	15,888	192,110	07/14/2004	07/25/2034
294754-AT-3	EQUITY ONE ABS, INC. ASSET BACKED	C		2	1FM	188,736	34.6900	289,728	835,116	65,248	0	(15,123)	0	0	6.298	20.000	MON	4,383	30,225	05/22/2006	08/25/2032
30246Q-CP-6	FBR SECURITIZATION TRUST ABS FLOATER	C		2	1FM	5,392,317	84.4400	5,910,891	7,000,000	5,744,775	0	169,776	0	0	0.860	4.077	MON	994	59,960	10/18/2007	11/25/2035
3137BB-BD-1	FHLMC MULTIFAMILY STRUCTURED P ASSET BAC			2	1FE	13,009,766	105.6100	13,201,488	12,500,000	12,992,837	0	(16,929)	0	0	3.389	2.884	MON	35,302	141,208	08/26/2014	03/25/2024
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	1FM	3,350,400	57.7200	3,438,646	5,957,656	3,350,400	0	(177,301)	0	0	0.290	0.297	MON	287	16,606	11/12/2008	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT	C		2	1FM	1,041,308	56.6700	974,085	1,718,957	1,018,221	0	(23,087)	0	0	0.340	0.337	MON	97	5,663	07/28/2006	07/25/2036
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4	C		2	1FM	1,446,672	99.2700	1,435,176	1,445,778	1,445,948	0	(127)	0	0	1.745	1.731	MON	420	25,358	04/18/2005	10/25/2035
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER	C		2	1FM	1,483,518	66.7700	1,523,729	2,282,059	935,147	0	(52,008)	0	0	0.280	8.233	MON	106	6,130	04/09/2007	04/25/2047
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE			2	1FM	9,819,506	84.0200	9,822,464	11,691,057	9,819,686	0	(174,348)	108,094	0	0.330	0.618	MON	642	37,328	06/08/2007	04/25/2036
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE	C		2	2FM	4,153,844	95.4000	3,958,469	4,149,143	4,152,534	0	(208)	0	0	0.870	0.856	MON	601	50,688	05/10/2007	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	953,857	61.4600	1,649,925	2,684,718	953,857	0	156,701	0	0	1.920	20.154	MON	859	6,087	02/01/2013	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF	C		2	1FM	2,472,407	92.7900	2,456,935	2,647,962	2,475,819	0	5,812	14,155	0	1.145	2.436	MON	505	30,335	07/19/2004	02/25/2034
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	13,570,882	94.0800	13,355,284	14,195,079	13,571,427	0	(346)	639,382	0	0.920	1.692	MON	2,175	130,237	03/24/2005	11/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	3,965,175	86.9600	3,704,172	4,259,745	3,965,466	0	291	294,571	0	0.845	2.247	MON	600	35,843	03/11/2004	03/25/2034
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20	C		2	1FM	7,048	98.0300	45,615	46,530	0	0	0	0	0	1.520	50.154	MON	12	0	06/19/2008	03/25/2034
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20			2	1FM	14,083,503	95.1700	14,085,945	14,800,281	14,085,141	0	1,638	716,778	0	0.920	3.083	MON	2,268	135,790	05/11/2004	06/25/2034
32027N-MY-4	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	2,612,820	91.4800	2,390,077	2,612,820	2,612,820	0	0	0	0	0.995	0.997	MON	433	25,959	11/23/2004	01/25/2035
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	3,786,300	95.6000	3,619,532	3,786,300	3,786,300	0	0	0	0	0.995	0.997	MON	628	37,618	12/02/2004	10/25/2034
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	3,448,998	98.0300	3,381,181	3,448,998	3,448,998	0	0	0	0	1.445	1.449	MON	830	50,003	12/13/2004	01/25/2035
32027N-PG-0	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	1FM	2,000,000	94.8600	1,897,100	2,000,000	2,000,000	0	0	0	0	1.745	1.751	MON	582	35,079	12/13/2004	01/25/2035
32027N-PH-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF	C		2	2FM	1,377,544	93.1900	1,284,150	1,378,000	1,377,544	0	(668)	6,113	0	1.895	1.907	MON	435	26,265	12/13/2004	01/25/2035
32027N-SK-8	FIRST FRANKLIN MTG LOAN ASSET FFML_05-FF	C		2	1FM	7,509,390	89.7400	7,089,397	7,900,000	7,509,759	0	369	390,610	0	0.610	1.534	MON	803	47,659	05/12/2005	05/25/2036
32027N-VD-0	FIRST FRANKLIN MTG LOAN ASSET FFMLT_05-F			2	1FM	6,409,617	93.5200	6,410,714	6,855,000	6,410,055	0	438	445,383	0	0.700	1.988	MON	799	47,603	08/11/2005	09/25/2035
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE	C		2	1FM	29,327,569	64.3700	31,541,936	48,997,943	29,327,569	0	(1,176,383)	0	0	0.310	1.710	MON	2,527	146,508	07/31/2007	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE	C		2	1FM	30,140,982	66.1600	38,479,715	58,159,842	30,140,982	0	(1,534,099)	0	0	0.330	3.076	MON	3,194	185,697	03/13/2012	12/25/2037
32113J-AW-5	FIRST NLC HOME EQUITY ABS FLOATER	C		2	1FM	2,640,819	74.2600	2,432,058	3,275,000	2,646,455	0	5,636	0	0	0.690	1.035	MON	376	22,410	10/01/2007	09/25/2035
32115B-AB-6	FIRST NLC TRUST ABS FLOATER	C		2	1FM	5,799,471	56.7400	5,490,730	9,676,882	5,388,581	0	(285,443)	0	0	0.310	0.317	MON	488	28,955	06/22/2007	08/25/2037
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	4,372,951	95.2200	4,166,687	4,375,908	4,364,435	0	(584)	20,536	0	1.220	1.280	MON	889	53,458	11/03/2006	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A	C		2	2FM	4,897,509	90.9400	4,453,643	4,897,509	4,897,509	0	0	0	0	0.995	0.997	MON	812	48,658	02/11/2004	01/25/2034
35729P-CZ-1	FREMONT HOME LOAN TRUST SERIES 2004 1			2	1FM	2,674,390	91.0700	2,674,857	2,937,089	2,674,622	0	232	262,699	0	0.845	2.505	MON	413	26,992	03/23/2004	02/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	440,454	84.4200	398,335	471,859	397,249	0	(17,251)	0	0	2.120	1.752	MON	167	12,080	09/06/2006	02/25/2034
35729P-DQ-0	FREMONT HOME LOAN TRUST SERIES 2004 B			2	1FM	18,511,600	92.5700	18,514,860	20,000,000	18,513,209	0	1,609	1,488,400	0	1.040	2.705	MON	3,465	189,655	05/07/2004	05/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	2,892,714	94.2800	2,713,700	2,878,322	2,880,844	0	(292)	0	0	1.100	1.064	MON	527	31,661	09/26/2006	07/25/2034
35729P-GC-8	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	3,613,287	93.3500	3,359,732	3,598,947	3,608,754	0	(1,351)	0	0	1.040	0.999	MON	624	37,398	12/14/2006	11/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D	C		2	3FM	4,151,256	86.8300	3,604,365	4,151,256	4,151,256	0	0	0	0	1.070	1.072	MON	740	44,400	11/17/2004	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	732,406	99.0400	748,560	755,795	739,921	0	4,059	0	0	0.860	2.341	MON	107	6,475	10/01/2007	01/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	4,625,182	100.1400	4,671,281	4,664,941	4,641,015	0	4,765	0	0	0.650	0.905	MON	505	30,030	07/24/2007	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
35729P-KT-6	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	2,333,274	72.1400	2,164,188	3,000,000	2,328,192	0	(4,046)	0	0	0.690	0.677	MON	345	20,529	05/03/2007	07/25/2035
35729P-MF-4	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	6,034,619	71.4400	6,000,691	8,400,000	6,034,710	0	954	93,708	0	0.580	0.790	MON	811	48,112	07/24/2007	11/25/2035
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER	C		2	1FM	11,521,242	42.8200	10,986,585	25,660,238	10,987,258	0	(533,984)	0	0	0.330	0.390	MON	1,409	81,930	02/22/2007	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER	C		2	1FM	4,476,479	48.9800	6,838,367	13,962,291	4,476,479	0	20,794	0	0	0.390	12.118	MON	906	53,060	06/01/2007	11/25/2036
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT	C		2	1FM	575,579	88.2700	518,788	587,748	536,508	0	(32,860)	0	0	0.610	0.525	MON	60	3,531	07/28/2006	12/25/2026
36228F-JQ-0	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	82,105	96.1800	78,690	81,817	82,049	0	(76)	0	0	1.365	1.204	MON	31	1,122	05/16/2006	10/20/2032
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE			2	1FM	2,948,889	95.7800	2,975,550	3,106,722	2,834,175	0	(12,608)	0	0	2.040	3.837	MON	1,761	64,310	07/20/2005	11/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2	C		2	1FM	4,213,847	95.5700	4,065,613	4,253,962	4,213,897	0	50	40,115	0	0.920	1.146	MON	652	39,029	03/09/2004	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	54,768	96.9800	92,011	94,879	56,052	0	979	0	0	2.940	10.336	MON	78	0	12/24/2008	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	332,415	91.6100	303,599	331,412	332,415	0	(181)	200	0	2.270	2.161	MON	125	7,577	11/03/2006	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W			2	1FM	1,390,241	104.3500	1,453,157	1,392,614	1,389,200	0	234	0	0	5.500	5.507	MON	6,383	76,594	09/09/2004	01/25/2034
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER	C		2	1FM	9,962,602	96.6600	9,803,393	10,142,329	9,969,700	0	1,292	167,435	0	0.350	1.075	MON	591	34,440	07/11/2007	03/25/2046
362334-LH-5	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER			2	1FM	7,303,946	91.2600	7,305,379	8,005,000	7,304,452	0	506	701,054	0	0.430	1.724	MON	573	33,675	03/29/2006	03/25/2046
362341-4S-5	GSAMP TRUST ABS FLOATER	C		2	1FM	11,623,304	91.7200	12,840,114	14,000,000	12,461,481	0	308,495	0	0	0.480	3.131	MON	1,119	65,992	08/20/2007	01/25/2036
362341-G5-2	GSAMP TRUST ABS FLOATER	C		2	1FM	3,359,585	71.8600	10,442,768	14,532,000	3,741,603	0	452,934	0	0	0.620	0.628	MON	1,500	89,127	03/13/2012	11/25/2035
362341-KD-0	GSAMP TRUST ABS FLOATER	C		2	1FM	3,260,695	94.4900	4,724,665	5,000,000	3,844,147	0	211,294	0	0	0.660	6.544	MON	550	32,694	03/13/2012	07/25/2045
36242D-DP-5	GSR MORTGAGE LOAN TRUST ABS FLOATER	C		2	1FM	3,000,871	99.3200	2,974,839	2,995,255	2,995,773	0	(109)	0	0	1.010	1.008	MON	504	30,214	07/11/2007	08/25/2034
36242D-KK-8	GSR MORTGAGE LOAN TRUST GSAMP_04-WF	C		2	1FM	1,333,768	89.0400	1,187,632	1,333,768	1,333,768	0	0	0	0	1.040	1.042	MON	229	13,860	10/21/2004	10/25/2034
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2			2	1FM	1,495,932	99.9300	1,494,874	1,495,932	1,495,932	0	0	0	0	0.830	0.831	MON	205	12,360	04/01/2005	03/25/2035
362440-AC-3	GSAMP TRUST ABS FLOATER	C		2	1FM	11,032,107	89.9900	11,408,676	12,678,251	10,316,948	0	(715,159)	0	0	0.380	0.357	MON	802	46,907	03/30/2007	03/25/2047
36244K-AE-5	GSAMP_06-HE3 A2D ABS FLOATER			2	1FM	17,246,933	67.5300	17,252,119	25,547,000	17,248,193	0	33,425	2,363,865	0	0.420	0.678	MON	1,786	104,880	05/12/2006	05/25/2046
36245E-AE-8	GSAMP_HE ABS FLOATER			2	1FM	6,339,600	84.6100	6,345,660	7,500,000	6,335,597	0	(4,003)	0	0	0.400	0.380	MON	499	29,269	10/24/2006	10/25/2046
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT	C		2	1FM	6,292,257	91.1700	6,257,635	6,864,038	6,305,845	0	3,114	0	0	0.420	1.626	MON	480	28,179	07/24/2007	12/25/2035
40430F-AD-4	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	1FM	1,599,703	64.0700	1,601,778	2,500,000	1,608,435	0	11,575	10,405	0	0.360	1.254	MON	150	8,743	07/27/2007	01/25/2037
40430K-AH-4	HSI ASSET SEC CORP TRUST ABS FLOATER	C		2	1FM	415,010	49.5200	594,271	1,200,000	401,065	0	(3,444)	0	0	0.480	0.506	MON	96	5,651	04/19/2006	03/25/2036
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT	C		2	1FM	4,101,759	67.3500	6,035,795	8,961,501	3,494,752	0	(257,010)	0	0	0.270	0.255	MON	403	23,407	10/08/2008	07/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	1FM	1,469,485	64.3700	1,234,096	1,917,069	1,214,472	0	(296,044)	137,806	0	0.280	0.280	MON	89	5,149	01/27/2014	04/25/2037
40430R-AD-8	HSI ASSET SECURITIZATION HASC_ ABS FLOAT	C		2	1FM	9,756,458	56.8900	8,946,899	15,726,000	9,719,040	0	(23,600)	0	0	0.430	0.391	MON	1,126	66,155	05/01/2007	04/25/2037
40430T-AB-8	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	1FM	4,663,757	71.7400	7,646,074	10,657,410	5,410,617	0	349,152	0	0	0.310	7.249	MON	550	31,867	11/12/2008	04/25/2037
40430V-AG-2	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	52,125,747	99.3600	52,128,370	52,461,554	52,127,396	0	1,649	335,806	0	0.395	0.970	MON	5,763	206,197	12/07/2006	03/20/2036
40430V-AJ-6	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	17,220,000	94.4100	16,256,782	17,220,000	17,220,000	0	0	0	0	0.445	0.446	MON	2,131	76,462	12/07/2006	03/20/2036
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	2,977,274	99.4000	2,959,262	2,977,274	2,977,274	0	0	0	0	0.445	0.446	MON	368	13,220	07/07/2006	01/20/2036
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	2,977,274	99.0200	2,948,055	2,977,274	2,977,274	0	0	0	0	0.465	0.466	MON	385	13,827	07/07/2006	01/20/2036
40430X-AG-8	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	14,286,355	99.2000	14,287,176	14,401,728	14,286,859	0	504	115,372	0	0.405	1.046	MON	1,622	58,075	10/20/2006	03/20/2036
40430X-AH-6	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	18,090,000	96.3400	17,427,635	18,090,000	18,090,000	0	0	0	0	0.425	0.426	MON	2,138	76,637	10/20/2006	03/20/2036
40430X-AJ-2	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	9,810,230	93.9900	9,399,430	10,000,000	9,810,230	0	18,990	115,734	0	0.465	0.648	MON	1,293	46,442	10/20/2006	03/20/2036
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	5,853,218	98.9700	5,818,676	5,879,369	5,853,218	0	2,556	28,646	0	0.435	0.727	MON	711	25,507	08/02/2006	03/20/2036
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	5,037,349	98.8300	4,978,603	5,037,349	5,037,349	0	0	0	0	0.455	0.456	MON	637	22,881	08/02/2006	03/20/2036
40431M-AH-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	539,219	99.9200	538,779	539,219	539,219	0	0	0	0	0.385	0.386	MON	58	2,064	05/17/2007	07/20/2036
40431M-AJ-5	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	19,315,121	98.0600	19,317,032	19,700,000	19,316,260	0	5,883	381,640	0	0.465	1.542	MON	2,547	91,491	05/17/2007	07/20/2036
40431M-AK-2	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	6,000,000	94.2800	5,656,482	6,000,000	6,000,000	0	0	0	0	0.475	0.476	MON	792	28,477	05/17/2007	07/20/2036
40431M-AL-0	HOUSEHOLD HOME EQUITY ABS FLOATER	C		2	1FM	3,966,524	91.8200	3,672,876	4,000,000	3,966,524	0	6,930	689	0	0.535	0.683	MON	595	21,431	05/17/2007	07/20/2036
40431X-AF-9	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	6,911,800	98.7500	6,912,591	7,000,000	6,911,889	0	89	88,200	0	2.415	2.693	MON	4,697	171,663	10/11/2007	11/20/2036
40431X-AG-7	HOUSEHOLD HOME EQUITY ABS FLOATER			2	1FM	2,929,686	97.6700	2,930,115	3,000,000	2,929,741	0	2,299	54,832	0	2.665	3.089	MON	2,221	81,216	10/11/2007	11/20/2036
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2	C		2	1FM	7,247,823	93.1900	6,754,195	7,247,823	7,247,823	0	0	0	0	0.965	0.966	MON	1,165	69,804	02/24/2004	07/25/2034
437084-CE-4	HOME EQUITY ASSET TRUST SERIES 2004 3	C		2	1FM	5,597,375	94.8800	5,310,554	5,597,375	5,597,375	0	0	0	0	1.025	1.027	MON	956	57,314	04/01/2004	08/25/2034
437084-CZ-7	HOME EQUITY ASSET TRUST SERIES 2004 4			2	1FM	21,288,859	93.5900	21,292,453	22,750,000	21,290,382	0	1,523	1,461,142	0	0.950	2.315	MON	3,600	215,647	05/18/2004	10/25/2034
437084-DW-3	HOME EQUITY ASSET TRUST HEAT_04-5	C		2	1FM	20,382,565	94.2600	19,835,630	21,042,725	20,383,263	0	698	660,160	0	1.070	1.728	MON	3,751	225,066	06/30/2004	11/25/2034
437084-ET-9	HOME EQUITY ASSET TRUST HEAT_04-6	C		2	1FM	17,449,028	93.4400	16,949,539	18,139,741	17,449,734	0	707	690,714	0	1.025	1.803	MON	3,097	185,740	08/04/2004	12/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8	C		2	2FM	10,156,792	93.2000	9,465,582	10,156,792	10,156,792	0	0	0	0	1.085	1.087	MON	1,836	110,178	11/10/2004	03/25/2035
437084-KS-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	2,667,411	99.7600	2,992,746	3,000,000	2,911,799	0	63,295	0	0	0.890	2.906	MON	445	26,614	10/01/2007	08/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,411,152	99.8000	1,783,438	1,787,105	1,604,502	0	44,333	0	0	0.650	8.140	MON	193	11,504	03/13/2012	11/25/2035
437084-MH-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,232,579	92.0200	3,220,725	3,500,000	3,340,314	0	23,747	0	0	0.680	1.462	MON	396	23,595	10/01/2007	11/25/2035
437084-ND-4	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	3,189,562	88.7300	3,105,543	3,500,000	3,247,628	0	21,824	106,923	0	0.660	1.945	MON	385	22,885	10/04/2007	12/25/2035
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,312,981	98.4300	1,317,270	1,338,272	1,324,849	0	3,907	0	0	0.500	1.169	MON	111	6,580	07/24/2007	04/25/2036
437084-RX-6	HOME EQUITY ASSET TRUST ABS FLOATER	C		2	1FM	1,550,288	93.2300	1,922,462	2,062,000	1,701,725	0	57,376	0	0	0.610	4.457	MON	209	12,437	08/15/2007	04/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE	C		2	1FM	3,409,228	47.8500	3,327,601	6,954,088	3,292,195	0	(168,981)	50,595	0	0.280	0.287	MON	324	18,692	11/29/2006	12/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR			2	4FM	267,948	100.6900	269,907	268,047	268,008	0	(14)	0	0	8.860	9.122	MON	396	23,857	12/31/1996	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR			2	1	90,102	100.6200	90,690	90,130	90,119	0	7	0	0	8.370	8.601	MON	126	7,563	12/31/1996	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR			2	1FE	343,878	100.2300	344,803	344,027	343,954	0	(71)	0	0	7.580	7.703	MON	435	26,145	12/31/1996	12/26/2025
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4	C		2	1FM	822,823	98.1900	807,908	822,823	822,823	0	0	0	0	0.510	0.510	MON	70	5,085	10/25/2005	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER	C		2	1FM	5,660,065	47.8800	8,351,925	17,442,470	5,660,065	0	(536,135)	0	0	0.280	0.265	MON	813	46,849	11/12/2008	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER	C		2	1FM	7,266,430	48.1300	15,415,478	32,027,770	7,125,686	0	(147,158)	0	0	0.330	0.315	MON	1,759	102,261	03/13/2012	05/25/2037
456606-EB-4	INDYMAC HOME EQUITY LOAN ASSET ABS FLOAT			2	1FM	935,994	93.5500	935,030	999,542	936,054	0	(171)	64,840	0	1.030	2.255	MON	172	10,286	05/24/2006	10/25/2033
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT	C		2	1FM	6,691,082	51.7300	6,914,776	13,366,767	6,329,073	0	(362,009)	0	0	0.270	0.277	MON	600	34,549	11/12/2008	01/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT			2	1FM	2,946,833	101.1900	3,021,828	2,986,206	2,945,331	0	(233)	0	0	2.658	2.904	MON	6,615	79,687	05/23/2012	06/25/2035
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-	C		2	1FM	3,563,376	99.5300	3,546,567	3,563,376	3,563,376	0	0	0	0	0.905	0.906	MON	533	29,993	07/22/2005	07/25/2035
46626L-GF-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	1FM	6,157,641	75.5700	6,159,834	8,151,185	6,157,722	0	(76,061)	502,398	0	0.460	0.467	MON	624	35,625	02/24/2006	01/25/2036
46626L-HA-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	1FM	20,047,177	88.6100	22,476,535	25,365,000	21,647,719	0	523,856	0	0	0.430	2.955	MON	1,816	106,704	08/20/2007	02/25/2036
46626L-HU-7	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	1FM	6,166,706	67.3900	6,168,591	9,153,000	6,166,750	0	(4,325)	263,445	0	0.440	0.447	MON	670	39,432	04/03/2006	03/25/2036
46628R-AE-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT			2	1FM	8,194,197	91.4900	8,196,186	8,959,000	8,195,026	0	829	764,803	0	0.410	2.282	MON	611	35,872	05/26/2006	05/25/2036
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	1FM	1,361,781	49.5100	1,245,524	2,515,779	1,316,538	0	(56,108)	1,745	0	0.260	0.267	MON	109	6,248	06/08/2006	07/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT	C		2	1FM	4,154,918	51.3300	4,018,858	7,829,895	3,762,722	0	(166,004)	0	0	0.280	0.324	MON	365	21,030	08/22/2006	08/25/2036
46629T-AE-0	JP MORGAN MTGE ACQUISITION COR ABS FLOAT			2	1FM	10,139,021	95.1700	10,140,502	10,655,000	10,139,532	0	511	515,979	0	0.400	1.331	MON	709	41,582	10/26/2006	07/25/2036
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO			2	1FM	3,068,915	100.6100	3,216,183	3,196,814	3,091,719	0	9,835	0	0	2.489	4.460	MON	6,631	83,246	01/08/2007	07/25/2035
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,666,183	93.6500	1,605,715	1,714,621	1,663,652	0	(321)	58,181	0	1.415	1.995	MON	404	24,337	05/07/2007	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	4,716,609	93.3000	4,639,527	4,972,980	4,714,038	0	(404)	272,763	0	1.295	2.304	MON	1,073	64,534	05/07/2007	07/25/2033
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	3,829,089	96.0900	3,658,306	3,807,079	3,815,574	0	(469)	0	0	1.190	1.133	MON	755	45,351	11/03/2006	08/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	2,597,477	96.4500	2,546,962	2,640,614	2,594,920	0	(108)	48,565	0	0.965	1.450	MON	421	40,189	05/02/2007	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,572,845	95.7800	1,535,815	1,603,415	1,573,190	0	(308)	37,572	0	1.070	1.425	MON	286	17,150	06/13/2007	07/25/2034
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	4,937,639	99.2400	5,362,673	5,403,709	5,179,776	0	31,363	0	0	0.995	2.485	MON	889	53,687	10/22/2007	06/25/2035
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	876,393	89.7600	876,565	976,602	876,497	0	137	99,769	0	0.890	3.150	MON	145	8,663	04/20/2007	06/25/2045
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,557,104	56.6800	1,517,669	2,677,411	1,380,708	0	(87,960)	0	0	0.330	0.404	MON	147	8,549	05/03/2007	08/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	6,899,225	62.3100	6,648,308	10,670,088	6,359,749	0	(337,289)	0	0	0.270	0.277	MON	479	27,577	12/08/2006	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	4,647,551	48.8200	4,496,260	9,210,459	4,254,815	0	(282,493)	0	0	0.270	0.255	MON	414	23,724	09/12/2006	08/25/2036
576434-QA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	1FM	87,760	102.1200	87,421	85,606	86,179	0	(199)	0	0	5.000	4.420	MON	357	4,280	03/16/2004	04/25/2019
576434-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20			2	1FM	1,941,783	104.3000	1,977,375	1,895,768	1,909,525	0	(2,013)	0	0	5.500	4.663	MON	8,689	103,954	04/21/2004	04/25/2019
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO			2	1FM	856,204	107.5400	1,133,195	1,053,790	906,695	0	6,096	0	0	5.500	10.014	MON	4,830	57,958	12/03/2004	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE	C		2	1FM	4,467,375	68.2900	5,020,347	7,351,070	4,222,136	0	(312,774)	0	0	0.320	1.551	MON	391	22,856	07/31/2007	03/25/2036
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE			2	1FM	402,769	100.8800	403,227	399,709	400,282	0	(111)	0	0	3.695	3.640	MON	246	14,913	11/01/2006	11/25/2032
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20	C		2	1FM	2,054,482	98.6800	2,085,537	2,113,445	2,054,793	0	429	67,982	0	2.945	3.997	MON	1,037	69,815	03/16/2004	12/25/2032
57643L-AN-6	MASTR ASSET BACKED SECURITIES MABS_03-OP	C		2	1FM	1,372,452	50.8900	2,666,130	5,239,304	1,426,731	0	41,043	0	0	6.020	15.394	MON	4,380	169,094	01/06/2005	12/25/2032
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM	C		2	1FM	8,063,513	97.9500	7,874,036	8,038,914	8,063,114	0	(6,964)	22,447	0	2.645	2.598	MON	3,543	214,386	02/16/2005	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR	C		2	1FM	568,997	98.2000	558,773	568,997	568,997	0	0	0	0	1.970	1.978	MON	187	10,289	07/16/2004	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W	C		2	1FM	3,780,720	94.5100	3,609,387	3,819,065	3,780,810	0	23	39,056	0	1.040	1.488	MON	662	39,686	07/10/2007	10/25/2034
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM			2	1FM	1,710,876	99.7400	1,706,505	1,710,876	1,710,876	0	0	0	0	0.845	0.846	MON	241	14,396	03/24/2005	03/25/2035
57643L-NF-9	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	8,181,902	95.8500	9,393,418	9,800,000	8,672,843	0	179,845	0	0	0.470	2.707	MON	767	45,201	08/20/2007	01/25/2036
57645S-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER	C		2	1FM	4,559,096	66.8900	4,561,135	6,818,848	4,318,185	0	(195,093)	0	0	0.270	0.277	MON	306	17,623	12/06/2006	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	3,462,845	43.7700	3,366,881	7,691,878	3,253,749	0	(209,096)	0	0	0.270	0.220	MON	345	19,880	08/04/2006	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE	C		2	1FM	8,505,668	44.0700	8,333,624	18,910,142	7,988,796	0	(516,872)	0	0	0.320	0.305	MON	1,007	58,460	08/04/2006	08/25/2036
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	592,277	100.9700	618,547	612,579	594,959	0	(405)	0	0	2.645	3.194	MON	270	16,334	08/15/2007	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	2,162,215	96.0100	2,069,152	2,155,216	2,162,029	0	(202)	13,645	0	3.095	3.046	MON	1,112	67,301	09/24/2004	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W	C		2	1FM	1,084,466	102.1400	1,103,380	1,080,318	1,084,192	0	77	0	0	3.020	2.980	MON	544	32,914	02/15/2007	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	522,418	99.8300	513,527	514,380	515,813	0	(279)	0	0	2.870	2.747	MON	246	14,889	05/22/2006	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200	C		2	1FM	903,844	95.0400	859,047	903,844	903,844	0	0	0	0	1.220	1.223	MON	184	11,042	12/10/2003	11/25/2033
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1	C		2	3FM	1,206,805	98.9800	1,196,136	1,208,443	1,206,805	0	(176)	9,936	0	2.495	2.531	MON	502	30,385	01/04/2005	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2	C		2	1FM	8,086,169	94.9800	7,680,477	8,086,169	8,086,169	0	0	0	0	0.920	0.921	MON	1,239	74,189	06/07/2005	11/25/2035
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER	C		2	3FM	8,396,853	87.5300	8,624,903	9,853,530	8,267,427	0	(145,521)	62,685	0	0.430	0.389	MON	705	41,424	05/25/2006	01/25/2037
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER	C		2	5FM	0	0.0000	0	0	0	0	0	0	0	0.430	0.389	MON	0	0	12/26/2013	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3	C		2	1FM	6,583,403	98.1700	6,413,257	6,532,781	6,572,492	0	(1,007)	0	0	2.015	1.907	MON	2,193	132,465	01/12/2005	01/25/2035
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8	C		2	1FM	1,777,731	78.0300	1,746,331	2,238,003	1,667,877	0	(81,803)	0	0	1.490	1.062	MON	553	33,467	12/17/2004	12/25/2035
59020U-QV-0	MLCC MORTGAGE INVESTORS INC ABS FLOATER			2	1FM	488,096	90.5000	469,063	518,302	488,112	0	(3)	30,393	0	0.920	1.600	MON	79	4,755	03/13/2007	09/25/2035
59020U-QW-8	MLCC MORTGAGE INVESTORS INC MLMI _05-WMC	C		2	1FM	8,837,470	90.9300	9,093,020	10,000,000	8,858,094	0	18,402	0	0	0.965	1.079	MON	1,608	96,311	01/21/2005	09/25/2035
59020V-AD-5	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT			2	1FM	8,228,998	64.0100	8,232,008	12,860,000	8,229,819	0	(8,369)	1,470,859	0	0.440	0.447	MON	942	55,417	03/29/2006	03/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	6,111,036	56.3300	5,471,591	9,713,440	5,861,603	0	(275,490)	109,708	0	0.240	0.247	MON	388	22,153	05/30/2007	04/25/2047
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT	C		2	1FM	4,050,865	56.5900	5,619,775	9,930,756	4,286,690	0	(61,055)	0	0	0.310	8.538	MON	512	29,698	11/12/2008	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT	C		2	1FM	4,683,459	51.7000	7,014,956	13,567,662	5,498,150	0	177,598	0	0	0.340	9.132	MON	768	44,837	06/01/2007	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER	C		2	4FM	8,503,016	62.5700	7,572,872	12,103,678	8,087,746	0	(363,899)	0	0	0.290	0.297	MON	584	33,737	06/18/2007	07/25/2037
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	2,741,024	99.0300	2,721,423	2,748,160	2,738,375	0	729	0	0	2.495	2.606	MON	1,143	69,099	02/15/2007	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,	C		2	1FM	918,717	87.5100	1,274,636	1,456,529	918,717	0	22,067	0	0	1.820	9.590	MON	442	26,654	02/14/2007	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	1,000,368	92.5300	1,090,672	1,178,696	730,158	0	3,015	0	0	2.045	12.221	MON	402	24,259	08/16/2007	07/25/2034
61744C-GD-2	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	7,401,653	94.5600	6,964,455	7,364,829	7,385,254	0	(2,516)	0	0	1.070	1.035	MON	1,313	78,772	09/26/2006	08/25/2034
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	263,847	70.3300	624,291	887,642	295,714	0	38,668	0	0	1.670	20.154	MON	247	0	08/16/2007	11/25/2034
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W			2	1FM	3,371,356	98.9200	3,368,203	3,405,131	3,371,558	0	202	33,776	0	0.815	1.910	MON	462	28,066	03/15/2005	02/25/2035
61744C-UT-1	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT			2	1FM	10,637,557	86.5000	10,640,029	12,300,000	10,638,783	0	134,667	661,056	0	0.600	2.787	MON	1,229	72,944	08/01/2007	09/25/2035
61744C-WL-6	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT	C		2	1FM	22,858,478	87.5900	24,331,626	27,779,000	23,310,068	0	451,590	0	0	0.580	2.961	MON	2,683	159,107	08/22/2007	11/25/2035
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N	C		2	1FM	10,717,503	95.9200	10,401,943	10,844,372	10,682,938	0	(2,797)	210,028	0	1.520	1.814	MON	2,746	165,465	03/06/2006	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3	C		2	1FM	231,091	94.7000	246,598	260,410	210,702	0	(3,029)	0	0	3.140	6.782	MON	136	8,251	12/13/2004	03/25/2033
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER	C		2	1FM	2,270	74.9700	15,446	20,603	335	0	107	0	0	3.545	20.154	MON	12	0	07/28/2006	03/25/2033
61746J-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	4,359,693	52.4000	4,502,525	8,591,883	4,092,730	0	(217,450)	0	0	0.280	0.287	MON	400	23,077	11/03/2006	11/25/2036
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	668,968	76.1800	916,623	1,203,272	472,543	0	(148,172)	0	0	3.500	5.956	MON	702	42,515	11/15/2006	03/25/2033
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER			2	1FM	9,003,077	98.7500	9,004,116	9,118,499	9,003,211	0	(1,736)	139,391	0	1.670	1.968	MON	2,537	152,999	03/06/2006	11/25/2032
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	747,301	77.1000	1,014,720	1,316,057	400,139	0	(139,353)	0	0	3.320	20.154	MON	727	40,341	03/18/2008	11/25/2032
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE	C		2	1FM	514,090	98.0600	549,728	560,590	407,490	0	(54,489)	0	0	3.170	2.430	MON	296	17,932	06/30/2005	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	45,158	87.9500	127,607	145,094	0	0	(36,895)	0	0	3.620	20.154	MON	88	4,432	07/28/2006	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	821,128	93.6200	778,012	831,068	821,076	0	(1,474)	16,031	0	3.095	3.851	MON	429	23,677	06/13/2007	06/25/2033
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	5,004,886	93.7600	4,810,962	5,131,337	4,990,653	0	(666)	153,667	0	1.370	1.948	MON	1,171	70,491	10/04/2006	05/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1	C		2	1FM	1,949,037	88.4900	1,986,088	2,244,500	1,704,219	0	(107,175)	0	0	3.020	2.346	MON	1,130	68,382	02/15/2007	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	515,985	98.0700	505,639	515,579	515,968	0	(98)	4,230	0	2.945	2.917	MON	253	15,316	02/15/2007	06/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	578,803	94.7400	546,226	576,551	577,597	0	(62)	0	0	1.220	1.189	MON	136	7,043	08/11/2006	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	355,054	89.0400	380,918	427,783	348,232	0	(9,361)	66	0	2.795	5.692	MON	199	12,057	10/11/2006	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	992,830	94.2800	931,804	988,352	991,176	0	(154)	0	0	1.190	1.138	MON	196	11,774	11/17/2006	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	197,419	92.7600	227,616	245,395	158,193	0	(24,095)	0	0	2.870	2.255	MON	117	7,103	10/04/2006	10/25/2033
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC	C		2	1FM	17,415,539	89.5600	16,546,010	18,473,684	17,416,357	0	814	1,060,572	0	0.965	1.879	MON	2,970	134,211	04/03/2007	01/25/2035
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	1FM	954,944	97.9800	967,064	987,050	922,094	0	(6,555)	0	0	3.170	4.375	MON	521	31,573	06/29/2005	02/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-	C		2	1FM	42,987	95.3400	52,213	54,764	28,514	0	(9,262)	0	0	3.170	9.247	MON	29	1,752	09/18/2006	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	32,920	53.9600	111,446	206,515	9,934	0	1,781	0	0	3.695	20.154	MON	127	0	07/28/2006	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	630,684	90.2900	593,902	657,749	629,266	0	744	22,308	0	1.040	2.520	MON	114	6,835	09/09/2004	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-	C		2	1FM	3,792,178	98.7600	3,792,163	3,839,683	3,792,233	0	(789)	55,132	0	1.595	2.008	MON	1,020	61,506	03/17/2005	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2	C		2	1FM	459,928	85.6100	502,179	586,617	413,580	0	(27,703)	0	0	2.645	2.632	MON	259	15,642	09/20/2008	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	1,416,341	92.2400	1,356,448	1,470,623	1,415,869	0	(260)	59,052	0	1.700	2.612	MON	417	23,298	05/11/2007	01/25/2032
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	1,558,461	94.3400	1,509,475	1,599,995	1,557,973	0	(393)	48,003	0	1.295	1.914	MON	345	20,763	12/05/2006	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	489,943	60.9900	712,487	1,168,197	6,116	0	(217,791)	0	0	2.495	20.154	MON	486	26,878	01/06/2006	04/25/2032
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	984,029	95.6900	984,182	1,028,532	984,101	0	(69)	45,576	0	1.070	2.438	MON	183	11,001	01/26/2006	07/25/2032
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	165,247	91.0500	165,292	181,534	165,284	0	(20)	16,504	0	1.670	5.910	MON	51	3,046	04/26/2006	08/25/2032
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	886,159	89.3600	886,377	991,860	886,305	0	41	107,073	0	1.295	4.470	MON	214	12,871	09/20/2005	09/25/2032
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-			2	1FM	3,142,184	98.5700	3,142,573	3,188,183	3,142,235	0	(792)	57,266	0	1.445	1.762	MON	768	46,221	07/12/2005	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-	C		2	1FM	190,948	88.9700	269,321	302,703	134,789	0	(39,991)	0	0	2.570	4.354	MON	130	7,841	11/03/2006	09/25/2032
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	12,326,895	94.2900	12,328,909	13,075,202	12,327,657	0	(632)	772,467	0	1.580	2.807	MON	3,442	207,457	03/06/2006	10/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	564,488	89.1700	897,893	1,006,945	310,702	0	(129,380)	0	0	2.570	5.154	MON	431	26,084	11/21/2005	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT	C		2	1FM	99,772	70.4800	230,577	327,145	33,398	0	2,289	0	0	2.870	2.404	MON	156	0	06/14/2007	10/25/2032
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT			2	1FM	288,561	96.4400	427,003	442,750	279,110	0	39,655	0	0	3.170	31.183	MON	234	14,162	11/23/2005	02/25/2033
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,855,656	69.0600	1,534,449	2,221,887	1,647,702	0	(207,954)	0	0	0.280	0.265	MON	104	5,968	10/27/2006	10/25/2036
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER	C		2	1FM	1,558,193	97.5600	2,362,367	2,421,336	588,595	0	(681,769)	0	0	0.330	0.381	MON	133	7,731	03/13/2012	04/25/2036
61749H-AE-0	MORGAN STANLEY ABS CAP I INC ABS FLOATER			2	1FM	22,108,928	69.8200	22,115,105	31,675,000	22,109,136	0	(25,882)	539,070	0	0.420	0.427	MON	2,215	130,038	05/05/2006	04/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,845,744	59.0100	2,789,621	4,727,113	1,718,661	0	(127,083)	0	0	0.260	0.537	MON	204	11,784	05/25/2006	07/25/2036
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	3,920,150	59.6400	4,007,803	6,720,307	3,667,939	0	(212,446)	0	0	0.320	0.334	MON	358	20,774	10/05/2006	07/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	3,917,272	68.4100	3,894,473	5,692,608	3,756,322	0	(129,822)	0	0	0.270	0.247	MON	256	14,713	01/19/2007	11/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	809,178	55.5300	772,697	1,391,521	803,541	0	(23,770)	26,228	0	0.270	0.255	MON	62	3,593	09/08/2006	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	1,208,820	59.5000	1,091,421	1,834,213	1,199,235	0	(148,124)	316,046	0	0.270	0.270	MON	82	4,741	10/12/2006	09/25/2036
61751Q-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	5,293,004	60.7000	5,019,707	8,269,440	5,252,324	0	(190,301)	3,579	0	0.270	0.315	MON	371	21,373	02/16/2007	12/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER	C		2	1FM	1,723,518	63.4400	1,734,626	2,734,501	1,686,620	0	(50,899)	38,413	0	0.320	1.161	MON	146	8,454	07/27/2007	11/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	13,161,441	63.7000	13,084,196	20,538,662	12,793,087	0	(468,015)	249,681	0	0.340	0.328	MON	1,162	67,660	03/23/2007	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	4,316,951	61.2300	4,227,998	6,905,277	4,188,951	0	(180,490)	4,320	0	0.380	0.341	MON	437	25,548	02/08/2007	01/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER	C		2	1FM	5,589,319	70.2200	6,235,464	8,879,885	5,378,384	0	(210,935)	0	0	0.310	0.317	MON	458	26,552	05/24/2007	05/25/2037
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT	C		2	1FM	3,833,964	57.3500	6,829,322	11,907,774	3,833,964	0	(293,357)	0	0	0.300	0.346	MON	594	34,398	11/12/2008	07/25/2037
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2	C		2	1FM	161,511	57.5800	629,198	1,092,750	161,511	0	(15,612)	0	0	7.000	13.447	MON	6,374	38,330	06/19/2008	06/20/2031
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,787,701	88.4900	1,819,900	2,056,661	1,730,613	0	(42,381)	0	0	3.170	2.960	MON	1,086	65,787	06/19/2007	01/25/2033
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	853,404	86.4600	737,604	853,137	856,246	0	(339)	0	0	0.890	0.848	MON	126	7,568	05/21/2007	07/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4	C		2	1FM	1,867,143	96.1300	1,780,952	1,852,669	1,859,525	0	(384)	0	0	1.295	1.226	MON	400	24,042	05/12/2005	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,293,393	82.8700	1,522,516	1,837,219	1,197,638	0	(71,137)	0	0	2.570	4.555	MON	785	47,517	02/15/2007	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	649,476	95.3200	649,474	681,351	649,549	0	(66)	32,946	0	1.145	3.247	MON	130	7,806	05/23/2007	11/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	2FM	7,623,802	95.3200	7,216,382	7,570,572	7,582,442	0	(1,570)	0	0	1.145	1.081	MON	1,444	86,729	05/23/2007	11/25/2034
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	11,671,141	92.4800	11,666,095	12,615,199	11,672,038	0	(4,333)	975,077	0	0.935	2.407	MON	1,965	117,661	05/29/2007	02/25/2035
64352V-JJ-1	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT	C		2	2FM	15,628,881	92.4800	14,390,085	15,560,802	15,599,026	0	(6,488)	0	0	0.935	0.891	MON	2,424	145,134	05/29/2007	02/25/2035
65536H-CS-5	NOMURA HOME EQUITY LN ABS FLOATER			2	1FM	2,449,638	89.7800	2,450,129	2,729,000	2,449,753	0	2,201	200,872	0	0.580	0.569	MON	264	15,631	06/22/2007	02/25/2036
65536Q-AD-0	NOMURA HOME EQUITY ABS FLOATER			2	1FM	37,302,568	85.5100	44,792,199	52,383,452	37,302,568	0	494,214	0	0	0.320	1.909	MON	2,789	161,942	06/01/2007	07/25/2036
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER	C		2	1FM	4,893,591	66.8100	6,922,496	10,362,072	4,893,591	0	(316,163)	0	0	0.310	0.317	MON	522	30,981	04/26/2007	03/25/2037
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE	C		2	1FM	1,392,313	94.7000	1,374,909	1,451,884	1,374,270	0	(15,444)	12,388	0	1.025	0.419	MON	248	14,866	07/31/2007	10/25/2032
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	213,956	93.0200	213,994	230,044	213,972	0	15	16,087	0	1.010	2.402	MON	39	2,321	05/17/2007	02/25/2033
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	232,406	94.2000	218,855	232,334	232,394	0	(3)	0	0	1.170	1.168	MON	45	2,721	07/19/2007	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	1,118,032	93.0500	1,118,226	1,201,764	1,118,116	0	(106)	87,387	0	1.070	2.511	MON	214	12,854	06/13/2007	01/25/2034
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	2FM	1,209,463	93.0500	1,118,226	1,201,764	1,205,416	0	(194)	0	0	1.070	1.013	MON	214	12,854	06/13/2007	01/25/2034
68389F-JX-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT			2	1FM	3,197,415	91.3700	3,198,017	3,500,000	3,197,756	0	592	301,406	0	0.510	2.498	MON	297	17,563	03/08/2007	12/25/2035
68389F-JZ-8	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	1FM	4,482,762	66.7500	4,672,276	7,000,000	4,363,586	0	(40,717)	0	0	0.590	0.598	MON	688	40,803	11/04/2005	12/25/2035
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT	C		2	3FM	512,072	91.7900	469,010	510,954	511,893	0	(439)	0	0	1.295	1.236	MON	110	6,631	09/19/2006	11/25/2032
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	1FM	4,020,998	73.6100	4,620,487	6,277,366	3,724,951	0	(209,642)	0	0	0.310	0.353	MON	324	20,646	03/09/2007	07/25/2036
68402V-AC-6	OPT_AMBAC_HE ABS FLOATER			2	1FE	0	0.0000	0	0	0	0	0	0	0	0.230	0.000	MON	0	7	01/30/2007	01/25/2037
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER	C		2	1FM	13,709,650	58.1800	12,696,723	21,823,738	13,079,492	0	(630,159)	0	0	0.340	0.347	MON	1,235	71,893	04/19/2007	05/25/2037
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER			2	1FM	951,177	100.1600	950,352	948,879	949,090	0	(163)	0	0	1.190	1.155	MON	188	11,303	03/15/2007	12/25/2034
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER	C		2	1FM	4,828,422	98.4000	4,808,805	4,886,728	4,834,825	0	2,234	45,012	0	1.070	1.546	MON	871	52,267	07/24/2007	10/25/2034
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER	C		2	1FM	3,446,946	96.7000	3,333,342	3,446,946	3,446,946	0	0	0	0	0.260	0.260	MON	149	8,559	05/16/2007	06/25/2047
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4	C		2	1FM	2,151,517	95.5900	2,056,611	2,151,557	2,150,468	0	(10)	0	0	4.796	4.804	MON	8,598	104,560	09/15/2004	09/25/2034
73316P-DB-3	POPULAR ABS MORTGAGE POPLR_05-A	C		2	1FM	1,611,606	85.9300	1,555,406	1,810,115	1,576,237	0	(249)	0	0	0.800	0.766	MON	241	14,405	05/04/2005	06/25/2035
73316P-EM-8	POPULAR ABS MORTGAGE POPLR_05-B	C		2	1FM	4,500,000	94.7000	4,261,500	4,500,000	4,500,000	0	0	0	0	0.830	0.831	MON	622	37,180	07/08/2005	08/25/2035
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5			2	1FM	6,637,698	94.0000	6,639,132	7,062,989	6,638,181	0	483	425,291	0	0.610	1.968	MON	717	42,602	10/14/2005	11/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER			2	1FM	16,395,869	91.7500	16,400,087	17,874,969	16,398,354	0	2,486	1,479,100	0	0.450	3.245	MON	1,339	94,059	03/17/2006	05/25/2036
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1	C		2	1FM	672,677	97.0500	838,489	863,946	672,677	0	15,980	0	0	6.690	16.685	MON	4,817	57,798	08/02/2002	01/25/2030
748351-AR-4	QUEST TRUST ABS FLOATER			2	1FM	5,169,605	54.7400	5,170,842	9,446,186	5,169,893	0	(300,526)	407,102	0	0.360	0.345	MON	566	33,037	03/08/2006	03/25/2036
74836Y-AA-8	QUEST TRUST ABS FLOATER	C		2	1FM	136,119	99.6800	135,681	136,119	136,119	0	0	0	0	0.290	0.290	MON	7	379	03/19/2009	08/25/2036
74836Y-AB-6	QUEST TRUST ABS FLOATER			2	1FM	10,920,183	79.8700	11,273,679	14,115,000	10,907,247	0	(4,130)	0	0	0.460	0.486	MON	1,081	63,672	08/25/2006	08/25/2036
749238-AD-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT			2	1FM	2,196,093	87.8600	2,196,535	2,500,000	2,196,138	0	1,101	89,160	0	0.390	0.351	MON	162	9,452	11/20/2006	12/25/2036
74924N-AC-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	1FM	19,956,984	89.5100	19,961,109	22,300,000	19,957,868	0	4,781	1,035,482	0	0.440	0.447	MON	1,633	96,072	04/19/2007	05/25/2037
74924S-AD-8	RESIDENTIAL ASSET SECURITIES ABS FLOATER	C		2	1FM	1,088,720	67.0200	3,351,025	5,000,000	1,376,264	0	158,454	0	0	0.390	0.351	MON	325	19,006	03/13/2012	01/25/2037
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	1FM	9,390,372	98.2700	9,227,505	9,390,372	9,390,372	0	0	0	0	0.290	0.290	MON	453	26,076	02/21/2007	02/25/2037
74924W-AC-1	RESIDENTIAL ASSET SEC CORP ABS FLOATER	C		2	1FM	26,282,323	89.1600	26,749,020	30,000,000	26,282,323	0	145,733	0	0	0.310	0.956	MON	1,548	89,356	07/27/2007	02/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	12,824,710	99.4600	12,755,892	12,824,710	12,824,710	0	0	0	0	0.350	0.350	MON	747	43,543	03/26/2007	04/25/2037
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A			2	1FM	2,348,702	88.6200	2,709,598	3,057,419	2,318,112	0	(71,944)	0	0	6.000	5.792	MON	15,287	188,499	09/29/2005	04/25/2035
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER	C		2	1FM	7,875,248	98.9700	7,794,109	7,875,248	7,875,248	0	0	0	0	0.330	0.330	MON	432	25,071	07/28/2006	08/25/2036
75156X-AC-5	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	4,427,051	83.4700	4,591,087	5,500,000	4,624,901	0	77,000	0	0	0.440	2.186	MON	403	23,695	08/13/2007	10/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	4,993,306	84.7100	5,625,739	6,641,269	4,538,091	0	(146,370)	0	0	0.450	4.358	MON	498	28,805	05/08/2007	05/25/2037
75406E-AD-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	1FM	2,908,599	96.9700	2,908,971	3,000,000	2,908,707	0	108	91,401	0	0.410	1.095	MON	205	12,012	05/25/2006	06/25/2036
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	10,260,576	67.6400	13,061,191	19,311,089	10,260,576	0	(578,273)	0	0	6.115	7.674	MON	98,406	1,180,873	06/06/2006	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	4,164,809	69.1900	5,357,846	7,744,041	4,164,809	0	(231,466)	0	0	6.254	7.831	MON	40,359	484,312	06/06/2006	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC	C		2	1FM	7,125,390	65.7400	9,938,473	15,117,249	7,125,390	0	(590,651)	0	0	5.945	9.289	MON	74,893	898,720	06/06/2006	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC	C		2	1FM	7,954,648	57.7100	9,642,895	16,709,603	7,954,648	0	(411,184)	0	0	5.340	6.503	MON	74,358	892,299	12/01/2006	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,978,815	88.2500	1,750,441	1,983,408	1,949,024	0	(29,791)	0	0	1.370	1.349	MON	453	27,247	02/08/2007	08/25/2032
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT			2	1FM	2,491,661	93.9600	2,492,062	2,652,408	2,491,802	0	(2,197)	178,242	0	1.410	2.531	MON	623	37,513	10/31/2005	03/25/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	1FM	1,059,400	94.3400	1,043,492	1,106,059	1,059,591	0	550	54,603	0	1.030	1.778	MON	190	11,381	09/27/2006	06/25/2033
759950-CG-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT	C		2	4FM	1,350,153	80.1100	1,184,837	1,479,082	1,349,259	0	(2,981)	33,104	0	1.420	1.281	MON	350	21,068	10/02/2006	05/25/2034
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2	C		2	1FM	819,425	99.4700	815,117	819,425	819,425	0	0	0	0	5.396	5.229	MON	3,685	40,347	06/18/2004	07/25/2034
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	1,208,206	85.3800	1,051,959	1,232,161	1,204,749	0	(3,458)	0	0	1.145	1.042	MON	234	13,934	11/16/2006	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C	C		2	2FM	382,689	91.8600	405,328	441,240	332,962	0	(21,090)	0	0	1.670	0.929	MON	123	7,547	11/05/2002	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2	C		2	1FM	1,295,107	95.2700	1,247,973	1,309,892	1,293,620	0	(1,488)	0	0	1.040	1.011	MON	227	13,612	06/17/2005	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT	C		2	1FM	140,604	83.2700	139,890	167,999	138,137	0	(2,567)	0	0	0.950	3.378	MON	27	1,593	09/27/2006	02/25/2033
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	2,096,888	88.5700	2,254,852	2,545,913	2,087,482	0	(9,406)	21,625	0	1.295	2.911	MON	549	33,038	08/20/2003	08/25/2033
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2			2	1FM	1,080,381	92.0500	1,177,490	1,279,162	1,038,626	0	(15,911)	0	0	1.265	2.485	MON	270	16,157	09/18/2003	09/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO			2	1FM	1,860,563	101.3400	3,134,210	3,092,690	1,867,371	0	6,808	0	0	5.500	29.470	MON	14,175	170,098	06/23/2005	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO			2	1FM	176,044	100.2300	175,607	175,209	175,441	0	(259)	0	0	5.000	4.741	MON	730	8,760	11/07/2012	06/25/2019
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-HI1	C		2	1FM	885	99.5700	883	886	882	0	(1)	0	0	7.580	7.682	MON	6	67	05/20/2005	09/25/2029
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER			2	1FM	436,365	99.5000	433,091	435,257	436,257	0	(599)	0	0	7.560	7.186	MON	2,742	32,906	07/25/2007	07/25/2026
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	183,262	98.7600	180,995	183,262	182,863	0	(104)	0	0	7.240	7.158	MON	1,106	13,268	07/25/2007	10/25/2026
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	136,504	99.0000	140,920	142,342	135,956	0	(2,902)	0	0	7.400	7.388	MON	878	10,533	06/06/2006	01/25/2033
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED			2	1FM	335,732	99.8500	335,955	336,470	335,254	0	(197)	0	0	7.450	7.405	MON	2,089	25,067	06/06/2006	03/25/2032
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED	C		2	1FM	1,414,713	103.1400	3,580,121	3,471,178	1,414,713	0	(432,027)	0	0	5.450	20.000	MON	15,765	190,625	05/24/2006	08/25/2034
76110W-3S-3	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	3,790,553	97.6800	4,395,672	4,500,000	4,183,241	0	85,691	0	0	0.620	2.892	MON	465	27,525	08/15/2007	08/25/2035
76110W-3T-1	RESIDENTIAL ASSET SECURITIES C ABS FLOAT	C		2	1FM	2,944,529	93.2400	3,263,358	3,500,000	3,066,809	0	52,617	0	0	0.650	2.642	MON	379	22,470	08/17/2007	08/25/2035
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K	C		2	1FM	920,292	59.0800	720,674	1,219,759	879,859	0	(29,906)	0	0	1.130	0.728	MON	230	13,788	09/10/2004	10/25/2034
76110W-TB-2	RESIDENTIAL ASSET SECURITIES C SERIES 2	C		2	1FM	1,634,885	84.8800	2,121,745	2,499,661	1,516,410	0	(25,758)	0	0	5.380	7.246	MON	11,207	135,506	08/13/2003	09/25/2033
76112B-ED-8	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	1FM	12,321,758	83.4000	12,665,007	15,184,968	12,201,277	0	(120,481)	0	0	2.045	1.417	MON	5,156	311,281	10/22/2004	10/25/2034
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	1FM	2,051,923	99.0000	2,037,923	2,058,498	2,051,558	0	(12)	7,120	0	1.370	1.866	MON	470	28,250	05/07/2007	12/25/2034
76112B-GF-1	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1	C		2	1FM	2,700,196	83.2800	2,415,236	2,900,000	2,664,544	0	(28,340)	0	0	2.720	1.858	MON	1,311	79,449	12/15/2004	12/25/2034
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC	C		2	1FM	5,988,382	99.2900	5,958,875	6,001,311	5,998,682	0	1,108	0	0	0.620	0.667	MON	620	40,258	07/24/2007	05/25/2035
76113A-BJ-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT			2	1FM	13,234,696	95.7800	13,236,672	13,819,769	13,235,518	0	822	585,074	0	0.440	1.583	MON	1,176	59,538	03/17/2006	04/25/2036
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT			2	1FM	476,752	95.6900	451,096	471,433	476,752	0	(842)	1,446	0	2.645	2.270	MON	208	12,570	02/13/2006	11/25/2033
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	962,169	85.7700	1,250,002	1,457,458	849,087	0	(65,636)	0	0	0.965	1.094	MON	233	14,038	10/12/2006	03/25/2031
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	291,790	93.4900	281,911	301,528	291,895	0	(18)	10,019	0	1.340	2.182	MON	67	4,051	10/12/2006	07/25/2031
805564-MK-4	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	1FM	67,075	93.0600	67,089	72,089	67,080	0	(56)	5,344	0	1.295	2.893	MON	16	1,309	03/31/2006	12/25/2032
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	1,731,275	77.5500	2,157,811	2,782,545	1,645,108	0	(64,314)	0	0	2.757	2.636	MON	1,279	106,686	05/05/2004	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200	C		2	1FM	971,461	84.9800	1,159,480	1,364,391	874,859	0	(97,203)	0	0	2.720	5.524	MON	618	37,418	04/26/2005	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	204,604	91.0500	216,750	238,061	167,026	0	(16,404)	0	0	2.570	1.378	MON	102	6,167	10/11/2006	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER	C		2	1FM	831,511	90.7300	875,532	964,983	824,001	0	(15,319)	0	0	0.965	4.519	MON	155	9,294	10/11/2006	03/25/2035
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2	C		2	1FM	2,517,939	93.7100	2,427,526	2,590,580	2,517,975	0	37	72,641	0	1.040	1.336	MON	449	26,920	07/15/2004	08/25/2035
805564-QV-6	SAXON ASSET SECURITIES TRUST ABS FLOATER			2	1FM	862,088	90.5600	862,229	952,070	862,159	0	220	91,161	0	1.070	2.685	MON	169	10,183	03/20/2007	12/26/2034
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3	C		2	1FM	520,638	77.6400	458,648	590,705	408,101	0	(17,088)	0	0	1.145	4.706	MON	112	6,767	10/06/2004	12/26/2034
805564-RN-3	SAXON ASSET SECURITIES TRUST SAST_05-1	C		2	1FM	1,964,930	73.1900	4,577,076	6,253,725	1,964,930	0	124,184	0	0	0.890	11.453	MON	927	55,475	01/12/2005	05/25/2035
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER	C		2	1FM	8,456,281	71.7000	8,069,519	11,255,172	8,178,946	0	(225,297)	0	0	0.350	0.357	MON	656	38,219	04/20/2007	05/25/2047
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	9,335,393	93.9000	11,629,193	12,384,525	9,623,172	0	118,119	0	0	0.935	6.231	MON	1,929	115,509	03/13/2012	02/25/2034
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,402,141	88.5400	1,492,206	1,685,413	1,157,774	0	1,459	0	0	1.820	9.919	MON	511	30,843	10/22/2007	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	753,242	70.7000	696,171	984,714	738,147	0	(6,010)	42,076	0	1.145	3.762	MON	188	9,516	07/10/2007	09/25/2034
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	203,948	94.8400	204,006	215,097	203,980	0	59	11,292	0	0.785	3.613	MON	28	1,547	06/21/2007	01/25/2035
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	11,175,201	91.3400	11,803,023	12,922,131	11,550,490	0	133,924	0	0	0.460	3.200	MON	990	58,291	08/20/2007	11/25/2035
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,601,648	38.0100	1,765,753	4,645,165	1,597,671	0	3,263	69,709	0	0.570	0.632	MON	441	26,111	06/07/2007	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	8,728,931	87.0900	9,960,923	11,437,151	8,648,008	0	53,266	0	0	0.460	3.693	MON	876	51,592	08/20/2007	12/25/2035
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT			2	1FM	183,878	49.3500	199,349	403,940	170,318	0	(8,388)	0	0	0.330	2.284	MON	22	1,290	10/16/2007	07/25/2036
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	1,792,248	55.8900	1,852,589	3,314,741	1,676,321	0	(93,613)	0	0	0.320	1.178	MON	177	10,247	07/27/2007	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT	C		2	1FM	5,108,796	65.4400	5,282,790	8,072,822	4,836,689	0	(216,486)	0	0	0.370	0.924	MON	497	29,049	07/27/2007	05/25/2037
81378G-AC-2	SABR_07-NC2 ABS FLOATER			2	1FM	481,354	71.9300	571,236	794,177	462,506	0	(18,848)	0	0	0.310	2.051	MON	41	2,375	10/16/2007	01/25/2037
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	1FM	7,104,982	38.6800	6,218,680	16,076,583	6,595,199	0	(405,065)	0	0	0.290	0.336	MON	776	44,810	10/13/2006	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE	C		2	1FM	10,854,191	39.0300	15,930,421	40,818,033	10,854,191	0	(183,710)	0	0	0.340	0.342	MON	2,310	134,465	03/13/2012	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	2FM	4,450,574	94.0100	4,184,074	4,450,574	4,450,574	0	0	0	0	0.965	0.966	MON	715	41,769	12/15/2004	01/25/2035
83611M-BX-5	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	1FM	459,542	84.1200	544,920	647,830	459,903	0	(636)	0	0	1.025	1.148	MON	111	6,053	12/15/2004	01/25/2035
83611M-BY-3	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W	C		2	1FM	166,004	48.3900	235,902	487,459	158,240	0	(3,826)	0	0	1.370	1.367	MON	111	6,110	12/15/2004	01/25/2035
83611M-ML-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	20,585,812	79.1900	20,590,778	26,000,000	20,585,812	0	(77,706)	3,768,058	0	0.450	0.427	MON	1,948	114,648	03/14/2006	05/25/2036
83611M-PJ-1	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	6,463,280	80.8100	6,464,712	8,000,000	6,463,931	0	651	1,536,720	0	0.420	2.345	MON	559	32,843	04/13/2006	06/25/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	12,784,820	68.6400	13,381,873	19,495,594	12,784,820	0	(584,435)	0	0	0.410	0.865	MON	1,331	78,060	12/20/2006	01/25/2037
83611Y-AE-2	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT			2	1FM	6,720,432	70.0200	6,722,294	9,600,000	6,720,912	0	65,579	422,567	0	0.400	1.418	MON	639	37,465	05/16/2006	06/25/2036
83611Y-AF-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	99,755	30.0100	656,808	2,188,960	115,451	0	8,375	0	0	0.450	0.568	MON	164	9,652	05/16/2006	06/25/2036
83612C-AE-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT	C		2	1FM	909,945	62.3800	873,376	1,400,000	907,964	0	(1,565)	0	0	0.410	0.417	MON	96	5,606	05/24/2006	07/25/2036
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	1,161,701	95.8000	1,107,415	1,155,921	1,158,764	0	(193)	0	0	1.145	1.096	MON	220	13,242	11/17/2006	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B	C		2	4FM	103,524	86.7300	88,995	102,608	103,455	0	(35)	0	0	2.375	2.199	MON	41	2,563	03/21/2005	11/25/2034
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT			2	1FM	273,903	99.1200	280,031	282,518	279,562	0	1,982	0	0	0.370	1.860	MON	17	1,017	10/17/2007	12/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	1,450,524	49.1400	1,282,750	2,610,649	1,437,794	0	(12,729)	0	0	4.617	5.650	MON	10,044	76,345	05/31/2006	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC	C		2	1FM	994,815	49.2300	976,644	1,983,802	995,856	0	54,761	127,450	0	4.617	6.071	MON	7,632	9,018	05/16/2006	02/25/2037
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	2,650,549	55.9600	2,378,237	4,249,560	2,476,614	0	(174,563)	241,691	0	0.280	0.287	MON	198	11,416	01/10/2007	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT	C		2	1FM	23,932,135	56.3800	34,725,551	61,592,950	23,932,135	0	461,603	0	0	0.340	0.347	MON	3,485	202,913	03/13/2012	01/25/2038
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	473,971	98.8200	467,261	472,863	473,686	0	(275)	0	0	1.110	0.974	MON	87	5,249	06/07/2007	08/25/2028
863576-DG-6	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	1FM	6,500,000	93.1800	6,056,382	6,500,000	6,500,000	0	0	0	0	0.600	0.600	MON	649	38,464	11/16/2005	11/25/2035
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE	C		2	1FM	7,548,343	94.6200	7,212,684	7,622,605	7,548,473	0	131	74,262	0	0.370	0.687	MON	469	27,429	11/02/2006	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,533,865	97.2400	2,501,981	2,572,900	2,536,099	0	439	34,349	0	0.370	0.987	MON	158	9,258	05/03/2007	01/25/2036
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	1FM	807,589	95.1100	807,714	849,227	807,635	0	(12)	42,249	0	0.850	1.930	MON	120	7,189	10/05/2006	01/25/2033
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	3,593,245	95.9500	3,433,647	3,578,706	3,584,842	0	(606)	0	0	1.295	1.253	MON	772	46,440	11/03/2006	06/25/2033
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,178,065	94.5900	2,112,397	2,233,171	2,174,610	0	(80)	63,492	0	1.070	1.681	MON	398	23,557	06/25/2007	08/25/2033
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	11,763,503	89.1800	11,714,213	13,134,690	11,775,437	0	32,970	124,594	0	0.350	2.644	MON	765	44,559	07/25/2007	04/25/2036
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	307,701	91.6200	279,898	305,506	306,984	0	(270)	0	0	1.220	1.137	MON	62	3,732	11/03/2006	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	272,327	90.5000	245,414	271,183	272,625	0	210	0	0	1.145	1.002	MON	52	3,107	08/11/2006	11/25/2033
86358E-GW-0	STRUCTURED ASSET INVESTMENT ABS FLOATER			2	1FM	2,355,904	92.3200	2,356,320	2,552,342	2,356,077	0	(407)	200,028	0	0.875	2.287	MON	372	22,253	11/03/2006	03/25/2034
86358E-HQ-2	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	10,339,447	92.3200	9,524,440	10,316,879	10,328,929	0	(1,403)	0	0	0.970	0.957	MON	1,667	99,886	10/02/2006	04/25/2034
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	5,233,465	95.4100	5,211,436	5,462,183	5,236,559	0	695	223,438	0	1.070	2.610	MON	974	58,422	07/18/2007	09/25/2034
86358E-VM-5	STRUCTURED ASSET INVESTMENT ABS FLOATER	C		2	1FM	2,985,524	93.6300	5,182,531	5,535,000	3,629,944	0	268,092	0	0	0.890	1.073	MON	814	49,099	03/13/2012	07/25/2035
86358R-6A-0	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			2	1FM	1,219,612	87.4900	1,219,870	1,394,315	1,219,710	0	(8,183)	146,276	0	1.295	0.706	MON	301	18,094	08/23/2006	08/25/2032
86358R-6A-0	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT			2	4FM	0	0.0000	0	0	0	0	0	0	0	1.295	0.706	MON	0	0	12/26/2013	08/25/2032
86358R-W7-8	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT	C		2	1FM	298,145	95.5700	283,731	296,872	298,020	0	(711)	304	0	1.895	1.426	MON	94	8,043	02/05/2007	07/25/2032
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT	C		2	1FM	87,464	83.9200	180,066	214,573	56,409	0	(23,369)	0	0	1.970	6.617	MON	70	3,892	09/20/2006	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	168,195	88.9800	206,147	231,674	147,895	0	1,822	0	0	3.320	14.032	MON	128	7,763	10/10/2006	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO 0			2	1FM	516,807	103.4200	670,464	648,286	532,262	0	(3,936)	0	0	5.468	12.788	MON	2,954	35,497	08/16/2004	11/25/2033
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	3,054,018	92.9700	3,383,534	3,639,226	2,854,801	0	(70,580)	0	0	3.170	6.360	MON	1,922	116,409	06/30/2006	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER	C		2	1FM	1,406,098	96.7800	1,379,813	1,425,714	1,404,008	0	(457)	24,177	0	1.170	1.737	MON	278	16,694	06/25/2007	11/25/2032
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER			2	1FM	2,367,300	87.4200	2,367,831	2,708,678	2,367,549	0	1,817	169,428	0	1.820	2.564	MON	821	49,568	03/06/2006	12/25/2032
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2			2	1FM	5,094,457	99.7900	5,096,792	5,107,676	5,094,460	0	(4,421)	56,843	0	2.573	2.608	MON	10,950	126,920	01/13/2004	02/25/2034
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT			2	1FM	735,114	102.7300	930,226	905,535	772,201	0	5,064	0	0	6.250	10.888	MON	4,716	56,596	10/15/2004	11/25/2034
86359U-AG-4	STRUCTURED ASSET SEC CORP ABS FLOATER	C		2	1FM	584,727	48.0100	3,984,946	8,300,000	672,840	0	37,729	0	0	0.470	0.496	MON	649	38,282	03/13/2012	04/25/2036
86361E-AG-6	STRUCTURED ASSET SECURITIES CO ABS FLOAT	C		2	1FM	3,304,507	64.2700	25,706,680	40,000,000	3,304,507	0	(30,245)	0	0	0.460	3.983	MON	3,063	180,437	09/22/2006	09/25/2036
881561-CG-7	TERWIN MORTGAGE TRUST SERIES 2003 6HE			2	1FM	252,067	100.0600	252,206	252,067	252,067	0	0	0	0	1.310	1.313	MON	55	3,309	11/14/2003	11/25/2033
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-			2	1FM	1,333,230	100.3900	1,329,503	1,324,329	1,328,587	0	(1,824)	0	0	5.000	4.669	MON	5,518	66,217	11/07/2012	03/25/2020
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT			2	1FM	5,835,305	100.5800	5,972,980	5,938,483	5,867,625	0	4,435	0	0	2.612	2.944	MON	12,925	155,030	03/20/2007	12/25/2034
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	27,692,764	95.7500	27,696,785	28,927,204	27,694,192	0	1,428	1,234,439	0	0.320	1.266	MON	1,540	89,014	12/05/2006	01/25/2037
9497EN-AB-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	42,036,705	98.8400	42,039,554	42,531,000	42,037,656	0	951	494,295	0	0.600	1.016	MON	4,250	252,166	10/28/2005	11/25/2035
9497ER-AC-8	WELLS FARGO HOME EQUITY WFHET_05-1	C		2	1FM	18,212,000	86.2400	15,705,883	18,212,000	18,212,000	0	0	0	0	0.650	0.650	MON	1,971	116,911	06/17/2005	04/25/2035
9497EU-AD-9	WELLS FARGO HOME EQUITY ABS FLOATER			2	1FM	3,530,440	97.0400	3,530,924	3,638,665	3,530,705	0	265	108,225	0	0.400	1.768	MON	281	14,200	05/25/2006	05/25/2036
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER			2	1FM	3,255,742	100.6800	3,330,006	3,307,696	3,262,265	0	2,422	0	0	2.601	3.012	MON	7,169	86,373	03/29/2007	03/25/2035
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,660,716,322	XXX	2,834,139,320	3,512,729,232	2,640,752,445	1,327,428	(20,462,136)	48,311,562	0	XXX	XXX	XXX	2,127,882	41,033,843	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease			2	3	9,338,506	94.1000	13,637,985	14,493,253	10,090,837	0	150,531	0	0	5.870	11.516	MON	2,363	850,754	09/30/2005	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease			2	3	969,396	99.0200	1,344,645	1,357,988	1,045,048	0	14,768	0	0	6.420	11.415	MON	242	87,183	05/19/2006	09/30/2028
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease			2	1	73,518,030	103.7300	76,258,373	73,518,030	73,518,030	0	0	0	0	3.900	3.931	MON	7,964	2,867,203	04/02/2012	03/31/2027
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS	CF		2	1FM	15,903,932	102.0600	17,512,075	17,158,137	16,963,719	0	217,501	0	0	5.152	6.699	MON	73,670	900,466	05/20/2010	09/10/2047
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS	CF		2	1FM	35,323,875	102.5200	36,114,502	35,225,000	35,398,462	0	(273,570)	0	0	5.372	4.645	MON	157,691	1,892,287	08/29/2013	09/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	34,172,099	103.2500	32,564,396	31,539,611	32,734,118	0	(1,205,544)	0	0	5.378	1.208	MON	141,350	1,753,492	10/18/2013	09/10/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
05947U-R8-3	BANC OF AMERICA COMMERCIAL MOR _05-3			2	1FM	6,077,500	100.7600	6,549,374	6,500,000	6,471,778	0	52,265	0	0	4.668	5.578	MON	25,285	303,420	10/15/2013	07/10/2043
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4			2	1FM	12,665,625	100.9400	12,113,256	12,000,000	12,179,596	0	(430,916)	0	0	4.933	1.296	MON	49,330	591,960	11/12/2013	07/10/2045
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS	CF		2	1FM	3,235,985	100.8200	3,179,412	3,153,453	3,150,988	0	(10,068)	0	0	5.710	5.244	MON	15,006	187,320	04/03/2007	05/10/2045
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	44,558,134	104.1200	41,055,241	39,430,999	40,936,830	0	(1,408,276)	0	0	5.728	2.107	MON	188,225	2,290,930	06/26/2013	05/10/2045
05950V-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,072,716	100.0400	1,042,518	1,042,143	1,042,241	0	378	0	0	5.309	4.024	MON	4,611	58,359	09/30/2010	10/10/2045
05950V-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	2,705,625	101.4700	2,638,204	2,600,000	2,646,422	0	(34,997)	0	0	5.369	3.913	MON	11,633	139,594	04/23/2013	10/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	2,995,140	102.9900	2,924,186	2,839,415	2,896,519	0	(45,064)	0	0	5.340	2.636	MON	12,635	152,526	02/22/2012	10/10/2045
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS	CF		2	1FM	9,161,988	99.9700	8,951,598	8,954,500	8,965,282	0	(73,441)	5,254	0	5.317	4.418	MON	39,676	496,915	07/22/2010	09/10/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	1,255,296	100.0100	1,249,342	1,249,211	1,247,599	0	(821)	0	0	5.379	5.323	MON	5,600	73,487	09/28/2006	09/10/2047
05950X-AE-6	BANC OF AMERICA COMMERCIAL MOR CMBS			2	1FM	39,934,617	104.8400	43,451,890	41,444,000	41,094,666	0	198,335	0	0	5.414	6.000	MON	186,982	2,243,778	08/16/2007	09/10/2047
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS	CF		2	1FM	994,678	99.8700	980,564	981,850	981,376	0	(3,066)	0	0	5.620	4.815	MON	4,598	55,180	04/17/2012	02/10/2051
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1F	0	0.0000	0	0	0	0	0	0	0	4.945	0.000	MON	0	(3,745)	03/28/2013	02/11/2041
07383F-3Z-9	BEAR STEARNS COMMERCIAL MORTGA CMBS	CF		2	1FM	6,606,271	100.0000	6,723,575	6,723,441	6,712,191	0	16,796	0	0	5.116	5.449	MON	28,664	346,373	12/05/2007	02/11/2041
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS	CF		2	1FM	9,428,937	102.6500	9,216,141	8,977,860	9,126,427	0	(190,445)	0	0	5.405	2.904	MON	40,438	485,253	07/01/2013	12/11/2040
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS	CF		2	1FM	38,035,781	103.9800	41,002,441	39,433,758	39,136,785	0	206,153	0	0	5.575	6.278	MON	183,212	2,291,009	06/03/2010	04/12/2038
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	34,812,367	104.3900	33,038,268	31,648,731	33,031,929	0	(1,170,020)	0	0	5.575	1.286	MON	147,042	1,993,850	06/25/2013	04/12/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	2,767,120	104.8700	2,563,019	2,444,048	2,543,429	0	(80,984)	0	0	5.704	2.177	MON	11,618	142,105	03/20/2012	09/11/2038
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS	CF		2	1FM	65,822,517	103.3200	65,407,591	63,305,408	63,724,875	0	(528,304)	0	0	5.435	4.534	MON	286,709	3,505,311	09/16/2011	03/11/2039
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	14,244,753	105.2500	13,647,327	12,966,384	13,360,329	0	(262,458)	0	0	5.540	3.221	MON	59,861	721,297	11/15/2011	09/11/2041
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	4,974,795	105.8900	5,454,629	5,151,266	5,106,369	0	19,344	0	0	5.537	6.081	MON	23,769	292,199	06/12/2007	10/12/2041
07388P-AC-5	BSCMS 2006-PW14 Class A-3			2	1FM	5,231,534	99.9700	5,081,018	5,082,629	5,129,941	0	(37,233)	0	0	5.209	4.419	MON	22,063	264,754	06/22/2010	12/11/2038
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	5,467,649	100.5300	5,152,723	5,125,634	5,302,919	0	(10,606)	0	0	5.736	3.327	MON	24,501	404,927	06/21/2011	06/11/2050
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	3,450,722	102.1700	3,373,384	3,301,633	3,369,175	0	(45,878)	0	0	5.707	3.249	MON	15,703	200,431	03/28/2013	06/11/2040
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS			2	1FM	10,971,023	100.4200	10,902,646	10,856,614	10,846,317	0	(16,489)	0	0	5.746	5.548	MON	51,985	623,821	02/04/2010	09/11/2042
07401D-AD-3	BSCMS 2007 - PWR18 CMBS			2	1FM	6,187,243	100.1100	5,674,120	5,667,636	5,816,313	0	(110,197)	0	0	5.926	3.117	MON	27,989	348,320	12/08/2011	06/11/2050
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2			2	1	3,017,988	101.7800	3,071,734	3,017,988	3,017,988	0	0	0	0	3.983	4.016	MON	5,343	120,207	05/21/2012	06/15/2032
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS	CF		2	1FM	84,637,851	101.6200	82,118,419	80,812,648	81,365,047	0	(1,230,746)	0	0	5.226	3.653	MON	351,920	4,389,271	03/19/2012	07/15/2044
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	55,590,882	102.8200	52,432,796	50,994,000	52,283,419	0	(1,568,499)	0	0	5.299	2.147	MON	225,182	2,742,062	12/01/2013	01/15/2046
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	21,395,591	103.2700	20,472,878	19,825,073	20,487,261	0	(674,433)	0	0	5.300	1.564	MON	87,561	1,066,237	08/28/2013	01/15/2046
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS	CF		2	1FM	5,762,214	100.7400	5,645,052	5,603,752	5,650,987	0	(12,355)	0	0	5.293	4.447	MON	24,717	319,226	09/30/2011	12/11/2049
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	4,997,576	100.8400	4,831,872	4,791,684	4,824,105	0	(52,382)	0	0	5.278	3.447	MON	21,075	263,319	09/26/2011	12/11/2049
12591K-AD-7	COMM MORTGAGE TRUST COMM_13-CR CMBS	CF		2	1FM	47,467,918	105.8200	49,735,917	47,000,000	47,416,319	0	(44,922)	0	0	3.765	3.659	MON	147,463	1,769,550	10/24/2013	10/10/2046
12591Q-AM-4	COMM MORTGAGE TRUST COMM_14-UB CMBS			2	1FM	2,677,910	102.6600	2,669,285	2,600,000	2,671,533	0	(6,378)	0	0	2.963	2.301	MON	6,420	32,099	07/23/2014	08/10/2047
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS			2	1FM	58,171,836	102.5400	59,062,234	57,600,000	58,154,245	0	(17,591)	0	0	3.420	3.312	MON	164,160	820,800	07/23/2014	08/10/2047
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS			2	1FM	54,486,409	102.9300	54,450,605	52,900,000	54,209,872	0	(276,536)	0	0	2.928	2.271	MON	129,076	1,290,760	02/10/2014	02/10/2047
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			2	1FM	38,883,400	105.7400	40,708,476	38,500,000	38,851,513	0	(31,887)	0	0	3.796	3.690	MON	121,788	1,217,884	02/10/2014	02/10/2047
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS			2	1FM	12,598,738	102.5800	12,617,085	12,300,000	12,598,540	0	(33,420)	22,626	0	2.840	2.215	MON	29,110	145,550	07/18/2014	04/10/2047
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS	CF		2	1FM	75,492,047	105.6300	78,957,431	74,750,000	75,437,924	0	(54,123)	0	0	3.727	3.622	MON	232,161	2,089,449	03/14/2014	04/10/2047
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS	CF		2	1FM	129,776,207	104.8600	134,750,688	128,500,000	129,680,803	0	(95,404)	0	0	3.691	3.585	MON	395,245	3,557,201	03/03/2014	03/10/2047
12591V-AD-3	COMM MORTGAGE TRUST CMBS	CF		2	1FM	61,354,476	105.4400	64,056,711	60,750,000	61,312,701	0	(41,776)	0	0	3.775	3.670	MON	191,109	1,528,875	03/28/2014	04/10/2047
12591Y-AZ-8	COMM MORTGAGE TRUST COMM_14-UB CMBS			2	1FM	1,029,991	102.8700	1,028,687	1,000,000	1,026,574	0	(3,417)	0	0	2.844	2.196	MON	2,370	14,220	05/21/2014	06/10/2047
12591Y-BB-0	COMM MORTGAGE TRUST COMM_14-UB CMBS			2	1FM	55,447,217	103.4100	56,774,012	54,900,000	55,417,216	0	(30,001)	0	0	3.546	3.439	MON	162,230	973,377	05/21/2014	06/10/2047
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS			2	1FM	50,962,191	103.5700	52,259,353	50,460,000	50,945,240	0	(16,950)	0	0	3.532	3.427	MON	148,521	601,735	08/13/2014	08/10/2047
12592K-BB-9	COMM MORTGAGE TRUST CMBS			2	1FM	67,219,513	103.5500	68,916,430	66,555,000	67,202,294	0	(17,220)	0	0	3.565	3.458	MON	197,724	593,171	09/09/2014	09/10/2047
12592M-BJ-8	COMM 2014-LC17 CMBS			2	1FM	35,348,222	104.4300	36,549,030	35,000,000	35,339,786	0	(8,437)	0	0	3.648	3.542	MON	106,400	319,200	09/18/2014	10/10/2047
126192-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS	CF		2	1FM	9,426,797	101.8900	9,169,839	9,000,000	9,198,269	0	(108,163)	0	0	2.256	1.027	MON	16,920	203,040	11/13/2012	12/10/2044
12623S-AD-2	COMMERCIAL MORTGAGE PASS-THROU CMBS	CF		2	1FM	45,678,449	97.1100	44,670,370	46,000,000	45,622,916	0	(46,657)	741,415	0	2.540	2.660	MON	97,367	1,168,400	12/06/2012	12/10/2045
12624B-AB-2	COMM MORTGAGE TRUST CMBS	CF		2	1FM	5,260,742	101.5200	5,076,175	5,000,000	5,125,036	0	(68,347)	0	0	2.350	1.037	MON	9,792	117,500	11/08/2012	05/15/2045
12624Q-AP-8	COMM MORTGAGE TRUST CMBS	CF		2	1FM	14,170,113	100.2800	14,038,486	14,000,000	14,105,440	0	(71,126)	93,470	0	1.801	1.511	MON	21,012	252,140	11/02/2012	10/15/2045
12625E-AL-3	COMM 2013 -SFS Mortgage Trust Commercial				1FM	8,704,464	92.2400	8,621,350	9,347,000	8,621,350	0	54,528	175,600	0	2.987	3.830	MON	23,265	283,058	04/04/2013	04/12/2023
12625F-AD-8	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FM	20,138,993	100.1300	20,186,148	20,160,000	20,138,996	0	(19,966)	188,105	0	2.929	2.951	MON	49,207	590,486	04/11/2013	03/10/2046
12625K-AC-9	COMM MORTGAGE TRUST CMBS			2	1FM	17,769,283	100.9300	17,757,129	17,594,000	17,728,361	0	(26,634)	0	0	2.812	2.651	MON	41,229	494,743	06/04/2013	06/10/2046
12625K-AD-7	COMM MORTGAGE TRUST CMBS			2	1FM	34,120,635	103.1800	34,944,457	33,867,012	34,081,301	0	(25,305)	0	0	3.334	3.257	MON	94,094	1,129,126	07/24/2013	06/10/2046
12626B-AC-8	COMM_13-CR10 CMBS			2	1FM	29,288,983	107.0600	31,048,734	29,000,000	29,250,629	0	(27,919)	0	0	3.923	3.818	MON	94,806	1,137,670	08/01/2013	08/10/2046
12626G-AE-3	COMM MORTGAGE TRUST CMBS			2	1FM	47,822,833	106.9400	50,636,469	47,350,000	47,765,456	0	(45,743)	0	0	3.916	3.810	MON	154,519	1,854,226	09/20/2013	08/10/2046
12626L-AB-8	COMM MORTGAGE TRUST CMBS			2	1FM	21,722,370	103.5800	21,752,151	21,000,000	21,721,883	0	(94,552)	26,847	0	3.047	2.145	MON	53,323	319,935	06/18/2014	10/10/2046
12626L-AD-4	COMM MORTGAGE TRUST CMBS	CF		2	1FM	77,843,297	107.5400	82,888,536	77,075,000	77,753,789	0	(72,994)	0	0	3.983	3.879	MON	255,825	3,069,897	10/02/2013	10/10/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
12630B-AX-6	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FM	11,555,487	103.6900	11,632,620	11,219,000	11,485,801	0	(67,646)	0	0	3.039	2.382	MON	28,412	340,945	12/13/2013	12/10/2018
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS			2	1FM	41,409,956	106.7900	43,785,680	41,000,000	41,369,347	0	(39,429)	0	0	3.928	3.822	MON	134,207	1,610,480	12/13/2013	11/10/2023
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS			2	1FM	67,302,165	107.0000	71,302,832	66,640,000	67,241,941	0	(60,224)	0	0	3.955	3.849	MON	219,634	2,415,978	01/09/2014	02/10/2047
12631D-BA-0	COMM MORTGAGE TRUST CMBS	CF		2	1FM	62,416,797	104.8500	64,796,441	61,800,000	62,379,554	0	(37,243)	0	0	3.700	3.594	MON	190,550	1,333,850	04/29/2014	05/10/2047
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS			2	1FM	64,435,211	103.5500	66,066,176	63,800,000	64,402,983	0	(32,227)	0	0	3.550	3.437	MON	188,742	1,132,450	06/19/2014	07/15/2047
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te			2	2	8,026,153	100.7300	8,085,094	8,026,153	8,026,153	0	0	0	0	4.016	4.049	MON	18,803	322,330	07/11/2013	08/10/2035
14169W-AA-5	CAREFREE PORTFOLIO TRUST CMBS			2	1FE	21,965,625	99.6100	21,914,427	22,000,000	21,966,530	0	905	0	0	1.485	1.574	MON	7,717	0	12/10/2014	11/15/2019
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS			2	1FM	87,646,767	105.1000	81,754,379	77,784,048	81,344,753	0	(2,398,704)	0	0	5.617	2.098	MON	364,094	4,369,130	05/07/2012	10/15/2048
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	722,607	99.8900	671,861	672,584	672,960	0	(13,940)	0	0	4.860	2.469	MON	2,724	33,618	07/28/2011	05/15/2043
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	9,209,321	104.5200	8,621,998	8,249,366	8,731,528	0	(410,125)	0	0	5.771	0.613	MON	39,670	483,458	05/24/2013	03/15/2049
17310M-AC-4	CITIGROUP COMMERCIAL MTG TRUST CMBS	CF		2	1FM	10,598,668	99.8500	11,254,975	11,271,624	11,224,912	0	25,639	0	0	5.431	6.893	MON	51,013	612,162	10/01/2008	10/15/2049
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS	CF		2	1FM	6,910,578	99.8900	7,373,577	7,381,586	7,361,586	0	19,234	0	0	5.710	7.000	MON	35,125	432,448	03/15/2012	12/10/2049
17311Q-BH-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	5,382,617	100.7500	5,037,500	5,000,000	5,184,064	0	7,082	0	0	5.710	3.831	MON	23,792	289,312	10/19/2010	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	13,357,629	103.0000	13,695,410	13,296,515	13,331,836	0	(25,745)	0	0	5.710	5.367	MON	63,271	789,696	05/01/2012	12/10/2049
17318U-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	6,036,968	100.8000	6,048,042	6,000,000	6,036,945	0	(21,596)	64,538	0	2.631	2.484	MON	13,155	157,860	09/10/2012	09/10/2045
17320D-AE-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	37,026,685	98.7800	36,843,746	37,300,000	37,008,609	0	(37,097)	600,430	0	2.815	2.931	MON	87,500	1,049,995	04/16/2013	04/10/2046
17321J-AC-8	CITIGROUP COMMERCIAL MORTGAGE CMBS	CF		2	1FM	74,231,634	107.9900	79,374,120	73,500,000	74,145,087	0	(69,459)	0	0	4.095	3.992	MON	250,819	3,009,825	09/18/2013	09/10/2046
17321R-AB-2	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	32,547,554	103.1000	32,579,158	31,600,000	32,344,542	0	(191,436)	0	0	2.962	2.304	MON	77,999	935,992	11/22/2013	11/10/2046
17321R-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	61,981,865	106.8500	65,572,243	61,370,000	61,919,487	0	(58,778)	0	0	3.854	3.748	MON	197,100	2,365,200	11/22/2013	11/10/2046
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	137,610,688	105.7500	144,088,210	136,250,000	137,509,252	0	(101,436)	0	0	3.753	3.647	MON	426,122	3,835,097	02/28/2014	03/10/2047
17322M-AT-3	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	12,081,454	102.7800	12,056,505	11,730,000	12,039,160	0	(42,295)	0	0	2.904	2.256	MON	28,387	198,706	05/07/2014	05/10/2047
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	24,137,062	104.0700	24,871,798	23,900,000	24,123,216	0	(13,846)	0	0	3.575	3.468	MON	71,202	498,415	05/07/2014	05/10/2047
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS			2	1FM	25,370,461	102.4800	25,742,273	25,120,000	25,360,967	0	(9,495)	0	0	3.356	3.249	MON	70,252	364,909	07/17/2014	07/10/2047
17322Y-AC-4	CGCMT_14-GC25 CMBS			2	1FM	85,845,011	102.1300	86,810,585	85,000,000	85,830,088	0	(14,923)	0	0	3.372	3.265	MON	238,850	477,700	10/10/2014	10/10/2047
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	37,382,525	106.8500	36,016,259	33,708,318	35,830,678	0	(1,160,833)	0	0	5.292	1.680	MON	148,654	1,783,844	08/08/2013	12/10/2046
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS	CF		2	1FM	90,091,298	104.8200	87,732,359	83,701,784	85,695,256	0	(1,619,253)	0	0	5.756	3.550	MON	401,478	4,883,938	08/23/2013	06/10/2046
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS			2	1FM	736,949	100.9100	874,380	866,521	848,531	0	26,397	0	0	5.796	9.684	MON	4,185	50,923	04/24/2009	12/10/2049
20048E-AX-9	COMM MORTGAGE TRUST COMM_13-LC CMBS	CF		2	1FM	83,225,081	97.9300	81,869,647	83,600,000	83,145,385	0	(66,739)	975,469	0	2.666	2.748	MON	185,731	2,228,776	12/18/2013	01/10/2046
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS	CF		2	1FM	34,834,625	100.2800	35,108,079	35,009,457	34,971,847	0	(29,544)	0	0	5.381	5.373	MON	156,988	1,883,859	04/17/2012	03/10/2039
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS			2	1FM	5,434,314	102.1000	5,489,455	5,376,558	5,377,207	0	(3,661)	0	0	5.441	5.300	MON	24,378	292,539	03/27/2007	03/10/2039
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS			2	1FM	398,813	99.9900	389,017	389,041	388,008	0	65	0	0	6.610	6.698	MON	2,143	25,716	06/12/2007	12/15/2035
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS			2	1FM	12,759,096	100.6700	11,699,575	11,621,306	11,777,599	0	(336,124)	0	0	5.104	1.218	MON	49,429	593,151	04/26/2012	08/15/2038
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C			2	1FM	67,800,179	100.4700	62,339,577	62,050,669	62,431,431	0	(2,033,885)	0	0	4.686	1.270	MON	242,308	2,937,808	05/07/2012	07/15/2037
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS			2	1FM	114,570	99.2600	112,415	113,248	115,794	0	(1,077)	0	0	5.448	4.212	MON	514	6,170	09/26/2011	01/15/2049
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS	CF		2	1FM	43,444,423	101.3300	47,932,081	47,304,166	46,791,533	0	586,052	0	0	5.100	6.830	MON	201,043	2,427,251	03/26/2012	08/15/2038
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS	CF		2	1FM	41,382,077	102.8800	40,425,424	39,293,000	39,969,358	0	(872,209)	0	0	5.467	3.207	MON	179,012	2,171,600	08/20/2013	02/15/2039
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS	CF		2	1FM	26,045,513	101.8900	27,150,989	26,647,851	26,610,580	0	(28,925)	0	0	5.230	5.178	MON	116,140	1,396,830	06/04/2012	12/15/2040
229488-AA-5	MHSS - Addison LP Series 2010 Lease-Back			2	1	17,903,007	112.8200	20,199,150	17,903,007	17,903,007	0	0	0	0	5.680	5.747	MON	45,195	1,016,891	09/15/2010	10/15/2030
22951@-AA-9	Texas Health Resources SPE			2	1	10,565,196	106.6900	11,272,143	10,565,196	10,565,196	0	0	0	0	5.430	5.491	MON	25,497	573,690	12/30/2010	12/15/2025
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS			2	1FM	5,459,961	103.2400	5,161,955	5,000,000	5,174,173	0	(126,171)	0	0	3.642	1.068	MON	15,175	182,100	09/17/2012	08/10/2044
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten			2	2	42,048,343	137.7400	57,918,014	42,048,343	42,048,343	0	0	0	0	8.350	8.495	MON	204,810	3,511,037	09/30/2009	10/10/2031
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1			2	1FE	0	5.0000	1	10	0	0	0	0	0	6.560	0.000	MON	0	0	05/23/2012	11/18/2035
36159X-AC-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	6,745,638	100.1100	6,434,215	6,427,287	6,514,281	0	(60,907)	0	0	5.481	4.138	MON	29,357	352,280	11/08/2010	12/10/2049
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS	CF		2	1FM	75,359,908	101.7700	77,374,210	76,028,655	76,078,417	0	(194,812)	0	0	5.238	5.005	MON	331,865	3,982,381	09/12/2013	11/10/2045
36192C-AD-7	GS MORTGAGE SECURITIES TRUST CMBS	CF		2	1FM	65,143,248	98.8700	64,464,805	65,200,000	65,081,545	0	(51,715)	524,266	0	2.681	2.710	MON	145,668	1,748,012	12/18/2013	02/10/2046
36192K-AS-6	GS MORTGAGE SECURITIES CORPORA CMBS			2	1FM	13,259,879	103.3800	13,438,907	13,000,000	13,161,602	0	(39,149)	0	0	3.206	2.879	MON	34,732	416,780	05/18/2012	05/10/2045
36192P-AF-3	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	20,499,238	100.4100	20,081,859	20,000,000	20,281,395	0	(104,978)	0	0	1.762	1.219	MON	29,367	352,400	11/16/2012	11/10/2045
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	61,596,702	99.1300	62,329,748	62,875,000	61,676,937	0	39,759	488,311	0	2.860	3.131	MON	149,852	1,497,925	09/23/2014	06/10/2046
36198E-AD-7	GSMS_13-GC13 CMBS			2	1FM	4,039,867	106.7000	4,267,892	4,000,000	4,034,791	0	(3,912)	0	0	3.871	3.764	MON	12,903	154,840	07/17/2013	07/10/2046
36198F-AD-4	GS MORTGAGE SECURITIES TRUST CMBS			2	1FM	87,765,463	106.9200	92,916,087	86,900,000	87,652,378	0	(84,527)	0	0	3.955	3.849	MON	286,408	3,436,895	08/14/2013	08/10/2046
36228C-VU-4	GS Mortgage Securities Corp CMBS			2	1FM	5,758,886	100.1000	5,506,037	5,500,729	5,528,733	0	(175,730)	0	0	4.751	1.311	MON	21,778	262,950	08/28/2013	07/10/2039
36228C-WW-9	GS Mortgage Securities Corp CMBS	CF		2	1FM	17,723,111	100.9800	17,612,872	17,442,460	17,478,293	0	(47,573)	0	0	5.553	4.800	MON	80,717	1,000,778	07/16/2013	04/10/2038
36228C-WX-7	GS Mortgage Securities Corp CMBS			2	1FM	48,133,271	102.6200	44,029,533	42,907,000	44,302,578	0	(1,680,048)	0	0	5.553	1.564	MON	198,552	2,382,583	06/26/2013	04/10/2038
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS			2	1FM	41,710,407	105.8700	40,738,518	38,481,065	40,526,217	0	(1,335,474)	84,951	0	5.560	1.991	MON	178,296	2,139,547	08/28/2012	11/10/2039
36250H-AD-5	GSMS_14-GC26 CMBS			2	1FE	21,410,611	102.1200	21,648,507	21,200,000	21,409,313	0	(1,299)	0	0	3.364	3.257	MON	59,431	0	11/21/2014	11/10/2047
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS			2	1FM	76,780,635	105.5400	80,235,797	76,025,000	76,714,160	0	(66,475)	0	0	3.801	3.695	MON	240,809	2,648,901	01/24/2014	01/10/2047
36252W-AV-0	GS MORTGAGE SECURITIES TRUST CMBS			2	1FM	46,349,478	104.8600	47,187,585	45,000,000	46,217,508	0	(131,970)	0	0	3.680	3.195	MON	138,000	1,104,000	03/27/2014	04/10/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS	CF		2	1FM	110,871,191	105.1400	115,428,291	109,780,000	110,796,719	0	(74,472)	0	0	3.721	3.615	MON	340,409	2,723,276	03/27/2014	04/10/2047
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS			2	1FM	72,719,064	103.6600	74,634,768	72,000,000	72,683,571	0	(35,493)	0	0	3.587	3.480	MON	215,220	1,291,320	06/05/2014	06/10/2047
36253G-AC-6	GSMS_14-GC24 CMBS			2	1FM	12,715,546	103.2300	12,996,909	12,590,000	12,710,849	0	(4,697)	0	0	3.342	3.183	MON	35,063	105,189	09/15/2014	09/10/2047
36253G-AD-4	GSMS_14-GC24 CMBS			2	1FM	16,158,754	104.4400	16,711,167	16,000,000	16,154,916	0	(3,838)	0	0	3.666	3.560	MON	48,880	146,640	09/15/2014	09/10/2047
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	49,947,150	100.1800	45,576,902	45,493,740	45,750,436	0	(1,582,689)	0	0	4.978	1.376	MON	188,723	2,277,245	05/01/2012	05/10/2043
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-			2	1FM	3,731,442	99.9900	3,696,154	3,696,668	3,693,557	0	939	0	0	5.083	4.974	MON	15,658	241,918	08/12/2005	07/10/2045
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-	CF		2	1FM	2,190,023	99.9300	2,223,948	2,225,492	2,221,319	0	(695)	0	0	4.940	5.292	MON	9,162	123,101	04/03/2007	07/10/2045
36828Q-PW-0	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	1,262,844	101.0800	1,162,384	1,150,000	1,166,069	0	(36,960)	0	0	4.974	1.630	MON	4,767	57,201	05/24/2012	07/10/2045
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS			2	1FM	282,157	100.7400	282,834	280,755	280,417	0	(195)	0	0	5.281	5.233	MON	1,235	15,031	12/02/2005	11/10/2045
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS	CF		2	1FM	98,409,708	101.5500	102,031,826	100,471,800	100,523,406	0	(350,704)	18,398	0	5.313	5.071	MON	444,797	5,411,118	04/15/2013	11/10/2045
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS	CF		2	1FM	72,238,279	102.4700	76,508,353	74,663,202	74,299,103	0	233,254	0	0	5.274	5.734	MON	328,140	3,995,276	10/15/2013	03/10/2044
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS	CF		2	1FM	2,215,122	100.0700	2,188,424	2,186,880	2,184,934	0	(9,610)	0	0	5.190	4.350	MON	9,458	113,499	05/10/2011	04/10/2037
396789-LL-1	GREENWICH CAPITAL COMMERCIAL CMBS			2	1FM	27,621,043	101.0800	28,932,558	28,623,000	28,484,246	0	129,714	0	0	5.224	5.937	MON	124,605	1,495,266	03/01/2011	04/10/2037
39843*-AA-7	Grifols Inc Credit-Tenant Lease			2	3	19,671,160	104.4900	20,553,576	19,671,160	19,671,160	0	0	0	0	7.350	7.459	MON	84,340	1,445,831	06/09/2011	07/10/2016
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten			2	1	8,839,074	136.2400	12,042,009	8,839,074	8,839,074	0	0	0	0	6.720	6.814	MON	34,649	593,986	09/27/2007	08/10/2032
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant			2	1	26,614,462	101.1100	26,910,099	26,614,462	26,614,462	0	0	0	0	3.570	3.596	MON	2,639	950,136	09/03/2013	04/30/2034
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le			2	2	0	0.0000	0	0	0	0	0	0	0	5.960	0.000	JJ	0	572,216	08/15/2007	01/02/2020
44301@-AA-0	Howe Street Landlord, LLC Credit Tenant			2	1	8,621,087	100.2100	8,639,137	8,621,087	8,621,087	0	0	0	0	3.750	3.779	MON	5,388	323,291	01/17/2013	01/25/2038
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	9,767,477	111.5800	10,898,371	9,767,477	9,767,477	0	0	0	0	6.390	6.475	MON	52,012	624,142	05/12/2006	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT			2	2	14,883,775	111.5800	16,607,041	14,883,775	14,883,775	0	0	0	0	6.390	6.474	MON	79,256	951,073	09/01/2006	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L			2	2	21,395,427	111.5800	23,872,622	21,395,427	21,395,427	0	0	0	0	6.390	6.474	MON	113,931	1,367,168	03/01/2007	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L			2	2	19,069,837	111.5800	21,277,772	19,069,837	19,069,837	0	0	0	0	6.390	6.474	MON	101,547	1,218,563	08/31/2007	11/01/2027
46625Y-JF-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	8,263,837	100.1200	8,461,772	8,451,867	8,434,944	0	23,706	0	0	5.335	5.711	MON	37,576	451,013	03/23/2007	08/12/2037
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	79,766,646	100.1700	74,528,638	74,400,000	74,818,883	0	(1,883,986)	0	0	4.738	2.190	MON	293,756	3,525,072	12/18/2013	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		2	1FM	27,419,897	103.1800	27,923,054	27,063,190	27,179,829	0	(156,940)	0	0	5.475	4.922	MON	123,476	1,481,710	03/20/2012	04/15/2043
46625Y-QR-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-	CF		2	1FM	19,064,639	101.0400	20,212,552	20,005,000	19,902,822	0	162,717	0	0	4.895	5.830	MON	81,604	979,245	06/05/2009	09/12/2037
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-			2	1FM	236,746	99.9800	242,367	242,418	242,007	0	489	0	0	4.846	5.302	MON	979	15,825	02/01/2006	09/12/2037
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	4,798,208	99.9100	4,637,206	4,641,556	4,641,652	0	(46,103)	0	0	4.928	3.608	MON	19,061	263,864	10/21/2010	09/12/2037
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-	CF		2	1FM	25,291,290	101.3500	24,044,292	23,724,557	23,978,955	0	(481,280)	0	0	4.918	2.737	MON	97,231	1,172,339	12/18/2013	10/15/2042
46625Y-VV-2	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		2	1FM	38,298,280	102.2000	39,042,386	38,200,000	38,148,265	0	(22,492)	0	0	5.243	5.237	MON	166,897	2,031,028	12/07/2007	01/12/2043
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		2	1FM	50,318,040	101.6700	49,006,417	48,199,367	48,599,116	0	(673,026)	0	0	5.236	3.835	MON	210,327	2,558,151	05/14/2012	12/15/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		2	1FM	19,804,644	102.2400	18,486,839	18,081,647	18,560,692	0	(438,580)	0	0	5.481	2.468	MON	82,588	1,007,076	04/26/2012	12/12/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	514,418	100.8700	487,500	483,305	487,590	0	(9,795)	0	0	5.506	1.420	MON	2,218	28,022	04/02/2012	12/12/2044
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	2,842,761	99.8400	2,778,155	2,782,758	2,784,325	0	6,725	0	0	5.865	5.289	MON	13,602	165,351	01/08/2010	04/15/2045
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	2,281,645	101.3200	2,215,295	2,186,415	2,197,546	0	(23,938)	0	0	5.865	3.815	MON	10,687	129,917	04/02/2012	04/15/2045
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	11,534,530	104.7500	10,703,261	10,218,146	10,691,037	0	(277,595)	0	0	5.399	2.198	MON	45,973	551,678	02/07/2012	05/15/2045
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	788,493	99.7800	766,742	768,392	767,690	0	(5,557)	0	0	5.772	4.515	MON	3,696	45,055	03/27/2012	06/15/2049
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	1,512,877	100.1500	1,436,404	1,434,313	1,434,671	0	(12,152)	0	0	5.939	3.697	MON	7,099	86,356	10/04/2011	02/15/2051
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	44,411,590	103.3700	44,455,743	43,005,594	43,952,967	0	(621,589)	66,487	0	3.139	2.095	MON	112,488	1,441,326	09/25/2012	06/15/2045
46638U-AB-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	28,159,236	100.5800	28,163,464	28,000,000	28,159,050	0	(147,935)	217,200	0	1.797	1.552	MON	41,921	503,048	09/27/2012	10/15/2045
46639E-AD-3	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	24,672,190	98.0500	24,511,400	25,000,000	24,663,978	0	(24,814)	524,752	0	2.611	2.803	MON	54,388	652,650	05/10/2013	12/15/2047
46639J-AD-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	24,749,272	99.6700	24,807,241	24,890,000	24,749,306	0	(25,651)	343,679	0	2.875	2.956	MON	59,641	715,687	03/01/2013	12/15/2047
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	11,082,206	102.9300	11,322,784	11,000,000	11,067,934	0	(9,030)	0	0	3.363	3.278	MON	30,824	364,282	02/06/2014	07/15/2045
46639Y-AN-7	JPMCC_13-LC11 CMBS			2	1FM	17,481,800	100.0600	17,511,113	17,500,000	17,481,800	0	(74,377)	422,512	0	2.592	2.606	MON	37,796	453,548	05/02/2013	04/15/2046
46639Y-AP-2	JPMCC_13-LC11 CMBS	CF		2	1FM	65,349,292	97.7600	64,910,847	66,400,000	65,349,206	0	(989)	600,877	0	2.694	2.913	MON	149,079	1,485,851	09/23/2014	04/15/2046
46640N-AB-4	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	10,300,000	103.3600	10,335,520	10,000,000	10,228,807	0	(60,853)	0	0	2.977	2.316	MON	24,807	297,680	10/18/2013	11/15/2045
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	74,840,630	107.1000	79,361,471	74,100,000	74,767,471	0	(72,959)	0	0	3.928	3.817	MON	242,535	2,910,426	12/18/2013	01/15/2047
46641B-AB-9	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	31,105,909	103.6500	31,301,394	30,200,000	30,902,229	0	(183,549)	0	0	3.070	2.408	MON	77,262	927,140	11/08/2013	12/15/2046
46641B-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	75,749,850	107.0000	80,247,082	75,000,000	75,666,622	0	(75,032)	0	0	3.881	3.769	MON	242,575	2,910,900	11/08/2013	12/15/2046
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	49,994,703	105.5400	52,244,151	49,500,000	49,943,439	0	(51,264)	0	0	3.794	3.683	MON	156,494	1,564,943	02/19/2014	02/15/2047
46641W-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	24,158,627	105.1700	24,667,811	23,455,000	24,099,618	0	(59,009)	0	0	3.669	3.183	MON	71,721	502,050	04/29/2014	04/15/2047
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS	CF		2	1FM	24,205,000	103.9800	24,434,572	23,500,000	24,153,800	0	(51,200)	0	0	3.472	2.983	MON	67,989	407,937	06/12/2014	07/15/2047
46642C-BH-2	JP MORGAN CHASE COMMERCIAL MOR CMBS			2	1FM	22,926,864	103.7300	23,546,979	22,700,000	22,915,173	0	(11,691)	0	0	3.538	3.426	MON	66,931	401,586	06/12/2014	07/15/2047
46642E-AW-6	JPMBB_14-C21 CMBS			2	1FM	21,588,674	103.7000	21,735,918	20,960,000	21,549,747	0	(38,927)	0	0	3.435	2.943	MON	60,003	300,016	07/01/2014	08/15/2047
46642E-AX-4	JPMBB_14-C21 CMBS			2	1FM	106,460,226	102.6100	108,151,256	105,400,000	106,413,651	0	(46,576)	0	0	3.493	3.378	MON	306,775	1,522,817	08/06/2014	08/15/2047
46642N-BB-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	16,273,968	103.4200	16,340,945	15,800,000	16,239,805	0	(34,164)	0	0	3.037	2.374	MON	39,992	159,970	08/06/2014	09/15/2047
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	39,591,804	103.4000	40,534,094	39,200,000	39,578,046	0	(13,758)	0	0	3.538	3.426	MON	115,571	462,286	08/06/2014	09/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
46643A-BD-4	JPMBB_14-C23 CMBS			2	1FM	25,249,925	104.7600	26,189,361	25,000,000	25,243,767	0	(6,158)	0	0	3.670	3.558	MON	76,450	229,350	09/17/2014	09/15/2047
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS			2	1FM	16,664,918	102.1200	16,850,641	16,500,000	16,661,809	0	(3,108)	0	0	3.373	3.260	MON	46,373	92,747	10/09/2014	11/15/2047
46643P-BD-1	JPMBB_14-C25 CMBS			2	1FM	34,440,761	102.5200	34,959,763	34,100,000	34,437,300	0	(3,461)	0	0	3.408	3.295	MON	96,844	96,844	11/04/2014	11/15/2047
46657*-AA-7	JPM Capital Corporation Non-Recourse LN			2	1	38,195,088	117.8600	45,017,986	38,195,088	38,195,088	0	0	0	0	6.720	6.719	MS	748,624	2,566,710	09/16/2008	03/16/2027
50180C-AB-6	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	4,119,875	101.3400	4,080,660	4,026,531	4,075,138	0	(35,470)	0	0	5.300	4.486	MON	11,856	213,406	11/30/2010	11/15/2038
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	1,550,780	101.6500	1,577,535	1,551,993	1,550,954	0	40	0	0	5.317	5.378	MON	4,584	82,520	05/09/2007	11/15/2038
50180C-AD-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	10,049,597	106.1800	10,618,090	10,000,000	10,004,769	0	(6,655)	0	0	5.347	5.331	MON	29,706	534,700	11/21/2006	11/15/2038
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	53,594,847	100.5800	49,369,791	49,082,853	49,618,277	0	(1,267,181)	0	0	4.739	1.093	MON	129,224	2,390,724	05/03/2012	07/15/2030
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-			2	1FM	36,529,433	100.5000	33,524,599	33,358,142	33,752,479	0	(937,598)	0	0	4.954	1.493	MON	91,809	2,055,079	04/10/2012	09/15/2030
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	1,196,385	100.0400	1,100,116	1,099,729	1,098,498	0	144	0	0	8.070	8.021	MON	4,930	88,748	04/26/2006	07/15/2032
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS			2	1FM	884,817	99.9500	841,004	841,431	840,750	0	(621)	0	0	6.653	6.502	MON	3,110	55,980	08/28/2006	06/15/2036
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	11,535,751	101.1900	10,554,634	10,430,098	10,583,072	0	(346,737)	0	0	5.197	1.701	MON	30,114	542,052	04/03/2012	11/15/2030
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS	.CF		2	1FM	22,378,189	103.8700	23,129,336	22,268,267	22,269,137	0	(15,310)	0	0	5.661	5.649	MON	70,034	1,260,606	04/03/2006	03/15/2039
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	486,485	105.1200	513,824	488,776	488,050	0	225	0	0	5.833	5.972	MON	1,584	29,011	08/16/2007	06/15/2038
52204#-AA-9	Canal Taylor North LLC TR CTF			1		12,796,940	105.0700	13,445,314	12,796,940	12,796,940	0	0	0	0	4.950	5.000	MON	52,787	633,449	09/01/2010	08/31/2020
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	3,784,960	99.5200	3,831,130	3,849,774	3,840,089	0	4,135	0	0	0.301	0.592	MON	643	11,524	08/08/2007	03/12/2051
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	56,047,525	105.8500	55,839,036	52,752,937	56,047,525	0	0	3,633,435	0	5.172	1.677	MON	227,365	2,728,382	09/30/2013	12/12/2049
55313K-AD-3	MLCFC_07-7 CMBS			2	1FM	2,170,067	100.6100	2,073,990	2,061,340	2,061,530	0	(40,773)	0	0	5.743	4.149	MON	9,866	118,412	07/27/2010	06/12/2050
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP	.CF		2	1FM	65,550,500	100.5500	60,505,643	60,173,366	60,667,119	0	(1,768,801)	0	0	4.747	1.375	MON	238,036	2,856,429	05/24/2012	06/12/2043
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP			2	1FM	1,787,445	100.1000	1,793,186	1,791,461	1,788,690	0	253	0	0	5.022	5.089	MON	7,497	90,268	12/07/2007	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP	.CF		2	1FM	32,406,676	100.8500	31,094,865	30,833,000	30,981,039	0	(366,670)	0	0	5.047	3.838	MON	129,678	1,556,142	02/18/2011	07/12/2038
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS			2	1FM	33,143,683	101.9000	32,506,064	31,900,497	32,119,168	0	(446,981)	0	0	5.288	3.812	MON	140,573	1,713,067	04/03/2012	11/12/2037
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST CMBS	.CF		2	1FM	34,738,982	102.7200	36,345,504	35,381,981	35,230,305	0	96,668	0	0	5.291	5.676	MON	156,005	1,895,077	05/20/2010	01/12/2044
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	79,388,013	105.6100	74,626,795	70,665,499	73,798,212	0	(1,933,870)	0	0	5.742	2.438	MON	338,134	4,057,613	05/14/2012	08/12/2043
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS			2	1FM	23,793,549	105.8000	22,269,982	21,049,689	22,374,843	0	(900,441)	0	0	5.739	1.227	MON	100,670	1,208,042	05/24/2013	08/12/2043
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS	.CF		2	1FM	7,765,118	100.0200	7,755,055	7,753,652	7,741,262	0	(1,837)	0	0	5.677	5.688	MON	36,682	459,289	05/16/2006	05/12/2039
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS	.CF		2	1FM	61,776,439	104.3200	61,007,648	58,483,500	59,621,637	0	(1,088,533)	0	0	5.677	3.771	MON	276,680	3,364,677	07/17/2013	05/12/2039
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS	.CF		2	1FM	91,028,168	104.9400	90,145,247	85,904,077	87,561,463	0	(1,501,797)	0	0	5.869	4.031	MON	420,139	5,213,138	03/22/2012	06/12/2046
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	10,589,619	105.3400	9,770,783	9,275,790	9,790,062	0	(315,446)	0	0	5.414	1.455	MON	41,849	506,781	07/27/2012	07/12/2046
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS			2	1FM	54,971,577	106.0500	52,059,677	49,090,025	52,270,765	0	(1,948,435)	0	0	5.409	1.240	MON	221,273	2,655,279	06/25/2013	07/12/2046
60688C-AC-0	MERRILL LYNCH/COUNTRYWIDE COMM CMBS	.CF		2	1FM	1,608,450	100.0200	1,712,161	1,711,757	1,706,598	0	9,332	0	0	5.693	6.914	MON	8,121	111,242	03/31/2008	09/12/2049
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS	.CF		2	1FM	14,434,162	103.3400	16,703,420	16,163,291	15,830,289	0	269,862	0	0	5.467	7.629	MON	73,634	896,064	09/28/2012	02/12/2039
61690K-AD-4	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	72,076,644	98.4600	71,089,492	72,200,000	72,011,042	0	(51,090)	556,083	0	2.655	2.690	MON	159,743	1,916,910	12/18/2013	02/15/2046
617451-CL-1	MORGAN STANLEY CAPITAL I CMBS			2	1FM	3,542,838	101.5800	3,333,092	3,281,355	3,312,985	0	(62,012)	0	0	5.206	3.210	MON	14,236	179,352	02/02/2011	11/14/2042
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS			2	1FM	3,649,259	99.8800	3,878,571	3,883,223	3,871,414	0	587	0	0	5.185	6.559	MON	16,779	240,583	03/15/2012	10/12/2052
617451-CR-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	13,200,039	102.5300	12,765,359	12,450,000	12,663,503	0	(291,022)	0	0	5.162	2.628	MON	53,556	642,669	07/09/2013	10/12/2052
617451-FL-8	MORGAN STANLEY CAPITAL I CMBS			2	1FM	19,064,618	102.5100	17,916,654	17,477,958	17,821,194	0	(421,791)	0	0	5.412	2.781	MON	78,830	959,656	12/18/2013	03/12/2044
61753-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS			2	1FM	25,491,365	102.7300	25,390,669	24,716,718	24,767,056	0	(110,022)	0	0	5.656	5.205	MON	116,504	1,450,117	08/26/2013	10/15/2042
61745M-6G-3	Morgan Stanley Capital I CMBS			2	1FM	13,385,828	100.2400	12,180,801	12,151,674	12,259,379	0	(437,257)	0	0	4.989	1.413	MON	50,521	608,208	04/27/2012	08/13/2042
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_O CMBS	.CF		2	1FM	79,750,290	104.9200	78,647,507	74,962,000	76,741,685	0	(1,391,025)	0	0	5.809	3.889	MON	362,907	4,409,487	10/16/2013	08/12/2041
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_O CMBS			2	1FM	40,833,599	106.2700	39,261,150	36,944,994	39,187,952	0	(1,335,365)	0	0	5.380	1.526	MON	165,637	1,987,641	10/02/2013	11/12/2041
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_O CMBS			2	1FM	5,598,296	106.2600	5,431,006	5,111,140	5,420,465	0	(130,969)	0	0	5.319	1.774	MON	22,655	271,862	09/13/2013	12/15/2043
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_O CMBS			2	1FM	19,321,694	106.0900	20,867,078	19,670,027	19,562,349	0	32,050	0	0	5.332	5.594	MON	87,400	1,050,094	10/11/2011	12/15/2043
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS	.CF		2	1FM	15,116,415	99.9100	14,819,112	14,831,808	14,812,817	0	510	0	0	5.241	4.636	MON	64,778	935,745	04/17/2012	03/15/2044
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_O CMBS			2	1FM	13,884,363	100.0300	14,016,587	14,012,075	13,984,870	0	3,059	0	0	5.651	5.864	MON	65,982	815,156	07/19/2007	06/11/2042
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS			2	1FM	5,217,746	100.3900	5,218,796	5,198,698	5,217,705	0	(22,985)	137,142	0	5.610	5.352	MON	24,304	328,977	09/20/2011	04/15/2049
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS			2	1FM	12,533,003	103.1700	12,342,933	11,963,789	12,268,666	0	(168,464)	0	0	3.224	1.484	MON	32,143	385,713	06/27/2013	07/15/2049
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	3,511,758	101.0600	3,537,245	3,500,000	3,506,614	0	(3,753)	0	0	1.972	1.866	MON	5,752	69,020	08/13/2013	08/15/2045
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	46,653,888	99.1900	46,321,777	46,700,000	46,615,379	0	(32,787)	297,181	0	2.863	2.888	MON	111,418	1,308,391	06/18/2014	12/15/2048
61762D-AV-3	MSBAM_13-C9 CMBS			2	1FM	49,068,008	98.7600	48,689,074	49,300,000	49,034,512	0	(49,967)	674,981	0	2.834	2.909	MON	116,430	1,397,162	04/15/2013	05/15/2046
61762M-BV-2	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	30,400,076	107.7900	32,444,218	30,100,000	30,354,146	0	(30,860)	0	0	3.968	3.855	MON	99,529	1,211,195	06/24/2013	07/15/2046
61762T-AD-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	35,852,898	106.8500	37,931,801	35,500,000	35,803,529	0	(36,046)	0	0	3.960	3.848	MON	117,150	1,405,800	08/01/2013	08/15/2046
61762X-AR-8	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	16,388,801	103.3800	16,436,756	15,900,000	16,281,672	0	(101,540)	0	0	3.001	2.307	MON	39,763	477,159	12/06/2013	10/15/2046
61762X-AT-4	MORGAN STANLEY BAML TRUST MSBA CMBS	.CF		2	1FM	72,415,623	107.4700	77,057,352	71,700,000	72,328,945	0	(73,140)	0	0	3.973	3.860	MON	237,387	2,848,641	10/10/2013	10/15/2046
61763B-AT-1	MSBAM_13-C13 CMBS			2	1FM	76,960,689	105.4600	80,360,901	76,200,000	76,881,767	0	(76,159)	0	0	3.766	3.654	MON	239,141	2,869,692	11/26/2013	11/15/2046
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS			2	1FM	80,799,136	105.3800	84,301,398	80,000,000	80,742,018	0	(57,118)	0	0	3.773	3.660	MON	251,533	2,012,267	03/26/2014	04/15/2047
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS			2	1FM	27,088,608	103.6400	27,257,373	26,300,000	27,028,102	0	(60,506)	0	0	3.119	2.453	MON	68,358	273,432	07/30/2014	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61763X-AD-8	MSBAM_14-C18 CMBS			2	1FM	68,373,588	104.3300	70,633,327	67,700,000	68,356,660	0	(16,927)	0	0	3.646	3.533	MON	205,695	617,086	09/18/2014	10/15/2047
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru			2	2	25,181,164	125.0800	31,497,816	25,181,164	25,181,164	0	0	0	0	6.830	6.927	MON	100,326	1,719,873	09/23/2010	10/10/2032
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant			2	2	12,738,475	119.7600	15,255,644	12,738,475	12,738,475	0	0	0	0	6.175	6.254	MON	45,885	786,601	12/22/2010	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L			2	2	2,669,151	121.7600	3,249,845	2,669,151	2,669,151	0	0	0	0	6.400	6.485	MON	9,965	170,826	12/22/2010	01/10/2033
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna			2	1	20,321,520	112.9300	22,872,106	20,253,263	20,305,133	0	(3,726)	0	0	5.270	5.280	MON	47,438	1,067,347	06/09/2010	04/15/2027
73020@-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica			2	1FE	8,239,522	128.1600	10,559,629	8,239,522	8,239,522	0	0	0	0	6.500	6.588	MON	23,803	535,569	05/22/2008	11/15/2034
87246A-AM-0	TIAA 2007-C4 Class G			2	1FM	4,128,619	78.5700	16,429,907	20,910,000	5,501,615	0	795,036	0	0	5.520	41.713	MON	67,332	1,162,212	08/09/2007	05/15/2020
90268T-AB-0	UBS-CITIGROUP COMMERCIAL MORTG CMBS			2	1FM	938,840	102.6700	924,050	900,000	923,853	0	(14,507)	0	0	2.804	1.154	MON	2,103	25,236	12/18/2013	01/10/2045
90269C-AC-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	21,164,751	103.2500	21,426,051	20,751,000	21,029,600	0	(56,146)	0	0	3.058	2.760	MON	52,880	634,566	06/28/2012	05/10/2063
90270R-BD-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	68,479,636	99.0000	67,023,948	67,700,000	68,286,374	0	(164,618)	775,333	0	2.792	2.670	MON	157,510	1,890,116	12/06/2012	12/10/2045
90270Y-BE-8	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	42,970,543	99.9800	42,739,783	42,750,000	42,916,887	0	(36,872)	127,763	0	2.920	2.870	MON	104,039	1,248,471	12/18/2013	03/10/2046
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	7,849,634	101.5600	7,979,223	7,857,000	7,849,670	0	36	0	0	3.185	3.208	MON	20,852	83,407	08/06/2014	03/10/2046
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten			2	1	15,622,167	97.5100	15,233,559	15,622,167	15,622,167	0	0	0	0	3.500	3.525	MON	24,301	546,776	05/21/2013	05/15/2033
90349G-BE-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS			2	1FM	18,916,866	100.2100	18,889,151	18,850,000	18,905,269	0	(18,705)	101,926	0	2.971	2.937	MON	46,665	559,977	04/11/2013	04/10/2046
92890F-AT-3	WFRBS_14-C20 CMBS			2	1FM	115,563,285	105.0600	120,207,031	114,420,000	115,491,804	0	(71,481)	0	0	3.723	3.611	MON	354,988	2,484,916	04/29/2014	05/15/2047
92890K-AY-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	12,359,736	103.8600	12,463,323	12,000,000	12,347,190	0	(12,546)	0	0	3.528	3.044	MON	35,280	105,840	09/05/2014	09/15/2057
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	36,964,646	102.8400	37,640,821	36,600,000	36,955,527	0	(9,119)	0	0	3.488	3.376	MON	106,384	319,152	09/05/2014	09/15/2057
92890P-AC-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	10,199,890	101.0200	10,102,429	10,000,000	10,161,269	0	(24,784)	0	0	2.939	2.656	MON	24,492	293,900	05/22/2013	06/15/2046
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS	CF		2	1FM	81,136,900	101.1400	83,095,432	82,157,000	81,274,310	0	76,180	8,990	0	3.073	3.221	MON	210,390	2,524,685	08/12/2013	06/15/2046
92937E-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	38,275,405	100.9700	40,342,923	39,955,000	38,486,713	0	153,690	0	0	3.037	3.582	MON	101,119	1,213,434	08/15/2013	03/15/2045
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	82,069,758	100.0800	84,315,268	84,250,000	82,307,577	0	159,934	245,794	0	2.880	3.213	MON	202,200	2,229,600	11/17/2014	03/15/2048
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	44,782,688	98.9100	45,956,487	46,465,000	44,954,586	0	131,814	0	0	2.749	3.198	MON	106,444	1,104,766	11/17/2014	05/15/2045
92938C-AC-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	121,194,720	106.8200	128,181,317	120,000,000	121,023,931	0	(128,101)	0	0	3.881	3.765	MON	388,100	4,657,200	08/05/2013	08/15/2046
92938E-AM-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	68,676,056	108.7600	73,953,818	68,000,000	68,591,947	0	(67,454)	0	0	4.136	4.027	MON	234,373	2,812,480	09/16/2013	09/15/2046
92938G-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	84,835,548	105.7200	88,802,763	84,000,000	84,743,168	0	(83,067)	0	0	3.754	3.643	MON	262,780	3,153,360	11/01/2013	12/15/2046
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	105,239,708	106.0600	110,512,610	104,200,000	105,161,618	0	(78,090)	0	0	3.829	3.717	MON	332,485	2,992,363	03/10/2014	03/15/2047
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	150,001,487	102.5000	152,236,241	148,520,000	149,944,189	0	(57,298)	0	0	3.410	3.296	MON	422,044	1,688,177	07/18/2014	08/15/2047
92939H-AW-5	WFRBS_14-C23 CMBS			2	1FM	8,754,575	105.3300	8,953,269	8,500,000	8,745,887	0	(8,688)	0	0	3.711	3.228	MON	26,286	78,859	09/18/2014	10/15/2057
92939H-AX-3	WFRBS_14-C23 CMBS			2	1FM	69,689,034	104.5100	72,111,270	69,000,000	69,672,086	0	(16,948)	0	0	3.650	3.539	MON	209,875	629,625	09/18/2014	10/15/2057
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS			2	1FM	48,477,648	101.9400	48,931,564	48,000,000	48,471,966	0	(5,682)	0	0	3.343	3.230	MON	133,720	133,720	10/24/2014	11/15/2047
92939L-AD-8	WF-RBS COMM MORTGAGE TRUST CMBS			2	1FE	42,618,666	102.1800	43,121,219	42,200,000	42,616,430	0	(2,236)	0	0	3.365	3.253	MON	118,336	0	11/18/2014	11/15/2047
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-			2	1FM	24,041,704	100.8300	24,203,824	24,004,372	23,973,514	0	(34,249)	0	0	5.118	5.002	MON	102,379	1,241,143	12/10/2010	07/15/2042
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-	LS		2	1FM	25,019,906	101.8700	23,657,144	23,223,811	23,535,120	0	(606,002)	0	0	5.242	2.460	MON	101,443	1,248,421	05/09/2012	10/15/2044
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	100,378,110	102.1400	103,023,172	100,869,704	101,147,968	0	(645,032)	0	0	5.269	4.637	MON	442,931	5,439,626	07/08/2013	12/15/2044
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	176,227,527	102.5800	185,054,630	180,393,795	179,588,196	0	437,974	0	0	5.418	5.772	MON	814,478	10,407,261	01/31/2012	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	19,276,002	103.8600	18,432,443	17,748,009	18,363,334	0	(637,871)	0	0	5.422	1.652	MON	80,191	962,297	07/18/2013	01/15/2045
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	16,602,202	103.6000	15,343,130	14,810,000	15,422,888	0	(613,970)	0	0	5.416	1.197	MON	66,842	802,110	09/26/2013	01/15/2045
92976B-FR-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	103,816,196	103.6000	119,496,065	115,344,263	112,973,656	0	1,917,608	0	0	5.558	7.645	MON	534,236	6,996,667	07/09/2009	03/15/2045
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	89,002,315	103.7200	91,657,910	88,374,020	88,395,764	0	(203,606)	0	0	5.723	5.515	MON	421,435	5,209,074	09/22/2011	05/15/2043
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	109,922,603	104.7100	113,404,937	108,300,000	108,681,527	0	(478,966)	0	0	5.723	5.308	MON	516,457	6,276,803	04/15/2013	05/15/2043
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	26,166,730	104.2100	24,300,151	23,318,422	24,619,033	0	(980,292)	0	0	5.718	1.099	MON	111,103	1,403,269	06/03/2013	05/15/2043
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	76,830,232	104.7400	73,385,419	70,065,906	72,786,769	0	(1,927,573)	0	0	5.765	2.857	MON	336,608	4,039,299	08/23/2012	07/15/2045
92977Q-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	546,379	105.9700	523,663	494,146	523,928	0	(19,578)	0	0	5.749	1.584	MON	2,367	28,409	11/05/2013	07/15/2045
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	459,162	100.6300	455,382	452,543	456,840	0	(7,833)	0	0	5.935	5.039	MON	2,238	26,858	04/17/2012	06/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	11,621,784	103.1000	11,500,730	11,155,414	11,203,024	0	(49,865)	0	0	5.997	5.172	MON	55,749	668,990	02/08/2011	06/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	51,254,551	105.3400	48,774,457	46,300,000	47,926,052	0	(1,240,490)	0	0	6.011	3.205	MON	231,924	2,783,093	07/08/2013	06/15/2045
92978M-AE-6	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	482,100	105.6900	463,718	438,771	464,660	0	(14,373)	0	0	5.572	1.626	MON	2,037	26,043	10/15/2013	10/15/2048
92978M-AF-3	WACHOVIA BK COMMERCIAL MORTG CMBS			2	1FM	229,399	105.7400	222,852	210,760	224,047	0	(5,198)	0	0	5.559	1.687	MON	976	11,716	12/18/2013	10/15/2048
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	29,983,109	105.9700	28,270,564	26,677,113	28,058,698	0	(720,476)	0	0	5.308	2.300	MON	118,002	1,416,021	10/15/2013	11/15/2048
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	48,034,418	106.6600	46,524,309	43,619,634	46,204,003	0	(1,402,192)	0	0	5.297	1.903	MON	192,544	2,411,533	09/04/2013	11/15/2048
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	4,177,198	102.0200	4,198,549	4,115,466	4,159,092	0	(52,198)	0	0	5.246	4.019	MON	17,991	215,897	09/20/2011	12/15/2043
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	7,382,728	99.9300	7,466,001	7,471,006	7,434,182	0	(15,021)	0	0	5.421	5.636	MON	33,750	405,003	04/23/2013	04/15/2047
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS	CF		2	1FM	25,677,071	100.8900	27,339,151	27,099,000	26,682,352	0	144,126	18,486	0	5.483	6.226	MON	123,820	1,485,838	06/17/2011	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	3,256,509	101.1100	3,229,351	3,194,038	3,254,863	0	(12,221)	37,117	0	5.711	4.737	MON	15,201	187,624	11/10/2011	06/15/2049
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1	0	0.0000	0	0	0	0	0	0	0	5.711	0.000	MON	0	0	10/01/2013	06/15/2049
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	0	101.1100	0	0	0	0	0	0	0	5.711	0.000	MON	0	0	11/01/2014	06/15/2049
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	996,584	107.4800	970,854	903,242	996,584	0	7,333	6,183	0	5.716	1.163	MON	4,303	52,539	11/19/2013	06/15/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS			2	1FM	1,988,335	101.0200	2,088,281	2,067,145	2,053,287	0	5,362	0	0	5.617	6.415	MON	9,676	154,534	06/16/2008	05/15/2046
93120#-AA-4	DH Newnan LLC Credit Tenant Lease			2	1	2,301,976	109.9100	2,530,100	2,301,976	2,301,976	0	0	0	0	5.380	5.440	MON	5,504	123,846	12/15/2011	07/15/2034
93120#-AA-6	RDGI 1539, LLC Credit-Tenant Lease			2	1	3,146,871	111.2400	3,500,677	3,146,871	3,146,871	0	0	0	0	5.520	5.583	MON	7,720	173,707	01/03/2012	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease			2	1	44,434,403	107.2700	47,663,188	44,434,403	44,434,403	0	0	0	0	5.110	5.164	MON	37,843	2,270,598	12/29/2011	12/25/2036
93146#-AA-4	Walgreen Company Credit-Tenant Lease			2	2	36,762,799	107.2400	39,425,211	36,762,799	36,762,799	0	0	0	0	5.150	5.205	MON	31,555	1,377,890	04/04/2014	04/25/2039
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te			2	1	8,642,428	97.4500	10,740,187	11,021,511	9,693,936	0	210,194	0	0	5.262	9.815	MON	33,831	579,952	05/05/2004	05/10/2019
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A			3		0	0.0000	0	0	0	0	0	0	0	6.210	0.000	JJ	0	334,048	07/16/2004	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K			3		0	0.0000	0	0	0	0	0	0	0	6.210	0.000	JJ	0	338,979	07/16/2004	01/02/2020
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te			2	1	3,490,337	115.5300	4,032,263	3,490,337	3,490,337	0	0	0	0	6.260	6.341	MON	6,069	218,495	12/21/2006	12/21/2029
94988Q-AC-5	WFCM_13-LC12 CMBS		CF	2	1FM	54,996,590	104.4900	57,470,655	55,000,000	54,982,959	0	(9,713)	0	0	3.531	3.535	MON	161,838	1,942,050	07/17/2013	07/15/2046
94988Q-AE-1	WFCM_13-LC12 CMBS			2	1FM	22,749,522	107.5300	24,463,940	22,750,000	22,745,068	0	(3,163)	0	0	3.986	3.999	MON	75,568	906,815	07/11/2013	07/15/2046
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS			2	1FM	24,259,166	102.3500	24,281,799	23,724,000	24,258,823	0	(80,056)	95,845	0	2.819	2.255	MON	55,732	334,390	05/21/2014	08/15/2050
94988X-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS			2	1FM	1,029,985	103.8900	1,038,935	1,000,000	1,027,668	0	(2,317)	0	0	3.432	2.944	MON	2,860	17,160	05/21/2014	08/15/2050
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		CF	2	1FM	103,014,798	103.6900	105,767,472	102,000,000	102,959,135	0	(55,663)	0	0	3.548	3.436	MON	301,580	1,809,480	05/21/2014	08/15/2050
94989A-AT-2	WELLS FARGO COMMERCIAL MORTGAG CMBS			2	1FE	22,775,432	100.3400	22,627,076	22,550,000	22,775,371	0	(61)	0	0	3.147	3.034	MON	59,137	0	12/12/2014	12/15/2047
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		CF	2	1FM	90,439,232	106.9000	95,726,191	89,550,000	90,350,754	0	(86,346)	0	0	3.896	3.787	MON	290,739	3,488,868	12/17/2013	12/15/2046
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS			2	1FM	61,403,197	105.5300	64,163,395	60,800,000	61,351,236	0	(51,961)	0	0	3.766	3.655	MON	190,811	1,908,107	02/04/2014	03/15/2047
96928#-AB-9	William Blair Pass Through CTL Credit Te			2	1	8,511,996	115.8500	9,860,824	8,511,996	8,511,996	0	0	0	0	6.073	6.149	MON	22,975	516,933	12/22/2004	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	1,836,896	112.6200	2,068,722	1,836,896	1,836,896	0	0	0	0	5.760	5.829	MON	4,702	105,805	12/21/2005	08/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens			2	1	4,819,727	112.3100	5,413,021	4,819,727	4,819,727	0	0	0	0	5.736	5.804	MON	12,287	276,459	11/18/2005	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	2,791,080	114.0100	3,182,228	2,791,080	2,791,080	0	0	0	0	6.150	6.228	MON	7,629	171,651	12/22/2006	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	2,622,915	113.4900	2,976,646	2,622,915	2,622,915	0	0	0	0	5.920	5.993	MON	6,901	155,276	12/22/2006	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	843,473	115.3100	972,630	843,473	843,473	0	0	0	0	6.150	6.228	MON	2,305	51,874	01/26/2007	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens			2	1	1,554,255	113.8800	1,770,034	1,554,255	1,554,255	0	0	0	0	5.910	5.982	MON	4,083	91,856	12/22/2006	12/15/2030
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena			2	1	34,206,807	111.2800	37,662,274	33,844,719	34,076,199	0	(16,341)	0	0	5.730	5.686	MON	86,191	1,939,302	12/15/2007	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease			2	1	52,675,335	130.1800	68,573,667	52,675,335	52,675,335	0	0	0	0	7.450	7.565	MON	174,414	3,924,313	07/17/2009	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	14,064,014	131.7400	18,528,354	14,064,014	14,064,014	0	0	0	0	7.600	7.720	MON	47,505	1,068,865	07/17/2009	07/15/2036
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena			2	1	6,231,890	106.7200	6,650,432	6,231,890	6,231,890	0	0	0	0	5.050	5.103	MON	13,987	314,710	12/07/2011	10/15/2036
96928*-ET-0	William Blair CTL P-Thrgh Tr L88 Investm		E	2	1	53,443,500	115.9500	61,969,059	53,443,500	53,443,500	0	0	0	0	5.150	5.205	MON	122,326	2,752,340	05/11/2012	05/15/2042
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	6,419	104.8800	5,779	5,510	5,507	0	(1)	(496)	0	3.690	3.692	MON	17	214	01/27/2011	04/12/2020
45779B-AB-5	Institutional Mortgage Sec.CDN CORP FORE		C	2	1FE	40,233	111.6600	38,562	34,535	34,518	0	(5)	(3,110)	0	4.697	4.725	MON	135	1,709	01/27/2011	02/12/2021
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	13,327	100.5600	12,146	12,079	12,075	0	(22)	(1,088)	0	4.678	4.423	MON	47	608	12/09/2009	03/12/2039
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS		C	2	1FE	20,191	102.2400	19,030	18,613	18,562	0	74	(1,673)	0	4.850	5.351	MON	75	951	12/09/2009	06/12/2039
80802T-AS-7	SCHOONER TRUST CMBS		C	2	1FE	0	0.0000	0	0	0	0	0	0	0	5.100	0.000	MON	0	137	12/09/2009	09/12/2019
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease		F	2	1	14,685,587	101.4200	14,894,373	14,685,587	14,685,587	0	0	0	0	4.130	4.150	JAJO	151,629	606,515	03/30/2012	04/01/2027
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas		F	2	2	3,424,645	112.6700	3,858,540	3,424,645	3,424,645	0	0	0	0	5.630	5.668	FMAN	26,779	192,807	01/23/2004	11/11/2023
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						10,024,433,991	XXX	10,272,196,997	9,865,668,628	9,933,550,211	0	(54,478,967)	12,901,446	(6,367)	XXX	XXX	XXX	34,565,200	383,794,654	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
001128-AB-9	AEP River Operations LLC Senior Secured			2	2	9,944,176	131.7900	12,977,285	9,846,905	9,923,232	0	(4,307)	0	0	8.030	7.977	JAJO	149,356	790,706	11/20/2009	10/23/2026
00112@-AB-9	AEP River Operations LLC Senior Secured			2	2	30,870,964	131.9100	40,322,941	30,568,997	30,807,427	0	(13,371)	0	0	8.030	7.977	JAJO	463,664	2,454,690	10/23/2009	10/23/2026
00248P-AA-4	INVESCO CLO CLO			2	1FE	68,719,638	98.9800	68,545,575	69,250,000	68,724,938	0	15,849	442,174	0	1.684	1.863	JAJO	550,561	0	07/14/2014	07/15/2026
00802#-AA-4	Aerostar Airport Holdings, LLC Debit In			2	3AM	15,400,000	97.8600	15,070,682	15,400,000	15,400,000	0	0	0	0	5.750	5.749	MS	243,513	885,500	03/22/2013	03/22/2035
02005A-EA-2	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	21,000,000	100.0200	21,004,350	21,000,000	21,000,000	0	0	0	0	0.531	0.531	MON	5,264	82,720	03/11/2014	01/16/2018
02005A-EJ-3	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	2,000,000	99.5100	1,990,280	2,000,000	2,000,000	0	0	0	0	0.561	0.561	MON	530	4,676	07/08/2014	06/17/2019
02005A-EQ-7	ALLY MASTER OWNER TRUST ABS FLOATER			2	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	0.651	0.652	MON	307	592	11/04/2014	10/15/2019
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	846,290	100.0400	836,612	836,233	837,461	0	(3,922)	0	0	1.750	0.525	MON	650	14,634	05/01/2013	03/15/2016
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED			2	1FE	119,152	100.0200	119,088	119,059	119,068	0	(47)	0	0	0.740	0.651	MON	39	881	06/27/2013	04/15/2016
02006N-AB-5	ALLY AUTO ASSET BACKED			2	1FE	26,259,849	99.9200	26,238,785	26,260,975	26,260,374	0	526	0	0	0.520	0.523	MON	4,173	108,108	02/25/2014	10/20/2016
02006T-AA-4	ALLY AUTO ASSET BACKED			2	1FE	16,998,555	99.9000	16,983,578	17,000,000	16,999,257	0	702	0	0	0.480	0.488	MON	3,627	40,120	06/10/2014	02/15/2017
02006U-AB-9	ALLY AUTO ASSET BACKED			2	1FE	20,698,185	99.9100	20,680,459	20,700,000	20,698,407	0	222	0	0	0.710	0.717	MON	4,491	23,679	10/16/2014	03/20/2017
02006W-AB-5	ALLY AUTO ASSET BACKED			2	1FE	24,098,923	99.9400	24,084,624	24,100,000	24,099,165	0	242	0	0	0.680	0.685	MON	7,284	36,873	09/17/2014	07/17/2017
02139#-AA-4	Altamira Trust (aka Guilford M Senior No				6*	849,338	22.1200	1,094,188	4,946,495	849,338	0	0	0	0	10.000	0.000	MJSD	0	0	10/04/2002	10/01/2017
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC			2	1FE	200,000	100.5000	201,000	200,000	200,000	0	0	0	0	3.700	3.699	AO	2,158	0	09/02/2014	04/01/2028
02377U-AA-2	AMERICAN AIRLINES CORPORATE			2	2FE	0	0.0000	0	0	0	0	0	0	0	4.950	0.000	JJ	0	0	07/24/2013	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02377U-AB-0	AMERICAN AIRLINES CORPORATE			2	4AM	5,064,885	107.1200	5,051,074	4,715,121	5,054,729	0	(30,009)	19,381	0	4.950	3.260	JJ	107,623	0	07/30/2014	07/15/2024
02582J-GD-6	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC			2	1FE	32,069,375	100.0800	32,024,480	32,000,000	32,043,262	0	(26,113)	0	0	0.680	0.459	MON	9,671	72,533	08/13/2014	03/15/2018
02582J-GP-9	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT			2	1FE	1,000,977	99.7000	996,948	1,000,000	1,000,884	0	(93)	0	0	0.661	0.641	MON	312	2,778	07/10/2014	12/15/2021
02587A-AH-7	AMERICAN EXPRESS CARDS ABS FLOATER			2	1FE	2,008,359	100.5700	2,011,444	2,000,000	2,007,767	0	(593)	0	0	0.861	0.752	MON	813	4,317	09/18/2014	02/16/2021
033286-AA-3	ANCHORAGE CAPITAL CLO LTD CLO			2	1FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	1.233	1.247	JAJO	3,014	0	10/28/2014	10/15/2017
033286-AC-9	ANCHORAGE CAPITAL CLO LTD CLO			2	1FE	59,511,000	99.6700	59,552,449	59,750,000	59,517,488	0	6,488	0	0	1.833	1.933	JAJO	133,867	0	10/28/2014	10/15/2026
04013P-AF-8	ARES CLO FUNDS CLO			2	1FE	85,500,000	99.1700	84,790,333	85,500,000	85,500,000	0	0	0	0	1.481	1.503	JAJO	256,725	0	09/29/2014	04/19/2023
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP			2	1FE	18,504,527	100.4500	18,708,006	18,624,568	18,503,585	0	2,628	0	0	1.133	1.224	FMAN	21,685	214,069	09/02/2010	11/25/2043
04351L-AA-8	ASCENSION HEALTH ALLIANCE CORPORATE				1FE	35,625,000	112.9600	40,242,178	35,625,000	35,625,000	0	0	0	0	4.847	4.847	MN	220,639	1,726,744	06/12/2013	11/15/2053
046036-B*-9	Associates Manufactured Housin ABS-IRR,			2	1FE	19,896,529	100.0000	19,209,764	19,209,764	19,204,984	0	1,859	0	0	9.000	8.962	MON	76,839	1,728,879	01/01/2004	03/15/2027
05115E-AB-6	Augusta Funding IV CLA 2 ABS-REG			2	3	6,535,425	102.3600	7,423,781	7,252,619	7,060,992	0	145,336	0	0	6.900	11.356	MN	63,944	500,431	12/31/1996	11/15/2015
05115E-AC-4	Augusta Funding IV CORPORATE			2	6	31,083,336	90.6900	36,642,388	40,404,000	36,642,388	(6,210)	2,859,047	0	0	0.000	8.290	MN	0	0	12/21/2012	11/15/2035
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,			2	5*	246,192	107.7000	265,161	246,192	246,192	0	0	0	0	7.559	7.672	MON	1,034	18,610	12/17/1999	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,			2	5*	57,748	102.5700	59,230	57,748	57,748	0	0	0	0	7.720	7.838	MON	248	4,458	12/17/1999	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,			2	5*	19,249	100.1200	19,272	19,249	19,249	0	0	0	0	8.203	8.337	MON	88	1,579	12/17/1999	05/11/2018
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, CI			2	5*	930,110	97.4700	906,612	930,110	930,110	20,811	0	0	0	1.109	1.111	MON	601	10,427	05/16/2001	10/11/2020
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri			2	5*	119,354	92.6300	110,558	119,354	119,354	0	0	0	0	3.059	3.078	MON	213	3,698	05/16/2001	10/11/2020
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	1,840,023	97.3800	1,791,823	1,840,023	1,840,023	0	0	0	0	1.059	1.061	MON	1,136	31,565	08/27/2004	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	345,004	92.5400	319,270	345,004	345,004	0	0	0	0	1.259	1.262	MON	241	6,259	08/27/2004	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X			2	5*	115,001	91.8400	105,620	115,001	115,001	0	0	0	0	2.659	2.673	MON	170	3,121	08/27/2004	06/11/2025
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	14,919,738	102.2900	15,139,556	14,800,000	14,863,430	0	(55,964)	0	0	3.150	2.728	MON	14,245	458,850	02/06/2014	03/20/2017
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	24,651,170	103.3300	24,798,528	24,000,000	24,280,072	0	(140,408)	0	0	3.270	2.661	MON	23,980	784,800	04/17/2012	02/20/2018
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	37,999,780	100.5600	38,211,584	38,000,000	37,999,339	0	(152)	0	0	2.054	2.062	MON	23,849	780,520	03/15/2012	08/20/2016
05377R-BB-9	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	56,974,555	100.0300	57,017,955	57,000,000	56,985,035	0	4,415	0	0	2.100	2.118	MON	36,575	1,197,000	07/25/2012	03/20/2019
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	26,788,741	98.9600	26,659,070	26,940,000	26,789,764	0	1,022	0	0	1.920	2.094	MON	15,805	0	12/17/2014	09/20/2019
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	10,994,998	100.3100	11,034,309	11,000,000	10,995,723	0	725	0	0	2.460	2.481	MON	8,268	231,513	02/05/2014	07/20/2020
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC			2	1FE	47,054,585	100.0000	47,097,551	47,100,000	47,054,956	0	792	34,297	0	2.500	2.533	MON	35,979	477,542	07/17/2014	02/20/2021
055778-AG-5	BTMU Capital Corp Equip Note Series A			2	1	9,112,208	118.5200	10,799,908	9,112,208	9,112,208	0	0	0	0	6.550	6.549	FA	207,239	596,850	02/26/2009	02/26/2021
055778-AH-3	BTMU Capital Corp Equip Note Series B			2	1	8,769,975	118.5200	10,394,290	8,769,975	8,769,975	0	0	0	0	6.550	6.549	FA	199,456	574,433	02/26/2009	02/26/2021
055778-AJ-9	BTMU Capital Corp Equip Note Series C			2	1	2,735,009	118.5200	3,241,569	2,735,009	2,735,009	0	0	0	0	6.550	6.549	FA	62,202	179,143	02/26/2009	02/26/2021
055778-AK-6	BTMU Capital Corp Equity Note Series D			2	1	2,757,708	118.5200	3,268,472	2,757,708	2,757,708	0	0	0	0	6.550	6.549	FA	62,719	180,630	02/26/2009	02/26/2021
055778-AM-2	BTMU Capital Corp Equip Note Series E			2	1	1,129,868	118.5200	1,339,135	1,129,868	1,129,868	0	0	0	0	6.550	6.549	FA	25,697	74,006	02/26/2009	02/26/2021
055778-AN-0	BTMU Capital Corp Equipment Note			2	1	4,350,230	111.6900	4,366,032	3,909,091	4,283,499	0	(33,662)	0	0	4.830	2.737	AO	39,860	188,809	01/01/2013	10/15/2024
05579U-AB-9	BMW AUTO ASSET BACKED			2	1FE	34,561,859	99.9800	34,558,513	34,563,871	34,563,006	0	1,147	0	0	0.450	0.455	MON	4,753	105,420	04/09/2014	03/21/2016
065604-AB-6	BANK OF THE WEST AUTO TRUST ASSET BACKED			2	1FE	40,597,154	99.9900	40,594,763	40,600,000	40,597,487	0	334	0	0	0.690	0.697	MON	12,451	24,901	11/05/2014	07/17/2017
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE			2	3AM	217,760	108.0000	213,840	198,000	200,908	0	(316)	0	0	9.000	7.539	JD	1,485	17,820	11/27/2001	06/01/2017
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1			2	1FE	6,857,937	107.3000	7,213,252	6,722,362	6,774,798	0	(9,062)	0	0	6.666	6.424	MON	3,734	448,112	07/28/2005	07/28/2021
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1			2	1FE	2,664,876	107.4000	2,861,986	2,664,876	2,664,876	0	0	0	0	6.365	6.448	MON	1,414	169,619	02/28/2002	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla			2	1FE	5,350,825	107.6800	5,761,806	5,350,825	5,350,825	0	0	0	0	6.444	6.530	MON	2,873	344,807	05/10/2002	01/28/2022
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T			2	1	26,580,097	122.5500	32,573,362	26,580,097	26,580,097	0	0	0	0	6.489	6.576	MON	76,657	1,724,783	05/14/2010	06/15/2032
095560-AC-2	INVESCO CLO CLO			2	1FE	6,000,000	99.2500	5,955,019	6,000,000	6,000,000	0	0	0	0	1.711	1.718	JAJO	22,238	90,742	11/08/2013	01/15/2026
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE			2	2FE	7,478,394	108.5300	8,116,001	7,478,394	7,478,394	0	0	0	0	6.850	6.850	JD	42,689	512,270	09/24/2007	06/01/2034
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note			2	1FE	4,603,769	100.7900	4,640,043	4,603,769	4,603,769	0	0	0	0	6.267	6.347	MON	16,829	288,498	06/30/2008	06/10/2015
12502Y-AP-8	CCR Inc. MT 100 Paymt Rights Senior Secu			2	1FE	12,750,000	101.3100	12,916,727	12,750,000	12,750,000	0	0	0	0	4.750	4.796	MON	35,328	605,625	07/11/2012	07/11/2022
125148-AA-0	CED California Holdings, LLC Senior Note			2	2AM	13,062,200	99.8000	13,036,433	13,062,200	13,062,200	0	0	0	0	4.780	4.779	JD	1,734	624,373	04/11/2013	06/30/2037
125464-AA-5	CIC Receivables Master Trust Senior Secu			2	2AM	37,500,000	101.1300	37,923,250	37,500,000	37,500,000	0	0	0	0	4.890	4.920	JAJO	427,875	876,126	04/16/2014	10/07/2021
12625L-AH-6	CRF-18 Subordinated Note			2	6*	1,574,544	40.2200	2,011,113	5,000,000	1,574,544	0	0	0	0	5.500	0.000	MON	0	0	06/20/2006	06/01/2031
12625V-AG-6	CRF-19 LLC Subordinated Note Class B			2	1AM	294,054	100.0000	500,000	500,000	464,842	0	13,293	0	0	5.350	6.018	MON	2,229	26,750	06/30/2008	08/01/2035
12625V-AL-5	CRF-19 LLC Subordinated Note Class D			2	1AM	1,358,526	67.9300	1,358,526	2,000,000	1,358,526	0	12,987	270,278	0	7.220	0.000	MON	0	(385,067)	06/30/2008	08/01/2035
12625V-AN-1	CRF-19 LLC Subordinated Note Class E			2	1AM	1	0.0000	1	1,000,000	1	0	0	0	0	7.770	0.000	MON	0	0	06/30/2008	08/01/2035
12625V-AQ-4	CRF-19 LLC Subordinated Note Class F			2	6Z	1	0.0000	1	2,500,000	1	0	0	0	0	6.500	0.000	MON	0	0	06/30/2008	08/01/2035
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1			2	1FE	633,836	110.3100	656,058	594,747	594,615	0	52	0	0	8.000	7.950	MON	2,115	47,580	01/08/2007	03/15/2027
126650-BH-2	CVS CAREMARK CORP CORPORATE				2AM	976,320	110.3600	1,103,645	1,000,000	992,713	0	2,698	0	0	5.750	6.076	JD	4,792	57,500	09/26/2007	06/01/2017
126650-BH-2	CVS CAREMARK CORP CORPORATE				3AM	5,394,550	110.3600	5,518,225	5,000,000	5,146,017	0	(56,097)	0	0	5.750	4.460	JD	23,958	287,500	03/03/2010	06/01/2017
126650-BJ-8	CVS CAREMARK CORP CORPORATE	LS			1AM	3,626,789	125.5000	6,274,836	5,000,000	3,858,696	0	47,029	0	0	6.250	9.403	JD	26,042	312,500	10/28/2008	06/01/2027
126650-BJ-8	CVS CAREMARK CORP CORPORATE	LS			2AM	20,482,070	125.5000	26,354,310	21,000,000	20,603,977	0	20,064	0	0	6.250	6.472	JD	109,375	1,312,500	10/18/2007	06/01/2027
13034V-AA-2	CALIFORNIA INST OF TECHNOLOGY CORP			2	1FE	10,106,670	107.5400	10,968,907	10,200,000	10,105,749	0	46	0	0	4.700	4.744	MN	79,900	479,400	11/29/2011	11/01/2111

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13466*-AA-8	CampusParc LP Senior Note			2	2FE	12,500,000	113.1200	14,139,868	12,500,000	12,500,000	0	0	0	0	5.138	5.171	MJSD	1,784	665,442	12/18/2013	12/31/2043
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED			2	1FE	5,180,213	100.0800	5,154,167	5,150,037	5,154,148	0	(9,380)	0	0	0.890	0.473	MON	2,037	45,835	02/21/2013	09/15/2016
14313M-AB-0	CARMX_AUTO ASSET BACKED			2	1FE	4,530,806	99.9900	4,530,633	4,530,937	4,530,903	0	45	0	0	0.420	0.422	MON	846	19,030	05/08/2013	06/15/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED			2	1FE	3,845,434	100.0200	3,846,371	3,845,783	3,845,689	0	138	0	0	0.590	0.598	MON	1,008	22,690	07/31/2013	08/15/2016
14313Q-AB-1	CARMX_AUTO ASSET BACKED			2	1FE	14,241,267	99.9800	14,238,644	14,241,507	14,241,356	0	88	0	0	0.470	0.471	MON	2,975	56,337	02/04/2014	02/15/2017
14313R-AB-9	CARMX AUTO ASSET BACKED			2	1FE	8,244,029	99.9100	8,237,331	8,244,429	8,244,219	0	190	0	0	0.460	0.465	MON	1,686	22,228	05/07/2014	04/17/2017
14313T-AB-5	CARMX_AUTO ASSET BACKED			2	1FE	21,799,911	99.9700	21,792,610	21,800,000	21,799,895	0	(16)	0	0	0.550	0.550	MON	5,329	40,633	08/06/2014	08/15/2017
14313U-AH-9	CARMX_AUTO ABS FLOATER			2	1FE	15,400,000	100.0000	15,400,308	15,400,000	15,400,000	0	0	0	0	0.431	0.431	MON	3,133	5,864	11/05/2014	02/15/2018
14916R-AD-6	Catholic Health Initiatives CORP			2	1FE	31,057,114	99.2800	31,452,284	31,680,000	31,064,904	0	6,301	272,662	0	4.350	4.474	MN	229,680	1,378,080	07/19/2013	11/01/2042
14916R-AE-4	Catholic Health Initiatives CORP				1FE	17,942,461	101.3100	18,184,624	17,950,000	17,943,733	0	1,400	0	0	2.600	2.610	FA	194,458	351,321	10/23/2013	08/01/2018
14916R-AF-1	Catholic Health Initiatives CORP				1FE	30,967,987	105.6400	32,791,898	31,040,000	30,972,684	0	5,171	0	0	4.200	4.230	FA	543,200	981,381	10/23/2013	08/01/2023
152320-AA-5	Centinela Solar Energy, LLC Senior Note			2	2AM	51,000,000	104.8100	53,453,450	51,000,000	51,000,000	0	0	0	0	5.800	5.841	FMAN	254,717	2,958,000	02/27/2013	05/31/2034
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten			2	1	7,988,649	95.5500	7,632,959	7,988,649	7,988,649	0	0	0	0	4.835	4.882	MON	22,531	296,912	03/31/2014	01/10/2041
161348-AA-1	Charter School Investors, LLC Secured Te				1Z	99,631	103.0400	102,657	99,631	99,631	0	0	0	0	4.808	4.829	FMAN	812	4,857	03/01/2013	02/27/2016
161571-BR-4	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	2,965,639	99.3700	2,971,049	2,990,000	2,974,021	0	5,615	0	0	0.411	0.661	MON	580	8,152	06/13/2014	04/15/2019
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED			2	1FE	30,544,121	100.1300	30,540,443	30,500,000	30,510,689	0	(23,356)	0	0	0.790	0.714	MON	10,709	240,950	07/24/2013	06/15/2017
161571-GL-2	CHASE ISSUANCE TRUST ABS FLOATER			2	1FE	3,184,005	99.9600	3,183,687	3,185,000	3,184,125	0	120	0	0	0.361	0.381	MON	543	1,909	10/21/2014	05/15/2018
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not			2	4FE	37,596,514	72.9000	33,614,426	46,110,617	38,006,913	0	263,811	1,712,501	0	6.120	8.852	JD	125,421	2,821,970	02/28/2013	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not			2	4FE	11,754,775	68.0200	9,213,726	13,545,455	11,284,556	0	142,557	712,847	0	6.610	8.221	JD	39,794	852,846	12/15/2014	12/15/2040
17119V-AB-9	CHRYSLER AUTO ASSET BACKED			2	1FE	6,399,106	100.0400	6,397,577	6,394,859	6,396,253	0	(2,853)	0	0	0.560	0.443	MON	1,592	24,969	05/27/2014	12/15/2016
17119X-AB-5	CHRYSLER AUTO ASSET BACKED			2	1FE	25,176,536	100.0400	25,186,007	25,176,666	25,176,480	0	(55)	0	0	0.490	0.490	MON	5,483	91,154	03/12/2014	02/15/2017
17119Y-AB-3	CHRYSLER AUTO ASSET BACKED			2	1FE	21,998,623	100.0700	22,015,620	22,000,000	21,998,963	0	340	0	0	0.690	0.697	MON	6,747	33,733	09/18/2014	09/15/2017
17305E-CJ-2	CITIBANK CREDIT CARD ISSUANCE CCCIT_05			2	1FE	4,460,842	100.8400	4,033,636	4,000,000	4,030,828	0	(160,361)	0	0	4.850	0.811	MS	59,817	194,000	04/17/2012	03/10/2017
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A			2	1FE	1,072,383	101.9100	1,019,056	1,000,000	1,018,231	0	(38,733)	0	0	4.550	0.646	JD	1,390	45,500	08/02/2013	06/20/2017
17305E-DK-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE	LS		2	1FE	11,415,660	99.6700	15,548,754	15,600,000	14,418,189	0	566,539	0	0	0.301	4.329	MJSD	2,214	46,567	02/12/2009	12/17/2018
17305E-ED-3	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	1,606,000	100.0100	1,600,186	1,600,000	1,600,687	0	(5,313)	0	0	0.712	0.326	MON	696	9,474	02/20/2014	01/10/2017
17305E-EJ-0	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	554,854	103.3600	733,893	710,000	645,946	0	17,153	0	0	1.540	4.415	MON	304	11,078	02/03/2009	05/20/2020
17305E-FC-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			2	1FE	5,965,340	100.2700	5,966,249	5,950,000	5,963,203	0	(2,137)	0	0	1.110	0.966	JJ	29,170	0	09/24/2014	07/23/2018
17305E-FH-3	CITIBANK CREDIT CARD ISSUANCE ASSET BACK			2	1FE	29,997,933	107.6800	32,305,350	30,000,000	29,996,577	0	(124)	0	0	3.720	3.721	MS	353,400	1,066,400	09/16/2013	09/08/2025
17305E-FP-5	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	4,698,531	100.0000	4,700,000	4,700,000	4,698,711	0	180	0	0	0.358	0.378	MON	1,075	2,819	10/21/2014	05/09/2018
17305E-FT-7	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE			2	1FE	27,000,000	99.9000	26,973,278	27,000,000	27,000,000	0	0	0	0	0.367	0.367	MON	2,202	26,567	09/09/2014	08/24/2018
18450@-AA-3	Clean Fund Holdings, LLC Debt			2	2Z	3,704,023	129.4600	4,795,091	3,704,023	3,704,023	0	0	0	0	15.529	4.525	FMAN	82,415	133,345	05/13/2014	05/13/2021
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE				1FE	11,575,000	102.7800	11,896,160	11,575,000	11,575,000	0	0	0	0	4.858	4.858	JJ	160,884	0	09/11/2014	01/01/2114
186103-AC-1	Cleveland Cuyahoga County Port Senior No			2	2	0	0.0000	0	0	0	0	0	0	0	7.280	0.000	MON	0	418,802	02/21/2004	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No			2	2	0	0.0000	0	0	0	0	0	0	0	7.590	0.000	MON	0	148,423	02/21/2004	03/01/2016
186103-AE-7	Cleveland Cuyahoga County Port Senior No			2	2	0	0.0000	0	0	0	0	0	0	0	7.190	0.000	MON	0	18,190	02/21/2004	03/01/2016
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				3AM	6,962,643	116.2100	7,030,965	6,050,000	6,293,411	0	(76,448)	0	0	7.880	6.302	MN	79,457	476,740	12/10/2002	11/01/2017
186108-BU-9	CLEVELAND ELECTRIC ILLUM CO SECURED				4AM	6,276,580	116.2100	5,810,715	5,000,000	5,765,086	0	(258,635)	0	0	7.880	2.271	MN	65,667	394,000	01/01/2013	11/01/2017
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19			2	1FE	108,839	101.1600	219,797	217,288	200,671	0	4,594	0	0	4.000	10.220	JD	724	8,692	05/03/1988	06/01/2018
20779M-AN-8	CONNECTICUT VALLEY STRUCT CRED ABS FLOAT			2	1AM	5	93.3800	1,422,062	1,522,958	5	0	0	0	0	3.502	8,888.000	MJSD	1,333	26,869	02/10/2006	03/23/2023
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE			2	2FE	9,152,777	109.7500	9,967,022	9,081,569	9,143,081	0	(6,860)	0	0	5.983	5.835	AO	108,670	543,350	07/12/2013	04/19/2022
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE			2	2FE	29,042	106.5000	30,930	29,042	29,042	0	0	0	0	4.750	4.748	JJ	648	1,380	11/17/2010	01/12/2021
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND			2	2FE	8,501,948	104.6200	8,881,500	8,489,295	8,489,954	0	(1,684)	0	0	6.900	6.871	JJ	291,254	585,761	11/12/2003	01/02/2018
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS			2	2FE	8,696,664	103.6200	9,782,939	9,441,168	9,266,429	0	63,653	0	0	6.648	8.338	MS	184,808	627,649	10/28/2008	09/15/2017
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS			2	2FE	2,186,013	107.5000	2,568,267	2,389,086	2,343,132	0	14,317	0	0	6.820	8.107	MN	27,156	162,936	05/05/2003	05/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS			2	2FE	1,668,572	109.8100	1,837,323	1,673,184	1,671,570	0	294	0	0	6.545	6.578	FA	45,325	109,541	10/21/2003	02/02/2019
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS			2	2FE	2,151,469	112.1800	2,715,632	2,420,781	2,320,349	0	14,723	0	0	7.707	9.552	AO	46,124	186,570	05/05/2003	10/02/2022
22964*-AB-4	CSolar IV West, LLC Senior Secured Term			2	2Z	6,272,785	98.4000	6,172,284	6,272,785	6,272,785	0	0	0	0	1.946	1.955	MJSD	334	39,108	06/13/2014	09/30/2023
23307*-AB-8	DC Arena, LP Senior Note			2	2AM	936,077	112.5700	1,053,762	936,077	936,077	0	0	0	0	6.202	6.202	MN	4,999	58,071	05/21/2007	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note			2	2AM	8,887,920	114.2400	10,153,882	8,887,920	8,887,920	0	0	0	0	6.559	6.560	MN	50,199	582,998	12/05/2003	11/30/2023
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND			2	1FE	11,131,671	116.0000	14,754,284	12,719,210	11,503,097	0	85,127	0	0	6.821	9.132	FA	339,801	867,577	09/29/2011	08/10/2022
254010-AC-5	DIGNITY HEALTH CORPORATE				1FE	9,000,000	100.7700	9,069,264	9,000,000	9,000,000	0	0	0	0	2.637	2.637	MN	50,103	0	10/07/2014	11/01/2019
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	29,924,367	100.2100	29,661,390	29,600,000	29,687,889	0	(95,891)	0	0	0.741	0.325	MON	10,355	172,504	09/04/2014	03/15/2018
254683-AX-3	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT			2	1FE	10,004,297	99.9800	9,998,370	10,000,000	10,002,713	0	(1,584)	0	0	0.361	0.311	MON	1,704	11,996	09/04/2014	01/16/2018
25557#-AA-8	Dixie Valley Geothermal 2010-1 Series A			2	2Z	28,562,765	121.7000	34,759,969	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557*-AA-2	Dixie Valley Geothermal 2010-2 Series A			2	2Z	28,562,765	121.7000	34,759,969	28,562,765	28,562,765	0	0	0	0	7.000	6.999	MS	505,402	1,999,394	09/15/2010	03/30/2033
25557@-AA-0	Dixie Valley Geothermal 2010-3 Series A			2	2Z	26,882,603	121.7000	32,715,265	26,882,603	26,882,603	0	0	0	0	7.000	6.999	MS	475,673	1,881,782	09/15/2010	03/30/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT			2	2AM	62,832,000	104.7300	65,803,832	62,832,000	62,832,000	0	0	0	0	5.250	5.284	MJSD	146,608	3,298,680	04/29/2008	06/15/2018
29272#-AC-0	Energy Plaza Lease Pass-Throug Trust Cer				1	75,350,000	136.8200	103,090,557	75,350,000	75,350,000	0	0	0	0	9.190	9.190	FA	2,635,220	6,924,665	02/14/2002	02/14/2022
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	4,391,952	100.0700	4,395,242	4,392,348	4,392,333	0	138	0	0	1.140	1.147	MON	1,530	50,073	04/25/2012	11/20/2017
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	38,424,702	99.9800	38,418,577	38,426,493	38,427,551	0	709	0	0	0.680	0.675	MON	7,984	214,910	08/11/2014	09/20/2018
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	6,063,578	100.1900	6,074,122	6,062,500	6,063,671	0	(63)	0	0	1.060	1.038	MON	1,964	59,172	08/11/2014	03/20/2019
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED			2	1FE	9,961,539	99.9600	9,958,330	9,961,976	9,961,695	0	155	0	0	0.870	0.873	MON	2,648	73,669	02/11/2014	09/20/2019
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999			2	3AM	384,387	99.2300	384,539	387,522	384,390	0	(3,865)	14,823	0	7.850	8.237	MON	2,535	32,261	07/29/2004	05/18/2026
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999			2	4AM	1,086,425	99.2300	961,346	968,806	997,980	0	(9,715)	0	0	7.850	6.009	MON	6,338	80,653	07/29/2004	05/18/2026
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes			2	1FE	5,737,786	105.6300	5,634,191	5,333,783	5,612,344	0	(66,228)	0	0	7.590	5.820	JJ	192,296	404,834	01/01/2013	07/10/2018
302840-AA-0	FNBM LLC Senior Secured Note				1FE	116,570,200	102.0600	118,970,309	116,570,200	116,570,200	0	0	0	0	3.750	3.725	MON	376,425	4,432,096	02/24/2012	02/24/2017
302840-AB-8	FNBM LLC Senior Secured Note				1FE	33,320,000	101.5300	33,829,420	33,320,000	33,320,000	0	0	0	0	3.500	3.469	MON	100,423	1,182,397	09/20/2012	02/24/2017
302840-AC-6	FNBM LLC Secured Senior Note				1Z	17,660,000	103.3300	18,248,654	17,660,000	17,660,000	0	0	0	0	4.250	4.225	MON	64,631	760,974	09/18/2013	09/18/2018
31679J-AB-9	FIFTH THIRD AUTO TRUST ASSET BACKED			2	1FE	24,210,223	99.9900	24,208,281	24,210,872	24,210,597	0	374	0	0	0.460	0.462	MON	4,950	91,262	02/11/2014	08/15/2016
31679K-AC-4	FIFTH THIRD AUTO TRUST ABS FLOATER			2	1FE	8,000,000	99.9500	7,995,656	8,000,000	8,000,000	0	0	0	0	0.321	0.320	MON	1,212	13,025	06/04/2014	04/17/2017
31679M-AB-2	FIFTH THIRD AUTO TRUST ASSET BACKED			2	1FE	28,847,946	99.9100	28,823,227	28,850,000	28,848,348	0	402	0	0	0.570	0.579	MON	7,309	21,012	10/22/2014	05/15/2017
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A			2	1	7,329,140	112.6700	8,257,728	7,329,140	7,329,140	0	0	0	0	5.470	5.467	JJ	199,338	400,904	05/31/2007	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev			2	1	6,823,682	112.7100	7,690,674	6,823,682	6,823,682	0	0	0	0	5.470	5.470	JJ	185,591	373,255	09/27/2007	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D			2	1	7,460,004	119.1100	8,885,469	7,460,004	7,460,004	0	0	0	0	5.960	5.958	MN	56,812	444,616	10/16/2007	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D			2	1	744,150	119.0200	885,695	744,150	744,150	0	0	0	0	5.960	5.958	MN	5,667	44,351	10/16/2007	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D			2	1	4,666,321	118.9100	5,548,836	4,666,321	4,666,321	0	0	0	0	5.960	5.958	MN	35,537	278,113	10/16/2007	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D			2	1	1,884,865	118.8800	2,240,773	1,884,865	1,884,865	0	0	0	0	5.960	5.958	MN	14,354	112,338	10/16/2007	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D			2	1	2,548,631	119.1100	3,035,626	2,548,631	2,548,631	0	0	0	0	5.960	5.958	MN	19,409	151,898	10/16/2007	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb			2	1	2,218,428	118.9700	2,639,207	2,218,428	2,218,428	0	0	0	0	5.960	5.960	MN	16,895	132,218	12/13/2007	12/13/2027
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	2AM	1,203,153	127.1200	1,529,460	1,203,153	1,203,153	0	0	0	0	12.480	12.472	MN	25,026	150,153	08/23/1990	05/01/2020
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	3AM	30,169,970	127.1200	37,471,761	29,477,237	29,751,138	0	(57,919)	0	0	12.480	12.144	MN	613,127	3,678,759	07/01/2001	05/01/2020
32485*-AD-9	Catalyst Old River Hydroelectr SRNT			2	2AM	29,477,237	127.1200	37,471,761	29,477,237	29,477,237	0	0	0	0	12.480	12.474	MN	613,127	3,678,759	12/01/1999	05/01/2020
33852@-AA-6	Flat Ridge 2 Wind Energy LLC Senior Note			2	3Z	32,624,584	104.4400	34,072,664	32,624,584	32,624,584	0	0	0	0	5.750	5.750	JD	5,211	1,875,914	12/14/2012	06/30/2035
344868-AA-2	Football Club Term NT 2020 TR CTF 144A				1FE	105,365,078	113.8700	119,390,395	104,850,000	105,338,959	0	(26,119)	0	0	5.350	5.252	OCT	1,355,623	5,671,803	09/02/2014	10/05/2020
34487*-AA-9	Football Club Term NT 2018 Series 2008 C				1FE	15,985,522	114.0300	17,275,563	15,150,000	15,560,960	0	(99,811)	0	0	6.110	5.290	OCT	223,702	935,950	06/09/2010	10/05/2018
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			2	1FE	12,758,789	100.1700	12,521,650	12,500,000	12,521,022	0	(162,739)	0	0	1.861	0.572	MON	10,984	234,452	07/11/2013	02/15/2017
34528Q-BP-8	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			2	1FE	21,493,698	101.1000	21,736,049	21,500,000	21,495,991	0	817	0	0	1.920	1.932	MON	18,347	412,800	02/07/2012	01/15/2019
34528Q-CE-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT			2	1FE	2,890,522	100.0400	2,886,062	2,885,000	2,888,923	0	(1,599)	0	0	0.541	0.412	MON	737	6,544	07/25/2014	01/15/2018
34528Q-DA-9	FORD CREDIT FLOORPLAN MASTER O ASSET BAC			2	1FE	1,000,000	100.2900	1,002,943	1,000,000	1,000,000	0	0	0	0	0.661	0.661	MON	294	5,425	02/11/2014	02/15/2021
34530D-AB-5	FORD AUTO ASSET BACKED			2	1FE	1,535,191	100.0000	1,535,201	1,535,197	1,535,152	0	(34)	0	0	0.550	0.550	MON	375	8,444	07/23/2013	04/15/2016
34530H-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE			2	1FE	8,194,062	99.9900	8,187,174	8,187,985	8,190,514	0	(3,548)	0	0	0.480	0.371	MON	1,747	26,202	04/15/2014	11/15/2016
34530J-AC-0	FORD AUTO ABS FLOATER			2	1FE	7,101,195	99.9800	7,099,498	7,101,195	7,101,195	0	0	0	0	0.341	0.340	MON	1,076	17,343	03/18/2014	10/15/2016
34530J-AD-8	FORD AUTO ASSET BACKED			2	1FE	4,985,938	99.9100	4,995,460	5,000,000	4,986,235	0	297	0	0	0.680	0.952	MON	1,511	0	12/18/2014	04/15/2017
34530K-AA-1	FORD AUTO ASSET BACKED			2	1FE	28,149,337	99.9700	28,142,187	28,150,378	28,149,773	0	436	0	0	0.470	0.474	MON	5,880	62,846	06/17/2014	03/15/2017
34530L-AC-5	FORD AUTO ABS FLOATER			2	1FE	28,000,000	99.8900	27,970,376	28,000,000	28,000,000	0	0	0	0	0.321	0.321	MON	4,242	33,985	07/22/2014	03/15/2017
34530M-AA-7	FORD AUTO ASSET BACKED			2	1FE	1,999,501	100.5300	2,010,676	2,000,000	1,999,560	0	59	0	0	2.260	2.276	MON	2,009	26,367	05/06/2014	11/15/2025
34530N-AA-5	FORD AUTO ASSET BACKED			2	1FE	25,290,717	100.2600	25,365,173	25,300,000	25,291,079	0	361	0	0	2.310	2.329	MON	25,975	97,405	10/07/2014	04/15/2026
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	26,484,310	95.2200	30,349,191	31,873,811	27,295,152	0	491,300	0	0	0.341	5.379	MON	5,130	107,965	06/07/2012	11/15/2034
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	2AM	5,467,382	96.8800	5,323,298	5,494,802	5,467,382	0	107,049	5,127	0	0.451	0.637	MON	1,170	24,724	11/07/2012	05/15/2032
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	12,225,814	97.5800	13,615,857	13,953,003	12,360,970	0	(567,855)	0	0	0.381	4.195	MON	2,509	52,906	03/30/2011	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2			2	3AM	225,135	93.3500	210,168	225,135	225,135	0	0	0	0	2.911	2.928	MON	309	6,613	12/06/2004	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2			2	1AM	210,135	93.3500	210,168	225,135	210,159	0	24	15,001	0	2.911	5.277	MON	309	6,613	12/06/2004	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	2,030,643	97.0800	2,796,172	2,880,345	2,351,389	0	56,099	0	0	0.411	9.732	MON	559	11,795	06/21/2010	06/15/2033
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1			2	4AM	1,343,915	96.6000	1,343,989	1,391,304	1,344,017	0	102	47,389	0	2.881	4.395	MON	1,893	40,445	06/23/2005	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER			2	1FE	21,847,351	96.6100	24,049,322	24,893,150	22,598,246	0	303,040	0	0	0.401	3.853	MON	4,711	99,422	12/18/2013	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER			2	4AM	990,760	92.1600	913,105	990,760	990,760	0	0	0	0	3.361	3.384	MON	1,572	33,609	12/07/2005	11/15/2033
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	40,425,000	100.0400	40,442,464	40,425,000	40,425,000	0	0	0	0	0.655	0.656	MON	7,360	266,048	07/25/2012	06/20/2017
36159L-CK-0	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT			2	1FE	4,000,000	99.9000	3,996,136	4,000,000	4,000,000	0	0	0	0	0.545	0.546	MON	606	9,101	07/16/2014	07/20/2019
36160R-AA-8	GEBL ABS FLOATER			2	1FE	19,460,963	95.0400	23,233,269	24,446,963	20,450,778	0	174,472	0	0	0.331	4.915	MON	3,819	80,337	11/07/2012	04/16/2035
36162R-AC-2	GE EQUIPMENT ASSET BACKED			2	1FE	329,528	100.0300	329,280	329,168	329,189	0	(164)	0	0	1.040	0.958	MON	95	3,423	03/27/2013	09/21/2015
36163L-AB-6	GE EQUIPMENT ASSET BACKED			2	1FE	10,599,579	99.9700	10,596,820	10,600,000	10,598,512	0	(1,067)	0	0	0.590	0.611	MON	1,216	44,820	04/02/2014	08/24/2016
36163N-AB-2	GE EQUIPMENT ASSET BACKED			2	1FE	9,999,634	99.9000	9,990,150	10,000,000	9,999,746	0	112	0	0	0.550	0.553	MON	1,222	28,264	06/10/2014	12/23/2016
361894-AC-2	GM FINANCIAL AUTO LEASING ASSET BACKED			2	1FE	38,618,259	99.9100	38,588,979	38,622,388	38,620,038	0	1,779	0	0	0.610	0.618	MON	7,199	163,609	04/03/2014	07/20/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
36803*-AA-1	Gator Power Holdings, LLC Senior Note				3AM	13,000,000	105.2700	13,684,841	13,000,000	13,000,000	0	0	0	0	6.750	6.751	MN	124,313	877,500	10/21/2011	11/01/2016
36830L-AB-9	GE EQUIPMENT ASSET BACKED			2	1FE	4,963,479	100.0900	4,968,259	4,963,995	4,963,832	0	215	0	0	0.730	0.738	MON	705	36,237	07/24/2013	01/25/2016
36830N-AC-3	GE EQUIPMENT ASSET BACKED			2	1FE	3,358,375	100.2800	3,359,350	3,350,000	3,356,457	0	(1,918)	0	0	0.950	0.760	MON	796	10,608	09/09/2014	03/22/2017
37186*-AA-6	Genesis Solar Funding LLC Senior Secured			2	2FE	18,878,876	102.8800	19,268,801	18,730,000	18,878,390	0	(486)	0	0	5.600	5.506	MS	337,972	191,397	12/03/2014	09/07/2038
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr			2	1FE	4,564,948	98.7000	4,522,180	4,581,652	4,566,424	0	767	0	0	3.875	3.904	FA	67,070	177,539	01/01/2013	02/15/2038
37429*-AA-3	Getty Realty Corp Senior Secured Note				3	71,641,660	97.6300	71,033,106	72,760,000	71,642,059	0	399	1,118,340	0	6.000	6.323	FMAN	436,560	4,365,600	02/25/2013	02/25/2021
37459*-AA-6	Giants Training Facility LLC Senior Secu			2	2AM	7,116,466	120.7200	8,591,386	7,116,466	7,116,466	0	0	0	0	7.150	7.151	JD	42,402	508,827	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			2	2AM	7,116,466	120.7200	8,591,386	7,116,466	7,116,466	0	0	0	0	7.150	7.151	JD	42,402	508,827	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu			2	5AM	1,598,270	120.7200	1,636,455	1,355,517	1,597,369	0	(902)	0	0	7.150	4.830	JD	8,077	48,460	08/19/2014	12/01/2030
374593-A*-2	Giants Stadium LLC Senior Secured Note			2	2AM	90,520,000	124.9000	113,061,197	90,520,000	90,520,000	0	0	0	0	7.100	7.101	AO	1,606,730	6,426,920	06/30/2010	04/01/2040
38013Q-AC-1	GM FINANCIAL AUTO LEASING ASSET BACKED			2	1FE	13,998,482	100.0400	14,006,048	14,000,000	13,998,783	0	300	0	0	0.730	0.739	MON	3,123	26,118	09/10/2014	02/20/2017
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec				2	22,500,000	100.5300	22,618,541	22,500,000	22,500,000	0	0	0	0	4.590	4.616	FMAN	94,669	499,163	06/04/2014	01/31/2022
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS			2	6FE	1,127,857	10.3700	255,582	2,464,627	88,125	0	(166,810)	0	0	7.650	24.753	MON	8,380	176,493	06/29/1998	12/15/2018
393533-CZ-5	GREEN TREE RECREATIONAL,EQUIPM ABSIRR 19			2	6FE	250,279	1.8100	36,010	1,989,496	19,048	0	(35,510)	0	0	8.310	12.570	MON	7,348	40,706	05/31/2006	03/15/2019
40449B-BC-6	Habitat Humanity Intl Series 2009-1 Clas			2	4Z	119,102	102.5800	152,613	148,773	136,021	0	(297)	0	0	5.000	17.475	JAJO	1,674	7,439	04/28/2009	07/10/2016
40449B-BF-9	Habitat Humanity Intl Series 2009-2 Clas			2	4Z	36,199	103.2700	42,548	41,201	26,315	0	4,403	0	0	5.000	61.568	JAJO	464	2,060	10/20/2009	01/10/2017
40449B-BG-7	Habitat Humanity Intl Series 2009-2 Clas			2	4Z	199,698	108.6700	251,875	231,789	21,008	0	(45,939)	0	0	6.000	588.039	JAJO	3,129	13,907	10/20/2009	01/10/2020
40449B-BH-5	Habitat Humanity Intl Series 2010-1 Clas			2	4Z	36,809	109.2100	49,867	45,661	33,636	0	(1,851)	0	0	6.000	19.119	JAJO	616	2,740	05/18/2010	07/10/2020
40449B-BJ-1	Habitat Humanity Intl Secured Note			2	4Z	65,356	106.6400	79,522	74,573	64,193	0	235	0	0	5.000	10.563	JAJO	839	3,729	11/09/2010	01/10/2021
40449B-BL-6	Habitat Humanity Intl Secured Note			2	4Z	807,086	107.2500	952,670	888,293	815,386	0	(3,834)	0	0	5.000	7.579	JAJO	9,993	44,415	06/19/2012	07/10/2022
40449B-BM-4	Habitat Humanity Intl Secured Note			2	4Z	567,241	104.4700	628,928	602,007	572,644	0	3,029	0	0	4.250	5.559	JAJO	5,757	25,585	06/18/2013	07/10/2023
40449B-BN-2	Habitat Humanity Intl 2013-2 Class B Not			2	4Z	795,151	104.4600	881,884	844,240	800,784	0	5,167	0	0	4.250	5.553	JAJO	8,073	30,000	12/10/2013	01/10/2024
40449B-BQ-5	Habitat Humanity Intl Secured Note			2	2Z	1,395,743	104.4200	1,533,826	1,468,828	1,400,757	0	5,014	0	0	4.250	5.364	JAJO	14,046	19,595	06/17/2014	07/10/2024
000000-00-0	Habitat Humanity Intl Secured Note			2	2Z	1,031,300	104.7700	1,080,468	1,031,300	1,031,300	0	0	0	0	4.250	4.271	JAJO	2,800	0	12/09/2014	01/10/2025
41242*-AH-5	Hardwood Funding, LLC Series H Senior No				2AM	3,500,000	106.0500	3,711,663	3,500,000	3,500,000	0	0	0	0	4.990	4.990	JD	11,643	174,650	06/07/2010	06/07/2017
41242*-AJ-1	Hardwood Funding, LLC Series I Senior No				2AM	10,000,000	111.5400	11,154,139	10,000,000	10,000,000	0	0	0	0	5.670	5.670	JD	37,800	567,000	06/07/2010	06/08/2020
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not				2AM	500,046	101.5100	507,599	500,046	500,046	0	0	0	0	4.130	4.130	JD	1,377	20,652	06/07/2012	06/07/2024
41242*-AT-9	Hardwood Funding, LLC Senior Secured Not				2AM	2,000,000	95.7900	1,915,767	2,000,000	2,000,000	0	0	0	0	3.530	3.530	JD	4,707	70,600	06/07/2013	06/09/2025
41242*-AU-6	Hardwood Funding, LLC Senior Secured Not				2AM	1,000,000	96.1100	961,128	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	2,520	37,800	06/07/2013	06/07/2028
41284A-AC-2	HARLEY MOTORCYLE ABS FLOATER			2	1FE	24,798,898	99.8500	24,760,608	24,798,898	24,798,898	0	0	0	0	0.331	0.330	MON	3,874	54,037	04/08/2014	04/15/2018
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	8,672,633	100.5600	7,893,897	7,850,000	7,881,074	0	(179,839)	0	0	5.290	2.639	MON	6,921	415,265	11/16/2010	03/25/2016
42805R-BE-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	15,749,513	100.2400	15,787,139	15,750,000	15,749,681	0	215	0	0	2.200	2.210	MON	5,775	346,500	06/10/2011	03/25/2016
42805R-BN-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED			2	1FE	4,018,438	98.6800	3,947,048	4,000,000	4,012,381	0	(3,490)	0	0	1.830	1.743	MON	1,220	73,200	04/15/2013	08/25/2019
43812X-AB-1	HONDA_AUTO ASSET BACKED			2	1FE	7,647,201	100.0000	7,647,689	7,647,315	7,647,197	0	(29)	0	0	0.540	0.541	MON	1,835	41,295	07/17/2013	01/15/2016
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BAC			2	1FE	667,812	100.0400	667,126	666,857	667,015	0	(396)	0	0	0.700	0.566	MON	207	4,668	07/24/2013	02/16/2016
43813J-AB-1	HONDA AUTO RECEIVABLES ASSET BACKED			2	1FE	7,403,123	99.9600	7,403,313	7,406,306	7,404,157	0	1,034	0	0	0.410	0.475	MON	844	10,122	09/16/2014	09/21/2016
000000-00-0	Hotel Indigo Redevelopment Area Bonds			2	6Z	3,526,423	93.8700	4,313,500	4,595,114	3,572,320	0	37,048	0	0	5.000	8.423	FMAN	38,293	97,379	11/07/2014	11/01/2033
44890T-AB-3	HYUNDAI AUTO ASSET BACKED			2	1FE	29,445,087	100.0200	29,450,897	29,446,244	29,445,683	0	597	0	0	0.520	0.523	MON	6,805	113,139	03/12/2014	07/15/2016
44890V-AB-8	HYUNDAI AUTO ASSET BACKED			2	1FE	31,998,166	99.8400	31,948,864	32,000,000	31,998,706	0	540	0	0	0.610	0.614	MON	8,676	92,178	06/17/2014	02/15/2017
44985T-AE-3	ING INVESTMENT MANAGEMENT CLO CLO			2	1FE	41,900,000	99.4900	41,686,578	41,900,000	41,900,000	0	0	0	0	1.441	1.440	MJSD	26,827	460,310	03/06/2014	03/14/2022
45687A-AA-0	INGERSOLL-RAND CO. CORP FOREIGN				2AM	9,985,700	116.0900	11,608,660	10,000,000	9,992,597	0	1,489	0	0	6.875	6.895	FA	259,722	687,500	08/12/2008	08/15/2018
45687A-AF-9	INGERSOLL-RAND CO. CORP FOREIGN				2FE	0	0.0000	0	0	0	0	0	0	0	5.750	0.000	JD	0	326,313	06/18/2013	06/15/2043
45687A-AG-7	INGERSOLL-RAND CO. CORP FOREIGN				3AM	11,398,656	117.8600	13,377,382	11,350,000	11,397,955	0	(701)	0	0	5.750	5.719	JD	29,006	326,313	06/13/2014	06/15/2043
45687A-AH-5	INGERSOLL-RAND CO. CORP FOREIGN				4FE	0	0.0000	0	0	0	0	0	0	0	4.250	0.000	JD	0	190,719	06/18/2013	06/15/2023
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN				3AM	9,002,827	105.4100	9,460,565	8,975,000	9,001,266	0	(1,561)	0	0	4.250	4.208	JD	16,953	190,719	06/13/2014	06/15/2023
459417-AD-3	International Diversified Paym SER 2009-			2	1FE	28,125,000	105.3300	29,623,487	28,125,000	28,125,000	0	0	0	0	5.200	5.233	FMAN	166,563	1,462,500	12/17/2009	02/20/2020
46639H-AA-2	JMP CREDIT ADVISORS CLO LTD CLO			2	1FE	107,047,170	98.5900	106,474,997	108,000,000	107,149,550	0	140,991	326,303	0	1.411	1.638	JAJO	330,080	1,550,131	04/03/2013	04/30/2023
478115-AB-4	JOHNS HOPKINS UNIVERSITY CORP SINKING FU			2	1FE	28,420,000	104.5400	29,710,865	28,420,000	28,420,000	0	0	0	0	4.083	4.083	JJ	580,194	1,160,389	02/13/2013	07/01/2053
48252B-AA-0	KDC Solar P, LLC Term			2	2Z	11,013,914	100.0000	11,013,914	11,013,914	11,013,914	0	0	0	0	1.635	2.509	MON	2,960	268,771	11/17/2014	02/09/2015
48252B-AB-8	KDC Solar P, LLC Senior Secured Revolver			2	2	15,010,606	100.0000	15,010,606	15,010,606	15,010,606	0	0	0	0	3.247	0.764	MON	4,451	157,182	11/28/2014	11/30/2016
48274D-AA-7	KVK CLO LTD CLO			2	1FE	87,000,000	99.6800	86,725,828	87,000,000	87,000,000	0	0	0	0	1.600	1.606	JAJO	301,600	1,416,313	05/15/2012	07/15/2023
48305Q-AB-9	KAISER FOUNDATION HOSPITALS CORPORATE				1FE	14,399,616	115.2400	15,211,706	13,200,000	14,359,144	0	(22,002)	0	0	4.875	4.323	AO	160,875	643,500	02/15/2013	04/01/2042
493268-AT-3	KEYCORP STUDENT LOAN TRUST SERIES 1999			2	1FE	9,686,256	99.8500	9,682,018	9,696,524	9,686,492	0	97	10,081	0	0.743	0.891	FMAN	7,403	73,108	03/09/2000	08/25/2029
50116P-AB-6	KUBOTA CREDIT OWNER TRUST ASSET BACKED			2	1FE	3,399,275	99.9700	3,398,878	3,400,000	3,399,522	0	247	0	0	0.580	0.597	MON	876	12,348	08/27/2014	02/15/2017
50246*-AB-5	LVNV Funding LLC Senior Secured Note				2AM	23,250,000	102.0000	23,716,223	23,250,000	23,250,000	0	0	0	0	4.000	4.019	MON	2,583	942,917	11/07/2013	03/15/2018
52177@-AA-4	Leaguers Investments Fund LLC LN CTF				5*	3,685,313	100.1000	5,005,194	5,000,000	4,988,278	0	267,820	0	0	7.000	13.027	MJSD	972	350,000	03/07/2008	01/16/2015
55314Y-AB-6	MMCA AUTOMOBILE TRUST ASSET BACKED			2	1FE	10,600,113	99.9800	10,598,273	10,600,372	10,600,216	0	103	0	0	0.590	0.592	MON	2,780	40,305	04/16/2014	11/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
55659X-AB-1	MADISON AVENUE STRUCTURED FINA SERIES 2			2	1AM	1,321,866	94.0000	2,180,373	2,319,546	731,734	0	(707,530)	0	0	1.135	6.765	MJSD	1,974	26,683	11/09/2001	12/05/2036
56081#-AJ-9	Major League Baseball Trust Series 4 Ter				1	4,022,055	106.9900	4,012,098	3,750,000	3,995,611	0	(26,444)	0	0	4.770	2.448	JD	10,434	89,438	09/02/2014	12/10/2017
56081#-AQ-3	Major League Baseball Trust Senior Secur				1FE	1,000,000	97.6000	975,990	1,000,000	1,000,000	0	0	0	0	3.310	3.310	JD	1,931	33,100	05/10/2013	12/10/2025
56081#-AT-7	Major League Baseball Trust Senior Note				1FE	6,500,000	105.6600	6,868,186	6,500,000	6,500,000	0	0	0	0	4.190	4.190	JD	15,887	272,350	09/10/2013	12/10/2025
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	3,142,103	99.9500	3,140,705	3,142,185	3,133,082	0	(1,452)	0	0	5.808	5.749	MON	15,208	182,498	10/17/2007	10/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	247,185	99.9500	247,062	247,192	246,393	0	(189)	0	0	6.056	6.158	MON	1,248	14,970	10/17/2007	10/20/2029
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	1FE	439,444	99.9300	439,148	439,453	437,918	0	(403)	0	0	6.553	6.666	MON	2,400	28,797	10/17/2007	10/20/2029
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC			2	2AM	329,587	99.9300	329,361	329,589	328,311	0	(391)	0	0	7.297	7.426	MON	2,004	24,050	10/17/2007	10/20/2029
575718-AA-9	MASS INSTITUTE OF TECH CORPORATE				1FE	17,478,468	137.6700	23,189,489	16,844,000	17,479,313	0	(509)	0	0	5.600	5.393	JJ	471,632	943,264	07/26/2013	07/01/2111
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TA				1FE	28,876,569	115.6500	33,267,614	28,765,000	28,876,149	0	(420)	0	0	4.678	4.660	JJ	672,813	310,242	04/10/2014	07/01/2114
57571K-AB-0	MASS INSTITUTE OF TECH CORPORATE				1FE	4,930,641	174.3000	6,466,348	3,710,000	4,928,080	0	(784)	0	0	7.250	5.440	MN	44,829	268,975	10/27/2011	11/02/2096
578454-AB-6	MAYO CLINIC CORP			2	1FE	6,600,000	98.8000	6,520,602	6,600,000	6,600,000	0	0	0	0	3.774	3.774	MN	31,827	249,084	08/23/2012	11/15/2043
578454-AC-4	MAYO CLINIC CORP			2	1FE	20,077,520	101.5200	20,380,582	20,075,000	20,077,631	0	(32)	0	0	4.000	3.999	MN	102,606	803,000	03/01/2013	11/15/2047
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan			2	5Z	2,007,120	100.0000	2,239,644	2,239,644	2,048,998	0	26,952	0	0	7.500	9.842	MON	467	168,440	05/17/2013	05/16/2020
58526#-BP-3	Meijer Finance Senior Note - Series A-1			2	1	7,615,962	105.2200	8,013,723	7,615,962	7,615,962	0	0	0	0	7.380	7.380	MN	93,676	562,058	06/21/2001	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2			2	1	7,379,838	105.2200	7,765,268	7,379,838	7,379,838	0	0	0	0	7.380	7.380	MN	90,772	544,632	06/21/2001	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3			2	1	8,967,508	105.2200	9,435,857	8,967,508	8,967,508	0	0	0	0	7.380	7.380	MN	110,300	661,802	06/21/2001	05/01/2016
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	21,038,249	117.4100	24,091,855	20,520,000	21,019,398	0	(9,154)	0	0	5.000	4.836	JJ	513,000	1,026,000	05/01/2013	07/01/2042
586054-AB-4	MEMORIAL SLOAN-KETTERING CANCE CORPORATE				1FE	13,014,235	99.4200	13,073,940	13,150,000	13,014,694	0	874	55,735	0	4.125	4.180	JJ	271,219	542,438	11/28/2012	07/01/2052
587680-AC-3	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	7,676,789	100.0100	7,674,282	7,673,791	7,675,713	0	(1,075)	0	0	0.470	0.388	MON	1,603	15,028	07/29/2014	10/17/2016
58768D-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	1,968,530	100.0100	1,967,895	1,967,685	1,967,761	0	(769)	0	0	0.530	0.463	MON	464	7,822	03/21/2014	09/15/2015
58768E-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT			2	1FE	4,219,045	99.9100	4,215,298	4,219,045	4,219,045	0	0	0	0	0.341	0.341	MON	679	9,786	04/09/2014	06/15/2016
58768E-AE-9	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	22,446,387	100.0000	22,498,943	22,500,000	22,447,608	0	1,221	0	0	0.680	0.928	MON	6,800	0	12/18/2014	12/15/2016
58768M-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC			2	1FE	1,808,480	100.0100	1,808,787	1,808,619	1,808,586	0	48	0	0	0.500	0.507	MON	402	9,043	07/23/2013	03/15/2016
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert			2	2FE	19,214,601	106.3300	20,430,309	19,214,601	19,214,601	0	0	0	0	7.830	7.905	FMAN	142,092	1,504,503	08/27/1997	08/27/2016
59748T-AA-7	Midland Cogen Venture LP Senior Secured			2	4AM	16,637,774	108.9600	16,727,164	15,352,224	16,412,482	0	(113,694)	0	0	6.000	4.612	MS	271,223	921,133	01/01/2013	03/15/2025
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU			2	3FE	18,332,724	107.5000	18,053,930	16,794,353	17,532,107	0	(167,241)	0	0	9.125	6.378	JD	4,257	1,532,485	11/01/2013	06/30/2017
60644*-AA-4	MIST Investment Fund LLC Note			2	5Z	3,239,159	86.0800	3,443,199	4,000,000	3,239,159	0	0	0	0	9.000	13.360	JAJO	92,000	0	07/26/2011	01/26/2022
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED			2	1FE	5,601,666	100.0600	5,605,200	5,602,147	5,602,047	0	244	0	0	0.690	0.695	MON	2,362	38,225	06/05/2014	05/09/2016
628780-AA-5	NB (Brighton MA) CTL Pass-Thru Credit-Te			2	2	34,520,638	109.9300	37,949,416	34,520,638	34,520,638	0	0	0	0	7.360	5.420	MON	82,236	1,850,306	09/15/2037	10/04/2013
629278-AA-6	NHL U.S. Funding LP Senior Note				2AM	8,200,000	103.0200	8,447,860	8,200,000	8,200,000	0	0	0	0	4.180	4.201	MJSD	18,090	69,504	09/29/2014	09/29/2024
629278-AB-4	NHL U.S. Funding LP Senior Note				2AM	5,000,000	103.9400	5,196,917	5,000,000	5,000,000	0	0	0	0	4.330	4.353	MJSD	11,426	43,901	09/29/2014	09/29/2026
62952E-AA-5	NYU HOSPITALS CENTER CORP MUNI				1FE	6,400,000	101.3200	6,484,141	6,400,000	6,400,000	0	0	0	0	4.428	4.428	JJ	141,696	283,392	07/31/2012	07/01/2042
62952E-AB-3	NYU HOSPITALS CENTER CORP				1FE	8,625,000	122.6300	10,577,053	8,625,000	8,625,000	0	0	0	0	5.750	5.750	JJ	247,969	454,609	07/24/2013	07/01/2043
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt				5*	760,327	99.3600	764,440	769,396	750,746	0	(4,578)	0	0	8.000	8.404	MAT	88,207	0	06/06/2014	01/25/2017
63615#-AA-9	National Football League 1 Senior Note			2	1	3,330,399	105.0200	3,488,691	3,322,094	3,323,813	0	(1,243)	0	0	6.690	6.616	AO	46,919	222,248	05/06/2009	10/15/2016
63860#-AA-1	Nationsbank Trust Company Senior Note			2	2	236,931	118.8900	232,223	195,328	231,988	0	(4,943)	0	0	8.880	2.124	JD	482	17,345	03/01/2014	12/21/2019
64129X-AE-9	NEUB_14-16A CLO			2	1FE	9,860,996	98.6200	9,861,910	10,000,000	9,861,075	0	79	139,004	0	3.510	3.856	JAJO	74,100	208,650	02/11/2014	04/15/2026
64441#-AA-7	New FS Kalahari Commercial, LL Debt				6Z	884,996	92.8700	833,420	897,411	833,420	(51,909)	333	0	0	9.000	9.553	JAJO	13,012	0	12/24/2014	07/26/2018
64577*-AB-5	NJ Community Capital Fund #1 Debt				4Z	1,905,093	98.7900	1,911,244	1,934,698	1,880,565	0	(8,985)	0	0	8.000	8.527	MAT	237,871	0	10/02/2014	01/25/2017
65474B-AC-6	NISSAN AUTO RECEIVABLES OWNER ASSET BACK			2	1FE	3,234,664	100.0100	3,232,679	3,232,265	3,233,517	0	(1,146)	0	0	0.500	0.417	MON	718	9,427	05/13/2014	05/15/2017
65477L-AB-6	NISSAN AUTO ASSET BACKED			2	1FE	12,519,056	100.0100	12,520,041	12,519,115	12,518,940	0	(102)	0	0	0.520	0.520	MON	2,893	65,099	07/24/2013	04/15/2016
65477N-AC-0	NISSAN AUTO ABS FLOATER			2	1FE	6,000,000	99.9700	5,997,930	6,000,000	6,000,000	0	0	0	0	0.321	0.321	MON	909	9,412	06/10/2014	09/15/2016
65490B-AC-9	NISSAN AUTO ABS FLOATER			2	1FE	15,600,000	100.0000	15,600,686	15,600,000	15,600,000	0	0	0	0	0.411	0.411	MON	3,026	10,678	10/08/2014	04/17/2017
65505*-AD-5	Noble Environmental Power 2008 DSRA LN			2	4Z	1,519,688	91.3100	1,387,663	1,519,688	1,519,688	0	0	0	0	0.095	0.261	MON	11	2,970	09/30/2014	03/31/2024
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease			2	1	33,743,590	119.3400	40,269,388	33,743,590	33,743,590	0	0	0	0	6.010	6.008	JD	5,633	2,027,990	11/15/2007	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	64,166,703	99.8800	65,808,837	65,891,201	64,311,816	0	(20,486)	0	0	1.134	1.452	JAJO	136,939	762,367	10/01/2010	07/25/2041
658262-GA-2	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	9,390,625	100.5300	10,052,700	10,000,000	9,530,414	0	53,458	0	0	1.134	1.600	JAJO	20,783	115,701	03/02/2011	10/25/2041
658262-GD-6	NORTH CAROLINA STATE EDUCATION ABS FLOAT			2	1FE	38,675,741	99.7500	40,997,250	41,100,000	39,269,228	0	211,930	0	0	1.034	1.525	JAJO	77,882	433,632	05/25/2011	07/25/2036
668444-AC-6	NORTHWESTERN UNIVERSITY CORP			2	1FE	8,450,000	117.0600	9,891,350	8,450,000	8,450,000	0	0	0	0	4.643	4.642	JD	32,694	427,208	10/22/2013	12/01/2044
66988A-AE-4	NOVANT HEALTH INC CORPORATE				1FE	29,820,100	102.7800	31,295,779	30,450,000	29,835,193	0	9,785	0	0	4.371	4.495	MN	221,828	1,330,970	06/05/2013	11/01/2043
67021#-AA-8	NRG Solar Borrego I, LLC Senior Note in			2	3	17,000,000	104.7900	17,814,706	17,000,000	17,000,000	0	0	0	0	5.650	5.690	MJSD	2,668	960,500	03/28/2013	02/12/2038
69138V-A*-2	Oxbow Resources, LLC Senior Note				1FE	14,727,273	101.9400	15,012,768	14,727,273	14,727,273	0	0	0	0	3.540	3.540	FMAN	86,891	521,345	07/23/2013	08/01/2019
69138V-AB-7	Oxbow Resources, LLC Senior Note				1FE	27,998,768	108.1100	30,271,375	28,000,000	27,999,376	0	30	0	0	4.969	5.000	FMAN	231,887	1,391,320	03/31/2011	05/01/2019
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE			2	1FE	94,137,047	102.5600	96,546,861	94,137,047	94,137,047	0	0	0	0	1.355	1.368	MJSD	21,092	1,275,398	06/21/2011	06/25/2038
70086*-AA-8	Park Tree Investments VIII Senior Promis			2	5*	2,345,413	95.5800	3,272,529	3,423,828	2,369,628	0	(53,051)	0	0	5.000	14.287	MJSD	476	173,569	11/22/2010	11/22/2030
706451-BC-4	PEMEX PROJ FDG MASTER TR CORP FOREIGN				4AM	6,566,461	123.9000	6,814,500	5,500,000	6,199,995	0	(55,880)	0	0	8.625	6.703	JD	39,531	474,375	08/14/2007	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
706451-BD-2	PEMEX PROJ FDG MASTER TR CORP FRGN				3AM	7,042,049	126.4000	8,715,280	6,895,000	7,010,227	0	(4,578)	0	0	9.500	9.268	MS	192,868	655,025	03/15/2006	09/15/2027
706451-BR-1	PEMEX PROJ FDG MASTER TR CORP FOREIGN				1AM	8,525,000	114.7500	12,622,500	11,000,000	8,669,056	0	29,549	0	0	6.625	8.769	JD	32,389	728,750	01/21/2009	06/15/2038
706451-BS-9	PEMEX PROJ FDG MASTER TR CORP FOREIGN				1AM	5,525,000	108.0000	7,020,000	6,500,000	6,077,906	0	112,455	0	0	5.750	8.112	MS	124,583	373,750	01/21/2009	03/01/2018
717537-C*-3	Philadelphia Electric Company SR NT			2	1	86,684,954	119.5100	78,065,495	65,322,130	70,241,761	0	(1,270,530)	0	0	11.690	7.659	JJ	3,796,867	7,636,157	07/01/2001	07/02/2018
718282-AA-4	Philippine Power Trust I Corporate			2	1FE	37,851,130	106.6500	36,566,963	34,285,715	36,728,613	0	(598,601)	0	0	5.400	1.712	MS	488,571	1,851,429	04/18/2013	09/26/2018
73021#-AA-6	POAH Brandy Hill, LLC Senior Note				5Z	1,948,620	99.0500	2,971,386	3,000,000	2,758,487	0	220,576	0	0	3.430	12.422	JAJO	26,297	104,329	07/07/2010	12/20/2015
73329A-AB-4	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC			2	1FE	37,999,939	100.0300	38,010,678	38,000,000	37,999,882	0	(58)	0	0	0.650	0.650	MON	7,547	60,378	09/17/2014	01/20/2017
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note			2	6FE	37,674,517	64.0200	37,997,531	59,355,376	37,674,517	0	0	4,181,409	0	7.770	0.000	JAJO	0	0	09/24/2014	07/15/2027
73932#-AC-0	PowerMinn 9090, LLC Senior Subordinated			2	6FE	1	0.0000	0	6,404,422	0	0	0	0	0	8.060	0.000	JAJO	0	0	11/01/2013	07/15/2017
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure			2	3Z	25,511,782	92.8700	23,692,636	25,511,782	25,511,782	0	0	0	0	2.700	3.269	MJSD	2,307	493,085	05/29/2014	05/29/2026
740816-AG-8	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	8,166,865	144.6100	9,731,970	6,730,000	8,068,589	0	(28,614)	0	0	6.500	5.054	JJ	201,713	437,450	07/02/2013	01/15/2039
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	14,552,520	121.3800	14,565,228	12,000,000	14,441,950	0	(56,285)	0	0	4.875	3.650	AO	123,500	585,000	01/01/2013	10/15/2040
740816-AK-9	PRESIDENT & FELLOWS OF HARVARD CORP				1FE	1,815,000	102.4900	1,860,130	1,815,000	1,815,000	0	0	0	0	3.529	3.529	AO	16,013	64,051	04/29/2013	10/01/2031
740816-AL-7	PRESIDENT & FELLOWS OF HARVARD CORPORATE				1FE	4,450,500	100.7000	5,034,990	5,000,000	4,469,206	0	13,431	0	0	3.619	4.359	AO	45,238	180,950	07/26/2013	10/01/2037
746810-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class			2	5*	9,834	0.4700	54,741	11,647,028	0	0	(9,722)	0	0	8.680	58.820	MON	16,849	45,308	12/05/2012	02/28/2016
000000-00-0	RBH Investor II, LLC Leveraged Loan				6Z	2,444,737	96.1100	3,095,629	3,220,800	2,463,966	0	19,229	0	0	5.500	10.462	MJSD	15,254	30,508	09/30/2014	09/30/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			2	3AM	4,866,127	116.5400	5,304,265	4,551,611	4,635,013	0	(20,622)	0	0	9.810	9.076	JD	29,768	446,513	01/24/1995	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			2	2AM	6,827,416	116.5400	7,956,398	6,827,416	6,827,416	0	0	0	0	9.810	9.806	JD	44,651	669,770	01/26/1990	12/07/2021
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES			2	3AM	5,956,584	116.5400	6,365,118	5,461,933	5,591,336	0	(32,207)	0	0	9.810	8.866	JD	35,721	535,816	01/03/1997	12/07/2021
74982L-AC-4	SANKATY CLO			2	1FE	9,925,000	98.6400	9,863,641	10,000,000	9,930,687	0	5,687	0	0	1.482	1.682	FMAN	17,288	37,876	09/09/2014	02/20/2025
75526#-AD-5	RE Gillespie 1, LLC Senior Note			2	3	12,240,896	104.5200	12,794,634	12,240,896	12,240,896	0	0	0	0	5.650	5.688	MJSD	1,921	672,399	01/10/2014	12/31/2038
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se			2	3	5,903,326	102.2200	6,034,068	5,903,326	5,903,326	0	0	0	0	0.912	4.085	FMAN	656	247,860	12/20/2013	06/30/2023
75526@-AE-5	RE Victor Phelan Solar One LLC Sr Note i			2	3	24,555,377	105.5700	25,923,639	24,555,377	24,555,377	0	0	0	0	5.600	5.635	MJSD	3,820	1,413,298	12/20/2013	09/30/2033
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr			2	3	7,634,191	101.4100	7,741,589	7,634,191	7,634,191	0	0	0	0	4.600	4.626	MJSD	975	267,282	03/26/2014	12/31/2024
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr			2	3	9,270,551	101.2400	9,385,441	9,270,551	9,270,551	0	0	0	0	4.600	4.626	MJSD	1,185	324,572	03/26/2014	12/31/2024
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr			2	3	5,804,500	109.7200	6,368,923	5,804,500	5,804,500	0	0	0	0	6.100	6.147	MJSD	984	269,490	03/26/2014	12/30/2038
75528@-AD-5	RE Columbia 3, LLC Senior Note			2	3	5,202,000	106.8900	5,560,554	5,202,000	5,202,000	0	0	0	0	5.700	5.741	MJSD	824	277,570	01/23/2014	01/03/2034
75529@-AD-4	RE Rio Grande LLC Sr. Note in a Project			2	3	5,881,000	108.4000	6,375,313	5,881,000	5,881,000	0	0	0	0	5.750	5.790	MJSD	939	317,492	01/22/2014	09/30/2033
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project			2	3	4,838,988	101.1400	4,894,121	4,838,988	4,838,988	0	0	0	0	4.400	4.422	MJSD	591	199,904	01/22/2014	07/01/2024
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj			2	2Z	85,000,000	102.7200	87,313,672	85,000,000	85,000,000	0	0	0	0	5.800	5.843	MJSD	13,694	493,000	11/25/2014	11/27/2034
75952A-AF-4	GENON REMA LLC PASS THRU CERTS			2	4FE	1,922,662	101.0000	1,868,933	1,850,429	1,893,599	0	(12,299)	0	0	9.237	7.553	JJ	84,987	170,924	12/18/2013	07/02/2017
75952A-AJ-6	GENON REMA LLC PASS THRU CERTS			2	4FE	4,001,437	106.0000	4,240,000	4,000,000	4,000,768	0	(89)	0	0	9.681	9.674	JJ	192,544	387,240	03/16/2001	07/02/2026
78442G-KW-5	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	54,412,891	97.7200	58,875,035	60,250,000	55,401,406	0	367,621	0	0	0.984	1.515	JAJO	111,941	604,966	12/03/2010	07/25/2039
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER			2	1FE	1,300,695	99.8600	1,304,028	1,305,843	1,304,541	0	1,291	0	0	0.244	0.495	JAJO	583	3,261	04/17/2012	10/25/2017
82011#-AA-9	Sharyland Projects, LLC Senior Secured N				2	48,652,311	106.3800	51,758,507	48,652,311	48,652,311	0	0	0	0	5.040	5.072	MJSD	6,811	2,452,076	06/20/2011	06/20/2018
82011@-AA-1	Sharyland Distribution & Trans Senior Se			2	2	11,681,017	128.2700	14,982,869	11,681,017	11,681,017	0	0	0	0	7.250	7.315	MJSD	2,352	846,874	12/31/2009	12/30/2029
82011@-AB-9	Sharyland Distribution & Trans Senior Se			2	2	105,622,115	122.8700	129,779,969	105,622,115	105,622,115	0	0	0	0	6.470	6.521	MJSD	18,983	6,833,751	07/13/2010	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged			2	1	15,295,898	111.6000	17,004,856	15,237,413	15,277,161	0	(4,571)	0	0	5.060	5.009	JD	34,267	771,013	06/09/2010	12/15/2024
83082@-AA-3	Sky Global Power One, LLC Senior Subordi				5Z	6,201,794	100.0000	6,201,794	6,201,794	6,201,794	0	0	0	0	15.000	15.291	MJSD	2,584	68,994	12/31/2014	12/04/2020
83149E-AH-0	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	20,500,000	96.3800	24,093,750	25,000,000	21,306,371	0	228,852	0	0	0.394	1.419	JAJO	18,040	100,655	12/17/2010	10/25/2040
83149E-AJ-6	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	123,952,500	96.3800	136,852,500	142,000,000	129,146,533	0	1,533,868	0	0	0.354	1.499	JAJO	92,054	513,817	06/22/2011	10/25/2040
83149E-AK-3	SLM STUDENT LOAN TRUST ABS FLOATER			2	1FE	140,002,031	96.3800	154,730,063	160,550,000	145,767,907	0	1,727,684	0	0	0.354	1.499	JAJO	104,079	580,938	06/15/2011	10/25/2040
83149V-AB-5	SALLIE MAE FFLP ABS FLOATER			2	1FE	98,500,000	100.5000	98,997,558	98,500,000	98,500,000	0	0	0	0	1.320	1.324	MON	21,545	1,303,192	02/25/2011	10/25/2034
83367@-AA-9	Societe General Financial Corp Debt in a			2	2	2,683,725	102.5100	2,751,178	2,683,725	2,683,725	0	0	0	0	5.460	5.521	MON	1,221	146,531	12/28/2006	08/05/2015
83608H-AC-8	SOUND POINT CLO I LTD CLO			2	1FE	87,747,332	98.8400	87,226,344	88,250,000	87,785,634	0	39,950	292,870	0	1.581	1.718	JAJO	302,224	1,418,767	08/16/2013	07/15/2025
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN SC ABS FLOAT			2	1FE	35,410,705	101.1400	36,916,100	36,500,000	35,690,865	0	102,190	0	0	1.284	1.513	JAJO	85,894	478,123	11/19/2010	10/27/2036
86909V-AB-8	SBART_14-1A ASSET BACKED			2	1FE	11,099,455	100.0100	11,101,110	11,100,000	11,099,669	0	214	0	0	0.580	0.586	MON	2,861	21,639	08/06/2014	10/17/2016
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro			2	3Z	15,002,735	102.4800	15,375,083	15,002,735	15,002,735	0	0	0	0	5.150	5.183	MJSD	2,146	772,641	03/27/2013	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term			2	3Z	5,413,750	100.0000	5,413,750	5,413,750	5,413,750	0	0	0	0	4.056	4.037	MJSD	602	219,558	03/27/2013	03/31/2023
89379#-AA-0	Transmission & Distribution Co Senior No			2	3Z	6,000,000	123.6800	7,420,892	6,000,000	6,000,000	0	0	0	0	8.500	8.588	JAJO	107,667	510,000	07/13/2010	12/30/2020
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE			2	1FE	1,405,960	103.8100	1,459,542	1,405,960	1,405,960	0	0	0	0	6.040	6.041	JJ	35,619	84,920	10/14/2003	01/31/2018
89566E-AB-4	Tri-State Gen & Trans Assoc CORP SINKING			2	1FE	20,000,000	128.0800	25,616,141	20,000,000	20,000,000	0	0	0	0	7.144	7.145	JJ	599,302	1,428,800	10/14/2003	07/31/2033
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1			2	1FE	2,838,622	106.9600	3,036,219	2,838,622	2,838,622	0	0	0	0	5.270	5.326	MON	7,064	149,590	08/10/2004	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -			2	1FE	5,438,975	107.8600	5,905,672	5,475,566	5,458,220	0	3,206	0	0	5.640	5.824	MON	16,299	308,822	06/30/2006	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED			2	2AM	12,688,303	108.5600	13,774,930	12,688,303	12,688,303	0	0	0	0	5.900	5.971	MON	35,351	748,610	05/18/2006	05/14/2036
89837R-AA-0	TRUSTEE DARTMOUTH COLL CORPORATE				1FE	2,950,710	111.3200	3,339,516	3,000,000	2,975,049	0	4,914	0	0	4.750	4.961	JD	11,875	142,500	06/03/2009	06/01/2019
899043-AA-1	TUFTS UNIVERSITY MA CORP				1FE	6,000,000	109.0500	6,543,204	6,000,000	6,000,000	0	0	0	0	5.017	5.017	AO	63,549	301,020	03/22/2012	04/15/2112

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90346W-AA-1	US AIRWAYS P-T TR CORP SINKING FUND	LS		2	1FE	5,825,282	102.0000	5,941,787	5,825,282	5,825,282	0	0	0	0	3.950	3.949	MN	29,401	230,099	04/10/2013	05/15/2027
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	19,630,565	106.9200	20,890,359	19,537,911	19,578,294	0	(10,577)	0	0	6.990	6.862	AO	337,631	1,365,700	12/23/2009	10/02/2018
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	9,119,802	104.9400	9,712,636	9,255,530	9,216,603	0	20,845	0	0	9.450	10.009	JJ	434,894	874,648	12/23/2009	07/02/2016
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease			2	3	8,096,059	104.9400	8,622,345	8,216,551	8,181,994	0	18,505	0	0	9.450	10.009	JJ	386,075	776,464	12/23/2009	07/02/2016
90361#-AA-8	United Technologies Corp Sr. Secured Not			2	1	4,042,046	103.8000	3,944,798	3,800,261	3,964,539	0	(38,742)	0	0	3.560	1.538	MON	10,898	135,289	01/01/2013	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project			2	3	6,410,908	106.5100	6,828,095	6,410,908	6,410,908	0	0	0	0	6.750	6.805	MJSD	1,202	432,736	09/26/2013	12/31/2037
90363@-AB-6	USTA National Tennis Ctr Inc. Senior Not			2	1FE	20,000,000	104.0400	20,809,033	20,000,000	20,000,000	0	0	0	0	4.080	4.077	JJ	256,133	0	09/08/2014	09/08/2039
000000-00-0	Uncommon NSA Lender III, LLC Tax Credit			4	1Z	3,232,365	45.7000	3,259,576	0	3,177,996	0	(54,470)	0	0	5.270	10.146	MJSD	0	360,196	12/30/2013	12/29/2033
000000-00-0	Uncommon NSA Lender IV, LLC Tax Credit S			4	1Z	2,973,978	96.5100	6,895,836	0	2,973,869	0	(109)	0	0	4.230	9.046	MJSD	0	0	12/30/2014	12/29/2038
904764-AH-0	UNILEVER CAPITAL CORP COMPANY GUARNT	LS			1FE	17,938,170	136.5800	23,219,366	17,000,000	17,787,805	0	(26,369)	0	0	5.900	5.484	MN	128,161	1,003,000	01/15/2009	11/15/2032
904764-AK-3	UNILEVER CAPITAL CORP CORPORATE	LS			1FE	31,170,684	111.0000	34,409,749	31,000,000	31,079,734	0	(17,588)	0	0	4.800	4.729	FA	562,133	1,488,000	08/13/2009	02/15/2019
904764-AM-9	UNILEVER CAPITAL CORP CORPORATE				1FE	15,870,715	110.7000	17,186,951	15,525,000	15,821,288	0	(43,567)	0	0	4.250	3.889	FA	258,427	659,813	08/20/2013	02/10/2021
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F			2	1FE	37,619,151	119.3900	37,577,135	31,475,457	36,740,724	0	(444,111)	0	0	6.176	3.338	JJ	966,562	1,943,924	01/01/2013	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND			2	3FE	9,533,985	108.0000	10,169,146	9,415,876	9,523,137	0	(8,092)	0	0	6.636	6.363	JJ	310,683	624,877	11/01/2013	07/02/2022
909319-AA-3	UNITED AIRLINES INC CORP SINKING FUND			2	1FE	11,525,000	103.5000	11,928,375	11,525,000	11,525,000	0	0	0	0	4.300	4.299	FA	187,217	495,575	08/01/2013	08/15/2025
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR CORPORATE				1FE	21,313,800	135.4300	25,054,106	18,500,000	21,309,330	0	(2,280)	0	0	5.250	4.547	AO	242,813	971,250	01/01/2013	10/01/2111
91803*-AP-3	Utilities Inc. Collateral Trust Notes			2	2	11,791,288	120.5300	12,052,695	10,000,000	11,587,459	0	(104,283)	0	0	6.580	4.745	JJ	296,100	658,000	01/01/2013	07/21/2036
91850*-AA-4	Winston-Salem Healthcare DEV Credit-Tena			2	1	40,662,194	108.3500	44,057,941	40,662,194	40,662,194	0	0	0	0	4.951	5.002	MON	89,475	1,096,494	12/15/2014	01/15/2036
91850#-AB-2	Winston-Salem Healthcare DEV Credit-Tena				1	2,725,189	103.1400	2,810,693	2,725,189	2,725,189	0	0	0	0	4.951	4.955	MON	5,997	40,493	12/15/2014	05/15/2016
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER			2	1FE	150,000,000	99.9000	149,850,000	150,000,000	150,000,000	0	0	0	0	0.997	0.998	MJSD	37,391	1,507,672	12/19/2013	12/31/2016
92867G-AC-7	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK			2	1FE	594,681	100.1200	593,810	593,082	593,884	0	(797)	0	0	0.850	0.397	MON	154	3,361	04/22/2014	08/22/2016
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK			2	1FE	4,439,592	100.0200	4,440,715	4,439,601	4,439,604	0	25	0	0	0.630	0.630	MON	855	27,969	07/17/2013	12/21/2015
92867Q-AC-5	VOLKSWAGEN AUTO LOAN ENHANCED ABS FLOATE			2	1FE	13,449,299	99.9400	13,440,516	13,449,299	13,449,299	0	0	0	0	0.375	0.388	MON	1,535	42,594	02/04/2014	10/20/2016
92867T-AB-1	VALET_14-2 ASSET BACKED			2	1FE	39,796,908	99.8400	39,738,111	39,800,000	39,797,427	0	519	0	0	0.530	0.537	MON	6,445	33,985	10/15/2014	07/20/2017
93373#-AA-8	WANVOG Investments Senior Note			2	1	2,300,187	106.1500	2,441,729	2,300,187	2,300,187	0	0	0	0	7.400	7.513	MON	1,891	170,214	11/27/2001	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note			2	1	159,810	106.4300	170,085	159,810	159,810	0	0	0	0	7.670	7.792	MON	136	12,257	11/27/2001	11/27/2016
93373#-AC-4	WANVOG Investments Senior Secured Note			2	1	1,001,039	103.9300	1,040,399	1,001,039	1,001,039	0	0	0	0	5.210	5.265	MON	579	52,154	03/17/2005	11/27/2016
96926G-AA-1	RICE UNIV CORPORATE			2	1FE	20,000,000	111.5500	22,309,451	20,000,000	20,000,000	0	0	0	0	4.626	4.626	MN	118,220	925,200	06/12/2013	05/15/2063
97180*-SR-0	Wilmington Trust Company Del Trust 1992-			2	1	577,874	103.9500	600,711	577,874	577,874	0	0	0	0	8.740	8.736	JD	281	50,506	02/21/2004	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-			2	1	577,874	103.9500	600,711	577,874	577,874	0	0	0	0	8.740	8.736	JD	281	50,506	02/21/2004	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-			2	1	577,874	103.9500	600,711	577,874	577,874	0	0	0	0	8.740	8.736	JD	281	50,506	02/21/2004	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-			2	1	577,874	103.9500	600,711	577,874	577,874	0	0	0	0	8.740	8.736	JD	281	50,506	02/21/2004	06/29/2015
97181#-DQ-3	Wilmington Tr Company SRNT				2	48,589,335	134.4200	65,314,892	48,589,335	48,589,335	0	0	0	0	7.395	7.395	JJ	1,786,610	3,593,181	12/30/1996	07/02/2036
97181#-KV-4	Wilmington Tr Company Debt inLev Lease			2	1	3,826,907	114.5700	4,310,750	3,762,573	3,804,359	0	(5,593)	0	0	5.360	5.102	JJ	100,277	201,674	06/09/2010	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L			2	1	1,647,362	111.9600	1,826,754	1,631,578	1,641,407	0	(1,608)	0	0	4.920	4.769	JJ	39,914	80,274	06/09/2010	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L			2	1	3,272,242	112.4500	3,648,638	3,244,758	3,262,502	0	(2,468)	0	0	4.920	4.798	JJ	79,378	159,642	06/09/2010	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease			2	1	2,357,641	114.4600	2,653,398	2,318,280	2,344,201	0	(3,343)	0	0	5.360	5.104	JJ	61,785	124,260	06/09/2010	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease			2	1	1,874,129	113.8500	2,096,955	1,841,897	1,861,972	0	(3,005)	0	0	5.360	5.090	JJ	49,089	98,726	06/09/2010	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L			2	1	1,227,673	113.8300	1,372,588	1,205,865	1,219,401	0	(2,058)	0	0	5.380	5.101	JJ	32,258	64,876	06/09/2010	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L			2	1	2,055,609	111.7000	2,273,435	2,035,297	2,047,774	0	(1,945)	0	0	4.920	4.763	JJ	49,790	100,137	06/09/2010	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L			2	1	2,297,629	112.4600	2,562,674	2,278,852	2,290,889	0	(1,711)	0	0	4.920	4.803	JJ	55,748	112,120	06/09/2010	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L			2	1	3,570,943	111.0500	3,874,010	3,488,401	3,538,659	0	(6,209)	0	0	5.040	4.609	JJ	87,419	175,815	06/09/2010	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L			2	1	1,492,827	107.3000	1,601,880	1,492,827	1,492,827	0	0	0	0	5.040	5.035	JJ	37,410	75,239	09/28/2005	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L			2	1	1,191,781	113.2000	1,338,686	1,182,545	1,188,978	0	(697)	0	0	4.920	4.807	JJ	28,929	58,181	06/09/2010	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L			2	1	4,223,887	112.6700	4,720,334	4,189,368	4,211,944	0	(3,129)	0	0	4.920	4.802	JJ	102,486	206,117	06/09/2010	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr			2	1	10,353,150	109.6800	11,356,457	10,353,150	10,353,150	0	0	0	0	5.780	5.780	JJ	297,544	598,412	11/02/2006	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr			2	1	2,482,287	109.9100	2,728,211	2,482,287	2,482,287	0	0	0	0	5.780	5.780	JJ	71,340	143,476	11/02/2006	01/02/2023
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC			2	1FE	175,401	100.0000	175,719	175,726	175,681	0	121	0	0	0.430	0.612	MON	34	756	06/27/2013	05/16/2016
98160L-AC-7	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT			2	1FE	2,259,125	99.9900	2,256,996	2,257,274	2,258,499	0	(626)	0	0	0.481	0.382	MON	513	5,402	06/24/2014	05/16/2016
98160Q-AC-6	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT			2	1FE	18,850,000	100.0000	18,850,038	18,850,000	18,850,000	0	0	0	0	0.391	0.390	MON	3,479	9,445	10/22/2014	01/16/2018
98161D-AC-4	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT			2	1FE	31,900,000	99.8400	31,847,333	31,900,000	31,900,000	0	0	0	0	0.371	0.371	MON	5,586	28,693	09/10/2014	03/15/2017
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease			2	1	47,461,727	106.2000	50,154,785	47,225,599	47,456,722	0	(5,005)	0	0	4.918	4.924	MN	103,225	1,219,342	09/02/2014	11/15/2037
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	50,261,704	97.9100	50,772,791	51,856,480	50,379,309	0	360,489	0	0	0.490	1.815	JAJO	49,408	126,184	09/05/2012	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER			2	1FE	50,760,154	97.9100	51,278,321	52,374,429	50,881,627	0	365,205	0	0	0.490	1.815	JAJO	49,901	127,444	09/05/2012	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER			2	1FE	53,222,734	97.9200	53,777,229	54,916,679	53,256,577	0	289,522	0	0	1.280	2.558	FMAN	109,345	276,445	09/05/2012	08/06/2019
D5253#-AA-3	Leipziger Messe GMBH LEASE		E	2	1	42,499,892	39.1900	24,239,912	61,853,928	50,653,669	0	1,736,342	0	0	0.000	3.194	MON	0	0	12/31/1998	01/02/2041
D5253#-AB-1	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	40.0700	14,546,513	36,299,494	29,588,608	0	1,020,682	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
D5253#-AC-9	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	40.0700	14,546,513	36,299,494	29,588,608	0	1,020,682	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AD-7	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	40.0700	14,546,513	36,299,494	29,588,608	0	1,020,682	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AE-5	Leipziger Messe GMBH LEASE		E	2	1	24,854,658	40.0700	14,546,513	36,299,494	29,588,608	0	1,020,682	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
D5253#-AF-2	Leipziger Messe GMBH LEASE		E	2	1	29,824,783	40.0700	17,455,029	43,557,956	35,505,265	0	1,224,765	0	0	0.000	3.282	MON	0	0	12/31/1998	01/02/2041
13645R-AR-5	Canadian Pacific Railway Co Senior Secur		A	2	2	16,058,055	118.4600	17,558,190	14,821,465	15,892,913	0	(83,626)	0	0	5.570	4.438	JD	16,052	825,556	01/01/2013	12/24/2024
20825U-AC-8	CONOCO FUNDING CO COMPANY GUARNT		A		1FE	20,278,689	139.5000	24,866,588	17,825,000	19,770,080	0	(64,632)	0	0	7.250	6.194	AO	272,822	1,292,313	01/28/2010	10/15/2031
98417E-AS-9	XSTRATA FINANCE CANADA CORP FOREIGN		A		2AM	149,972	100.6500	150,976	150,000	149,988	0	13	0	0	2.050	2.059	AO	581	3,075	09/10/2013	10/23/2015
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	2Z	18,740,402	104.5000	17,431,041	16,680,952	16,680,952	0	0	0	(1,503,248)	6.300	6.350	MJSD	2,919	1,096,392	06/28/2013	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	3Z	11,496,801	104.5000	10,216,766	9,777,120	9,777,120	0	0	0	(881,091)	6.300	6.348	MJSD	1,711	642,623	12/20/2012	06/30/2033
C29698-AA-8	Des Moulins Wind Power, L.P. Senior Secu		C	2	2Z	15,154,209	104.5000	14,119,289	13,511,710	13,511,710	0	0	0	(1,217,644)	6.300	6.349	MJSD	2,365	888,087	05/31/2013	06/30/2033
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec		C	2	2	38,862,081	101.5000	34,514,327	34,005,370	34,005,370	0	0	0	(3,064,484)	4.600	4.626	MJSD	4,345	1,631,961	04/09/2013	06/16/2023
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note		A	2	2AM	43,192,722	99.4000	42,934,992	43,192,722	43,192,722	0	0	0	0	3.500	3.500	JD	67,189	188,968	10/31/2014	12/15/2021
00084P-AS-2	ACAS CLO LTD CLO		F	2	1FE	123,500,000	100.0100	123,508,645	123,500,000	123,500,000	0	0	0	0	1.497	1.499	MJSD	51,359	462,995	09/11/2014	09/20/2023
00084Q-AA-9	ACAS CLO LTD CLO		F	2	1FE	47,898,098	98.3100	47,187,182	48,000,000	47,898,238	0	141	101,902	0	1.411	1.338	JAJO	137,313	686,765	02/27/2013	04/20/2025
00900A-AA-6	AIMCO CLO		F	2	1FE	101,820,285	99.4000	101,390,499	102,000,000	101,820,551	0	266	179,715	0	1.763	1.829	JAJO	1,014,220	0	05/12/2014	07/20/2026
020056-AJ-6	ALM V LTD CLO		F	2	1FE	11,000,000	99.4800	10,942,819	11,000,000	11,000,000	0	0	0	0	1.463	1.466	FMAN	21,907	121,909	01/28/2014	02/13/2023
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO		F	2	1FE	45,504,070	98.2700	45,204,522	46,000,000	45,558,016	0	68,521	144,403	0	1.419	1.669	JAJO	143,250	872,482	11/05/2013	07/13/2025
03329P-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH CLO		F	2	1FE	29,773,268	99.2600	29,777,238	30,000,000	29,792,914	0	26,407	5,494	0	1.733	1.889	JAJO	93,876	314,012	02/21/2014	04/28/2026
03763Y-AA-4	APIDOS CLO CLO		F	2	1FE	19,960,000	99.2100	19,841,804	20,000,000	19,963,204	0	3,204	0	0	1.618	1.675	JAJO	68,320	82,958	09/03/2014	01/17/2023
04014J-AA-2	ARES CLO FUNDS CLO		F	2	1FE	28,215,213	98.0200	28,181,207	28,750,000	28,230,756	0	33,893	46,574	0	1.331	1.821	JAJO	82,885	101,083	12/17/2014	04/15/2025
04015B-AA-8	ARES CLO FUNDS CLO		F	2	1FE	10,355,885	99.5300	10,351,303	10,400,000	10,355,816	0	(68)	44,115	0	1.678	1.541	FMAN	61,083	0	07/30/2014	08/28/2025
042809-AA-1	ARROWPOINT CLO LTD CLO		F	2	1FE	97,645,066	98.7800	96,905,485	98,100,000	97,689,936	0	44,263	252,309	0	1.513	1.637	FMAN	152,533	1,505,514	04/08/2013	04/25/2024
04280T-AA-7	ARROWPOINT CLO LTD CLO		F	2	1FE	2,967,193	98.9100	2,967,267	3,000,000	2,967,231	0	493	27,562	0	1.784	2.028	JAJO	15,906	0	08/14/2014	10/15/2026
04941K-AA-7	ATLAS SENIOR LOAN FUND LTD CLO		F	2	1FE	93,480,084	99.2800	93,072,244	93,750,000	93,521,531	0	41,447	0	0	1.732	1.790	FMAN	202,980	1,343,540	12/13/2013	02/17/2026
04941R-AA-2	ATLAS SENIOR LOAN FUND LTD CLO CLO		F	2	1FE	39,500,843	99.3800	39,501,507	39,750,000	39,501,101	0	1,078	230,102	0	1.796	1.921	JAJO	194,302	0	08/28/2014	10/15/2026
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN		F	2	1AM	419,988	113.9600	674,111	591,533	430,161	0	3,546	0	0	7.850	12.364	AO	9,803	46,435	09/23/2011	04/15/2036
05344A-AN-1	AVALON IV CAP LTD CLO		F	2	1FE	2,000,000	99.3700	1,987,420	2,000,000	2,000,000	0	0	0	0	1.398	1.401	JAJO	5,903	42,468	04/02/2014	04/17/2023
05590M-AJ-5	BMI 2011-1AR CLO		F	2	1FE	14,351,580	99.5000	14,280,022	14,351,580	14,351,580	0	0	0	0	1.172	1.174	FMAN	19,621	170,702	05/09/2013	08/01/2021
05633W-AB-9	BAC San Jose DPR Funding Senior Secured		F	2	2AM	38,000,000	99.8500	37,942,180	38,000,000	38,000,000	0	0	0	0	4.500	4.524	FMAN	223,250	0	11/14/2014	11/15/2021
060587-AB-8	BANK AUSTRIA SUB NT LOCAL GOVT GUARN 144		F		4AM	5,372,550	108.0500	4,862,295	4,500,000	4,673,114	0	(75,311)	0	0	7.250	5.305	FA	123,250	326,250	09/24/2002	02/15/2017
07131L-AA-8	BATTALION CLO LTD CLO		F	2	1FE	9,645,076	98.9300	9,645,349	9,750,000	9,645,904	0	28,165	97,063	0	0.284	1.835	JAJO	5,925	0	09/10/2014	10/17/2026
07131R-AA-5	BATTALION CLO IV LTD CLO		F	2	1FE	19,997,781	98.9800	19,968,301	20,175,000	20,004,388	0	15,300	93,752	0	1.632	1.843	JAJO	64,941	306,503	02/14/2014	10/22/2025
07131U-AA-8	BATTALION CLO LTD BATLN_14-5A CLO		F	2	1FE	24,863,981	99.2600	24,815,418	25,000,000	24,867,661	0	8,972	78,811	0	1.728	1.850	JAJO	91,205	211,083	03/07/2014	04/17/2026
07131X-AA-2	BATTALION CLO LTD CLO		F	2	1FE	50,850,036	99.6500	50,823,474	51,000,000	50,851,136	0	4,029	101,894	0	1.800	1.909	JAJO	109,669	0	10/22/2014	10/17/2026
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	50,594,394	98.2800	50,123,744	51,000,000	50,623,521	0	29,075	188,579	0	1.431	1.621	JAJO	158,081	950,174	11/24/2014	07/15/2024
08180E-AJ-3	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	38,000,000	100.7100	38,268,333	38,000,000	38,000,000	0	0	0	0	3.539	3.550	JAJO	265,228	1,176,718	10/31/2013	01/20/2026
08180F-AA-9	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	24,942,500	99.1600	24,790,495	25,000,000	24,953,020	0	10,520	0	0	1.721	1.763	JAJO	87,232	170,430	05/28/2014	07/20/2026
08180K-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	1.000	1.133	JAJO	5,250	0	10/03/2014	10/20/2026
08180K-AC-4	BENEFIT STREET PARTNERS CLO LT CLO		F	2	1FE	93,682,658	99.6600	93,431,138	93,750,000	93,683,001	0	342	67,342	0	1.600	1.861	JAJO	262,500	0	10/03/2014	10/20/2026
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO		F	2	1FE	1,187,213	99.8400	1,257,786	1,259,836	1,250,981	0	19,701	0	0	0.517	2.765	MJSD	181	6,498	07/14/2010	06/20/2017
10575V-AC-9	Brazil Foreign Diversified Pay Senior No		F	2	2FE	0	0.0000	0	0	0	0	0	0	0	6.218	0.000	MS	0	61,071	05/06/2008	03/20/2015
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-		F	2	1FE	0	0.0000	0	0	0	0	0	0	0	6.250	0.000	MS	0	1,045,832	08/20/2009	09/20/2019
114521-AB-3	BROOKSIDE MILL CLO LTD CLO		F	2	1FE	50,864,796	98.2000	50,083,336	51,000,000	50,864,984	0	188	135,204	0	1.378	1.450	JAJO	148,375	716,275	04/25/2013	04/17/2025
12545R-AA-5	CIC Central Amer Card Rec Ltd. Senior Se		F	2	2AM	12,800,000	100.5500	12,870,168	12,800,000	12,800,000	0	0	0	0	4.500	4.526	FMAN	89,600	576,000	06/10/2013	11/05/2020
14308L-AA-1	CARLYLE CLO CLO		F	2	1FE	8,222,285	99.6200	8,218,568	8,250,000	8,222,324	0	39	27,715	0	1.694	1.782	JAJO	49,694	0	07/29/2014	07/27/2026
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		F	2	1FE	3,714,406	99.1800	3,833,441	3,865,147	3,790,718	0	31,901	0	0	0.481	1.695	FMAN	2,118	18,948	04/23/2012	05/21/2021
14309Y-AA-2	CARLYLE CLO CLO		F	2	1FE	17,452,681	99.3500	17,386,297	17,500,000	17,455,862	0	3,168	0	0	1.621	1.700	JAJO	57,514	172,381	10/17/2014	01/20/2025
14310B-AA-9	CARLYLE CLO CLO		F	2	1FE	45,741,250	98.7600	45,430,566	46,000,000	45,758,431	0	17,181	0	0	1.533	1.681	FMAN	94,036	180,224	09/18/2014	02/14/2025
14889D-AA-6	CATAMARAN CLO LTD CLO		F	2	1FE	9,966,171	99.5000	9,950,170	10,000,000	9,967,509	0	2,637	17,428	0	1.781	1.859	JAJO	36,110	82,131	04/02/2014	04/20/2026
14889H-AA-7	CATAMARAN CLO LTD CLO		F	2	1FE	24,806,803	99.2300	24,807,130	25,000,000	24,806,987	0	185	193,198	0	1.780	1.923	JAJO	129,756	0	08/15/2014	10/18/2026
14918J-AA-8	CATHEDRAL LAKE LTD CLO		F	2	1FE	108,555,110	99.0600	107,972,337	109,000,000	108,596,285	0	50,881	149,396	0	1.781	1.872	JAJO	420,518	1,502,884	12/05/2013	01/15/2026
14918J-AC-4	CATHEDRAL LAKE LTD CLO		F	2	1FE	20,000,000	100.2900	20,058,172	20,000,000	20,000,000	0	0	0	0	3.624	3.638	JAJO	153,013	553,667	12/05/2013	01/15/2026
14954T-AA-1	CAVALRY CLO LTD CLO		F	2	1FE	20,575,516	98.9000	20,373,147	20,600,000	20,576,042	0	509	22,090	0	1.578	1.621	JAJO	68,630	331,091	12/18/2013	01/17/2024
15134D-AA-6	CENT CDO XI LTD CDO		F	2	1FE	17,227,306	99.1700	17,678,566	17,826,028	17,581,208	0	133,970	0	0	0.494	1.576	JAJO	16,131	89,944	07/24/2012	04/25/2019
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA		D	2	6*	133	41.3100	4,998,716	12,100,500	121	0	0	0	(17)	0.000	0.000	MS	0	0	07/14/2006	08/08/2022
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A		D	2	6*	66	72.5000	4,386,431	6,050,250	61	0	0	0	(8)	0.000	0.000	AO	0	0	02/26/2007	04/15/2023
26249E-AA-3	DRYDEN CDO DRSLF_14-31A		F	2	1FE	20,833,891	99.1600	20,823,125	21,000,000	20,841,908	0	18,472	25,364	0	1.581	1.746	JAJO	67,314	206,825	01/31/2014	04/18/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
26249G-AA-8	DRYDEN CDO DRSLF_14-33A		F	2	1FE	286,897,943	99.7200	286,210,320	287,000,000	286,898,057	0	114	102,057	0	1.711	1.721	JAJO	1,063,708	2,176,722	04/09/2014	07/15/2026
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO DRYD_06-11A		F	2	1FE	11,209,036	99.3800	11,504,715	11,575,953	11,381,260	0	88,564	0	0	0.480	1.840	JAJO	12,193	56,921	09/21/2012	04/12/2020
26250J-AA-8	Dryden CDO DRYD_12-25A		F	2	1FE	78,730,282	99.3000	78,350,430	78,900,000	78,731,699	0	1,377	164,209	0	1.611	1.680	JAJO	275,332	1,292,388	12/18/2013	01/15/2025
26250U-AC-9	DRYDEN CDO DRYD_12-26A		F	2	1FE	48,943,307	98.0500	48,143,159	49,100,000	48,945,153	0	1,792	148,531	0	1.331	1.418	JAJO	141,554	664,862	12/18/2013	07/15/2025
26251B-AB-2	DRYDEN CDO DRYD_13-28A		F	2	1FE	74,885,773	97.8500	73,878,109	75,500,000	74,900,012	0	20,200	507,650	0	1.332	1.529	FMAN	125,717	1,026,365	05/31/2013	08/15/2025
26829B-AA-7	ECP CLO LTD CLO		F	2	1FE	4,182,502	98.9700	4,181,294	4,225,000	4,182,622	0	1,254	22,042	0	1.685	1.904	JAJO	19,774	0	09/12/2014	07/15/2026
33842H-AA-3	FLAGSHIP CLO CLO		F	2	1FE	41,433,600	99.1600	41,252,378	41,600,000	41,461,081	0	27,481	0	0	1.701	1.781	JAJO	143,468	503,947	12/18/2013	01/20/2026
33842H-AC-9	FLAGSHIP CLO CLO		F	2	1FE	19,866,000	98.7500	19,749,124	20,000,000	19,886,113	0	20,113	0	0	3.530	3.682	JAJO	139,239	500,083	12/18/2013	01/20/2026
34959W-AA-7	FORTRESS CREDIT BSL LIMITED CLO		F	2	1FE	15,000,000	98.4800	14,771,480	15,000,000	15,000,000	0	0	0	0	1.411	1.422	JAJO	42,910	214,606	02/27/2013	01/19/2025
350846-AA-9	FOUR CORNERS CLO CLO		F	2	1FE	2,331,456	99.4200	2,472,492	2,486,887	2,449,228	0	3,798	0	0	0.482	1.687	JAJO	2,365	12,211	11/04/2010	07/22/2020
36319G-AA-2	PINEBRIDGE_CLO CLO		F	2	1FE	7,192,501	99.0400	7,180,678	7,250,000	7,192,570	0	68	57,499	0	1.704	1.886	JAJO	48,389	0	07/11/2014	10/15/2026
384895-AJ-7	GSO_CLO CLO		F	2	1FE	61,000,000	99.2600	60,548,411	61,000,000	61,000,000	0	0	0	0	1.528	1.531	JAJO	196,785	238,993	07/15/2014	07/17/2023
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO		F	2	1FE	50,000,000	100.0100	50,003,615	50,000,000	50,000,000	0	0	0	0	1.497	1.499	MJSD	20,793	187,447	09/11/2014	09/20/2022
44929F-AJ-1	ICG US CLO LTD CLO		F	2	1FE	7,380,750	98.4100	7,380,750	7,500,000	7,381,145	0	395	0	0	3.320	3.646	JAJO	5,533	0	12/12/2014	01/25/2027
44986R-AA-4	ING INVSTMT MGMT CLO LTD INGIM CLO		F	2	1FE	38,943,284	98.2000	38,298,187	39,000,000	38,944,789	0	1,456	49,629	0	1.370	1.416	JAJO	115,765	543,953	12/18/2013	04/15/2024
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO		F	2	1FE	9,993,040	98.2200	9,822,539	10,000,000	9,994,444	0	1,356	0	0	1.384	1.403	JAJO	25,366	141,187	12/18/2013	04/25/2025
44987E-AA-2	ING INVESTMENT MANAGEMENT CLO CLO		F	2	1FE	5,000,000	99.1000	4,955,236	5,000,000	5,000,000	0	0	0	0	1.681	1.684	JAJO	17,041	73,753	11/26/2013	01/18/2026
45605P-AE-8	Industrial DPR Funding LTD. Senior Secur		F	2	2AM	8,000,000	106.5300	8,522,679	8,000,000	8,000,000	0	0	0	0	6.000	6.043	JAJO	101,333	480,000	09/09/2011	10/15/2021
45605P-AG-3	Industrial DPR Funding LTD. Senior Secur		F	2	2AM	18,000,000	103.1800	18,572,036	18,000,000	18,000,000	0	0	0	0	5.000	5.030	JAJO	190,000	900,000	08/28/2013	07/15/2023
48274F-AA-2	KVK CLO LTD CLO		F	2	1FE	173,834,770	99.6200	173,337,599	174,000,000	173,837,825	0	2,968	153,280	0	1.682	1.721	FMAN	422,642	2,953,097	12/18/2013	02/10/2025
48274L-AA-9	KVK CLO LTD CLO		F	2	1FE	19,929,232	99.6500	19,929,374	20,000,000	19,929,309	0	6,530	33,220	0	1.822	1.903	FMAN	45,553	223,198	03/05/2014	05/15/2026
48274L-AB-7	KVK CLO LTD CLO		F	2	1FE	9,500,000	99.2600	9,429,487	9,500,000	9,500,000	0	0	0	0	3.670	3.683	FMAN	44,550	209,190	03/05/2014	05/15/2026
48274M-AB-5	KVK CLO LTD CLO		F	2	1FE	79,801,517	99.4500	79,559,512	80,000,000	79,808,119	0	8,076	57,557	0	1.781	1.835	JAJO	308,637	444,577	06/02/2014	07/15/2026
51507P-AA-3	LANDMARK CDO CLO		F	2	1FE	13,993,608	99.6400	14,404,138	14,456,551	14,304,950	0	67,456	0	0	0.446	1.593	JAJO	13,957	66,053	04/19/2012	04/15/2021
51507Y-AA-4	LANDMARK CDO		F	2	1FE	11,378,042	99.7000	12,078,567	12,114,825	11,974,087	0	7,215	0	0	0.471	2.282	JAJO	11,565	58,191	03/13/2013	10/19/2020
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO		D	2	1FE	8,345,658	99.5600	8,164,681	8,201,093	8,093,688	0	3,596	207,671	(833,828)	0.338	1.978	JAJO	4,774	47,692	10/16/2012	01/31/2022
55952U-AB-1	MAGNETITE CLO LTD CLO		F	2	1FE	8,494,125	99.7600	8,479,761	8,500,000	8,495,356	0	1,231	0	0	1.741	1.761	MJSD	6,987	149,133	02/20/2014	09/15/2023
55952Y-AA-5	MAGNETITE CLO LTD CLO		F	2	1FE	29,875,344	99.1700	29,751,282	30,000,000	29,875,485	0	141	124,656	0	1.711	1.805	JAJO	111,189	216,382	04/16/2014	04/15/2026
55953B-AA-4	MAGNETITE CLO LTD CLO		F	2	1FE	35,207,569	98.8300	35,185,029	35,600,000	35,217,151	0	156,788	521,480	0	1.700	1.898	JAJO	110,973	0	06/13/2014	07/25/2026
578470-AB-2	MAYPORT CLO LTD CLO		F	2	1FE	8,827	100.0000	8,922	8,922	8,881	0	134	0	0	0.483	3.171	FMAN	5	44	08/02/2013	02/22/2020
59802Q-AA-6	MIDOCEAN CR CLO I CLO		F	2	1FE	130,860,794	99.4200	130,733,644	131,500,000	131,074,261	0	149,565	21,004	0	1.631	1.754	JAJO	464,585	2,262,972	12/18/2013	01/15/2024
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn		F	2	1FE	3,121,873	99.5000	3,181,826	3,197,821	3,174,819	0	33,040	0	0	0.444	1.498	JAJO	3,038	14,621	04/30/2013	04/16/2021
62431X-AA-4	MOUNTAIN VIEW CLO LTD CLO		F	2	1FE	1,500,000	99.9200	1,498,768	1,500,000	1,500,000	0	0	0	0	1.238	1.246	JAJO	5,056	0	08/29/2014	10/15/2026
66859B-AE-8	NORTHWDS CAP CDO		F	2	1FE	622,684	99.9800	633,640	633,775	631,702	0	6,635	0	0	0.472	2.715	JAJO	590	3,048	10/22/2013	10/22/2021
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO		F	2	1FE	26,538,755	99.6200	26,437,987	26,538,755	26,538,755	0	0	0	0	1.151	1.158	JAJO	61,927	309,929	04/16/2013	04/20/2021
67089N-AG-7	OCP CLO OCP_12-2 CLO		F	2	1FE	16,492,415	99.8500	16,475,276	16,500,000	16,492,430	0	16	7,586	0	1.713	1.735	FMAN	29,833	288,339	10/19/2012	11/22/2023
67105H-AA-3	OCP CLO LTD CLO		F	2	1FE	19,793,788	98.9700	19,794,326	20,000,000	19,794,046	0	19,509	118,500	0	1.633	1.887	JAJO	62,591	331,371	09/19/2013	10/24/2025
67105H-AJ-4	OCP CLO LTD CLO		F	2	1FE	10,000,000	100.6800	10,068,190	10,000,000	10,000,000	0	0	0	0	3.298	3.310	JAJO	61,379	329,800	09/19/2013	10/24/2025
67514R-AA-6	OCEAN TRAILS CLO CLO		F	2	1FE	26,381,012	98.6300	26,408,330	26,775,000	26,425,406	0	67,438	22,318	0	1.533	1.865	FMAN	55,876	473,397	07/14/2014	08/13/2025
67572N-AU-0	OCTAGON INVESTMENT PARTNERS XV CLO		F	2	1FE	48,000,000	99.5600	47,787,418	48,000,000	48,000,000	0	0	0	0	1.502	1.505	FMAN	114,179	368,117	04/16/2014	05/05/2023
675758-AJ-5	ODEBRECHT FINANCE LTD CORP FOREIGN	LS	F	1	4AM	4,668,163	83.7500	3,643,125	4,350,000	4,665,898	0	(2,265)	0	0	7.125	6.548	JD	4,305	309,938	06/18/2014	06/26/2042
675758-AJ-5	ODEBRECHT FINANCE LTD CORP FOREIGN	LS	F	1	1AM	4,225,000	83.7500	4,187,500	5,000,000	4,225,000	0	(1,342)	1,261,158	0	7.125	8.605	JD	4,948	178,125	09/11/2014	06/26/2042
675758-AJ-5	ODEBRECHT FINANCE LTD CORP FOREIGN	LS	F	1	4AM	3,292,500	83.7500	2,512,500	3,000,000	3,291,674	0	(826)	0	0	7.125	6.366	JD	2,969	106,875	09/11/2014	06/26/2042
67590E-AA-2	OCTAGON INVESTMENT PARTNERS XV CLO		F	2	1FE	14,474,368	98.7600	14,320,632	14,500,000	14,476,186	0	6,045	0	0	1.521	1.570	JAJO	44,714	223,570	12/18/2013	01/19/2025
69688V-AA-3	PALMER SQUARE CLO LTD CLO		F	2	1FE	138,135,656	98.9800	137,333,779	138,750,000	138,185,109	0	50,086	276,339	0	1.628	1.731	JAJO	476,898	2,367,190	07/21/2014	10/17/2025
69688X-AA-9	PALLMER SQUARE CLO CLO		F	2	1FE	140,500,000	99.2100	139,391,652	140,500,000	140,500,000	0	0	0	0	1.498	1.506	JAJO	444,353	805,911	04/28/2014	10/17/2022
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	1,280,258	94.7600	1,784,089	1,882,733	1,667,546	0	50,710	0	0	0.000	6.550	MN	0	0	09/20/2007	05/31/2018
715457-AB-3	PERU ENHANCED PTC FIN LTD GOVT FOREIGN		F	2	2FE	767,500	71.1500	1,423,000	2,000,000	1,272,649	0	85,557	0	0	0.000	7.082	MN	0	0	09/20/2007	06/02/2025
71647N-AA-7	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN		F		1AM	4,090,700	81.5300	4,076,250	5,000,000	4,090,721	0	1,350	812,407	0	5.625	7.126	MN	32,031	281,250	05/13/2013	05/20/2043
71647N-AC-3	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN		F		1AM	297,076	95.5200	296,097	310,000	297,101	0	450	12,314	0	2.000	5.147	MN	706	6,200	05/13/2013	05/20/2016
74982N-AA-4	RACE PT V CLO LTD CLO		F	2	1FE	35,000,000	99.1700	34,710,687	35,000,000	35,000,000	0	0	0	0	1.541	1.542	MJSD	25,463	406,800	02/28/2014	12/15/2022
75886Q-AA-1	REGATTA III FUNDING CLO		F	2	1FE	59,217,090	99.3400	59,106,794	59,500,000	59,229,935	0	21,932	89,696	0	1.751	1.853	JAJO	225,682	588,908	02/25/2014	04/15/2026
75887F-AL-0	REGATTA IV FUNDING CLO		F	2	1FE	18,948,161	99.3500	18,877,150	19,000,000	18,948,216	0	55	51,839	0	1.764	1.825	JAJO	61,432	116,537	05/23/2014	07/25/2026
75887H-AA-0	REGATTA V FUNDING LTD CLO		F	2	1FE	49,790,597	99.4400	49,719,920	50,000,000	49,788,277	0	(5,671)	104,051	0	1.793	1.764	FMAN	139,424	0	10/08/2014	10/25/2026
761350-AU-1	REVE SPC CBO		F		1AM	4,550,000	93.4300	9,343,000	10,000,000	4,550,000	0	0	0	0	1.247	10.943	MJSD	3,464	125,998	02/27/2007	03/20/2017
77732W-AJ-1	Rosedale CLO CLO		F	2	1FE	576,488	99.9400	606,474	606,829	603,785	0	14,554	0	0	0.483	3.871	JAJO	562	2,979	10/26/2011	07/24/2021
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A		F	2	1FE	16,318,421	102.9400	16,798,947	16,318,421	16,318,421	0	0	0	0	5.250	5.281	MJSD	38,076	856,717	02/17/2010	03/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
817176-AA-8	SENECA PARK CLO LTD CLO		F	2	1FE	4,997,315	99.7300	4,986,314	5,000,000	4,991,165	0	(6,150)	0	0	1.704	1.475	JAJO	46,385	0	05/09/2014	07/17/2026
823832-AC-4	SHERIDAN SQUARE CLO LTD 2013-1 CLO		F	2	1FE	106,607,049	97.8900	104,743,819	107,000,000	106,618,642	0	11,217	338,350	0	1.281	1.375	JAJO	296,886	1,394,746	12/18/2013	04/15/2025
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO		F	2	1FE	19,675,000	98.4900	19,698,000	20,000,000	19,687,436	0	12,436	0	0	1.401	1.818	JAJO	60,693	0	10/30/2014	04/15/2025
82817R-AA-9	SILVER SPRING CLO LTD CLO		F	2	1FE	12,620,707	98.9300	12,613,367	12,750,000	12,620,948	0	1,631	91,159	0	1.721	1.906	JAJO	68,863	0	08/01/2014	10/15/2026
83105R-AB-6	SLATER MILL LOAN FUND LP CLO		F	2	1FE	4,992,188	99.8200	4,991,073	5,000,000	4,993,283	0	1,096	0	0	1.682	1.745	FMAN	10,513	42,428	08/07/2014	08/17/2022
83608X-AA-7	SOUND POINT CLO I LTD CLO		F	2	1FE	4,000,000	99.8100	3,992,391	4,000,000	4,000,000	0	0	0	0	1.233	1.241	JAJO	18,352	0	07/23/2014	10/20/2026
83608X-AC-3	SOUND POINT CLO I LTD CLO		F	2	1FE	992,500	98.4800	984,793	1,000,000	993,039	0	539	0	0	1.593	1.749	JAJO	5,928	0	07/23/2014	10/20/2026
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO		F	2	1FE	10,411,872	99.0100	10,506,917	10,612,395	10,482,748	0	49,764	0	0	0.484	1.314	JAJO	9,409	52,033	12/18/2013	04/27/2021
87244A-AA-8	WIND RIVER CLO LTD CLO		F	2	1FE	25,282,688	99.3900	25,344,774	25,500,000	25,290,555	0	7,867	0	0	1.631	1.873	JAJO	90,091	45,573	11/13/2014	01/15/2024
88432A-AA-8	WIND RIVER CLO LTD CLO		F	2	1FE	5,411,802	99.1200	5,387,023	5,435,000	5,414,255	0	2,862	8,162	0	1.681	1.772	JAJO	18,524	86,187	10/21/2013	01/18/2026
88432C-AA-4	WIND RIVER CLO LTD CLO		F	2	1FE	74,585,550	99.3400	74,256,418	74,750,000	74,607,842	0	22,292	0	0	1.751	1.796	JAJO	265,372	622,614	04/28/2014	04/18/2026
88432D-AA-2	WIND RIVER CLO LTD CLO		F	2	1FE	9,960,000	99.6000	9,960,000	10,000,000	9,960,000	0	0	0	0	1.863	1.953	JAJO	0	0	12/17/2014	01/22/2027
89640P-AB-9	TRINITAS CLO I LTD CLO		F	2	1FE	99,510,076	99.3800	99,385,140	100,000,000	99,529,293	0	25,116	45,824	0	1.761	1.867	JAJO	381,463	850,429	03/28/2014	04/15/2026
89640P-AC-7	TRINITAS CLO I LTD CLO		F	2	1FE	10,000,000	98.6000	9,860,282	10,000,000	10,000,000	0	0	0	0	3.511	3.525	JAJO	74,121	159,946	03/28/2014	04/15/2026
89852T-AA-6	TRYON PARK CLO LTD CLO		F	2	1FE	74,965,566	97.9800	74,388,111	75,925,000	74,979,640	0	27,430	797,957	0	1.351	1.668	JAJO	222,179	1,374,599	07/03/2014	07/15/2025
92557P-AA-6	VIBRANT CLO LTD CLO		F	2	1FE	127,110,608	99.4800	126,693,536	127,350,000	127,111,341	0	722	238,036	0	1.708	1.789	JAJO	459,223	2,214,674	12/18/2013	07/17/2024
92912Q-AA-4	VOYA CLO LTD CLO		F	2	1FE	6,935,838	98.8400	6,918,808	7,000,000	6,936,294	0	1,614	54,820	0	1.649	1.866	JAJO	49,389	0	07/10/2014	07/25/2026
939218-AE-3	WASHINGTON MILL CLO LTD CLO		F	2	1FE	9,222,187	98.3800	9,223,093	9,375,000	9,222,270	0	1,289	144,644	0	3.280	3.669	JAJO	60,646	132,396	04/11/2014	04/20/2026
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN		F	2	5*	643	0.0100	643	6,431,570	643	0	(2,286,280)	479,070	0	0.845	47,568.990	MN	0	124,246	06/30/2000	05/17/2015
B8A1AX-L5-1	Dryden CDO DRYD_13-27A		D	2	1FE	65,798,948	99.9300	62,332,654	62,378,078	62,327,250	0	27,631	1,538,394	(7,071,195)	2.295	2.320	JD	87,485	1,538,970	10/29/2013	12/09/2025
B8A26A-YE-1	DRYDEN LEVERAGED LOAN CDO CLO		D	2	1FE	44,395,235	100.0000	42,230,745	42,230,745	42,230,745	0	0	1,454,640	(2,164,490)	2.295	2.295	JD	59,229	152,024	09/13/2014	12/09/2025
D2773#-AA-1	Gelsenkirchen Senior Note		F	2	1	12,856,418	53.4400	8,493,119	15,894,098	11,023,673	0	(112,978)	0	0	3.399	4.623	JJ	270,128	570,415	07/01/2014	06/04/2034
D2773#-AB-9	Gelsenkirchen Senior Note		F	2	1	16,951,479	70.3300	14,650,441	20,829,984	13,891,664	0	(275,691)	0	0	3.755	4.884	JJ	391,045	818,627	07/01/2014	06/04/2036
D2773#-AC-7	Gelsenkirchen Senior Note		F	2	1	18,991,712	63.9700	14,918,174	23,319,134	15,168,850	0	(393,115)	0	0	4.019	5.088	JJ	468,597	971,361	07/01/2014	06/04/2038
D2773#-AD-5	Gelsenkirchen Senior Note		F	2	1	12,372,748	79.2100	12,028,855	15,185,522	9,610,657	0	(316,461)	0	0	4.327	5.317	JJ	328,551	673,697	07/01/2014	06/04/2041
D2773#-AE-3	Gelsenkirchen Senior Note		F	2	1	7,267,069	55.9500	4,980,500	8,902,262	5,645,321	0	(186,068)	0	0	4.333	5.314	JJ	192,855	395,403	07/01/2014	06/04/2041
G1111C-AA-8	BEA CBO 1998-1 LTD SERIES 1998 1X CLAS		F	2	6FE	0	0.0400	0	1	0	0	0	0	0	6.720	0.000	JD	0	0	12/03/2002	06/15/2010
G23848-AB-3	Continental DPR Finance Co Senior Secure		F	2	1FE	36,000,000	101.9300	36,693,181	36,000,000	36,000,000	0	0	0	0	5.000	5.030	MJSD	80,000	1,800,000	06/27/2012	06/15/2022
G29568-AB-7	ABP Acquisitions UK Limited Debt in Infr		D	2	2	35,160,000	104.9200	38,093,271	36,306,775	36,306,775	0	0	0	(2,259,787)	2.932	2.932	JD	8,750	1,107,790	06/04/2013	06/26/2030
G29568-AG-6	ABP Acquisitions UK Limited Debt in Infr		D	2	2	31,500,000	96.3900	28,886,136	29,967,282	29,967,282	0	0	0	(1,532,718)	2.432	2.432	JD	5,991	695,838	01/23/2014	12/27/2030
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur		F	2	1Z	36,050,000	99.5100	35,873,101	36,050,000	36,050,000	0	0	0	0	3.790	3.790	MS	345,369	1,366,295	10/29/2012	03/30/2028
G7332#-AD-5	RRPF Engine Leasing Limited Senior Note		F		1FE	25,000,000	99.5400	24,884,870	25,000,000	25,000,000	0	0	0	0	1.463	1.463	FA	145,314	284,423	10/30/2013	10/30/2023
G7332#-AE-3	RRPF Engine Leasing Limited Senior Note		F		1FE	24,600,000	98.3900	24,204,403	24,600,000	24,600,000	0	0	0	0	1.361	1.361	FA	132,973	259,910	10/30/2013	10/30/2025
G9105#-AA-2	Trustees of Fund 20 - Viscount Senior No		D		2FE	4,956,000	108.6900	5,368,501	4,939,369	4,939,369	0	0	0	(307,434)	4.130	4.130	MS	65,732	216,206	03/05/2013	03/05/2028
G9105#-AB-0	Trustees of Fund 20 - Viscount Senior No		D		2FE	534,800	114.6900	611,290	533,005	533,005	0	0	0	(33,175)	4.610	4.610	MS	7,918	26,042	03/05/2013	03/05/2033
G9105#-AC-8	Trustees of Fund 20 - Viscount Senior No		D		2FE	7,056,000	119.8500	8,428,068	7,032,322	7,032,322	0	0	0	(437,702)	5.010	5.010	MS	113,525	373,407	03/05/2013	03/05/2038
G9105*-AA-6	Trustees of Fd 26- Primary Set Senior No		D		2FE	6,372,000	108.6900	6,902,359	6,350,617	6,350,617	0	0	0	(395,272)	4.130	4.130	MS	84,513	277,979	03/05/2013	03/05/2028
G9105*-AB-4	Trustees of Fd 26- Primary Set Senior No		D		2FE	687,600	114.6900	785,945	685,293	685,293	0	0	0	(42,654)	4.610	4.610	MS	10,180	33,483	03/05/2013	03/05/2033
G9105*-AC-2	Trustees of Fd 26- Primary Set Senior No		D		2FE	9,072,000	119.8500	10,836,088	9,041,557	9,041,557	0	0	0	(562,760)	5.010	5.010	MS	145,961	480,094	03/05/2013	03/05/2038
G9105B-AA-4	Trustees of Fund 22- Vicountcy Senior No		D		2FE	6,372,000	108.6900	6,902,359	6,350,617	6,350,617	0	0	0	(395,272)	4.130	4.130	MS	84,513	277,979	03/05/2013	03/05/2028
G9105B-AB-2	Trustees of Fund 22- Vicountcy Senior No		D		2FE	687,600	114.6900	785,945	685,293	685,293	0	0	0	(42,654)	4.610	4.610	MS	10,180	33,483	03/05/2013	03/05/2033
G9105B-AC-0	Trustees of Fund 22- Vicountcy Senior No		D		2FE	9,072,000	119.8500	10,836,088	9,041,557	9,041,557	0	0	0	(562,760)	5.010	5.010	MS	145,961	480,094	03/05/2013	03/05/2038
26249B-AA-9	DRYDEN CDO DRSLF_13-30A		F	2	1FE	84,433,420	98.3300	84,074,886	85,500,000	84,482,020	0	93,231	576,701	0	1.482	1.765	FMAN	158,399	1,420,975	09/12/2013	11/15/2025
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						11,243,004,618	XXX	11,542,073,630	11,477,844,803	11,250,228,835	(37,308)	10,224,940	22,594,684	(23,308,193)	XXX	XXX	XXX	57,710,408	265,090,725	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						86,839,317,311	XXX	93,399,956,741	86,265,538,934	85,983,554,274	1,282,961	(126,877,089)	214,073,106	(763,525,276)	XXX	XXX	XXX	818,770,489	3,812,981,262	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
037389-AK-9	AON CORP COMPANY GUARNT				2FE	15,303,200	129.0000	22,433,100	17,390,000	15,640,758	0	75,038	0	0	8.205	9.637	JJ	713,425	1,426,850	07/01/2009	01/01/2027
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE PERPETUAL			1	3FE	1,190,000	101.1500	1,203,685	1,190,000	1,190,000	0	0	0	0	5.700	5.700	MN	9,609	36,176	04/21/2014	01/01/9999
61761J-QK-8	MORGAN STANLEY PERPETUAL			1	3FE	610,000	100.1800	611,098	610,000	610,000	0	0	0	0	5.450	5.450	JJ	15,330	7,018	04/22/2014	01/01/9999
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A				2FE	6,268,171	151.3000	9,077,940	6,000,000	6,252,066	0	(2,041)	0	0	8.312	7.948	JJ	249,360	498,720	01/29/1998	07/01/2046
U3713D-AA-8	GE CAPITAL TRUST IV CORP FLOATER		0	1	1FE	541,740	103.2700	624,828	605,025	435,538	0	(19,434)	0	(60,659)	4.625	2.883	SEP	8,280	29,920	11/30/2011	09/15/2066
055974-AA-7	BMO CAPITAL TRUST II CORP FOREIGN		C	1	2FE	1,939,892	128.4700	1,525,113	1,187,136	1,417,033	0	(62,139)	0	(121,179)	10.221	4.832	JD	335	126,640	04/21/2011	12/31/2107
12544U-AA-9	CIBC CAPITAL TRUST CORP FOREIGN		C	1	2FE	1,934,827	129.2000	1,561,666	1,208,720	1,437,567	0	(53,699)	0	(123,915)	9.976	5.202	JD	333	125,852	04/21/2011	06/30/2108
56501X-AA-1	MANULIFE FIN CAP TRUST CORP FOREGIN		C	1	1FE	817,169	122.1000	1,001,468	820,203	820,203	0	0	0	(73,915)	7.405	7.405	JD	168	63,390	07/06/2009	12/31/2108
74925Y-AD-4	RBC CAPITAL TRUST CORP FOREIGN		C	1	2FE	1,699,310	115.2100	1,541,770	1,338,226	1,562,646	0	0	0	(140,822)	6.821	5.841	JD	502	95,183	08/25/2010	01/01/9999

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
80928F-AA-5	SCOTIABANK TIER 1 TRUST CORP FOREIGN		C	1	2FE	86,298	121.2600	73,285	60,436	71,080	0	(2,429)	0	(6,320)	7.802	3.528	JD	26	4,917	06/14/2012	06/30/2108
86680B-AA-9	SUN LIFE CAP TRUST II CORP FOREIGN		C	1	1FE	406,005	115.2500	427,865	371,250	371,250	0	0	0	(33,456)	5.863	5.863	JD	60	22,718	11/17/2009	12/31/2108
C44802-AB-9	HYDRO QUEBEC LOCAL GOVT GUARN		A		1FE	34,578,017	73.5900	31,371,246	42,630,000	34,578,017	0	0	1,404,559	0	0.393	2.147	MS	43,269	189,097	06/30/2000	01/01/9999
002920-AC-0	ABBEY NATL PLC SUBORDINATED		F		2FE	1,972,061	130.3100	2,306,550	1,770,000	1,925,684	0	(5,859)	0	0	7.950	6.986	AO	25,407	140,715	07/21/2004	10/26/2029
054536-AA-5	AXA SA NT SUB NOTES		F		2FE	29,293,924	135.8500	33,345,094	24,545,000	28,382,473	0	(136,494)	0	0	8.600	6.933	JD	93,816	2,110,870	03/28/2007	12/15/2030
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	20,464,093	128.4300	25,686,680	20,000,000	20,402,168	0	(9,015)	0	0	6.500	6.325	MN	213,056	1,300,000	10/17/2006	05/02/2036
404280-AH-2	HSBC HOLDINGS PLC CORP FOREIGN		F		1FE	6,987,470	128.4900	8,994,202	7,000,000	6,988,431	0	202	0	0	6.500	6.513	MS	133,972	455,000	10/11/2007	09/15/2037
749770-AQ-6	RABOBANK NEDERLAND NV PERPETUAL FRGN		F	1	2FE	2,700,000	128.0000	4,800,000	3,750,000	2,700,000	0	0	0	0	11.000	15.278	JD	1,146	412,500	05/28/2009	01/01/9999
911271-AB-0	UNITED OVERSEAS BK LTD CORP FRGN FLOATER		F		1FE	0	0.0000	0	0	0	0	0	0	0	1.996	0.000	MS	0	215,000	08/08/2007	09/03/2019
91530B-20-2	UOB HONG KONG PERPETUAL FRGN		F	1	2FE	3,914,280	103.5000	4,657,500	4,500,000	3,914,280	0	0	0	0	5.796	6.663	MS	76,797	260,820	03/09/2007	01/01/9999
D3207M-DE-9	HENKEL KGAA CORP FRGN FLOATER		D	1	2FE	787,198	103.2300	724,498	701,829	543,493	0	(28,736)	0	(73,311)	5.375	3.881	NOV	3,824	38,924	01/16/2008	11/25/2104
F22799-AA-2	CREDIT AGRICOLE PERPETUAL FRGN		D	1	2FE	627,570	103.0400	623,424	605,025	623,448	0	0	10,550	(4,122)	4.500	4.366	OCT	5,823	0	12/12/2014	01/01/9999
F4276D-HZ-0	GDF SUEZ S A CORP FOREIGN		D	1	2FE	497,549	102.1200	494,281	484,020	494,281	0	0	39,301	(3,268)	3.000	2.991	JUN	8,474	0	08/14/2014	01/01/9999
G06830-NE-5	AVIVA PLC CORP FRGN FLOATER		D	1	2FE	1,853,505	115.0000	1,781,194	1,548,864	1,383,064	0	(51,911)	0	(188,715)	6.875	5.007	MAY	65,349	120,177	11/14/2012	05/22/2038
G06830-TN-9	AVIVA PLC CORP FRGN FLOATER		D	1	2FE	719,492	119.3500	722,097	605,025	702,129	0	(6,104)	52,222	(21,106)	6.125	4.262	JUL	18,275	41,616	04/17/2014	07/05/2043
G23350-AH-0	CLOVERIE PLC CORP FRGN FLOATER		D	1	1FE	1,272,043	122.8300	1,263,359	1,028,543	1,263,418	0	(34,911)	112,878	(9,515)	7.500	3.008	JUL	34,026	85,865	04/04/2014	07/24/2039
L46826-AD-2	HANNOVER FIN SA CORP FRGN FLOATER		D	1	1FE	430,318	117.7000	427,276	363,015	427,434	0	(6,748)	22,936	(6,544)	5.750	3.630	SEP	6,233	22,318	12/20/2013	09/14/2040
N3024N-BR-0	ELM BV SWISS LIFE CORP FRGN FLOATER		D	1	1FE	1,580,691	104.2500	1,576,846	1,512,563	1,535,856	0	0	82,274	46,153	5.252	5.754	MN	8,120	85,698	02/01/2011	01/01/9999
N64038-AB-3	NN GRP NV CORP FRGN FLOATER		D	1	2FE	604,457	99.2500	600,487	605,025	600,487	0	0	6,424	(3,970)	4.500	4.639	JUL	12,681	0	10/02/2014	01/01/9999
N6588E-AG-6	ALLIANZ FINANCE BV PERPETUAL FRGN		D	1	1FE	941,568	105.7500	934,128	883,337	770,269	0	0	0	(106,847)	4.375	5.017	FEB	33,670	43,764	01/14/2008	01/01/9999
N7993Y-BG-8	SIEMENS FINANCIERINGSMAT CORP FRGN FLOAT		D	1	2FE	1,002,885	106.4200	920,703	865,186	683,227	0	(163,716)	0	(82,654)	5.250	3.427	SEP	13,564	48,566	01/15/2008	09/14/2066
T05040-AG-4	ASSICURAZIONI GENERALI SPA TRI CORP FRGN		D	1	2FE	425,259	125.1000	454,132	363,015	386,766	0	(2,441)	0	(53,758)	7.750	6.549	DEC	1,542	28,974	06/11/2013	12/12/2042
Y7533Z-AA-4	SBB CAPITAL CORP CORP FOREIGN		F	1	3FE	1,244,322	102.0000	2,040,000	2,000,000	1,244,322	0	0	0	0	6.620	10.640	MN	21,699	132,400	10/05/2006	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						142,693,314	XXX	163,805,515	146,541,443	139,357,388	0	(510,437)	1,731,144	(1,067,923)	XXX	XXX	XXX	1,818,171	8,169,688	XXX	XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
060505-DR-2	BANK OF AMERICA CORP PERPETUAL			1	1AM	895,000	107.3800	1,073,750	1,000,000	895,000	0	0	0	0	8.000	8.939	JJ	33,556	80,000	09/19/2008	01/01/9999
48239A-AA-7	KBC BANK FUND TRUST III BD COMPANY GUARN			1	1FE	0	0.0000	0	0	0	0	0	0	0	4.282	0.000	FMAN	0	44,963	10/26/1999	01/01/9999
66644P-AA-5	NORTHGROUP PFD CAP CORP CORPORATE			1	1AM	692,565	101.7500	1,526,250	1,500,000	692,565	0	0	0	0	6.378	13.814	AO	20,197	95,670	05/31/2007	01/01/9999
002927-AA-9	ABBEY NATL CAP TRUST I COMPANY GUARNT		F	1	4AM	1,753,760	128.2500	2,051,936	1,600,000	1,753,760	0	0	0	0	8.963	8.177	JD	398	143,408	04/05/2001	01/01/9999
251528-AA-3	DEUTSCHE BK CAP FDG NOTES 144A		F		3AM	3,085,500	97.0000	3,055,500	3,150,000	3,085,500	0	0	64,500	0	3.227	3.294	MJSD	565	102,419	06/30/2000	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	LS	F	1	1AM	8,749,548	118.0000	23,877,298	20,235,000	8,749,548	0	48,498	0	0	8.151	20.028	JD	4,582	1,649,456	01/16/2007	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	LS	F	1	2AM	20,020,000	148.0000	29,629,600	20,020,000	20,020,000	0	0	0	0	10.176	10.176	JD	5,659	2,037,235	06/30/2000	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	LS	F	1	5AM	41,091,147	148.0000	47,619,000	32,175,000	41,091,147	0	0	0	0	10.176	7.968	JD	9,095	3,274,128	08/30/2001	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	LS	F	1	3AM	20,107,500	148.0000	29,748,000	20,100,000	20,107,500	0	0	0	0	10.176	10.172	JD	5,682	2,045,376	07/21/2004	01/01/9999
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	LS	F	1	2AM	6,220,000	148.0000	9,205,600	6,220,000	6,220,000	0	0	0	0	10.176	10.176	JD	1,758	632,947	07/21/2004	01/01/9999
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER		F	1	1FE	98,175,000	104.0000	102,102,000	98,175,000	98,175,000	0	0	0	0	5.000	5.000	AO	995,385	4,908,750	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INS CORP FOREIGN		F	1	1FE	87,105,000	104.5000	91,024,725	87,105,000	87,105,000	0	0	0	0	5.100	5.100	AO	925,491	0	10/09/2014	10/16/2044
D0334M-JQ-8	ALLIANZ SE CORP FRGN FLOATER		D	1	1FE	542,032	111.2500	538,472	484,020	538,472	0	0	26,003	(3,560)	4.750	4.270	OCT	4,346	24,070	01/24/2014	01/01/9999
D0712D-DV-5	BAYER AG CORP FRGN FLOATER		D	1	3	1,316,682	103.0300	1,309,012	1,270,553	1,307,999	0	(469)	93,352	(8,648)	3.000	2.402	JUL	19,215	0	08/14/2014	07/01/2075
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE		D	1	4	1,208,738	111.3100	1,212,205	1,089,045	1,193,135	0	(36,152)	117,457	(41,400)	7.375	2.873	APR	60,293	91,385	03/11/2014	04/02/2072
D2553K-GZ-5	VOLKSWAGEN FINL SVCS NV PERPETUAL FRGN		D	1	4	583,065	106.3800	579,236	544,523	579,236	0	0	42,605	(3,830)	3.750	3.525	MAR	15,832	0	05/23/2014	01/01/9999
D55535-AA-2	MUNICH RE CORP FRGN FLOATER		D	1	1FE	226,610	109.5000	265,001	242,010	209,097	0	0	0	(29,004)	5.767	6.675	JUN	7,762	15,630	01/31/2012	01/01/9999
D6629D-ZF-5	RWE AG CORP FRGN FLOATER		D	1	4	655,882	107.0000	667,359	623,700	658,783	0	0	28,289	(18,887)	7.000	6.627	MAR	34,329	46,228	03/05/2014	01/01/9999
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER		D	1	1	368,274	102.5000	434,105	423,518	340,930	0	0	0	(47,292)	4.730	5.876	APR	14,489	22,992	03/16/2012	01/01/9999
F3R92T-AL-8	ELECTRICITIE DE FRANCE GOVT FOREIGN		D	1	4	917,086	107.5200	910,732	847,035	911,062	0	0	42,502	(29,917)	4.250	3.951	JAN	33,237	40,594	01/15/2014	01/01/9999
F4276D-GN-8	GDF SUEZ S A PERPETUAL FRGN		D	1	4	1,410,465	105.2700	1,401,202	1,331,055	1,401,202	0	0	80,495	(57,752)	3.875	3.681	JUL	24,729	57,974	08/23/2013	01/01/9999
F9686M-DA-2	VEOLIA ENVIRONNEMENT CORP FRGN FLOATER		D	1	4	1,004,453	103.1200	998,291	968,040	997,856	0	0	23,402	(52,170)	4.450	4.317	APR	30,686	49,153	06/11/2013	01/01/9999
G06830-WT-2	AVIVA PLC CORP FRGN FLOATER		D	1	3	376,377	103.0000	373,905	363,015	373,900	0	(44)	20,400	(2,472)	3.875	3.464	JUL	7,014	0	08/14/2014	07/03/2044
G1R42C-EN-1	BG ENERGY CAP PLC CORP FRGN FLOATER		D	1	4	466,395	109.4000	463,349	423,518	463,258	0	(9,415)	14,130	(37,051)	6.500	3.053	NOV	2,413	28,361	11/23/2012	11/30/2072
G8T41Y-BY-6	SSE PLC CORP FRGN FLOATER		D	1	4	1,183,945	108.0000	1,176,169	1,089,045	1,176,169	0	0	152,916	(7,776)	5.625	5.208	OCT	15,441	63,765	04/04/2014	01/01/9999
G9861A-AJ-8	YORKSHIRE WATER SERV FIN PLC CORP FRGN F		D	1	4	614,087	108.1800	590,357	545,738	582,488	0	(15,313)	0	(37,118)	6.000	2.909	APR	22,607	35,279	02/13/2013	04/24/2025
N6588M-AP-8	ALLIANZ FINANCE II B V CORP FRGN FLOATER		D	1	1FE	4,349,203	119.2000	4,759,972	3,993,165	3,525,527	0	(65,011)	0	(486,390)	5.750	5.131	JUL	111,344	258,326	03/12/2012	07/08/2041
N8172P-AF-1	DEUTSCHE ANNINGTON FIN BV CORP FRGN FLOA		D	1	4	1,407,397	104.7600	1,394,439	1,331,055	1,398,114	0	(954)	16,314	(9,243)	4.625	3.308	APR	44,974	0	12/04/2014	04/08/2074
N85094-AC-9	TENNET HOLDING B.V PERPETUAL FRGN		D	1	4	402,624	110.1700	399,920	363,015	399,979	0	0	10,995	(18,980)	6.655	6.040	JUN	14,164	27,243	01/24/2012	01/01/9999
W9124Y-GY-2	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT		D	1	1FE	444,351	104.2500	441,517	423,518	441,409	0	(1,685)	52,044	(2,918)	2.656	1.561	JAN	10,817	0	03/14/2014	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						305,372,686	XXX	358,828,902	307,635,568	304,393,636	0	(80,545)	785,404	(894,408)	XXX	XXX	XXX	2,476,060	15,775,352	XXX	XXX
4899999. Total - Hybrid Securities						448,066,000	XXX	522,634,417	454,177,011	443,751,024	0	(590,982)	2,516,548	(1,962,331)	XXX	XXX	XXX	4,294,231	23,945,040	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT			2	2	7,625,632	117.7600	8,980,278	7,625,632	7,625,632	0	0	0	0	11.050	10.989	JA	2,341	842,652	12/30/2005	11/30/2021
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu			2	2	9,215,530	119.5300	11,015,496	9,215,530	9,215,530	0	0	0	0	11.312	11.290	JA	2,896	1,042,498	04/21/2006	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae			2	2	52,652,302	124.0100	65,292,094	52,652,302	52,652,297	0	(5)	0	0	10.306	10.518	JA	452,182	5,061,807	10/31/2014	12/01/2026
40637#-AD-5	Halsey Street Investment, LLC Senior Not			2	2	13,043,289	113.9200	14,859,346	13,043,289	13,043,289	0	0	0	0	8.147	8.002	DEC	2,952	1,062,624	06/29/2007	12/31/2027
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu			2	2	17,201,029	114.7400	19,735,777	17,201,029	17,201,029	0	0	0	0	8.300	8.149	DEC	3,966	1,427,682	06/25/2007	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh			2	2	10,906,049	141.0100	15,378,917	10,906,049	10,906,049	0	0	0	0	14.854	14.370	DEC	4,500	1,619,950	11/21/2007	12/31/2027
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce			2	2	36,263,135	111.4000	40,398,573	36,263,135	36,263,135	0	0	0	0	7.362	7.235	DEC	7,416	2,669,727	12/21/2007	12/31/2027
40637#-AH-6	Halsey Street Investment, LLC ZeroCoupSN			2	2	9,117,576	55.7600	19,482,668	34,938,618	14,662,306	0	947,549	0	0	0.000	6.794	DEC	0	0	11/21/2007	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc			2	2	11,251,758	111.5100	12,546,721	11,251,758	11,251,758	0	0	0	0	7.701	7.563	APR	580,073	866,499	03/17/2008	04/30/2028
74408#-AA-7	Pruco Life Insurance Company Note				1	204,000,000	102.1500	208,394,157	204,000,000	204,000,000	0	0	0	0	3.467	3.467	JD	216,110	7,072,680	12/20/2010	12/21/2015
74408#-AB-5	Pruco Life Insurance Company Note				1	250,000,000	103.0400	257,602,586	250,000,000	250,000,000	0	0	0	0	3.637	3.637	JD	404,111	9,319,813	12/05/2013	12/15/2020
74408#-AC-3	Pruco Life Insurance Company Note				1	120,000,000	101.8400	122,203,800	120,000,000	120,000,000	0	0	0	0	2.598	2.598	JD	138,560	3,195,540	12/05/2013	12/15/2018
74408#-AD-1	Pruco Life Insurance Company Note				1	130,000,000	107.0100	139,113,869	130,000,000	130,000,000	0	0	0	0	4.385	4.385	JD	253,356	5,843,013	12/05/2013	12/15/2023
74408#-AE-9	Pruco Life Insurance Company Senior Note				1Z	190,000,000	103.8900	197,391,082	190,000,000	190,000,000	0	0	0	0	3.953	3.953	JD	229,494	1,773,360	09/25/2014	06/20/2024
74408#-AF-6	Pruco Life Insurance Company Senior Note				1Z	70,000,000	100.4700	70,328,390	70,000,000	70,000,000	0	0	0	0	2.803	2.803	JD	59,953	463,274	09/25/2014	06/20/2019
74408#-AG-4	Pruco Life Insurance Company Senior Note				1Z	100,000,000	101.4700	101,470,777	100,000,000	100,000,000	0	0	0	0	3.470	3.470	JD	106,028	819,306	09/25/2014	06/20/2021
74408#-AH-2	Pruco Life Insurance Company Senior Note				1Z	30,000,000	100.0200	30,005,352	30,000,000	30,000,000	0	0	0	0	1.892	1.892	JD	17,343	134,017	09/25/2014	06/20/2017
744355-B#-4	Prudential Realty Secs Senior Note				2	35,000,000	99.9400	34,980,754	35,000,000	35,000,000	0	0	0	0	1.570	6.268	JD	24,422	549,500	02/02/2001	04/30/2016
744355-C#-3	Prudential Realty Secs Senior Note				2	24,685,380	101.0400	25,258,902	25,000,000	24,991,543	0	26,627	0	0	4.100	6.368	JD	45,556	1,025,000	11/01/1999	04/30/2015
744355-C*-7	Prudential Realty Secs Senior Note				2	139,000,000	97.2900	135,233,967	139,000,000	139,000,000	0	0	0	0	0.880	0.880	AO	207,264	1,223,200	04/30/2013	04/30/2017
744355-C@-5	Prudential Realty Secs Senior Note				2	15,000,000	98.1200	14,718,504	15,000,000	15,000,000	0	0	0	0	2.140	2.140	JD	14,267	200,625	04/30/2014	04/30/2019
744355-D#-2	Prudential Realty Secs Senior Note				2	12,800,000	99.9700	12,796,270	12,800,000	12,800,000	0	0	0	0	1.670	6.310	JD	594	213,760	11/01/1999	06/30/2016
744355-D*-6	Prudential Realty Secs Senior Note				2	35,000,000	97.5600	34,145,025	35,000,000	35,000,000	0	0	0	0	2.140	2.140	JD	33,289	468,125	04/30/2014	04/30/2019
744355-D@-4	Prudential Realty Secs Senior Note				2	45,000,000	99.9400	44,975,255	45,000,000	45,000,000	0	0	0	0	1.570	6.258	JD	31,400	706,500	11/01/1999	04/30/2016
744355-E#-1	Prudential Realty Secs Senior Note				2	4,966,467	101.6300	5,081,282	5,000,000	4,998,566	0	2,797	0	0	4.210	6.377	JD	9,356	210,500	11/01/1999	06/30/2015
744355-E*-5	Prudential Realty Secs Senior Note				2	60,311,070	98.0200	59,119,755	60,311,070	60,311,070	0	0	0	0	1.330	1.330	JD	2,228	802,137	06/28/2013	06/30/2017
744355-E@-3	Prudential Realty Secs Senior Note				2	5,000,000	98.2900	4,914,421	5,000,000	5,000,000	0	0	0	0	2.250	2.249	JD	5,000	51,563	06/30/2014	06/30/2019
744355-F#-0	Prudential Realty Secs Senior Note				2	18,328,426	99.5300	18,242,970	18,328,426	18,328,426	0	0	0	0	0.810	6.440	AO	31,342	148,460	02/10/1999	10/15/2015
744355-F*-4	Prudential Realty Secs Senior Note				2	9,879,339	100.3100	10,031,107	10,000,000	9,995,550	0	8,815	0	0	1.960	6.442	JD	8,711	196,000	11/01/1999	06/30/2015
744355-F@-2	Prudential Realty Secs Senior Note				2	34,038,506	98.3500	33,477,883	34,038,506	34,038,506	0	0	0	0	2.110	2.110	AO	151,623	718,212	10/15/2013	10/15/2018
744355-G#-9	Prudential Realty Secs Senior Note				2	49,823,471	98.3500	49,002,865	49,823,471	49,823,471	0	0	0	0	2.110	2.110	AO	221,936	1,051,275	10/15/2013	10/15/2018
744355-G*-3	Prudential Realty Secs Senior Note				2	18,328,426	94.6900	17,355,971	18,328,426	18,328,426	0	0	0	0	2.620	6.115	JD	101,377	362,903	10/15/2014	10/15/2019
744355-G@-1	Prudential Realty Secs Senior Note				2	18,328,426	110.4500	20,244,403	18,328,426	18,328,426	0	0	0	0	2.620	2.620	JD	101,377	102,067	10/15/2014	10/15/2019
744355-H#-8	Prudential Realty Secs Senior Note				2	31,420,160	98.3500	30,902,662	31,420,160	31,420,160	0	0	0	0	2.110	2.110	AO	139,959	662,965	10/15/2013	10/15/2018
744355-H*-2	Prudential Realty Secs Senior Note				2	26,183,466	99.5300	26,061,386	26,183,466	26,183,466	0	0	0	0	0.810	6.380	AO	44,774	212,086	02/10/1999	10/15/2015
744355-H@-0	Prudential Realty Secs Senior Note				2	23,565,119	99.5300	23,455,247	23,565,119	23,565,119	0	0	0	0	0.810	5.100	AO	40,296	190,877	02/10/1999	10/15/2015
744355-J@-8	Prudential Realty Secs Senior Note				2	34,000,000	98.8600	33,611,435	34,000,000	34,000,000	0	0	0	0	1.310	6.450	JD	19,796	445,400	06/17/1999	12/15/2016
744355-L#-3	Prudential Realty Secs Senior Note				2	7,207,005	99.9700	7,204,905	7,207,005	7,207,005	0	0	0	0	1.670	6.270	JD	334	120,357	11/01/1999	06/30/2016
744355-L*-7	Prudential Realty Secs Senior Note				2	29,890,392	99.5800	29,765,742	29,890,392	29,890,392	0	0	0	0	0.790	5.518	MS	69,528	236,134	06/29/1999	09/15/2015
744355-L@-5	Prudential Realty Secs Senior Note				2	9,205,166	96.8500	8,915,037	9,205,166	9,205,166	0	0	0	0	2.280	6.179	JD	9,328	164,772	07/15/2014	07/15/2019
744568-AA-0	Prudential Intl Ins Hldgs Ltd Senior Not				2	185,000,000	109.0500	201,739,600	185,000,000	185,000,000	0	0	0	0	9.333	9.333	FA	6,714,575	17,266,050	02/11/2009	02/11/2016
G7282#-AD-5	Pruco Reinsurance, Ltd c/o MMS Senior No		F		3	42,000,000	102.2000	42,922,574	42,000,000	42,000,000	0	0	0	0	3.547	3.547	JJ	699,350	1,489,740	01/12/2011	12/01/2015
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,175,237,119	XXX	2,258,357,805	2,201,526,975	2,181,236,317	0	985,783	0	0	XXX	XXX	XXX	11,208,963	72,032,650	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te			2	2	467,957,797	110.9600	519,240,902	467,957,797	467,957,797	0	0	0	0	5.140	5.195	MON	1,069,024	13,609,555	12/31/2014	03/15/2040
5199999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						467,957,797	XXX	519,240,902	467,957,797	467,957,797	0	0	0	0	XXX	XXX	XXX	1,069,024	13,609,555	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						2,643,194,916	XXX	2,777,598,707	2,669,484,772	2,649,194,114	0	985,783	0	0	XXX	XXX	XXX	12,277,987	85,642,205	XXX	XXX
7799999. Total - Issuer Obligations						74,302,159,353	XXX	84,230,084,796	80,668,322,128	75,021,624,323	(7,159)	198,622,390	137,909,344	(762,623,460)	XXX	XXX	XXX	792,570,696	3,359,587,844	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
7899999. Total - Residential Mortgage-Backed Securities						5,088,084,668	XXX	5,419,161,306	5,888,818,809	5,064,688,367	1,327,428	(22,462,032)	48,311,562	0	XXX	XXX	XXX	11,187,756	145,057,059	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						10,986,559,092	XXX	11,308,876,950	10,819,564,464	10,892,664,060	0	(55,797,105)	12,934,955	(6,367)	XXX	XXX	XXX	37,078,178	414,809,588	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						14,105,598,200	XXX	14,743,036,002	14,317,541,612	14,126,891,422	(37,308)	10,806,090	23,495,607	(24,202,601)	XXX	XXX	XXX	91,018,197	377,813,495	XXX	XXX
8399999 - Total Bonds						104,482,401,313	XXX	115,701,159,054	111,694,247,013	105,105,868,172	1,282,961	131,169,343	222,651,468	(786,832,428)	XXX	XXX	XXX	931,854,827	4,297,267,987	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
Preferred Stock - Industrial and Miscellaneous (Unaffiliated)																				
03201#-12-3	Ampac Holdings, LLC Preferred Units			478.500	1.00	1,000.000	478,500	1,735.370	830,372	478,500	0	0	0	0	0	0	0	0	P6U	09/30/2010
04367@-12-3	Aseptia, Inc. Series C Preferred Stock			317,124.000	1.00	9.460	2,010,000	6.340	2,010,000	3,000,000	0	0	0	(990,000)	0	0	(990,000)	0	RP5A	12/17/2013
146875-50-5	Carver Bankcorp, Inc. Series D Preferred			8,519.000	1.00	0.000	4,792,667	764.390	6,511,838	4,792,686	0	0	0	0	0	0	0	0	P3U	10/28/2011
151324-2#-6	Censtor Corporation Preferred Stock			7,818.000	1.00	0.000	0	0.000	0	1	0	0	0	(1)	0	0	(1)	0	P6U	12/04/2000
151324-20-9	Censtor Corporation Preferred Stock			4,032.000	1.00	0.000	0	0.000	0	1	0	0	0	(1)	0	0	(1)	0	P6U	12/04/2000
17185H-20-2	Cimlinc Incorporated Preferred Stock			150,857.000	1.00	0.000	0	0.000	0	1	0	0	0	(1)	0	0	(1)	0	P6U	12/23/1983
17186*-11-8	CIM LINC Incorporated Preferred Stock			181,333.000	100.00	0.000	0	0.000	0	1	0	0	0	(1)	0	0	(1)	0	P6U	06/30/1989
20367F-2#-7	The Community Development Trus Preferred			260,000.000	50.00	50.000	13,000,000	50.000	13,000,000	13,000,000	0	584,375	0	0	0	0	0	0	P6U	11/22/2013
20367F-3#-6	The Community Development Trus Series B			80,000.000	1.00	50.000	4,000,000	50.000	4,000,000	4,000,000	0	74,861	0	0	0	0	0	0	P6U	09/30/2014
22743#-11-0	CrossAccess Corporation Preferred Stock			7,431.000	1.00	0.000	1	0.000	1	1	0	0	0	0	0	0	0	0	P6U	05/23/2001
69405#-12-8	Pacific Catch, Inc. Series B Convertible			1,040,036.000	1.00	1.920	2,000,000	1.920	2,000,000	2,000,000	0	0	0	0	0	0	0	0	P6U	06/06/2014
71676E-20-2	Petry Holding Inc Preferred Stock			10,608.000	1.00	0.010	66	0.010	66	66	0	0	0	0	0	0	0	0	P6U	11/06/2009
83083@-10-4	Sky Global Power One Hldgs,LLC Class A U			2,400,000.000	1.00	1.000	2,400,000	1.000	2,400,000	2,400,000	0	0	0	0	0	0	0	0	P6U	12/04/2014
842400-75-6	SOUTHERN CAL EDISON PFD			8,125.000	100.00	0.000	7,985	100.470	816,311	7,985	9,161	40,077	0	0	0	0	0	0	P2UFE	04/20/2005
88606*-12-9	Thunderbird Technologies, Inc. Preferred			4,428.000	1.00	0.000	16	0.000	16	16	0	0	0	0	0	0	0	0	P6U	11/19/2003
88606*-13-7	Thunderbird Technologies, Inc. Equity Fu			1,855,468.750	0.01	0.000	665	0.000	665	665	0	0	0	0	0	0	0	0	P6U	11/19/2003
D12096-12-5	Bayerische Motoren Werke AG-PF PFD		D	2,111.000	1.00	0.000	137,290	82.090	173,292	148,131	0	7,580	0	0	0	0	0	(10,841)	P3UZ	05/07/2013
D32051-12-6	HENKEL KGAA PFD		D	9,233.000	1.00	0.000	883,883	108.200	999,035	923,810	0	0	0	0	0	0	0	(39,927)	P3UZ	11/25/2014
D94523-10-3	VOLKSWAGON AG GERMANY PFD		D	6,890.000	1.00	0.000	1,555,730	223.440	1,539,472	1,566,015	0	0	0	16,258	0	93,591	(77,333)	0	P2U	07/29/2014
G5312*-AA-3	Kondor Bidco Limited Loan Notes		D	515,151.000	1.00	1.670	0	0.000	0	859,529	51,584	0	0	(803,249)	0	0	(803,249)	(56,280)	P6U	03/14/2014
G9877#-AC-4	YourCash Solutions Ltd Loan Notes (Prefe		D	3,608,104.610	1.00	1.380	5,083,795	1.600	5,766,586	4,985,100	1,541	591,374	0	0	77,894	0	77,894	(311,892)	P6A	02/07/2013
D12096-12-5	Bayerische Motoren Werke AG-PF		D	0.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	10,518	P3UZ	05/07/2013
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							36,350,598	XXX	40,047,654	38,162,508	62,286	1,298,267	0	(1,776,995)	77,894	93,591	(1,792,692)	(408,422)	XXX	XXX
Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates																				
744355-3#-3	PRUDENTIAL REALTY SECURITIES PFD		F	126.000	1.00	0.000	126,000	0.000	0	126,000	2,843	13,578	0	0	0	0	0	0	P2A	03/28/2002
000000-00-0	Reclass of affiliated CS to affiliated PS sub earnings			0.000	0.00	0.000	45,259	0.000	0	45,259	0	0	0	0	0	0	0	0	P6*A	12/31/2012
8599999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates							171,259	XXX	0	171,259	2,843	13,578	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							36,521,857	XXX	40,047,654	38,333,767	65,129	1,311,845	0	(1,776,995)	77,894	93,591	(1,792,692)	(408,422)	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
Common Stock - Industrial and Miscellaneous (Unaffiliated)																	
00206R-10-2	AT&T INC	LS		37,420.000	1,256,920	33.590	1,256,920	1,256,920	0	54,584	0	61,750	75,649	(13,899)	0	L	06/16/2014
00287Y-10-9	ABBVIE INC			26,965.000	1,764,590	65.440	1,764,590	1,493,373	0	15,952	0	271,216	13,677	257,539	0	L	12/23/2014
00507V-10-9	ACTIVISION BLIZZARD INC			42,600.000	858,390	20.150	858,390	717,806	0	8,440	0	97,904	516	97,388	0	L	06/16/2014
00817Y-10-8	AETNA INC			10,140.000	900,736	88.830	900,736	641,831	0	9,126	0	205,234	0	205,234	0	L	08/14/2013
011659-10-9	ALASKA AIR GROUP INC	LS		10,200.000	609,552	59.760	609,552	274,270	0	5,050	0	233,994	638	233,356	0	L	07/10/2014
013817-10-1	ALCOA INC			23,550.000	371,855	15.790	371,855	371,855	0	0	0	0	31,075	(31,075)	0	L	11/18/2014
015351-10-9	ALEXION PHARMACEUTICALS INC			3,499.000	647,420	185.030	647,420	370,427	0	0	0	168,393	2,579	165,814	0	L	06/17/2014
020002-10-1	ALLSTATE CORP			20,150.000	1,415,538	70.250	1,415,538	983,592	5,642	21,883	0	316,140	13	316,127	0	L	06/16/2014
023135-10-6	AMAZON.COM INC			3,110.000	965,189	310.350	965,189	950,694	0	0	0	14,495	74,172	(59,677)	0	L	12/18/2014
023586-10-0	AMERCO			400.000	113,704	284.260	113,704	88,180	0	0	0	25,524	6,518	19,006	0	L	01/14/2014
025537-10-1	AMERICAN ELECTRIC POWER			13,530.000	821,542	60.720	821,542	606,638	0	25,196	0	176,733	4,341	172,392	0	L	07/22/2014
025816-10-9	AMERICAN EXPRESS CO			9,800.000	911,792	93.040	911,792	741,298	0	9,558	0	22,957	688	22,269	0	L	06/16/2014
03076C-10-6	AMERIPRISE FINANCIAL INC			6,400.000	846,400	132.250	846,400	527,626	0	14,354	0	110,005	0	110,005	0	L	06/16/2014
031162-10-0	AMGEN INC			11,400.000	1,815,906	159.290	1,815,906	1,202,139	0	25,596	0	475,464	1,742	473,722	0	L	11/18/2014
037833-10-0	APPLE INC			31,940.000	3,525,537	110.380	3,525,537	2,013,326	0	56,384	0	957,134	4,793	952,341	0	L	06/17/2014
03852U-10-6	ARAMARK HOLDINGS CORP			14,190.000	442,019	31.150	442,019	373,197	0	1,224	0	68,822	15,125	53,697	0	L	09/23/2014
039483-10-2	ACHER-DANIELS-MIDLAND CO	LS		20,170.000	1,048,840	52.000	1,048,840	827,438	0	14,006	0	125,474	32	125,442	0	L	11/18/2014
045327-10-3	ASPEN TECHNOLOGY INC			19,920.000	697,598	35.020	697,598	697,598	0	0	0	34,101	94,443	(60,342)	0	L	11/18/2014
053332-10-2	AUTOZONE INC			600.000	371,466	619.110	371,466	253,008	0	0	0	84,702	0	84,702	0	L	07/01/2013
057224-10-7	BAKER HUGHES INC			9,680.000	542,758	56.070	542,758	542,758	0	1,646	0	0	113,805	(113,805)	0	L	08/07/2014
058498-10-6	BALL CORP			3,900.000	265,863	68.170	265,863	246,753	0	1,014	0	19,110	197	18,913	0	L	07/22/2014
060505-10-4	BANK OF AMERICA CORP			12,600.000	225,414	17.890	225,414	164,190	0	1,511	0	29,260	0	29,260	0	L	06/16/2014
084670-70-2	BERKSHIRE HATHAWAY INC			4,120.000	618,618	150.150	618,618	506,801	0	0	0	224,677	112,916	111,761	0	L	03/18/2014
09062X-10-3	BIOGEN IDEC INC			1,920.000	651,744	339.450	651,744	616,379	0	0	0	35,365	1,749	33,616	0	L	11/18/2014
09247X-10-1	BLACKROCK			3,460.000	1,237,158	357.560	1,237,158	951,216	0	23,285	0	150,758	0	150,758	0	L	06/17/2014
093671-10-5	H&R BLOCK INC			12,570.000	423,358	33.680	423,358	327,449	2,514	10,056	0	58,325	0	58,325	0	L	07/01/2013
097023-10-5	BOEING CO			8,380.000	1,089,232	129.980	1,089,232	973,477	0	21,550	0	3,575	57,451	(53,876)	0	L	09/23/2014
101137-10-7	BOSTON SCIENTIFIC CORP			45,500.000	602,875	13.250	602,875	537,355	0	0	0	65,520	42,281	23,239	0	L	07/22/2014
109641-10-0	BRINKER INTERNATIONAL INC			12,590.000	738,907	58.690	738,907	529,339	0	11,092	0	156,554	0	156,554	0	L	08/07/2014
11133T-10-3	BROADRIDGE FINANCIAL SOLUTION			6,260.000	289,087	46.180	289,087	256,418	1,690	1,690	0	32,668	0	32,668	0	L	07/22/2014
111621-30-6	BROCADE COMMUNICATIONS SYS			58,700.000	695,008	11.840	695,008	504,426	2,055	4,092	0	164,967	7,649	157,318	0	L	06/16/2014
124857-20-2	CBS CORP-CLASS B NON VOTING			4,800.000	265,632	55.340	265,632	236,235	720	2,412	0	(39,296)	723	(40,019)	0	L	06/16/2014
125269-10-0	CF INDUSTRIES HOLDINGS INC			1,820.000	496,023	272.540	496,023	315,035	0	9,100	0	71,890	0	71,890	0	L	07/01/2013
125509-10-9	CIGNA CORP			12,680.000	1,304,899	102.910	1,304,899	1,047,334	0	188	0	189,960	6	189,954	0	L	06/16/2014
126650-10-0	CVS CAREMARK CORP			7,000.000	674,170	96.310	674,170	399,112	0	7,645	0	172,800	81	172,719	0	L	06/16/2014
126804-30-1	CABELA'S INC			16,272.000	857,697	52.710	857,697	837,194	0	0	0	(18,202)	163,389	(181,591)	0	L	07/17/2014
12686C-10-9	CABLEVISION SYSTEMS CORP			10,900.000	224,976	20.640	224,976	190,859	0	3,270	0	34,117	17,194	16,923	0	L	07/22/2014
14040H-10-5	CAPITAL ONE FINANCIAL CORP			5,000.000	412,750	82.550	412,750	357,755	0	5,040	0	30,608	7	30,601	0	L	06/16/2014
142339-10-0	CARLISLE COMPANIES INC			2,800.000	252,672	90.240	252,672	224,000	0	1,400	0	54,027	33,543	20,484	0	L	05/20/2014
149123-10-1	CATERPILLAR INC			5,780.000	529,043	91.530	529,043	529,043	0	11,560	0	51,283	85,063	(33,780)	0	L	03/21/2014
151020-10-4	CELGENE CORP	LS		21,250.000	2,377,025	111.860	2,377,025	1,293,221	0	0	0	609,325	1,269	608,056	0	L	06/26/2014
156700-10-6	CENTURYLINK INC	LS		13,700.000	542,246	39.580	542,246	511,588	0	14,796	0	30,658	0	30,658	0	L	07/22/2014
159864-10-7	CHARLES RIVER LABORATORIES INT			13,900.000	884,596	63.640	884,596	746,020	0	0	0	138,576	63	138,513	0	L	07/22/2014
166764-10-0	CHEVRON CORP	LS		10,490.000	1,176,768	112.180	1,176,768	1,176,768	0	44,163	0	(56,496)	77,042	(133,538)	0	L	07/01/2013
17275R-10-2	CISCO SYSTEMS INC			42,300.000	1,176,575	27.820	1,176,575	923,236	0	31,158	0	226,104	1	226,103	0	L	06/16/2014
177376-10-0	CITRIX SYSTEMS INC			12,190.000	777,722	63.800	777,722	707,637	0	0	0	37,678	33,240	4,438	0	L	06/17/2014
194162-10-3	COLGATE-PALMOLIVE CO			12,385.000	856,918	69.190	856,918	733,698	0	16,057	0	49,270	6,607	42,663	0	L	06/17/2014
20030N-10-1	COMCAST CORP - CLASS A			6,600.000	382,866	58.010	382,866	276,987	0	5,700	0	39,856	0	39,856	0	L	06/16/2014
205363-10-4	COMPUTER SCIENCES CORP			4,300.000	271,115	63.050	271,115	190,948	989	3,698	0	30,831	0	30,831	0	L	07/01/2013
20825C-10-4	CONOCOPHILLIPS			15,030.000	1,037,972	69.060	1,037,972	921,324	0	42,685	0	(23,898)	0	(23,898)	0	L	07/01/2013
225447-10-1	CREE INC			20,210.000	651,166	32.220	651,166	631,493	0	0	0	7,656	327,569	(319,913)	0	L	10/22/2014
247361-70-2	DELTA AIR LINES INC			15,900.000	782,121	49.190	782,121	309,753	0	4,770	0	345,348	0	345,348	0	L	07/01/2013
254067-10-1	DILLARDS INC-CLASS A			3,100.000	388,058	125.180	388,058	242,730	186	744	0	86,707	0	86,707	0	L	07/01/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
254687-10-6	WALT DISNEY CO/THE	LS		10,540.000	992,763	94.190	992,763	885,184	12,121	0	0	107,579	9,533	98,046	0	L	08/07/2014
254709-10-8	DISCOVER FINANCIAL SERVICES			11,620.000	760,994	65.490	760,994	566,484	0	10,690	0	110,855	0	110,855	0	L	07/01/2013
25470F-10-4	DISCOVERY COMMUNICATIONS			18,432.000	634,982	34.450	634,982	617,576	0	0	0	(25,529)	53,754	(79,283)	0	L	11/10/2014
25470F-30-2	DISCOVERY COMMUNICATIONS	LS		10,042.000	338,616	33.720	338,616	338,616	0	0	0	0	26,257	(26,257)	0	L	08/07/2014
25490A-30-9	DIRECTV			12,625.000	1,094,588	86.700	1,094,588	817,507	0	0	0	183,741	93	183,648	0	L	06/12/2014
263534-10-9	DU PONT			24,830.000	1,835,930	73.940	1,835,930	1,354,222	0	43,446	0	227,900	7,373	220,527	0	L	06/17/2014
26441C-20-4	DUKE ENERGY CORP			2,130.000	177,940	83.540	177,940	156,316	0	3,387	0	21,624	0	21,624	0	L	07/22/2014
268648-10-2	EMC CORP			33,070.000	983,502	29.740	983,502	796,249	3,803	13,082	0	145,362	1,889	143,473	0	L	06/17/2014
27579R-10-4	EAST WEST BANCORP INC			6,970.000	269,809	38.710	269,809	256,200	0	0	0	13,608	0	13,608	0	L	11/18/2014
278642-10-3	EBAY INC			17,265.000	968,912	56.120	968,912	849,453	0	0	0	97,172	39,748	57,424	0	L	06/17/2014
29266R-10-8	ENERGIZER HOLDINGS INC			3,100.000	398,536	128.560	398,536	282,565	0	6,200	0	62,992	0	62,992	0	L	07/01/2013
30231G-10-2	EXXON MOBIL CORP			12,100.000	1,118,645	92.450	1,118,645	1,057,109	0	29,370	0	(84,000)	28,311	(112,311)	0	L	07/22/2014
30303M-10-2	FACEBOOK INC			3,280.000	255,906	78.020	255,906	226,879	0	0	0	29,027	0	29,027	0	L	07/22/2014
354613-10-1	FRANKLIN RESOURCES INC			11,300.000	625,681	55.370	625,681	521,065	7,345	5,400	0	(26,356)	76	(26,432)	0	L	06/16/2014
35671D-85-7	FREEPORT MCMORAN COPPER WI			12,200.000	284,992	23.360	284,992	284,992	0	15,250	0	(9,516)	165,920	(175,436)	0	L	11/05/2013
369604-10-3	GENERAL ELECTRIC CO			62,620.000	1,582,407	25.270	1,582,407	1,471,015	14,403	54,230	0	(167,339)	2,067	(169,406)	0	L	06/16/2014
375558-10-3	GILEAD SCIENCES INC			17,945.000	1,691,496	94.260	1,691,496	1,062,032	0	0	0	364,200	38,175	326,025	0	L	06/16/2014
38141G-10-4	GOLDMAN SACHS GROUP INC			5,200.000	1,007,916	193.830	1,007,916	880,030	0	5,980	0	127,886	0	127,886	0	L	08/07/2014
38259P-50-8	GOOGLE INC-CLASS A			2,170.000	1,151,532	530.660	1,151,532	1,069,433	0	0	0	19,815	83,128	(63,313)	0	L	10/30/2014
38259P-70-6	GOOGLE INC-CLASS A			915.000	481,656	526.400	481,656	414,115	0	0	0	101,821	38,365	63,456	0	L	06/17/2014
406216-10-1	HALLIBURTON CO			9,120.000	358,690	39.330	358,690	358,690	0	5,746	0	(76,466)	27,685	(104,151)	0	L	07/01/2013
410345-10-2	HANESBRANDS INC			9,660.000	1,078,249	111.620	1,078,249	505,746	0	11,592	0	399,441	0	399,441	0	L	07/01/2013
416515-10-4	HARTFORD FINANCIAL SVCS GRP			18,220.000	759,592	41.690	759,592	567,006	3,280	11,479	0	99,481	0	99,481	0	L	08/14/2013
423452-10-1	HELMERICH & PAYNE			6,920.000	466,546	67.420	466,546	441,380	0	18,165	0	(115,287)	0	(115,287)	0	L	07/01/2013
428236-10-3	HEWLETT PACKARD CO			29,340.000	1,177,414	40.130	1,177,414	795,953	4,694	14,651	0	333,161	0	333,161	0	L	01/28/2014
436440-10-1	HOLOGIC INC			12,520.000	334,785	26.740	334,785	304,612	0	0	0	30,173	2,740	27,433	0	L	09/23/2014
437076-10-2	HOME DEPOT INC			5,400.000	566,838	104.970	566,838	409,899	0	10,058	0	122,542	0	122,542	0	L	06/16/2014
438516-10-6	HONEYWELL INTERNATIONAL INC			7,760.000	775,379	99.920	775,379	678,690	0	13,326	0	64,302	1,918	62,384	0	L	06/17/2014
44919P-50-8	IAC/INTERACTIVECORP	LS		11,512.000	699,814	60.790	699,814	699,814	0	9,155	0	0	86,725	(86,725)	0	L	10/02/2014
458140-10-0	INTEL CORP	LS		46,530.000	1,688,574	36.290	1,688,574	1,651,781	0	0	0	36,793	0	36,793	0	L	11/20/2014
459200-10-1	INTL BUSINESS MACHINES CORP	LS		1,200.000	192,528	160.440	192,528	192,528	0	5,100	0	(2,868)	29,688	(32,556)	0	L	07/01/2013
459506-10-1	INTL FLAVORS & FRAGRANCES			2,200.000	222,992	101.360	222,992	168,343	1,034	3,608	0	33,836	0	33,836	0	L	07/01/2013
460146-10-3	INTERNATIONAL PAPER CO			12,760.000	683,681	53.580	683,681	563,560	0	18,502	0	66,909	0	66,909	0	L	07/01/2013
46625H-10-0	JPMORGAN CHASE & CO			38,590.000	2,414,962	62.580	2,414,962	2,056,903	0	50,833	0	151,100	5,476	145,624	0	L	09/23/2014
478160-10-4	JOHNSON & JOHNSON			4,500.000	470,565	104.570	470,565	389,608	0	12,420	0	58,410	0	58,410	0	L	08/20/2013
478366-10-7	JOHNSON CONTROLS INC			11,560.000	558,810	48.340	558,810	479,740	3,006	10,173	0	(34,218)	0	(34,218)	0	L	08/14/2013
48123V-10-2	J2 GLOBAL INC			7,400.000	458,800	62.000	458,800	357,599	0	6,134	0	101,201	12,444	88,757	0	L	06/16/2014
493267-10-8	KEYCORP			46,210.000	642,319	13.900	642,319	609,635	0	9,011	0	32,684	0	32,684	0	L	05/20/2014
494368-10-3	KIMBERLY-CLARK CORP			2,200.000	254,188	115.540	254,188	198,668	1,848	7,326	0	33,929	0	33,929	0	L	07/01/2013
497266-10-6	KIRBY CORP			3,000.000	242,220	80.740	242,220	242,220	0	0	0	0	115,120	(115,120)	0	L	07/22/2014
50076Q-10-6	KRAFT FOODS GROUP INC			10,700.000	670,462	62.660	670,462	561,504	5,885	22,633	0	93,270	292	92,978	0	L	06/16/2014
501044-10-1	KROGER CO			12,000.000	770,520	64.210	770,520	418,189	0	8,127	0	295,403	0	295,403	0	L	06/16/2014
512807-10-8	LAM RESEARCH CORP			4,000.000	317,360	79.340	317,360	211,456	720	1,440	0	99,560	0	99,560	0	L	11/07/2013
517834-10-7	LAS VEGAS SANDS CORP			17,850.000	1,038,156	58.160	1,038,156	977,785	0	31,480	0	(201,784)	107,585	(309,369)	0	L	09/08/2014
518439-10-4	ESTEE LAUDER COMPANIES-CLASS A			12,980.000	989,076	76.200	989,076	881,578	0	8,731	0	35,264	1,868	33,396	0	L	11/05/2014
526057-10-4	LENNAR CORP-CLASS A			14,400.000	645,264	44.810	645,264	509,760	0	2,304	0	75,600	0	75,600	0	L	07/01/2013
534187-10-9	LINCOLN NATIONAL CORP			18,710.000	1,079,006	57.670	1,079,006	769,223	0	9,670	0	107,798	0	107,798	0	L	07/22/2014
55272X-10-2	MFA FINANCIAL INC			20,800.000	166,192	7.990	166,192	146,992	4,160	16,560	0	23,526	4,463	19,063	0	L	06/16/2014
55616P-10-4	MACYS INC	LS		27,800.000	1,827,850	65.750	1,827,850	1,333,851	8,688	25,701	0	304,872	4,948	299,924	0	L	08/07/2014
56585A-10-2	MARATHON PETROLEUM CORP	LS		8,440.000	761,794	90.260	761,794	580,510	0	12,980	0	1,950	2,299	(349)	0	L	09/23/2014
576323-10-9	MASTEC INC			26,628.000	602,059	22.610	602,059	590,343	0	0	0	11,716	348,448	(336,732)	0	L	10/14/2014
582839-10-6	MEAD JOHNSON NUTRITION CO			7,800.000	784,212	100.540	784,212	571,109	2,925	11,276	0	134,259	0	134,259	0	L	02/07/2014
585055-10-6	MEDTRONIC INC			13,300.000	960,260	72.200	960,260	719,698	4,057	15,393	0	196,266	335	195,931	0	L	06/16/2014
587200-10-6	MENTOR GRAPHICS CORP			18,500.000	405,520	21.920	405,520	379,158	925	1,840	0	26,363	9,207	17,156	0	L	06/16/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
58933Y-10-5	MERCK & CO INC			8,500.000	482,715	56.790	482,715	482,715	3,825	3,740	0	0	15,028	(15,028)	0	L	07/22/2014
59156R-10-8	METLIFE INC			12,150.000	657,194	54.090	657,194	570,443	0	16,099	0	2,066	0	2,066	0	L	08/14/2013
59408Q-10-6	MICHAELS COS INC THE			21,080.000	521,308	24.730	521,308	462,714	0	0	0	58,595	0	58,595	0	L	11/18/2014
594918-10-4	MICROSOFT CORP			21,650.000	1,005,643	46.450	1,005,643	750,851	0	24,842	0	282,918	69,600	213,318	0	L	06/16/2014
61166W-10-1	MONSANTO CO			3,100.000	370,357	119.470	370,357	307,808	0	5,518	0	9,052	0	9,052	0	L	07/01/2013
628530-10-7	MYLAN INC			13,000.000	732,810	56.370	732,810	479,617	0	0	0	168,610	0	168,610	0	L	08/14/2013
63938C-10-8	NAVIENT CORP			21,940.000	474,123	21.610	474,123	388,557	0	3,291	0	85,566	589	84,977	0	L	09/23/2014
64110D-10-4	NETAPP			6,600.000	273,570	41.450	273,570	237,570	0	4,128	0	16,115	13,525	2,590	0	L	06/16/2014
666807-10-2	NORTHROP GRUMMAN CORP			3,820.000	563,030	147.390	563,030	321,679	0	10,111	0	123,505	90	123,415	0	L	09/23/2014
68389X-10-5	ORACLE CORP			34,520.000	1,552,364	44.970	1,552,364	1,084,632	0	14,897	0	231,536	5,569	225,967	0	L	09/19/2014
69318G-10-6	PBF ENERGY INC-CLASS A			9,300.000	247,752	26.640	247,752	223,200	0	5,580	0	24,552	55,842	(31,290)	0	L	06/16/2014
69331C-10-8	P G & E CORP			11,390.000	606,404	53.240	606,404	571,811	5,182	0	0	34,593	0	34,593	0	L	11/20/2014
693475-10-5	PNC FINANCIAL SERVICES GROUP	LS		2,760.000	251,795	91.230	251,795	199,934	0	5,189	0	37,674	0	37,674	0	L	07/01/2013
69351T-10-6	PPL CORPORATION			16,080.000	584,186	36.330	584,186	478,380	5,990	23,879	0	100,339	0	100,339	0	L	07/01/2013
695156-10-9	PACKAGING CORP OF AMERICA			7,380.000	576,009	78.050	576,009	466,785	2,952	5,904	0	109,224	29,167	80,057	0	L	05/20/2014
701094-10-4	PARKER HANNIFIN CORP			10,310.000	1,329,475	128.950	1,329,475	1,201,958	0	8,677	0	152,388	118,060	34,328	0	L	11/18/2014
713448-10-8	PEPSICO INC			7,860.000	743,242	94.560	743,242	663,188	5,148	12,291	0	62,854	301	62,553	0	L	09/23/2014
717081-10-3	PFIZER INC			17,800.000	554,470	31.150	554,470	508,623	0	18,408	0	14,956	5,499	9,457	0	L	06/16/2014
718546-10-4	PHILLIPS 66			4,300.000	308,310	71.700	308,310	308,310	0	6,450	0	0	35,508	(35,508)	0	L	03/18/2014
723787-10-7	PIONEER NATURAL RESOURCES CO			5,330.000	793,371	148.850	793,371	778,235	0	329	0	15,621	189,774	(174,153)	0	L	12/10/2014
724479-10-0	PITNEY BOWES INC			5,700.000	138,909	24.370	138,909	138,909	0	3,188	0	0	7,583	(7,583)	0	L	06/16/2014
741503-40-3	PRICELINECOM INC			430.000	490,290	1,140.210	490,290	360,632	0	0	0	(9,542)	0	(9,542)	0	L	07/01/2013
742718-10-9	PROCTER & GAMBLE CO			1,700.000	154,853	91.090	154,853	128,503	0	4,305	0	35,676	19,220	16,456	0	L	07/01/2013
743606-10-5	PROSPERITY BANCSHARES INC			2,500.000	138,400	55.360	138,400	131,391	681	2,400	0	(20,075)	0	(20,075)	0	L	07/01/2013
745867-10-1	PULTEGROUP INC			36,380.000	780,715	21.460	780,715	609,569	2,910	5,947	0	64,644	0	64,644	0	L	08/07/2014
747525-10-3	QUALCOMM INC			13,800.000	1,025,754	74.330	1,025,754	865,634	0	20,855	0	962	8,721	(7,759)	0	L	06/17/2014
749941-10-0	RF MICRO DEVICES INC	LS		39,180.000	649,996	16.590	649,996	541,342	0	0	0	108,654	0	108,654	0	L	11/18/2014
773903-10-9	ROCKWELL AUTOMATION INC			4,800.000	533,760	111.200	533,760	405,274	0	11,356	0	(32,580)	1,584	(34,164)	0	L	06/16/2014
774341-10-1	ROCKWELL COLLINS INC			3,000.000	253,440	84.480	253,440	227,202	0	3,600	0	26,238	0	26,238	0	L	01/14/2014
779376-10-2	ROVI CORP			6,900.000	155,871	22.590	155,871	136,241	0	0	0	19,631	26,971	(7,340)	0	L	07/22/2014
784117-10-3	SEI INVESTMENTS CO			10,200.000	408,408	40.040	408,408	365,363	2,448	0	0	43,045	0	43,045	0	L	08/07/2014
790849-10-3	ST JUDE MEDICAL INC			3,500.000	227,605	65.030	227,605	160,420	945	3,710	0	10,780	0	10,780	0	L	07/01/2013
81761R-10-9	SERVICEMASTER GLOVAL HOLDING			9,350.000	250,300	26.770	250,300	245,930	0	0	0	4,370	0	4,370	0	L	11/18/2014
828806-10-9	SIMON PROPERTY GROUP INC			1,760.000	320,514	182.110	320,514	315,431	0	0	0	26,168	21,085	5,083	0	L	11/18/2014
83088M-10-2	SKYWORKS SOLUTIONS INC	LS		13,990.000	1,017,213	72.710	1,017,213	306,608	0	4,897	0	617,659	0	617,659	0	L	07/02/2013
855244-10-9	STARBUCKS CORP			12,615.000	1,035,061	82.050	1,035,061	910,771	0	12,586	0	124,290	1,531	122,759	0	L	06/17/2014
85590A-40-1	STARWOOD HOTELS & RESORTS			11,165.000	905,147	81.070	905,147	741,884	0	40,940	0	17,436	0	17,436	0	L	06/17/2014
858912-10-8	STERICYCLE INC			7,010.000	918,871	131.080	918,871	786,575	0	0	0	104,956	312	104,644	0	L	06/17/2014
868157-10-8	SUPERIOR ENERGY SERVICES INC			14,930.000	300,840	20.150	300,840	300,840	0	1,194	0	0	191,759	(191,759)	0	L	09/23/2014
885160-10-1	THOR INDUSTRIES INC			4,720.000	263,706	55.870	263,706	262,998	1,274	0	0	708	5,902	(5,194)	0	L	11/18/2014
88579Y-10-1	3M CO			2,500.000	410,800	164.320	410,800	273,741	0	8,550	0	60,175	0	60,175	0	L	07/01/2013
89417E-10-9	TRAVELERS COS INC			7,920.000	838,332	105.850	838,332	653,225	0	15,821	0	121,846	0	121,846	0	L	08/07/2014
896522-10-9	TRINITY INDUSTRIES INC			14,000.000	392,140	28.010	392,140	274,003	0	4,870	0	10,350	2,852	7,498	0	L	06/20/2014
90187B-10-1	TWO HARBORS INVESTMENT CORP			23,200.000	232,464	10.020	232,464	224,344	6,032	12,064	0	8,120	14,639	(6,519)	0	L	06/16/2014
907818-10-8	UNION PACIFIC CORP			8,160.000	972,101	119.130	972,101	643,929	4,080	14,129	0	279,416	39	279,377	0	L	06/17/2014
913017-10-9	UNITED TECHNOLOGIES CORP			8,305.000	955,075	115.000	955,075	807,188	0	17,140	0	29,377	22,128	7,249	0	L	07/22/2014
918204-10-8	VF CORP			10,040.000	751,996	74.900	751,996	492,406	0	11,119	0	126,102	0	126,102	0	L	08/14/2013
91913Y-10-0	VALERO ENERGY CORP	LS		24,630.000	1,219,185	49.500	1,219,185	984,131	0	21,637	0	26,567	68,416	(41,849)	0	L	07/22/2014
92343V-10-4	VERIZON COMMUNICATIONS INC			41,185.000	1,926,634	46.780	1,926,634	1,921,943	0	71,674	0	(70,031)	32,270	(102,301)	0	L	09/23/2014
92553P-20-1	VIACOM INC			5,300.000	398,825	75.250	398,825	398,825	1,749	3,465	0	0	59,917	(59,917)	0	L	06/16/2014
92826C-83-9	VISA INC	LS		4,080.000	1,069,776	262.200	1,069,776	772,386	0	6,294	0	200,170	31,769	168,401	0	L	06/17/2014
931142-10-3	WAL MART STORES INC			3,230.000	277,392	85.880	277,392	238,891	1,550	6,169	0	23,224	0	23,224	0	L	07/01/2013
949746-10-1	WELLS FARGO & CO			44,030.000	2,413,725	54.820	2,413,725	1,819,320	0	59,441	0	414,763	0	414,763	0	L	08/20/2013
958102-10-5	WESTERN DIGITAL CORP			10,370.000	1,147,959	110.700	1,147,959	654,510	4,148	14,518	0	277,916	0	277,916	0	L	07/01/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
963320-10-6	WHIRLPOOL CORP			4,720.000	914,453	193.740	914,453	858,963	0	0	0	55,490	0	55,490	0	L	11/20/2014
976657-10-6	WISCONSIN ENERGY CORP			7,200.000	379,728	52.740	379,728	351,606	0	0	0	28,122	0	28,122	0	L	11/18/2014
98310W-10-8	WYNDHAM WORLDWIDE CORP			13,120.000	1,125,171	85.760	1,125,171	870,503	0	13,391	0	124,325	1,959	122,366	0	L	09/23/2014
984121-10-3	XEROX CORP			20,100.000	278,586	13.860	278,586	263,461	1,256	1,256	0	15,125	0	15,125	0	L	07/22/2014
98978V-10-3	ZOETIS INC			21,955.000	944,717	43.030	944,717	635,704	0	6,297	0	262,755	35,655	227,100	0	L	06/12/2014
G0083B-10-8	ACTAVIS INC			2,730.000	702,729	257.410	702,729	344,279	0	0	0	244,089	0	244,089	0	L	07/01/2013
806857-10-8	SCHLUMBERGER LTD		F	11,850.000	1,012,109	85.410	1,012,109	907,989	4,740	16,355	0	(23,836)	55,361	(79,197)	0	L	06/17/2014
G0450A-10-5	ARCH CAPITAL GROUP LTD		F	4,531.000	267,782	59.100	267,782	235,115	0	0	0	(2,121)	286	(2,407)	0	L	06/16/2014
G29183-10-3	EATON CORP PLC		F	13,805.000	938,188	67.960	938,188	874,823	0	22,775	0	63,365	97,576	(34,211)	0	L	09/17/2014
G50871-10-5	JAZZ PHARMACEUTICALS PLC	LS	F	4,330.000	708,951	163.730	708,951	680,556	0	0	0	28,395	10,180	18,215	0	L	10/13/2014
G97822-10-3	PERRIGO CO PLC		F	5,830.000	974,543	167.160	974,543	824,528	0	2,093	0	150,015	35,687	114,328	0	L	06/17/2014
H0023R-10-5	ACE LTD		F	3,400.000	390,592	114.880	390,592	305,951	3,414	8,704	0	38,590	0	38,590	0	L	07/01/2013
000360-20-6	AAON INC COM			49,900.000	1,117,261	22.390	1,117,261	392,917	0	8,816	0	54,391	0	54,391	0	L	07/17/2014
000361-10-5	AAR CORP COM			10,300.000	286,134	27.780	286,134	146,250	0	3,090	0	(2,369)	0	(2,369)	0	L	11/12/2012
00081T-10-8	ACCO BRANDS CORP COM			39,200.000	353,192	9.010	353,192	268,545	0	0	0	84,647	0	84,647	0	L	10/28/2014
000957-10-0	ABM INDS INC COM			26,500.000	759,225	28.650	759,225	682,373	4,240	4,108	0	76,852	0	76,852	0	L	09/02/2014
001204-10-6	AGL RESOURCES INC COM			50,400.000	2,747,304	54.510	2,747,304	2,342,147	0	82,173	0	379,896	0	379,896	0	L	02/18/2014
001228-10-5	AG Mortgage Investment Trust I COM			87,000.000	1,615,590	18.570	1,615,590	1,533,218	52,200	152,700	0	134,300	0	134,300	0	L	04/15/2014
00130H-10-5	AES CORPORATION COM			173,300.000	2,386,341	13.770	2,386,341	1,954,287	0	34,660	0	(128,242)	0	(128,242)	0	L	02/25/2013
00163U-10-6	AMAG Pharmaceuticals Inc COM			15,000.000	639,300	42.620	639,300	461,820	0	0	0	177,480	0	177,480	0	L	10/14/2014
00206R-10-2	AT&T INC COM	LS		774,092.000	26,001,750	33.590	26,001,750	19,767,871	0	1,200,125	0	(1,073,049)	72,164	(1,145,213)	0	L	11/25/2014
002474-10-4	AZZ Inc COM			32,200.000	1,510,824	46.920	1,510,824	599,993	0	18,354	0	(62,468)	0	(62,468)	0	L	11/14/2011
002567-10-5	ABAXIS INC COM			37,400.000	2,125,442	56.830	2,125,442	1,948,744	0	2,970	0	176,698	0	176,698	0	L	12/08/2014
00287Y-10-9	ABBVIE INC COM			335,600.000	21,961,664	65.440	21,961,664	8,444,360	0	557,096	0	4,238,628	0	4,238,628	0	L	01/02/2013
00484M-10-6	Acorda Therapeutics Inc COM			13,000.000	531,310	40.870	531,310	385,606	0	0	0	145,704	0	145,704	0	L	09/16/2014
00508X-20-3	ACTUANT CORP COM			23,800.000	648,312	27.240	648,312	644,195	0	0	0	4,117	0	4,117	0	L	12/23/2014
00508Y-10-2	ACUITY BRANDS INC COM			10,900.000	1,526,763	140.070	1,526,763	1,527,166	0	0	0	(403)	0	(403)	0	L	12/23/2014
000000-00-0	Adelante Media Group, LLC LLC Interests			336,760.000	0	0.000	0	1	0	0	0	0	0	0	0	U	09/24/2010
00770F-10-4	Aegion Corp COM			29,600.000	550,856	18.610	550,856	530,269	0	0	0	20,587	6,489	14,098	0	L	12/08/2014
007973-10-0	ADVANCED ENERGY INDUSTRIES COM			14,900.000	353,130	23.700	353,130	172,098	0	0	0	12,516	0	12,516	0	L	07/30/2012
007974-10-8	ADVENT SOFTWARE INC. COM			29,000.000	888,560	30.640	888,560	565,065	3,770	7,540	0	(126,150)	0	(126,150)	0	L	05/20/2008
00817Y-10-8	AETNA INC COM			111,300.000	9,886,779	88.830	9,886,779	3,303,608	0	100,170	0	2,252,712	0	2,252,712	0	L	12/21/2010
00826T-10-8	AFFYMETRIX INC COM	LS		204,000.000	2,013,480	9.870	2,013,480	1,215,486	0	0	0	296,950	0	296,950	0	L	04/28/2014
008492-10-0	AGREE REALTY CORP REIT			20,500.000	637,345	31.090	637,345	581,876	9,225	32,390	0	44,636	0	44,636	0	L	02/06/2014
011659-10-9	ALASKA AIR GROUP COM	LS		93,500.000	5,587,560	59.760	5,587,560	673,839	0	46,750	0	2,157,513	0	2,157,513	0	L	07/10/2014
013817-10-1	ALCOA INC COM			414,400.000	6,543,376	15.790	6,543,376	5,355,767	0	37,296	0	1,187,609	0	1,187,609	0	L	04/28/2014
014491-10-4	Alexander & Baldwin Inc COM			6,100.000	239,486	39.260	239,486	232,160	0	0	0	7,326	0	7,326	0	L	12/08/2014
015351-10-9	ALEXION PHARMACEUTICALS COM			13,800.000	2,553,414	185.030	2,553,414	1,714,505	0	0	0	498,461	0	498,461	0	L	10/14/2014
01748X-10-2	ALLEGIANT TRAVEL CO COM			11,600.000	1,743,828	150.330	1,743,828	977,461	0	20,475	0	429,527	0	429,527	0	L	12/23/2014
018490-10-2	ALLERGAN INC COM			110,800.000	23,554,972	212.590	23,554,972	10,012,476	0	22,160	0	11,247,308	0	11,247,308	0	L	08/13/2013
018804-10-4	ALLIANT TECHSYSTEMS INC COM			53,700.000	6,242,625	116.250	6,242,625	2,698,356	0	68,736	0	(291,591)	0	(291,591)	0	L	02/25/2013
020430-10-7	Alnylam Pharmaceuticals Inc COM	LS		50,700.000	4,917,900	97.000	4,917,900	516,688	0	0	0	1,656,369	0	1,656,369	0	L	05/21/2012
02208R-10-6	Altra Holdings Inc COM			27,400.000	777,886	28.390	777,886	321,107	3,288	12,056	0	(159,742)	0	(159,742)	0	L	08/09/2011
023586-10-0	AMERCO COM			4,200.000	1,193,892	284.260	1,193,892	351,001	0	4,200	0	194,964	0	194,964	0	L	05/07/2012
024013-10-4	American Assets Trust Inc COM			65,900.000	2,623,479	39.810	2,623,479	1,742,758	0	57,496	0	530,374	0	530,374	0	L	06/10/2014
02504A-10-4	American Capital Mortgage Inve COM			13,800.000	259,992	18.840	259,992	252,357	8,970	35,880	0	19,044	0	19,044	0	L	07/29/2013
025676-20-6	AMERICAN EQUITY INVEST COM			59,400.000	1,733,886	29.190	1,733,886	460,888	0	11,880	0	166,914	0	166,914	0	L	06/08/2010
025932-10-4	AMERICAN FINL GROUP INC COM			39,800.000	2,416,656	60.720	2,416,656	891,918	0	76,018	0	119,400	0	119,400	0	L	12/07/2007
026874-78-4	AMERICAN INTL GROUP INC COM			237,700.000	13,313,577	56.010	13,313,577	13,195,709	0	15,063	0	178,460	60,592	117,868	0	L	12/23/2014
029899-10-1	AMERICAN STS WTR CO COM	LS		75,400.000	2,839,564	37.660	2,839,564	1,189,806	0	62,657	0	673,322	0	673,322	0	L	08/28/2012
030420-10-3	American Water Works Co Inc COM			88,500.000	4,717,050	53.300	4,717,050	1,943,842	0	107,085	0	977,040	0	977,040	0	L	09/28/2010
030506-10-9	AMERICAN WOODMARK CORP COM			29,200.000	1,180,848	40.440	1,180,848	922,821	0	0	0	125,706	0	125,706	0	L	09/16/2014
03062T-10-5	AMERICAS CAR MART INC COM	LS		34,400.000	1,836,272	53.380	1,836,272	700,226	0	0	0	383,560	0	383,560	0	L	03/03/2011
03071H-10-0	Amerisafe Inc COM			39,700.000	1,681,692	42.360	1,681,692	630,109	0	78,606	0	4,764	0	4,764	0	L	03/03/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
03076K-10-8	AMERIS BANCORP COM			12,707.000	325,807	25.640	325,807	255,451	635	1,166	0	53,607	0	53,607	0	L	07/02/2014
031162-10-0	AMGEN INC COM			126,148.000	20,094,115	159.290	20,094,115	5,291,984	0	307,801	0	5,693,059	0	5,693,059	0	L	08/09/2011
031652-10-0	AMKOR TECHNOLOGY INC SR NT COM			139,800.000	992,580	7.100	992,580	929,569	0	0	0	63,011	0	63,011	0	L	12/08/2014
032359-30-9	Amtrust Financial Services Inc COM	LS		23,716.000	1,334,025	56.250	1,334,025	257,473	5,929	17,550	0	558,749	0	558,749	0	L	06/08/2010
034164-10-3	The Andersons, Inc COM			30,600.000	1,626,084	53.140	1,626,084	1,123,383	4,284	13,464	0	(192,984)	0	(192,984)	0	L	02/19/2014
035255-10-8	Anika Therapeutics Inc COM			9,100.000	370,734	40.740	370,734	315,142	0	0	0	31,868	0	31,868	0	L	10/14/2014
035710-40-9	ANNALY MTG MGMT INC COM	LS		975,800.000	10,548,398	10.810	10,548,398	10,780,957	292,740	290,760	0	49	806,598	(806,549)	0	L	09/30/2014
036752-10-3	ANTHEM INC COM			60,300.000	7,577,901	125.670	7,577,901	3,415,495	0	98,263	0	1,876,466	0	1,876,466	0	L	08/11/2014
037598-10-9	APOGEE ENTERPRISES INC COM			12,200.000	516,914	42.370	516,914	194,857	0	4,880	0	78,812	0	78,812	0	L	08/28/2012
03763V-10-2	Apollo Residential Mortgage In COM			86,200.000	1,359,374	15.770	1,359,374	1,380,924	38,790	85,114	0	0	70,263	(70,263)	0	L	12/23/2014
037833-10-0	APPLE COMPUTER INC COM			833,050.000	91,952,059	110.380	91,952,059	19,709,452	0	1,537,572	0	25,175,961	0	25,175,961	0	L	06/09/2014
03820C-10-5	Applied Industrial Tech, Inc. COM	LS		94,700.000	4,317,373	45.590	4,317,373	2,542,821	0	94,700	0	(331,450)	0	(331,450)	0	L	11/14/2011
039483-10-2	ARCHER DANIELS MIDLAND C COM	LS		338,800.000	17,617,600	52.000	17,617,600	8,679,938	0	325,248	0	2,913,680	0	2,913,680	0	L	11/12/2012
039670-10-4	ARCTIC CAT INC COM			23,500.000	834,250	35.500	834,250	790,666	0	10,600	0	(428,149)	24,263	(452,412)	0	L	07/29/2014
039697-10-7	Ardelyx, Inc Common Stock			3,168.000	59,844	18.890	59,844	94,153	0	0	0	(34,309)	0	(34,309)	0	U	12/12/2014
04010E-10-9	Argan Inc COM	LS		35,600.000	1,197,584	33.640	1,197,584	1,172,432	0	22,330	0	29,037	74,600	(45,563)	0	L	10/28/2014
04013V-10-8	Ares Commercial Real Estate Co COM			54,700.000	627,956	11.480	627,956	634,520	13,675	38,300	0	(9,019)	68,277	(77,296)	0	L	12/23/2014
04270V-10-6	ARRIS GROUP INC COM			127,000.000	3,834,130	30.190	3,834,130	1,311,253	0	0	0	739,775	0	739,775	0	L	06/29/2010
042735-10-0	ARROW ELECTRS INC COM			11,900.000	688,891	57.890	688,891	688,403	0	0	0	488	0	488	0	L	11/11/2014
043436-10-4	ASBURY AUTOMOTIVE GRP COM	LS		83,100.000	6,308,952	75.920	6,308,952	723,664	0	0	0	1,843,158	0	1,843,158	0	L	09/24/2010
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM			37,960.000	651,394	17.160	651,394	317,450	1,898	4,412	0	(14,395)	0	(14,395)	0	L	12/08/2014
044103-10-9	ASHFORD HOSPITALITY TRUS COM			177,800.000	1,863,344	10.480	1,863,344	1,490,343	21,336	63,312	0	285,091	0	285,091	0	L	11/25/2014
045327-10-3	ASPEN TECHNOLOGY COM			51,100.000	1,789,522	35.020	1,789,522	1,818,662	0	0	0	(29,140)	0	(29,140)	0	L	12/23/2014
049079-20-5	ATLANTIC TELE NETWORK COM			24,500.000	1,655,955	67.590	1,655,955	681,669	7,105	26,950	0	269,990	0	269,990	0	L	03/03/2011
050095-10-8	ATWOOD OCEANICS INC COM			35,800.000	1,015,646	28.370	1,015,646	1,045,002	0	0	0	0	77,221	(77,221)	0	L	12/23/2014
05379B-10-7	AVISTA CORP COM			47,600.000	1,682,660	35.350	1,682,660	1,204,687	0	60,452	0	340,816	0	340,816	0	L	02/25/2013
05508R-10-6	B&G FOODS HLDG CORP COM			13,600.000	406,640	29.900	406,640	117,350	4,624	18,360	0	(54,536)	0	(54,536)	0	L	03/05/2010
05541T-10-1	BGC Partners Inc COM			334,400.000	3,059,760	9.150	3,059,760	2,186,023	0	113,592	0	736,030	0	736,030	0	L	11/11/2014
05566U-10-8	Bofl Holding Inc COM			6,600.000	513,546	77.810	513,546	177,261	0	0	0	(4,092)	0	(4,092)	0	L	12/14/2012
060505-10-4	BANK OF AMERICA CORP COM			408,800.000	7,313,432	17.890	7,313,432	7,093,160	0	20,440	0	220,272	0	220,272	0	L	11/25/2014
06647F-10-2	Bankrate Inc COM			38,000.000	472,340	12.430	472,340	432,749	0	0	0	39,591	0	39,591	0	L	09/30/2014
06652V-20-8	BANNER CORP COM			45,600.000	1,961,712	43.020	1,961,712	866,312	8,208	31,464	0	(82,080)	0	(82,080)	0	L	08/14/2012
067383-10-9	CR BARD INC COM	LS		74,700.000	12,446,514	166.620	12,446,514	10,903,495	0	27,437	0	1,543,019	0	1,543,019	0	L	11/11/2014
073295-10-7	BBCN BANCORP INC COM			120,500.000	1,732,790	14.380	1,732,790	1,387,283	0	21,175	0	(127,096)	0	(127,096)	0	L	12/23/2014
077454-10-6	BELDEN INC COM			62,500.000	4,925,625	78.810	4,925,625	1,408,770	3,125	12,500	0	522,500	0	522,500	0	L	06/29/2010
08160H-10-1	BENCHMARK ELECTRONICS COM			52,200.000	1,327,968	25.440	1,327,968	1,183,140	0	0	0	125,362	0	125,362	0	L	09/30/2014
084670-70-2	BERKSHIRE HATHAWAY FIN COM			258,200.000	38,768,730	150.150	38,768,730	28,955,768	0	0	0	5,102,201	20,795	5,081,406	0	L	12/23/2014
084680-10-7	BERKSHIRE HILLS BANCORP COM			42,700.000	1,138,382	26.660	1,138,382	954,133	0	20,034	0	42,274	0	42,274	0	L	11/25/2014
09062X-10-3	BIOGEN IDEC INC COM			75,300.000	25,560,585	339.450	25,560,585	4,008,318	0	0	0	4,495,410	0	4,495,410	0	L	09/28/2010
09227Q-10-0	BLACKBAUD INC COM			21,000.000	908,460	43.260	908,460	867,038	0	2,016	0	41,422	0	41,422	0	L	12/23/2014
095180-10-5	BLOUNT INTL INC NEW COM			113,400.000	1,992,438	17.570	1,992,438	1,584,754	0	0	0	381,945	0	381,945	0	L	12/23/2014
095229-10-0	BLUCORA INC COM	LS		72,900.000	1,009,665	13.850	1,009,665	807,459	0	0	0	(849,857)	0	(849,857)	0	L	12/23/2014
09739D-10-0	Boise Cascade Co COM			27,600.000	1,025,340	37.150	1,025,340	850,364	0	0	0	174,976	0	174,976	0	L	09/30/2014
097793-10-3	Bonanza Creek Energy Inc COM			6,200.000	148,800	24.000	148,800	92,008	0	0	0	(120,714)	0	(120,714)	0	L	06/19/2012
101137-10-7	BOSTON SCIENTIFIC CORP COM			427,900.000	5,669,675	13.250	5,669,675	5,474,844	0	0	0	194,832	0	194,832	0	L	12/23/2014
111320-10-7	BROADCOM CORP CL A COM			40,400.000	1,750,532	43.330	1,750,532	1,758,895	0	0	0	(8,363)	0	(8,363)	0	L	12/23/2014
12504L-10-9	CBRE Group Inc COM	LS		349,600.000	11,973,800	34.250	11,973,800	9,737,893	0	0	0	1,744,003	0	1,744,003	0	L	12/08/2014
125269-10-0	CF INDUSTRIES HLDGS INC COM			62,100.000	16,924,734	272.540	16,924,734	7,339,056	0	310,500	0	2,452,950	0	2,452,950	0	L	03/08/2011
12541W-20-9	CH Robinson Worldwide Inc COM			28,000.000	2,096,920	74.890	2,096,920	2,104,919	0	8,018	0	(7,999)	0	(7,999)	0	L	12/23/2014
125509-10-9	CIGNA CORP COM			90,900.000	9,354,519	102.910	9,354,519	6,689,786	0	3,636	0	1,402,587	0	1,402,587	0	L	10/25/2013
125906-10-7	CSS INDS INC COM			9,200.000	254,288	27.640	254,288	197,294	0	5,520	0	(9,568)	0	(9,568)	0	L	03/11/2013
126349-10-9	CSG SYS INTL INC COM			9,400.000	235,658	25.070	235,658	173,187	0	5,852	0	(40,702)	0	(40,702)	0	L	01/28/2013
126408-10-3	CSX CORP COM			378,600.000	13,716,678	36.230	13,716,678	5,724,439	0	238,518	0	2,824,356	0	2,824,356	0	L	01/25/2008
126501-10-5	CTS CORPORATION COM			19,500.000	347,685	17.830	347,685	350,427	668	996	0	(3,670)	0	(3,670)	0	L	12/23/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
126650-10-0	CVS CAREMARK CORP COM			304,400.000	29,316,764	96.310	29,316,764	10,973,314	0	334,840	0	7,530,856	0	7,530,856	0	L	06/24/2011
127055-10-1	CABOT CORP COM & 1 CONT RT/SH			5,600.000	245,616	43.860	245,616	244,423	0	0	0	1,193	0	1,193	0	L	12/23/2014
12709P-10-3	CABOT MICROELECTRONICS CORP COM			6,100.000	288,652	47.320	288,652	280,831	0	0	0	7,821	0	7,821	0	L	12/23/2014
128030-20-2	Cal-Maine Foods Inc COM	LS		162,700.000	6,350,181	39.030	6,350,181	5,603,440	0	48,291	0	602,651	346,429	256,222	0	L	12/23/2014
128126-10-9	CalAmp Corp COM	LS		59,700.000	1,092,510	18.300	1,092,510	598,249	0	0	0	(577,299)	0	(577,299)	0	L	03/25/2013
132011-10-7	CAMBREX CORP COM			62,600.000	1,353,412	21.620	1,353,412	539,894	0	0	0	226,185	0	226,185	0	L	10/28/2014
13466Y-10-5	Campus Crest Communities Inc REIT			58,200.000	425,442	7.310	425,442	421,446	5,238	6,650	0	3,996	27,043	(23,047)	0	L	12/08/2014
138098-10-8	CANTEL MEDICAL CORP COM			76,275.000	3,299,657	43.260	3,299,657	688,744	0	6,865	0	713,171	0	713,171	0	L	07/28/2011
139594-10-5	CAPELLA EDUCATION COMPAN COM			18,500.000	1,423,760	76.960	1,423,760	1,070,354	6,845	9,100	0	184,031	0	184,031	0	L	12/08/2014
14170T-10-1	CAREFUSION CORP COM			27,400.000	1,625,916	59.340	1,625,916	757,144	0	0	0	534,848	0	534,848	0	L	09/10/2012
142339-10-0	CARLISLE COS INC COM			76,700.000	6,921,408	90.240	6,921,408	6,683,047	0	14,150	0	238,361	0	238,361	0	L	12/23/2014
143436-40-0	CARMIKE CINEMAS INC COM			23,900.000	627,853	26.270	627,853	325,231	0	0	0	(37,523)	0	(37,523)	0	L	12/06/2012
146875-60-4	Carver Bankcorp, Inc. Common Stock			181,033.000	1,131,456	6.250	1,131,456	832,752	0	0	0	(133,964)	0	(133,964)	0	L	10/28/2011
149123-10-1	CATERPILLAR INC COM			23,600.000	2,160,108	91.530	2,160,108	2,211,391	0	0	0	(51,283)	0	(51,283)	0	L	12/23/2014
149150-10-4	CATHAY BANCORP INC COM	LS		183,400.000	4,693,206	25.590	4,693,206	1,964,660	0	53,186	0	(209,076)	0	(209,076)	0	L	10/28/2011
149205-10-6	CATO CORP COM			24,000.000	1,012,320	42.180	1,012,320	910,477	5,670	0	0	101,843	0	101,843	0	L	12/23/2014
150602-20-9	CEDAR SHOPPING CENTERS COM			178,600.000	1,310,924	7.340	1,310,924	1,003,700	0	34,790	0	183,580	0	183,580	0	L	03/31/2014
150838-10-0	CELADON GROUP INC COM			49,600.000	1,125,424	22.690	1,125,424	570,316	0	3,968	0	159,216	0	159,216	0	L	01/23/2012
150870-10-3	Celanese Corp COM			66,700.000	3,999,332	59.960	3,999,332	3,945,730	0	7,550	0	53,603	0	53,603	0	L	11/11/2014
151020-10-4	Celgene Corporation Common Stock	LS		232,800.000	26,041,008	111.860	26,041,008	7,098,790	0	0	0	6,374,064	0	6,374,064	0	L	06/26/2014
15117B-10-3	Celldex Therapeutics Inc COM	LS		111,000.000	2,025,750	18.250	2,025,750	593,733	0	0	0	(661,560)	0	(661,560)	0	L	09/25/2012
156431-10-8	CENTURY ALUM CO COM			207,400.000	5,060,560	24.400	5,060,560	4,855,189	0	0	0	233,658	143,168	90,490	0	L	12/08/2014
156700-10-6	CENTURYLINK INC COM	LS		61,100.000	2,418,338	39.580	2,418,338	2,222,588	0	65,988	0	195,750	0	195,750	0	L	07/14/2014
156782-10-4	CERNER CORP COM	LS		103,300.000	6,679,378	64.660	6,679,378	5,286,365	0	0	0	1,393,013	0	1,393,013	0	L	07/14/2014
157842-10-5	Chambers Street Properties REIT	LS		658,800.000	5,309,928	8.060	5,309,928	5,192,143	27,670	202,847	0	117,785	0	117,785	0	L	12/23/2014
16208T-10-2	Chatham Lodging Trust REIT			47,100.000	1,364,487	28.970	1,364,487	719,776	3,768	43,332	0	401,292	0	401,292	0	L	10/25/2013
16359R-10-3	CHEMED CORP COM			7,200.000	760,824	105.670	760,824	282,879	0	6,048	0	209,160	0	209,160	0	L	08/29/2005
163731-10-2	CHEMICAL FINL CORP COM			36,000.000	1,103,040	30.640	1,103,040	924,866	0	22,704	0	38,584	0	38,584	0	L	10/28/2014
163893-20-9	Chemtura Corp COM			22,500.000	556,425	24.730	556,425	287,415	0	0	0	(71,775)	0	(71,775)	0	L	01/23/2012
165303-10-8	Chesapeake Utilities Corp COM			21,750.000	1,080,105	49.660	1,080,105	608,383	5,873	22,910	0	209,815	0	209,815	0	L	09/09/2014
166764-10-0	CHEVRONTEXACO CORP COM	LS		335,142.000	37,596,230	112.180	37,596,230	13,083,584	0	1,410,948	0	(4,266,358)	0	(4,266,358)	0	L	07/14/2005
16934Q-10-9	Chimera Investment Corp REIT			442,300.000	1,406,514	3.180	1,406,514	1,441,898	39,807	0	0	0	99,783	(99,783)	0	L	12/23/2014
169656-10-5	CHIPOTLE MEXICAN GRILL COM			2,700.000	1,848,177	684.510	1,848,177	1,765,900	0	0	0	82,277	0	82,277	0	L	09/16/2014
170032-80-9	CHIQUITA BRANDS INTL INC COM			77,500.000	1,120,650	14.460	1,120,650	707,008	0	0	0	255,035	0	255,035	0	L	08/11/2014
171232-10-1	CHUBB CORPORATION COM	LS		30,000.000	3,104,100	103.470	3,104,100	1,439,713	15,000	58,200	0	205,200	0	205,200	0	L	08/24/2006
17243V-10-2	Cinemark Holdings Inc COM			60,400.000	2,149,032	35.580	2,149,032	2,137,138	0	5,200	0	11,894	0	11,894	0	L	12/23/2014
172755-10-0	CIRRUS LOGIC INC COM			133,100.000	3,137,167	23.570	3,137,167	1,174,662	0	0	0	417,934	0	417,934	0	L	06/28/2011
17275R-10-2	CISCO SYSTEMS INC COM			1,184,100.000	32,935,742	27.820	32,935,742	18,482,688	0	876,234	0	6,352,697	0	6,352,697	0	L	07/30/2012
172967-42-4	CITIGROUP INC COM			518,110.000	28,034,932	54.110	28,034,932	19,789,195	0	12,004	0	600,220	293,853	306,367	0	L	12/23/2014
177835-10-5	CITY HLDG CO COM			6,600.000	307,098	46.530	307,098	207,568	0	10,362	0	1,320	0	1,320	0	L	08/28/2012
178787-10-7	Civeo Corp COM			60,600.000	249,066	4.110	249,066	501,162	0	0	0	0	283,850	(283,850)	0	L	12/08/2014
18538R-10-3	Clearwater Paper Corp COM			19,800.000	1,357,290	68.550	1,357,290	1,330,149	0	0	0	27,141	7,104	20,037	0	L	12/23/2014
191098-10-2	COCA COLA BOTTLING CO CONS COM			7,700.000	677,831	88.030	677,831	446,948	0	6,950	0	109,439	0	109,439	0	L	12/23/2014
191216-10-0	COCA COLA CO COM			166,200.000	7,016,964	42.220	7,016,964	4,000,269	0	202,764	0	151,242	0	151,242	0	L	05/27/2010
192422-10-3	COGNEX CORP COM	LS		87,000.000	3,595,710	41.330	3,595,710	721,881	0	0	0	274,050	0	274,050	0	L	05/14/2010
194162-10-3	COLGATE PALMOLIVE CO COM			232,500.000	16,086,675	69.190	16,086,675	15,132,002	0	83,700	0	954,674	0	954,674	0	L	09/30/2014
199333-10-5	COLUMBUS MCKINNON CORP N COM			21,800.000	611,272	28.040	611,272	500,108	0	2,140	0	14,867	0	14,867	0	L	12/23/2014
20030N-10-1	COMCAST CORP COM			409,100.000	23,731,891	58.010	23,731,891	13,047,103	0	355,917	0	2,473,010	0	2,473,010	0	L	12/14/2012
201723-10-3	COMMERCIAL METALS CO COM			37,800.000	615,762	16.290	615,762	512,247	0	0	0	3,515	0	3,515	0	L	12/23/2014
203607-10-6	COMMUNITY BK SYS INC COM			9,500.000	362,235	38.130	362,235	173,150	2,850	10,830	0	(14,725)	0	(14,725)	0	L	11/30/2009
20364@-10-6	Community Development Trust COM			100,000.000	1,652,000	16.520	1,652,000	1,000,000	0	48,125	0	58,000	0	58,000	0	A	05/26/1999
204149-10-8	COMMUNITY TR BANCORP INC COM			20,632.000	755,338	36.610	755,338	476,967	6,700	23,527	0	(84,030)	0	(84,030)	0	L	07/14/2014
204166-10-2	Commvault Systems Inc COM			24,800.000	1,281,912	51.690	1,281,912	683,010	0	0	0	(575,112)	0	(575,112)	0	L	12/21/2010
20451Q-10-4	Compass Diversified Trust COM			25,900.000	420,875	16.250	420,875	283,504	0	37,296	0	(87,542)	0	(87,542)	0	L	12/14/2009

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
205306-10-3	COMPUTER PROGRAMS & SYS COM			25,900.000	1,573,425	60.750	1,573,425	1,282,234	0	59,052	0	(27,454)	0	(27,454)	0	L	02/25/2013
205363-10-4	COMPUTER SCIENCES CORP COM			16,800.000	1,059,240	63.050	1,059,240	987,521	3,864	3,864	0	71,719	0	71,719	0	L	08/11/2014
20825C-10-4	Conocophillips COM			35,036.000	2,419,586	69.060	2,419,586	1,009,091	0	99,502	0	(55,707)	0	(55,707)	0	L	06/10/2010
209115-10-4	Consolidated Edison Inc COM	LS		77,400.000	5,109,174	66.010	5,109,174	4,771,091	0	0	0	338,083	0	338,083	0	L	11/25/2014
210313-10-2	Constant Contact Inc COM			52,000.000	1,908,400	36.700	1,908,400	1,324,854	0	0	0	328,012	0	328,012	0	L	12/08/2014
217204-10-6	Copart, Inc COM			40,800.000	1,488,792	36.490	1,488,792	870,250	0	0	0	(6,528)	0	(6,528)	0	L	11/14/2011
218681-10-4	Core-Mark Hldg Co Inc Common Stock			45,000.000	2,786,850	61.930	2,786,850	948,056	0	20,700	0	1,078,425	0	1,078,425	0	L	06/27/2014
21870Q-10-5	Coresite Realty Corp COM			39,000.000	1,522,950	39.050	1,522,950	809,953	16,380	48,580	0	282,380	0	282,380	0	L	04/28/2014
221006-10-9	CORVEL CORP COM			31,800.000	1,183,596	37.220	1,183,596	397,236	0	0	0	(301,464)	0	(301,464)	0	L	07/14/2008
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP	LS		25,400.000	3,575,304	140.760	3,575,304	967,031	0	88,900	0	779,526	0	779,526	0	L	08/09/2011
225310-10-1	CREDIT ACCEP CORP MICH COM			2,200.000	300,102	136.410	300,102	306,497	0	0	0	(6,395)	0	(6,395)	0	L	12/23/2014
22743#-10-2	CrossAccess Corporation Common Stock			449.000	1	0.002	1	1	0	0	0	0	0	0	0	L	05/23/2001
229678-10-7	CUBIST PHARMACEUTICALS INC COM			39,100.000	3,935,415	100.650	3,935,415	821,780	0	0	0	1,242,598	0	1,242,598	0	L	09/25/2007
23247G-10-9	Cvent Inc COM			1,964.000	54,678	27.840	54,678	55,267	0	0	0	(589)	0	(589)	0	L	12/02/2014
23251P-10-2	CYBERONICS INC COM	LS		76,700.000	4,270,656	55.680	4,270,656	3,337,561	0	0	0	(289,130)	0	(289,130)	0	L	12/23/2014
23283R-10-0	CyrusOne Inc REIT			72,600.000	2,000,130	27.550	2,000,130	1,821,713	13,629	18,965	0	162,308	0	162,308	0	L	12/23/2014
233153-20-4	DCT Industrial Trust Inc			8,175.000	291,521	35.660	291,521	150,639	2,289	2,289	0	58,370	0	58,370	0	U	11/30/2009
233377-40-7	DXP ENTERPRISES INC COM	LS		28,300.000	1,429,999	50.530	1,429,999	771,771	0	0	0	(1,830,161)	0	(1,830,161)	0	L	03/21/2012
246647-10-1	DELEK US HOLDINGS INC COM			95,600.000	2,607,968	27.280	2,607,968	2,167,520	0	87,418	0	(418,531)	28,302	(446,833)	0	L	03/31/2014
24688#-10-5	National Dry Clnrs Inc(Delias) Common St			4,964,852.000	0	0.000	0	1	0	0	0	0	0	0	0	L	10/02/2001
248019-10-1	DELUXE CORP COM	LS		106,900.000	6,654,525	62.250	6,654,525	1,957,254	0	122,935	0	1,075,414	0	1,075,414	0	L	06/29/2012
24869P-10-4	Dennys Corp COM			101,200.000	1,043,372	10.310	1,043,372	447,020	0	0	0	338,328	0	338,328	0	L	07/14/2014
249908-10-4	Depomed Inc COM			68,800.000	1,108,368	16.110	1,108,368	488,285	0	0	0	380,464	0	380,464	0	L	09/24/2013
25213A-10-7	DEX Media Inc COM			16,961.000	152,140	8.970	152,140	47,494	0	0	0	37,145	0	37,145	0	L	05/02/2013
25264R-20-7	Diamond Hill Investment Group COM			2,800.000	386,512	138.040	386,512	313,447	0	11,200	0	47,641	0	47,641	0	L	10/28/2014
252784-30-1	DIAMONDROCK HOSPITALITY COM			52,300.000	777,701	14.870	777,701	684,502	5,361	0	0	93,199	0	93,199	0	L	10/14/2014
253922-10-8	DIME CMNTY BANCSHARES COM			46,100.000	750,508	16.280	750,508	609,006	0	16,954	0	(4,224)	0	(4,224)	0	L	12/08/2014
254067-10-1	DILLARDS INC COM			33,000.000	4,130,940	125.180	4,130,940	2,220,589	1,980	7,920	0	923,010	0	923,010	0	L	07/30/2012
254423-10-6	DineEquity Inc COM			11,600.000	1,202,224	103.640	1,202,224	827,906	10,150	11,625	0	268,677	0	268,677	0	L	09/30/2014
254687-10-6	WALT DISNEY COMPANY COM	LS		73,500.000	6,922,965	94.190	6,922,965	2,747,430	84,525	45,924	0	1,307,421	0	1,307,421	0	L	04/15/2014
254709-10-8	DISCOVER FINANCIAL SVS COM			299,200.000	19,594,608	65.490	19,594,608	7,835,141	0	275,264	0	2,854,368	0	2,854,368	0	L	06/19/2012
25470F-30-2	Discovery Communications Inc COM	LS		194,000.000	6,541,680	33.720	6,541,680	6,374,514	0	0	0	167,166	0	167,166	0	L	12/08/2014
25490A-30-9	DIRECTV COM			240,400.000	20,842,680	86.700	20,842,680	10,240,511	0	0	0	4,233,444	0	4,233,444	0	L	12/19/2011
256746-10-8	Dollar Tree, Inc. COM			171,800.000	12,091,284	70.380	12,091,284	9,482,127	0	0	0	1,012,022	0	1,012,022	0	L	12/23/2014
26168L-20-5	DREW INDUSTRIES INC COM			14,300.000	730,301	51.070	730,301	287,218	0	28,600	0	(1,859)	0	(1,859)	0	L	09/24/2010
26746E-10-3	DYAX CORP COM			297,700.000	4,185,662	14.060	4,185,662	3,557,718	0	0	0	627,944	0	627,944	0	L	12/23/2014
268785-10-2	EP ENERGY AS COM	LS		29,500.000	307,980	10.440	307,980	307,892	0	0	0	89	0	89	0	L	12/23/2014
26969P-10-8	EAGLE MATERIALS INC COM			32,500.000	2,470,975	76.030	2,470,975	1,080,064	3,250	13,000	0	(45,500)	0	(45,500)	0	L	06/19/2012
277276-10-1	EASTGROUP PPTY INC COM			5,800.000	367,256	63.320	367,256	374,158	0	3,306	0	(6,902)	5,295	(12,197)	0	L	12/08/2014
277432-10-0	EASTMAN CHEMICAL CO COM			6,200.000	470,332	75.860	470,332	225,240	2,480	8,680	0	(30,008)	0	(30,008)	0	L	12/19/2011
283677-85-4	El Paso Electric Company COM			79,100.000	3,168,746	40.060	3,168,746	1,241,820	0	87,406	0	391,545	0	391,545	0	L	11/05/2010
286082-10-2	ELECTRONICS FOR IMAGING COM			13,700.000	586,771	42.830	586,771	414,821	0	0	0	56,170	0	56,170	0	L	08/26/2013
29084Q-10-0	EMCOR GROUP COM			21,300.000	947,637	44.490	947,637	577,732	0	6,816	0	43,665	0	43,665	0	L	08/28/2012
291011-10-4	EMERSON ELEC CO COM			131,950.000	8,145,274	61.730	8,145,274	5,381,498	0	232,232	0	(1,114,978)	0	(1,114,978)	0	L	07/16/2012
292554-10-2	Encore Capital Group Inc. COM	LS		22,200.000	985,680	44.400	985,680	444,961	0	0	0	(130,092)	0	(130,092)	0	L	03/21/2012
29275Y-10-2	EnerSys COM	LS		97,500.000	6,017,700	61.720	6,017,700	2,199,843	0	63,375	0	(816,075)	0	(816,075)	0	L	08/09/2011
29285W-10-4	ENGILITY HLDGS INC CORPORATE			23,200.000	992,960	42.800	992,960	468,003	0	0	0	207,260	0	207,260	0	L	09/02/2014
29358P-10-1	Ensign Group Inc/The COM			13,900.000	617,021	44.390	617,021	212,921	1,043	3,836	0	278,233	0	278,233	0	L	11/25/2014
29362U-10-4	ENTEGRIS INC COM			128,300.000	1,694,843	13.210	1,694,843	890,290	0	0	0	206,563	0	206,563	0	L	08/09/2011
29364G-10-3	Entergy Corporation COM			150,500.000	13,165,740	87.480	13,165,740	9,475,298	0	374,745	0	3,690,442	0	3,690,442	0	L	03/17/2014
293712-10-5	Enterprise Financial Services COM			22,100.000	436,033	19.730	436,033	320,090	0	4,562	0	(9,023)	0	(9,023)	0	L	03/17/2014
29404K-10-6	Envestnet Inc COM			27,800.000	1,366,092	49.140	1,366,092	1,249,736	0	0	0	116,356	0	116,356	0	L	12/08/2014
29414B-10-4	EPAM Systems Inc COM			11,100.000	530,025	47.750	530,025	535,908	0	0	0	(5,883)	6,405	(12,288)	0	L	12/23/2014
294268-10-7	EPLUS INC COM			13,100.000	991,539	75.690	991,539	787,697	0	0	0	203,842	0	203,842	0	L	12/08/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM	LS		11,500.000	1,261,320	109.680	1,261,320	669,410	0	0	0	88,780	0	88,780	0	L	11/12/2012
297602-10-4	ETHAN ALLEN INTERIORS INC COM			21,700.000	672,049	30.970	672,049	650,247	0	0	0	21,802	0	21,802	0	L	12/23/2014
30068C-10-9	Excel Trust Inc REIT			22,000.000	294,580	13.390	294,580	278,296	0	6,458	0	16,284	0	16,284	0	L	10/28/2014
30162A-10-8	EXELIS INC COM			69,500.000	1,218,335	17.530	1,218,335	491,137	7,179	28,717	0	(17,950)	0	(17,950)	0	L	11/01/2011
30212P-30-3	EXPEDIA INC COM	LS		97,000.000	8,279,920	85.360	8,279,920	3,572,156	0	64,020	0	1,522,900	0	1,522,900	0	L	07/29/2013
302130-10-9	EXPEDITORS INTL WASH INC COM			49,100.000	2,190,351	44.610	2,190,351	2,184,803	0	0	0	5,548	0	5,548	0	L	12/23/2014
30214U-10-2	Exponent Inc COM			7,900.000	651,750	82.500	651,750	299,996	0	7,900	0	39,974	0	39,974	0	L	08/31/2011
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM			27,000.000	2,286,090	84.670	2,286,090	2,258,469	0	0	0	27,621	0	27,621	0	L	12/23/2014
30225X-10-3	Exterran Holdings Inc COM			13,200.000	430,056	32.580	430,056	197,683	0	7,920	0	(21,384)	0	(21,384)	0	L	07/30/2012
30231G-10-2	EXXON MOBIL CORPORATION COM			674,562.000	62,363,257	92.450	62,363,257	23,521,638	0	1,821,317	0	(5,902,418)	0	(5,902,418)	0	L	05/30/2003
30239F-10-6	FBL FINL GROUP INC COM			24,100.000	1,398,523	58.030	1,398,523	400,340	0	33,740	0	319,084	0	319,084	0	L	04/23/2012
30281V-10-8	FTD COS INC FTD COS INC			54,400.000	1,894,208	34.820	1,894,208	1,364,248	0	0	0	119,701	0	119,701	0	L	11/25/2014
30303M-10-2	Facebook Inc COM			137,400.000	10,719,948	78.020	10,719,948	7,896,987	0	0	0	2,822,961	0	2,822,961	0	L	04/15/2014
303250-10-4	Fair Isaac Corporation EQUITY - COMMON			87,200.000	6,304,560	72.300	6,304,560	2,499,675	0	6,976	0	824,912	0	824,912	0	L	12/19/2011
313148-30-6	FEDERAL AGRIC MTG CORP COM			13,800.000	418,692	30.340	418,692	271,153	0	7,728	0	(53,958)	0	(53,958)	0	L	07/30/2012
31339#-11-1	Federal Home Loan Bank of NY Class B Com	RF		1,514,137.000	151,413,700	100.000	151,413,700	151,413,700	0	6,967,299	0	0	0	0	0	A	02/17/2012
313855-10-8	Federal Signal Corp COM			105,400.000	1,627,376	15.440	1,627,376	619,505	0	8,730	0	104,081	0	104,081	0	L	10/14/2014
31428X-10-6	FedEx Corporation COM			108,500.000	18,842,110	173.660	18,842,110	16,112,089	21,700	21,700	0	2,730,021	0	2,730,021	0	L	08/11/2014
315405-10-0	FERRO CORP COM			18,100.000	234,576	12.960	234,576	218,991	0	0	0	15,585	0	15,585	0	L	10/28/2014
315616-10-2	F5 NETWORKS INC COM			32,600.000	4,253,159	130.470	4,253,159	4,275,730	0	0	0	25,890	48,461	(22,571)	0	L	12/08/2014
31660B-10-1	FIESTA RESTAURANT GROUP COM			21,600.000	1,313,280	60.800	1,313,280	306,059	0	0	0	184,896	0	184,896	0	L	11/12/2012
316773-10-0	FIFTH THIRD BANCORP COM			110,100.000	2,243,288	20.380	2,243,288	1,324,063	14,313	55,050	0	(72,116)	0	(72,116)	0	L	11/23/2010
317585-40-4	FINANCIAL INSTNS INC COM			18,100.000	455,215	25.150	455,215	311,834	3,620	13,281	0	11,898	0	11,898	0	L	04/28/2014
317923-10-0	FINISH LINE INC COM			47,400.000	1,152,294	24.310	1,152,294	647,747	0	15,168	0	(182,964)	0	(182,964)	0	L	08/24/2010
318910-10-6	FIRST BANCORP N C COM			18,500.000	341,695	18.470	341,695	300,250	1,480	3,840	0	22,141	0	22,141	0	L	09/02/2014
31942D-10-7	FIRST CASH FINL SVCS INC COM	LS		61,700.000	3,434,839	55.670	3,434,839	816,694	0	0	0	(380,689)	0	(380,689)	0	L	08/19/2008
319829-10-7	FIRST COMMONWEALTH FINANCIAL COM			96,700.000	891,574	9.220	891,574	442,131	0	27,076	0	38,680	0	38,680	0	L	12/19/2011
31983A-10-3	FIRST CMNTY BANCSHARES I COM			19,006.000	313,029	16.470	313,029	259,773	0	9,503	0	(4,371)	0	(4,371)	0	L	12/10/2013
320218-10-0	FIRST FINL CORP IND COM			14,600.000	520,052	35.620	520,052	446,722	0	10,211	0	3,860	0	3,860	0	L	12/23/2014
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM			182,100.000	3,743,976	20.560	3,743,976	1,301,996	18,665	71,474	0	566,331	0	566,331	0	L	11/14/2011
32055Y-20-1	First Interstate Bancsystem In COM			38,000.000	1,057,160	27.820	1,057,160	997,703	0	14,352	0	16,890	0	16,890	0	L	12/23/2014
320817-10-9	FIRST MERCHANTS CORP COM			50,925.000	1,158,544	22.750	1,158,544	674,690	0	14,553	0	31,496	0	31,496	0	L	03/06/2014
32115D-10-6	First NBC Bank Holding Co COM			32,000.000	1,126,400	35.200	1,126,400	996,129	0	0	0	75,056	0	75,056	0	L	12/08/2014
336901-10-3	1ST SOURCE CORP COM			19,572.000	671,515	34.310	671,515	323,352	0	13,896	0	46,386	0	46,386	0	L	07/28/2011
337738-10-8	FISERV INC COM			62,900.000	4,464,013	70.970	4,464,013	1,739,437	0	0	0	749,768	0	749,768	0	L	08/30/2011
33830X-10-4	Five Prime Therapeutics Inc COM			10,300.000	278,100	27.000	278,100	263,958	0	0	0	14,142	0	14,142	0	L	12/23/2014
343873-10-5	FLUSHING FINL CORP COM			13,900.000	281,753	20.270	281,753	151,930	0	8,340	0	(5,977)	0	(5,977)	0	L	12/14/2009
344849-10-4	Foot Locker Inc COM			68,700.000	3,859,566	56.180	3,859,566	3,884,985	0	0	0	0	53,237	(53,237)	0	L	12/08/2014
345370-86-0	FORD MOTOR CO COM			634,800.000	9,839,400	15.500	9,839,400	5,887,135	0	317,400	0	44,436	0	44,436	0	L	07/16/2012
349853-10-1	FORWARD AIR CORP COM			14,500.000	730,365	50.370	730,365	350,993	0	6,960	0	93,670	0	93,670	0	L	03/26/2010
350060-10-9	LB Foster Co COM			16,800.000	815,976	48.570	815,976	418,904	0	0	0	21,504	0	21,504	0	L	03/05/2012
35471R-10-6	FRANKLIN STREET PROP COM			141,300.000	1,733,751	12.270	1,733,751	1,685,274	0	69,901	0	29,624	6,776	22,848	0	L	10/28/2014
35671D-85-7	FREEPORT MCMORAN C G COM			38,300.000	894,688	23.360	894,688	881,551	0	0	0	13,137	0	13,137	0	L	12/23/2014
35804H-10-6	Fresh Market Inc/The COM			23,100.000	951,720	41.200	951,720	759,355	0	0	0	192,365	0	192,365	0	L	10/14/2014
36116M-10-6	FutureFuel Corp COM			44,200.000	575,484	13.020	575,484	553,175	0	21,216	0	(122,876)	0	(122,876)	0	L	04/16/2013
361268-10-5	G & K Services, Inc. COM			14,600.000	1,034,410	70.850	1,034,410	537,261	0	86,224	0	158,581	0	158,581	0	L	08/11/2014
36162J-10-6	Geo Group Inc/The COM			6,200.000	250,232	40.360	250,232	226,901	0	3,844	0	23,331	0	23,331	0	L	09/16/2014
369300-10-8	GENERAL CABLE CORP DEL N COM			96,900.000	1,443,810	14.900	1,443,810	1,309,742	17,442	14,544	0	134,068	0	134,068	0	L	11/11/2014
369550-10-8	GENERAL DYNAMICS CORP COM			124,250.000	17,099,285	137.620	17,099,285	10,578,887	0	194,447	0	4,162,710	0	4,162,710	0	L	10/14/2014
369604-10-3	GENERAL ELECTRIC CO COM			1,113,732.000	28,144,008	25.270	28,144,008	22,722,901	266,945	979,996	0	(3,073,708)	0	(3,073,708)	0	L	12/08/2014
371532-10-2	GENESCO INC COM			22,500.000	1,723,950	76.620	1,723,950	583,710	0	0	0	80,100	0	80,100	0	L	12/14/2012
37247A-10-2	GENTIVA HEALTH SERVICES COM			90,200.000	1,718,310	19.050	1,718,310	584,083	0	0	0	598,928	0	598,928	0	L	05/07/2012
37247D-10-6	GENWORTH FINANCIAL COM			752,900.000	6,399,650	8.500	6,399,650	5,274,097	0	0	0	(2,431,658)	389,321	(2,820,979)	0	L	11/25/2014
37373E-SC-5	GERBER SCIENTIFIC INC ESCROW COM			21,200.000	0	0.000	0	7	0	0	0	0	0	0	0	U	08/23/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
374689-10-7	GIBRALTAR IND INC COM			48,900.000	795,114	16.260	795,114	569,274	0	0	0	(113,937)	0	(113,937)	0	L	07/28/2011
375558-10-3	GILEAD SCIENCES INC COM			55,100.000	5,193,726	94.260	5,193,726	4,327,333	0	0	0	866,393	0	866,393	0	L	05/27/2014
37954N-20-6	Globe Specialty Metals Inc COM			33,200.000	572,036	17.230	572,036	559,088	0	9,960	0	4,978	32,556	(27,578)	0	L	02/18/2014
38141G-10-4	GOLDMAN SACHS GROUP INC COM			131,000.000	25,391,730	193.830	25,391,730	12,231,331	0	294,750	0	2,170,670	0	2,170,670	0	L	08/28/2012
38259P-50-8	GOOGLE INC CL A COM			17,550.000	9,313,083	530.660	9,313,083	7,919,903	0	0	0	(290,607)	32,146	(322,753)	0	L	05/13/2014
38259P-70-6	GOOGLE INC CL A COM			54,650.000	28,767,760	526.400	28,767,760	20,305,681	0	0	0	8,462,079	277,224	8,184,855	0	L	12/23/2014
384802-10-4	GRAINGER W W INC COM			6,100.000	1,554,829	254.890	1,554,829	665,961	0	25,437	0	(3,233)	0	(3,233)	0	L	03/30/2010
38526M-10-6	Grand Canyon Education Inc COM	LS		90,500.000	4,222,730	46.660	4,222,730	2,336,525	0	0	0	285,062	0	285,062	0	L	08/11/2014
391416-10-4	Great Western Bancorp Inc COM			12,200.000	278,038	22.790	278,038	274,340	0	0	0	3,698	0	3,698	0	U	12/23/2014
39153L-10-6	GREATBATCH INC COM			42,500.000	2,095,250	49.300	2,095,250	1,638,931	0	0	0	163,211	0	163,211	0	L	12/23/2014
39304D-10-2	Green Dot Corp COM			54,900.000	1,124,901	20.490	1,124,901	786,537	0	0	0	(255,834)	0	(255,834)	0	L	03/11/2013
393222-10-4	Green Plains Renewable Energy COM	LS		127,000.000	3,147,060	24.780	3,147,060	1,846,847	0	30,480	0	684,530	0	684,530	0	L	12/10/2013
399473-10-7	Groupon Inc COM			32,314.000	266,914	8.260	266,914	238,477	0	0	0	28,436	0	28,436	0	L	12/05/2014
40412C-10-1	HCA HOLDINGS INC COM			20,800.000	1,526,512	73.390	1,526,512	1,374,235	0	0	0	152,277	0	152,277	0	L	11/11/2014
40416E-10-3	HCI Group Inc COM	LS		66,900.000	2,892,756	43.240	2,892,756	1,850,751	0	67,678	0	(296,508)	0	(296,508)	0	L	04/15/2014
40418F-10-8	HFF Inc COM			31,100.000	1,117,112	35.920	1,117,112	455,389	0	56,913	0	282,077	0	282,077	0	L	11/25/2013
404251-10-0	HNI CORP COM			7,700.000	393,162	51.060	393,162	285,124	0	3,850	0	108,038	0	108,038	0	L	07/29/2014
404303-10-9	HSN INC COM	LS		122,800.000	9,332,800	76.000	9,332,800	4,137,816	0	135,080	0	1,682,360	0	1,682,360	0	L	05/21/2012
410495-20-4	HANMI FINANCIAL CORP COM			86,500.000	1,886,565	21.810	1,886,565	1,052,797	6,055	18,165	0	(6,920)	0	(6,920)	0	L	03/25/2013
413875-10-5	HARRIS CORP DEL COM			9,400.000	675,108	71.820	675,108	677,543	0	0	0	(2,435)	0	(2,435)	0	L	12/08/2014
41902R-10-3	Hatteras Financial Corp REIT			0.000	0	0.000	0	0	12,350	0	0	0	0	0	0	L	09/30/2014
42210P-10-2	HEADWATERS INC COM			154,800.000	2,320,452	14.990	2,320,452	907,062	0	0	0	764,738	0	764,738	0	L	12/23/2014
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM			8,000.000	431,600	53.950	431,600	332,864	0	1,360	0	98,736	0	98,736	0	L	07/02/2014
422806-10-9	HEICO CORP NEW COM			8,282.000	500,233	60.400	500,233	235,242	580	3,893	0	20,273	0	20,273	0	L	10/24/2013
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM			46,300.000	1,004,710	21.700	1,004,710	1,029,590	0	0	0	0	54,252	(54,252)	0	L	04/15/2014
423452-10-1	HELMERICH & PAYNE INC COM			10,800.000	728,136	67.420	728,136	693,025	0	0	0	35,111	0	35,111	0	L	12/08/2014
427825-10-4	HERSHA HOSPITALITY TRUST COM			122,800.000	863,284	7.030	863,284	852,920	8,596	0	0	10,364	0	10,364	0	L	12/23/2014
428236-10-3	HEWLETT-PACKARD CO COM			627,800.000	25,193,614	40.130	25,193,614	12,039,258	103,280	383,209	0	7,627,770	0	7,627,770	0	L	02/25/2013
436106-10-8	HOLLYFRONTIER CORP COM			59,906.000	2,245,277	37.480	2,245,277	815,775	0	195,294	0	(731,452)	0	(731,452)	0	L	07/01/2011
436893-20-0	Home Bancshares Inc/AR COM			31,800.000	1,022,688	32.160	1,022,688	425,269	0	11,130	0	(165,042)	0	(165,042)	0	L	12/14/2012
437076-10-2	Home Depot Inc COM			246,700.000	25,896,099	104.970	25,896,099	7,801,568	0	463,796	0	5,582,821	0	5,582,821	0	L	03/21/2012
000000-00-0	Homeowners of America Hldg Crp Common St			1,021,925.000	510,963	0.500	510,963	510,963	0	0	0	0	0	0	0	U	01/31/2014
438516-10-6	HONEYWELL INTERNATIONAL COM			71,200.000	7,114,304	99.920	7,114,304	2,758,480	0	132,966	0	608,760	0	608,760	0	L	06/09/2006
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM			30,100.000	998,718	33.180	998,718	429,175	0	27,692	0	49,364	0	49,364	0	L	12/14/2012
440452-10-0	HORMEL FOODS CORP NT COM	LS		21,100.000	1,099,310	52.100	1,099,310	1,066,964	0	4,220	0	32,346	0	32,346	0	L	09/16/2014
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO	LS		155,700.000	4,826,700	31.000	4,826,700	3,117,983	0	303,615	0	618,129	0	618,129	0	L	08/24/2010
444859-10-2	HUMANA INC COM			72,400.000	10,398,812	143.630	10,398,812	3,632,887	20,272	79,640	0	2,925,684	0	2,925,684	0	L	09/28/2010
446150-10-4	HUNTINGTON BANCSHARES INC COM			152,500.000	1,604,300	10.520	1,604,300	627,576	9,150	30,500	0	132,675	0	132,675	0	L	11/10/2009
448947-50-7	IDT CORP COM			33,800.000	686,478	20.310	686,478	412,530	0	40,298	0	91,707	0	91,707	0	L	12/23/2014
44915N-10-1	Hyperion Therapeutics Inc COM			15,200.000	364,800	24.000	364,800	352,032	0	0	0	12,768	8,404	4,364	0	L	10/28/2014
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM			4,000.000	292,800	73.200	292,800	195,208	0	4,300	0	(79,840)	0	(79,840)	0	L	05/08/2013
44919P-50-8	IAC INTERACTIVE CORP COM	LS		73,600.000	4,474,144	60.790	4,474,144	1,449,090	0	85,376	0	(581,440)	0	(581,440)	0	L	11/10/2009
44925C-10-3	ICF International Inc COM			14,100.000	577,818	40.980	577,818	337,733	0	0	0	88,407	0	88,407	0	L	04/16/2013
44930G-10-7	ICU MED INC COM			3,900.000	319,410	81.900	319,410	262,969	0	0	0	56,441	0	56,441	0	L	10/14/2014
45169U-10-5	IGATE CORP COM			43,000.000	1,697,640	39.480	1,697,640	1,112,747	0	0	0	(29,240)	0	(29,240)	0	L	10/25/2013
45253H-10-1	IMMUNOGEN INC COM			45,300.000	276,330	6.100	276,330	255,832	0	0	0	20,498	0	20,498	0	L	12/23/2014
45256B-10-1	IMPAX LABORATORIES INC COM	LS		144,300.000	4,571,424	31.680	4,571,424	4,118,777	0	0	0	456,103	28,706	427,397	0	L	12/23/2014
457153-10-4	INGRAM MICRO INC COM			39,100.000	1,080,724	27.640	1,080,724	1,051,751	0	0	0	28,973	0	28,973	0	L	11/11/2014
457461-20-0	INLAND REAL ESTATE CORP COM			26,600.000	291,270	10.950	291,270	213,695	1,264	15,162	0	11,438	0	11,438	0	L	12/06/2012
45765U-10-3	INSIGHT ENTERPRISES INC. COM			108,100.000	2,798,709	25.890	2,798,709	1,355,251	0	0	0	343,758	0	343,758	0	L	05/08/2013
45772F-10-7	Inphi Corp COM			45,300.000	837,144	18.480	837,144	629,416	0	0	0	204,104	0	204,104	0	L	12/23/2014
45774N-10-8	Innophos Holdings Inc COM			21,600.000	1,262,520	58.450	1,262,520	490,502	0	38,016	0	212,760	0	212,760	0	L	03/05/2010
45774W-10-8	INSTEEL INDS INC COM			23,800.000	561,204	23.580	561,204	343,162	0	2,856	0	20,230	0	20,230	0	L	07/15/2013
458118-10-6	INTEGRATED DEVICE TECHNO COM	LS		322,900.000	6,328,840	19.600	6,328,840	3,229,586	0	0	0	3,011,625	0	3,011,625	0	L	02/06/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
458140-10-0	INTEL CORP COM	LS		798,200.000	28,966,678	36.290	28,966,678	18,236,587	0	622,215	0	8,568,862	0	8,568,862	0	L	04/28/2014
45825N-10-7	Inteliquent Inc COM			107,800.000	2,116,114	19.630	2,116,114	1,651,614	0	25,388	0	488,953	0	488,953	0	L	12/23/2014
459044-10-3	INTERNATIONAL BANCSHARES COM			66,400.000	1,762,256	26.540	1,762,256	1,131,811	0	34,528	0	9,960	0	9,960	0	L	12/14/2012
459200-10-1	IBM CORP COM	LS		119,650.000	19,196,646	160.440	19,196,646	10,377,336	0	508,513	0	(3,246,105)	0	(3,246,105)	0	L	08/28/2008
46069S-10-9	INTERSIL CORP - CL A COM			88,800.000	1,284,936	14.470	1,284,936	948,964	0	42,624	0	266,400	0	266,400	0	L	11/25/2013
46113M-10-8	INTERVAL LEISURE GROUPS INC COM			29,800.000	622,522	20.890	622,522	414,696	0	13,112	0	(298,298)	0	(298,298)	0	L	02/21/2012
46118H-10-4	IntraLinks Holdings Inc COM			85,000.000	1,011,500	11.900	1,011,500	473,850	0	0	0	(17,850)	0	(17,850)	0	L	02/25/2013
461202-10-3	INTUIT INC COM	LS		80,700.000	7,439,733	92.190	7,439,733	2,402,898	0	66,174	0	1,280,709	0	1,280,709	0	L	12/16/2009
461203-10-1	INVACARE CORP COM			38,400.000	643,584	16.760	643,584	587,734	480	1,540	0	(189,806)	0	(189,806)	0	L	10/28/2014
46120E-60-2	INTUITIVE SURGICAL INC COM	LS		11,100.000	5,871,234	528.940	5,871,234	5,747,567	0	0	0	123,667	0	123,667	0	L	12/08/2014
46131B-10-0	Invesco Mortgage Capital Inc REIT			109,300.000	1,689,778	15.460	1,689,778	1,660,599	49,185	186,900	0	54,378	0	54,378	0	L	01/16/2014
461730-10-3	INVESTORS REAL EST REIT COM			103,500.000	845,595	8.170	845,595	846,634	13,455	0	0	(1,039)	0	(1,039)	0	L	12/23/2014
464287-46-5	ISHARES COM	LS		267,200.000	16,256,448	60.840	16,256,448	15,806,118	0	366,420	0	(681,469)	485,450	(1,166,919)	0	L	12/19/2014
465685-10-5	ITC HOLDINGS CORP COM			39,400.000	1,592,942	40.430	1,592,942	1,593,218	0	0	0	(276)	0	(276)	0	L	12/23/2014
466032-10-9	J&J SNACK FOODS CORP COM			6,000.000	652,620	108.770	652,620	365,158	2,160	7,680	0	121,080	0	121,080	0	L	12/14/2012
46625H-10-0	JP MORGAN CHASE & CO COM			667,504.000	41,772,400	62.580	41,772,400	21,348,198	0	1,041,306	0	2,736,766	0	2,736,766	0	L	07/30/2012
466313-10-3	JABIL CIRCUIT INC COM			65,900.000	1,438,597	21.830	1,438,597	1,295,050	0	3,048	0	143,548	0	143,548	0	L	12/08/2014
466367-10-9	JACK IN THE BOX INC COM			144,200.000	11,530,232	79.960	11,530,232	4,645,506	0	86,520	0	4,317,348	0	4,317,348	0	L	09/24/2013
471109-10-8	JARDEN CORP COM	LS		76,800.000	3,677,184	47.880	3,677,184	1,101,139	0	0	0	536,064	0	536,064	0	L	11/25/2014
477839-10-4	John Bean Technologies Corp COM			35,500.000	1,166,530	32.860	1,166,530	571,592	0	12,780	0	125,315	0	125,315	0	L	03/21/2012
478160-10-4	JOHNSON & JOHNSON COM			291,534.000	30,485,710	104.570	30,485,710	15,868,946	0	804,634	0	3,784,111	0	3,784,111	0	L	06/29/2004
480200-10-7	JONES LANG LASALLE INC COM			34,100.000	5,112,613	149.930	5,112,613	4,445,427	0	8,525	0	667,186	0	667,186	0	L	09/30/2014
481130-10-2	JOURNAL COMMUNICATIONS COM			67,600.000	772,668	11.430	772,668	450,413	0	0	0	157,289	0	157,289	0	L	07/02/2014
48123V-10-2	J2 GLOBAL INC COM			34,200.000	2,120,400	62.000	2,120,400	881,260	0	37,449	0	410,058	0	410,058	0	L	06/29/2012
48282T-10-4	Kadant Inc COM			19,100.000	815,379	42.690	815,379	436,822	0	10,983	0	41,447	0	41,447	0	L	06/12/2013
484836-10-1	KANSAS CITY LIFE INS CO COM			5,800.000	278,574	48.030	278,574	177,377	0	6,264	0	1,682	0	1,682	0	L	10/28/2011
493267-10-8	KEYCORP NEW COM			471,300.000	6,551,070	13.900	6,551,070	5,076,923	0	60,327	0	381,624	0	381,624	0	L	10/28/2014
493732-10-1	KFORCE COM INC COM			46,300.000	1,117,219	24.130	1,117,219	841,026	0	11,091	0	86,594	0	86,594	0	L	12/23/2014
497498-10-5	KIRKLANDS INC COM			12,900.000	304,956	23.640	304,956	177,571	0	0	0	42,342	0	42,342	0	L	05/13/2014
500643-20-0	KORN FERRY INTL COM			21,300.000	612,588	28.760	612,588	590,456	0	0	0	22,132	0	22,132	0	L	12/08/2014
501044-10-1	KROGER COMPANY COM			208,800.000	13,407,048	64.210	13,407,048	5,024,266	0	141,984	0	5,319,002	0	5,319,002	0	L	02/06/2014
50187A-10-7	LHC Group Inc COM			19,200.000	598,656	31.180	598,656	459,451	0	0	0	138,026	0	138,026	0	L	12/08/2014
502175-10-2	LTC Properties Inc COM			21,700.000	936,789	43.170	936,789	581,271	0	44,268	0	168,826	0	168,826	0	L	08/31/2011
505336-10-7	LA-Z-BOY INC COM	LS		118,600.000	3,183,224	26.840	3,183,224	1,628,030	0	27,170	0	(421,776)	0	(421,776)	0	L	11/25/2014
511656-10-0	LAKELAND FINANCIAL CORP COM			21,400.000	930,258	43.470	930,258	535,153	0	17,148	0	97,622	0	97,622	0	L	05/27/2014
516012-10-1	LANNETT CO INC COM	LS		101,400.000	4,348,032	42.880	4,348,032	3,031,487	0	0	0	895,587	0	895,587	0	L	05/13/2014
517834-10-7	LAS VEGAS SANDS CORP COM			186,700.000	10,858,472	58.160	10,858,472	10,881,721	0	92,800	0	(23,249)	133,827	(157,076)	0	L	12/23/2014
521865-20-4	LEAR CORP COM			63,600.000	6,237,888	98.080	6,237,888	5,722,412	0	12,720	0	515,476	0	515,476	0	L	11/11/2014
526107-10-7	LENNOX INTL INC COM			8,400.000	798,588	95.070	798,588	379,735	2,520	9,072	0	84,084	0	84,084	0	L	09/10/2012
529043-10-1	LEXINGTON CORP PPTYS TR COM	LS		170,500.000	1,872,090	10.980	1,872,090	1,845,014	28,985	24,684	0	42,007	28,938	13,069	0	L	12/23/2014
529898-10-8	LIBBEY INC COM			33,500.000	1,053,240	31.440	1,053,240	721,725	0	0	0	295,678	0	295,678	0	L	07/14/2014
53220K-50-4	LIGAND PHARMACEUTICALS COM	LS		62,800.000	3,341,588	53.210	3,341,588	1,908,212	0	0	0	38,837	6,967	31,870	0	L	12/08/2014
532457-10-8	Eli Lilly & Co COM			241,300.000	16,647,287	68.990	16,647,287	9,417,365	0	472,948	0	4,340,987	0	4,340,987	0	L	05/21/2012
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM			62,300.000	4,304,307	69.090	4,304,307	4,275,309	18,067	0	0	83,184	120,407	(37,223)	0	L	12/23/2014
534187-10-9	LINCOLN NATL CORP IND COM			18,700.000	1,078,429	57.670	1,078,429	963,424	0	0	0	115,005	0	115,005	0	L	10/28/2014
536797-10-3	LITHIA MOTORS INC COM			35,800.000	3,103,502	86.690	3,103,502	247,832	0	21,838	0	618,266	0	618,266	0	L	02/11/2010
537008-10-4	LITTELFUSE INC COM			10,900.000	1,053,703	96.670	1,053,703	484,748	0	10,246	0	40,766	0	40,766	0	L	04/16/2013
54142L-10-9	LogMeIn Inc COM			63,600.000	3,138,024	49.340	3,138,024	1,368,924	0	0	0	1,004,244	0	1,004,244	0	L	06/12/2013
550819-10-6	LYDALL INC DEL COM			23,600.000	774,552	32.820	774,552	236,455	0	0	0	358,720	0	358,720	0	L	07/15/2013
55277P-10-4	MGE ENERGY INC. COM			20,200.000	921,322	45.610	921,322	816,445	0	9,698	0	104,877	0	104,877	0	L	12/23/2014
55306N-10-4	MKS INSTRUMENT INC COM			30,800.000	1,127,280	36.600	1,127,280	955,483	0	14,738	0	171,797	0	171,797	0	L	09/30/2014
55345K-10-3	MRC Global Inc COM			164,000.000	2,484,600	15.150	2,484,600	2,553,480	0	0	0	0	124,148	(124,148)	0	L	12/23/2014
55405W-10-4	MYR Group Inc COM			30,800.000	843,920	27.400	843,920	517,878	0	0	0	71,456	0	71,456	0	L	08/14/2012
554489-10-4	MACK-CALI REALTY CORP. Common Stock			28,200.000	537,492	19.060	537,492	541,694	0	0	0	(4,202)	0	(4,202)	0	L	12/08/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
556099-10-9	MacroGenics Inc COM			48,600.000	1,704,402	35.070	1,704,402	1,068,170	0	0	0	636,232	0	636,232	0	L	11/25/2014
55616P-10-4	Macys Inc COM	LS		259,500.000	17,062,125	65.750	17,062,125	10,014,131	87,375	291,938	0	3,204,825	0	3,204,825	0	L	02/25/2013
556269-10-8	MADDEN STEVEN LTD COM	LS		50,218.000	1,598,439	31.830	1,598,439	726,374	0	0	0	(214,406)	0	(214,406)	0	L	06/10/2014
56062Y-10-2	MAINSOURCE FINANCIAL GRP COM			27,217.000	569,380	20.920	569,380	183,834	0	11,431	0	78,657	0	78,657	0	L	07/28/2011
562750-10-9	MANHATTAN ASSOCS INC COM	LS		186,500.000	7,594,280	40.720	7,594,280	1,270,829	0	0	0	2,116,775	0	2,116,775	0	L	01/13/2014
565849-10-6	MARATHON OIL CORP COM			93,450.000	2,643,701	28.290	2,643,701	1,299,450	0	74,760	0	(655,085)	0	(655,085)	0	L	12/03/2008
56585A-10-2	MARATHON PETROLEUM CORP COM	LS		166,925.000	15,066,651	90.260	15,066,651	4,408,905	0	307,142	0	(245,380)	0	(245,380)	0	L	06/19/2012
57060D-10-8	MARKETAXESS HOLDINGS INC COM			23,600.000	1,692,356	71.710	1,692,356	536,774	0	11,968	0	105,997	0	105,997	0	L	12/08/2014
57164Y-10-7	Marriott Vacations Worldwide C COM			30,900.000	2,303,286	74.540	2,303,286	1,947,632	0	3,575	0	291,093	0	291,093	0	L	12/23/2014
574795-10-0	Masimo Corp COM	LS		164,900.000	4,343,466	26.340	4,343,466	4,136,383	0	0	0	138,007	0	138,007	0	L	12/23/2014
57636Q-10-4	Mastercard Inc COM			147,200.000	12,682,752	86.160	12,682,752	3,093,433	0	64,768	0	384,781	0	384,781	0	L	01/22/2014
576485-20-5	Matador Resources Co COM			44,700.000	904,281	20.230	904,281	459,210	0	0	0	71,073	0	71,073	0	L	07/15/2013
576690-10-1	MATERION CORP COM			19,000.000	669,370	35.230	669,370	398,255	0	6,365	0	83,220	0	83,220	0	L	12/14/2012
576853-10-5	MATRIX SERVIE CO COM			75,400.000	1,682,928	22.320	1,682,928	1,026,740	0	0	0	(128,007)	0	(128,007)	0	L	12/23/2014
577933-10-4	MAXIMUS INC COM			113,200.000	6,207,888	54.840	6,207,888	1,040,697	0	20,376	0	1,228,220	0	1,228,220	0	L	02/22/2008
580135-10-1	MCDONALDS CORP COM			8,100.000	758,970	93.700	758,970	303,221	0	26,568	0	(26,973)	0	(26,973)	0	L	12/21/2010
584045-10-8	MedAssets Inc COM	LS		113,100.000	2,234,856	19.760	2,234,856	1,738,025	0	0	0	(7,917)	0	(7,917)	0	L	06/12/2013
58441K-10-0	MEDIA GENERAL INC	LS		11,482.000	192,094	16.730	192,094	198,868	0	0	0	(6,774)	0	(6,774)	0	U	12/26/2014
58463J-30-4	MEDICAL PROPERTIES TRUST COM			89,300.000	1,230,554	13.780	1,230,554	1,229,647	7,119	0	0	907	0	907	0	L	12/23/2014
58471A-10-5	Medidata Solutions Inc COM	LS		72,600.000	3,466,650	47.750	3,466,650	605,596	0	0	0	(930,732)	0	(930,732)	0	L	10/28/2011
585055-10-6	MEDTRONIC INC COM			87,500.000	6,317,500	72.200	6,317,500	3,301,725	26,688	102,375	0	1,295,875	0	1,295,875	0	L	07/16/2012
587200-10-6	MENTOR GRAPHICS CORP COM			30,800.000	675,136	21.920	675,136	357,095	1,540	6,006	0	(66,220)	0	(66,220)	0	L	08/31/2011
58933Y-10-5	MERCK AND CO COM			238,250.000	13,530,218	56.790	13,530,218	7,782,071	107,213	419,320	0	1,605,805	0	1,605,805	0	L	08/09/2011
59001K-10-0	MERITOR INC COM			35,400.000	536,310	15.150	536,310	504,875	0	0	0	31,435	0	31,435	0	L	11/25/2014
591520-20-0	METHODE ELECTRS INC COM			68,400.000	2,497,284	36.510	2,497,284	1,622,033	0	12,115	0	74,008	68,519	5,489	0	L	11/11/2014
59156R-10-8	METLIFE INC COM			98,900.000	5,349,501	54.090	5,349,501	3,152,833	0	131,043	0	16,813	0	16,813	0	L	11/12/2012
594918-10-4	MICROSOFT CORP COM			755,269.000	35,082,245	46.450	35,082,245	19,758,504	0	788,519	0	6,115,134	37,270	6,077,864	0	L	12/23/2014
594972-40-8	MICROSTRATEGY INC COM			10,400.000	1,688,960	162.400	1,688,960	1,675,270	0	0	0	13,690	62,333	(48,643)	0	L	12/08/2014
600544-10-0	Herman Miller Inc. COM			21,100.000	620,973	29.430	620,973	373,752	4,088	11,500	0	(1,899)	0	(1,899)	0	L	07/29/2014
602496-10-1	MiMedx Group Inc COM	LS		56,600.000	652,598	11.530	652,598	554,311	0	0	0	98,287	0	98,287	0	L	11/11/2014
609839-10-5	Monolithic Power Systems Inc COM			26,800.000	1,333,032	49.740	1,333,032	1,220,683	4,020	2,430	0	112,349	0	112,349	0	L	12/23/2014
61022P-10-0	Monotype Imaging Holdings Inc Common Sto			58,800.000	1,695,204	28.830	1,695,204	940,123	4,704	15,390	0	(149,656)	0	(149,656)	0	L	12/23/2014
611740-10-1	MONSTER BEVERAGE CORP COM			100,900.000	10,932,515	108.350	10,932,515	11,102,099	0	0	0	16,830	208,133	(191,303)	0	L	12/23/2014
624580-10-6	MOVADO GROUP COM			11,700.000	331,929	28.370	331,929	217,269	0	4,680	0	(182,988)	0	(182,988)	0	L	02/07/2012
624756-10-2	MUELLER INDS INC COM	LS		148,400.000	5,066,376	34.140	5,066,376	1,909,838	0	44,520	0	391,034	0	391,034	0	L	03/31/2014
628464-10-9	Myers Industries, Inc. COM			0.000	0	0.000	0	0	0	468	0	0	0	0	0	L	09/10/2013
62914B-10-0	NIC INC COM			77,600.000	1,396,024	17.990	1,396,024	1,333,218	0	30,970	0	(6,141)	20,884	(27,025)	0	L	12/23/2014
62936P-10-3	NPS PHARMACEUTICALS INC. COM			60,200.000	2,153,354	35.770	2,153,354	1,665,044	0	0	0	488,310	0	488,310	0	L	10/28/2014
629445-20-6	NVE Corp COM			7,000.000	495,530	70.790	495,530	308,308	0	0	0	87,570	0	87,570	0	L	06/29/2010
629579-10-3	NACCO INDS INC COM			11,400.000	676,704	59.360	676,704	0	0	11,657	0	(32,262)	0	(32,262)	0	L	12/19/2011
635017-10-6	National Beverage Corp COM			12,000.000	271,440	22.620	271,440	155,499	0	0	0	33,725	0	33,725	0	L	09/16/2014
635906-10-0	NATIONAL HEALTHCARE CORP COM			15,000.000	942,600	62.840	942,600	592,883	5,100	19,800	0	133,950	0	133,950	0	L	02/07/2012
63633D-10-4	NATIONAL HEALTH INVS INC COM			5,500.000	384,780	69.960	384,780	363,270	0	0	0	21,511	0	21,511	0	L	12/08/2014
637071-10-1	National Oilwell Varco COM			36,400.000	2,385,292	65.530	2,385,292	2,335,206	0	0	0	50,086	0	50,086	0	L	12/08/2014
638522-10-2	NATIONAL WESTN LIFE INS COM			2,300.000	619,275	269.250	619,275	412,295	0	828	0	102,416	0	102,416	0	L	07/02/2014
638904-10-2	NAVIGATORS GROUP INC COM			11,700.000	858,078	73.340	858,078	774,035	0	0	0	84,043	0	84,043	0	L	12/08/2014
639050-10-3	Natus Medical Inc COM	LS		86,100.000	3,103,044	36.040	3,103,044	1,808,230	0	0	0	932,142	0	932,142	0	L	10/28/2014
63910B-10-2	NAUTILUS GROUP INC COM			78,200.000	1,187,076	15.180	1,187,076	729,054	0	0	0	437,666	0	437,666	0	L	12/08/2014
63935N-10-7	NAVIGANT CONSULTING INC COM			80,600.000	1,238,822	15.370	1,238,822	904,682	0	0	0	(308,698)	0	(308,698)	0	L	02/25/2013
63938C-10-8	NAVIENT CORP			192,600.000	4,162,086	21.610	4,162,086	1,484,920	0	86,670	0	2,677,166	0	2,677,166	0	L	05/01/2014
640079-10-9	NEENAH PAPER INC COM			33,200.000	2,000,964	60.270	2,000,964	804,805	0	33,864	0	581,000	0	581,000	0	L	03/11/2013
640268-10-8	Nektar Therapeutics COM			112,500.000	1,743,750	15.500	1,743,750	1,470,464	0	0	0	273,286	0	273,286	0	L	08/11/2014
64031N-10-8	Nelnet Inc COM			85,000.000	3,938,050	46.330	3,938,050	2,063,976	0	30,080	0	361,097	0	361,097	0	L	07/29/2014
64111Q-10-4	NETGEAR INC COM			18,300.000	651,114	35.580	651,114	410,034	0	0	0	48,312	0	48,312	0	L	06/08/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
64115T-10-4	NETSCOUT SYS INC COM			23,600.000	862,344	36.540	862,344	633,313	0	0	0	87,790	13,021	74,769	0	L	04/28/2014
64125C-10-9	NEUROCRINE BIOSCIENCES INC COM			79,900.000	1,784,966	22.340	1,784,966	536,878	0	0	0	1,038,700	0	1,038,700	0	L	11/12/2012
646025-10-6	New Jersey Res Corp COM			43,200.000	2,643,840	61.200	2,643,840	2,258,871	0	27,987	0	383,533	0	383,533	0	L	12/23/2014
64828T-20-1	New Residential Investment Cor REIT			255,350.000	3,260,820	12.770	3,260,820	3,180,966	0	19,189	0	79,854	11,217	68,637	0	U	12/08/2014
650111-10-7	NEW YORK TIMES CO COM			28,900.000	382,058	13.220	382,058	368,446	0	0	0	13,612	0	13,612	0	L	12/08/2014
651587-10-7	NEWMARKET CORP COM			11,100.000	4,479,183	403.530	4,479,183	667,101	15,540	48,840	0	770,118	0	770,118	0	L	07/14/2008
651718-50-4	NEWPARK RESOURCES INC COM			31,200.000	297,648	9.540	297,648	280,145	0	0	0	17,503	0	17,503	0	L	12/08/2014
652526-10-4	Newtek Capital Inc Common Stock			1,960.000	28,930	14.760	28,930	4,606	0	0	0	(1,842)	0	(1,842)	0	L	10/15/2002
654106-10-3	NIKE INC COM			0.000	0	0.000	0	0	10,780	0	0	0	0	0	0	L	12/08/2014
655844-10-8	NORFOLK SOUTHERN CORP COM			44,300.000	4,855,723	109.610	4,855,723	2,576,567	0	86,136	0	647,011	0	647,011	0	L	12/23/2014
66116*-11-0	North Milwaukee State Bank CL B COM STK			2,500.000	25,000	10.000	25,000	25,000	0	0	0	0	0	0	0	L	07/29/1988
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM			131,360.000	19,361,150	147.390	19,361,150	6,546,854	0	355,986	0	4,305,981	0	4,305,981	0	L	05/21/2012
667340-10-3	Northwest Bancshares Inc COM			21,400.000	268,142	12.530	268,142	267,808	0	0	0	334	0	334	0	L	12/23/2014
670002-10-4	NOVAVAX INC COM			374,500.000	2,220,785	5.930	2,220,785	2,086,679	0	0	0	134,106	0	134,106	0	L	12/23/2014
67069D-10-8	NUTRI SYSTEM INC COM			97,000.000	1,896,350	19.550	1,896,350	1,584,650	0	14,875	0	311,700	0	311,700	0	L	11/11/2014
675234-10-8	OCEANFIRST FINL CORP COM			14,500.000	248,530	17.140	248,530	176,727	0	7,057	0	370	0	370	0	L	07/29/2014
676220-10-6	OFFICE DEPOT INC COM			460,797.000	3,951,334	8.580	3,951,334	2,446,832	0	0	0	1,513,718	0	1,513,718	0	L	11/06/2013
679580-10-0	Old Dominion Freight Line Inc COM			9,550.000	741,462	77.640	741,462	269,017	0	0	0	235,121	0	235,121	0	L	07/16/2012
680033-10-7	OLD NATL BANCORP IND COM			54,300.000	807,984	14.880	807,984	804,942	0	0	0	3,042	0	3,042	0	L	12/23/2014
680665-20-5	OLIN CORP COM			29,500.000	671,715	22.770	671,715	673,692	0	0	0	(1,977)	0	(1,977)	0	L	12/23/2014
68213N-10-9	OMNICELL INC COM			49,900.000	1,652,688	33.120	1,652,688	727,804	0	0	0	378,741	0	378,741	0	L	12/06/2012
682159-10-8	ON ASSIGNMENT INC COM			68,600.000	2,276,834	33.190	2,276,834	421,363	0	0	0	(118,678)	0	(118,678)	0	L	12/21/2010
682680-10-3	ONEOK INC COM	LS		60,500.000	3,012,295	49.790	3,012,295	3,024,516	0	0	0	(12,221)	0	(12,221)	0	L	12/23/2014
68389X-10-5	ORACLE CORP COM			741,200.000	33,331,764	44.970	33,331,764	21,234,496	0	355,776	0	4,973,452	0	4,973,452	0	L	07/29/2013
688239-20-1	OSHKOSH TRUCK CORP COM	LS		155,300.000	7,555,345	48.650	7,555,345	4,339,703	0	96,286	0	(268,669)	0	(268,669)	0	L	12/14/2012
691497-30-9	OXFORD INDS INC COM			35,100.000	1,937,871	55.210	1,937,871	796,569	0	28,431	0	(893,646)	0	(893,646)	0	L	06/28/2011
69318J-10-0	P C CONNECTION COM			31,500.000	773,325	24.550	773,325	261,385	0	12,600	0	18,778	0	18,778	0	L	02/18/2014
69344F-10-6	PMC-SIERRA INC COM			181,600.000	1,663,456	9.160	1,663,456	1,348,540	0	0	0	314,916	0	314,916	0	L	09/30/2014
693475-10-5	PNC FINANCIAL SERVICES COM	LS		160,000.000	14,596,800	91.230	14,596,800	8,361,088	0	300,800	0	2,184,000	0	2,184,000	0	L	11/14/2011
69349H-10-7	PNM RESOURCES INC COM			26,800.000	794,084	29.630	794,084	404,251	0	19,832	0	147,668	0	147,668	0	L	08/31/2011
693506-10-7	PPG INDUSTRIES INC COM			74,500.000	17,220,675	231.150	17,220,675	6,631,232	0	195,190	0	3,091,005	0	3,091,005	0	L	02/07/2012
69351T-10-6	PP&L CORPORATION COM			378,500.000	13,750,905	36.330	13,750,905	13,016,275	128,662	43,210	0	734,630	0	734,630	0	L	12/23/2014
698657-10-3	PANTRY INC COM			42,400.000	1,571,344	37.060	1,571,344	755,789	0	0	0	808,493	0	808,493	0	L	09/30/2014
698813-10-2	PAPA JOHNS INTL INC COM	LS		92,600.000	5,167,080	55.800	5,167,080	1,285,762	0	49,078	0	963,040	0	963,040	0	L	03/05/2012
701094-10-4	PARKER HANNIFIN CORP COM			13,300.000	1,715,035	128.950	1,715,035	1,739,906	0	0	0	(24,871)	28,223	(53,094)	0	L	11/25/2014
70159Q-10-4	PARKWAY PROPERTIES INC. COM			28,700.000	527,793	18.390	527,793	532,012	0	0	0	(4,219)	0	(4,219)	0	L	12/23/2014
703343-10-3	Patrick Industries Inc COM			22,300.000	980,754	43.980	980,754	652,019	0	0	0	217,041	0	217,041	0	L	06/10/2014
70509V-10-0	Pebblebrook Hotel Trust REIT			8,600.000	392,418	45.630	392,418	138,021	1,978	7,310	0	127,882	0	127,882	0	L	08/31/2011
705573-10-3	PEGASYSTEMS INC COM			73,400.000	1,524,518	20.770	1,524,518	1,086,043	2,202	6,606	0	(280,388)	0	(280,388)	0	L	04/02/2014
713448-10-8	PEPSICO INC COM			293,620.000	27,764,707	94.560	27,764,707	24,232,268	192,321	351,302	0	1,747,097	0	1,747,097	0	L	10/14/2014
71375U-10-1	PERFICIENT INC COM			31,400.000	584,982	18.630	584,982	348,182	0	0	0	(150,406)	0	(150,406)	0	L	05/08/2013
716382-10-6	PETMED EXPRESS INC COM	LS		22,300.000	320,451	14.370	320,451	216,513	0	15,164	0	(50,398)	0	(50,398)	0	L	07/30/2012
71676E-10-3	Petry Holding Inc Common Stock			5,304.000	66	0.010	66	66	0	0	0	0	0	0	0	L	11/06/2009
717081-10-3	PFIZER INC COM			439,453.000	13,688,961	31.150	13,688,961	9,195,162	0	440,339	0	263,612	0	263,612	0	L	10/28/2014
71714F-10-4	MAYNE PHARMA LTD COM			70,500.000	1,460,055	20.710	1,460,055	916,982	0	0	0	(49,275)	11,759	(61,034)	0	L	12/08/2014
718546-10-4	PHILLIPS 66 COM			218,268.000	15,649,816	71.700	15,649,816	9,353,109	0	389,280	0	(1,105,725)	0	(1,105,725)	0	L	12/08/2014
720279-10-8	PIER ONE IMPORTS INC COM			208,900.000	3,217,060	15.400	3,217,060	1,526,722	0	50,136	0	(1,604,352)	0	(1,604,352)	0	L	03/29/2011
72147K-10-8	PILGRIMS PRIDE CORP COM	LS		143,500.000	4,705,365	32.790	4,705,365	1,097,030	0	0	0	2,373,490	0	2,373,490	0	L	04/16/2013
723456-10-9	PINNACLE ENTMT INC COM			33,200.000	738,700	22.250	738,700	314,729	0	0	0	(124,168)	0	(124,168)	0	L	07/16/2012
724078-10-0	PIPER JAFFRAY COS COM	LS		55,700.000	3,235,613	58.090	3,235,613	2,124,994	0	0	0	825,721	0	825,721	0	L	10/28/2014
727493-10-8	PLANTRONICS INC COM	LS		73,200.000	3,881,064	53.020	3,881,064	2,227,842	0	39,760	0	483,152	0	483,152	0	L	05/27/2014
731068-10-2	Polaris Industries Inc. COM	LS		87,500.000	13,233,500	151.240	13,233,500	7,780,645	0	114,720	0	364,259	0	364,259	0	L	12/23/2014
73172K-10-4	POLYCOM INC COM			96,100.000	1,297,350	13.500	1,297,350	1,237,188	0	0	0	60,162	0	60,162	0	L	12/08/2014
73179P-10-6	POLYONE CORPORATION COM			49,200.000	1,865,172	37.910	1,865,172	382,294	4,920	15,744	0	125,952	0	125,952	0	L	06/29/2010

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
736508-84-7	Portland Gen Elec Co COM			30,000.000	1,134,900	37.830	1,134,900	776,270	8,400	17,094	0	195,868	0	195,868	0	L	09/30/2014
737630-10-3	Potlatch Corp REIT			39,400.000	1,649,678	41.870	1,649,678	1,508,220	0	51,210	0	82,814	0	82,814	0	L	04/28/2014
740585-10-4	PREMIERE GLOBAL SVCS INC COM			100,800.000	1,070,496	10.620	1,070,496	787,963	0	0	0	(97,776)	0	(97,776)	0	L	07/28/2011
74112D-10-1	PRESTIGE BRANDS HLDG INC COM			60,900.000	2,114,448	34.720	2,114,448	476,585	0	0	0	(65,772)	0	(65,772)	0	L	08/24/2010
74164M-10-8	Primerica Inc COM			17,300.000	938,698	54.260	938,698	361,532	0	8,304	0	196,355	0	196,355	0	L	08/31/2011
742718-10-9	PROCTER & GAMBLE CO COM			128,772.000	11,729,841	91.090	11,729,841	9,150,431	0	248,348	0	955,144	8,767	946,377	0	L	12/23/2014
742962-10-3	PRIVATEBANCORP INC COM	LS		103,000.000	3,440,200	33.400	3,440,200	1,870,307	0	3,575	0	472,196	0	472,196	0	L	10/14/2014
743312-10-0	PROGRESS SOFTWARE CORP COM			108,150.000	2,922,213	27.020	2,922,213	2,546,994	0	0	0	231,124	0	231,124	0	L	12/23/2014
74340W-10-3	ProLogis Inc REIT			136,900.000	5,890,807	43.030	5,890,807	5,268,323	0	45,177	0	622,484	0	622,484	0	L	10/14/2014
743815-10-2	Providence Service Corp/The COM			47,500.000	1,730,900	36.440	1,730,900	1,114,525	0	0	0	309,012	5,532	303,480	0	L	12/08/2014
74386T-10-5	PROVIDENT FINL SERVICES COM			44,400.000	801,864	18.060	801,864	600,617	0	23,310	0	(35,613)	0	(35,613)	0	L	09/30/2014
744573-10-6	Public Service Enterprise Grou COM	LS		203,700.000	8,435,217	41.410	8,435,217	8,474,571	0	0	0	30,354	69,708	(39,354)	0	L	12/23/2014
74460D-10-9	PUBLIC STORAGE INC COM REIT			5,600.000	1,035,160	184.850	1,035,160	1,054,855	0	0	0	(19,695)	0	(19,695)	0	L	12/23/2014
747316-10-7	QUAKER CHEM CORP COM			3,000.000	276,120	92.040	276,120	70,104	0	3,300	0	44,910	0	44,910	0	L	06/08/2010
747525-10-3	QUALCOMM INC COM			162,500.000	12,078,625	74.330	12,078,625	7,387,331	0	261,625	0	13,000	0	13,000	0	L	11/14/2013
747619-10-4	Quanex Building Products Corp COM			48,300.000	907,074	18.780	907,074	877,109	0	3,004	0	29,965	9,310	20,655	0	L	11/25/2014
74965L-10-1	RLJ Lodging Trust REIT			197,900.000	6,635,587	33.530	6,635,587	4,599,417	59,370	128,194	0	1,388,934	0	1,388,934	0	L	10/14/2014
749941-10-0	RF MICRODEVICES INC COM	LS		446,800.000	7,412,412	16.590	7,412,412	2,269,182	0	0	0	5,024,135	0	5,024,135	0	L	04/15/2014
750236-10-1	Radian Group Inc COM			51,600.000	862,752	16.720	862,752	705,424	0	258	0	157,328	0	157,328	0	L	08/11/2014
751452-20-2	Ramco-Gershenson Properties Tr COM			36,200.000	678,388	18.740	678,388	330,974	0	27,603	0	108,600	0	108,600	0	L	06/08/2010
755111-50-7	RAYTHEON CO COM			78,100.000	8,448,077	108.170	8,448,077	4,307,698	0	184,707	0	1,364,407	0	1,364,407	0	L	03/11/2013
75524W-10-8	RE/MAX Holdings Inc COM			21,700.000	743,225	34.250	743,225	642,638	0	2,606	0	100,587	0	100,587	0	L	12/08/2014
758075-40-2	REDWOOD TRUST INC REIT COM			75,300.000	1,483,410	19.700	1,483,410	1,198,756	0	49,868	0	44,297	0	44,297	0	L	12/08/2014
75970E-10-7	RENASANT CORP COM			30,525.000	883,088	28.930	883,088	478,768	0	25,096	0	(74,615)	0	(74,615)	0	L	12/23/2014
76009N-10-0	RENT-A-CENTER INC. COM			16,700.000	606,544	36.320	606,544	301,718	4,008	15,364	0	49,766	0	49,766	0	L	10/10/2007
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM			37,900.000	552,961	14.590	552,961	454,036	0	0	0	98,925	0	98,925	0	L	12/23/2014
760281-20-4	REPUBLIC BANCORP/KENTUCY COM			11,300.000	279,336	24.720	279,336	209,900	2,113	8,098	0	2,720	0	2,720	0	L	04/15/2014
76120W-30-2	RESOURCE CAPITAL CORP COM			260,300.000	1,311,912	5.040	1,311,912	1,332,736	52,060	107,940	0	(73,377)	82,932	(156,309)	0	L	12/23/2014
76122Q-10-5	RESOURCES CONNECTION INC COM			50,100.000	824,145	16.450	824,145	628,303	0	12,446	0	119,319	0	119,319	0	L	10/14/2014
761624-10-5	REX STORES CORP COM	LS		42,600.000	2,639,922	61.970	2,639,922	1,772,793	0	0	0	423,705	72,437	351,268	0	L	11/11/2014
778296-10-3	Ross Stores Inc COMMON			145,800.000	13,743,108	94.260	13,743,108	6,427,685	0	114,360	0	2,872,966	0	2,872,966	0	L	07/14/2014
781846-20-9	RUSH ENTERPRISE INC A CL COM			5,800.000	185,890	32.050	185,890	66,775	0	0	0	13,920	0	13,920	0	L	08/01/2008
783859-10-1	S & T BANCORP INC COM			23,400.000	697,554	29.810	697,554	537,591	0	9,509	0	131,980	0	131,980	0	L	09/30/2014
784305-10-4	SJW Corp COM			15,300.000	491,436	32.120	491,436	418,905	0	5,194	0	44,231	0	44,231	0	L	12/23/2014
78467J-10-0	SS&C Technologies Holdings Inc COM			43,900.000	2,567,711	58.490	2,567,711	1,374,418	0	5,225	0	600,354	0	600,354	0	L	12/23/2014
78573L-10-6	Sabra Health Care REIT COM			104,566.000	3,175,669	30.370	3,175,669	1,637,865	0	114,999	0	501,134	0	501,134	0	L	10/14/2014
78648T-10-0	SAFETY INSURANCE GROUP COM			4,700.000	300,847	64.010	300,847	241,695	0	6,580	0	59,152	0	59,152	0	L	07/29/2014
78709Y-10-5	Saia, Inc. COM	LS		60,350.000	3,340,976	55.360	3,340,976	877,402	0	0	0	1,406,759	0	1,406,759	0	L	04/16/2013
800363-10-3	SANDY SPRING BANCORP INC COM			21,200.000	552,896	26.080	552,896	330,429	0	16,112	0	(44,732)	0	(44,732)	0	L	05/07/2012
801056-10-2	SANMINA CORP COM			121,600.000	2,861,248	23.530	2,861,248	2,146,093	0	0	0	416,054	0	416,054	0	L	12/23/2014
80589M-10-2	SCANA CORP COM			0.000	0	0.000	0	0	35,753	17,103	0	0	0	0	0	L	09/30/2014
806037-10-7	SCANSOURCE INC COM			17,000.000	682,720	40.160	682,720	555,211	0	0	0	(35,187)	0	(35,187)	0	L	11/11/2014
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM			48,150.000	4,112,492	85.410	4,112,492	3,512,279	12,500	47,266	0	(172,107)	0	(172,107)	0	L	12/23/2014
806882-10-6	SCHNITZER STEEL INDUSTRY COM			10,300.000	232,368	22.560	232,368	236,456	0	0	0	(4,088)	0	(4,088)	0	L	12/23/2014
808194-10-4	SCHULMAN INC A COM			25,500.000	1,033,515	40.530	1,033,515	543,737	0	20,528	0	134,385	0	134,385	0	L	07/30/2012
811065-10-1	Scripps Networks Interactive I COM			20,400.000	1,535,508	75.270	1,535,508	1,582,163	0	0	0	0	46,655	(46,655)	0	L	12/23/2014
811543-10-7	SEABOARD CORP COM			520.000	2,182,934	4,197.950	2,182,934	786,255	0	0	0	729,550	0	729,550	0	L	07/28/2011
000000-00-0	Seabrook International, LLC Common Equit			130,874,024.400	0	0.000	0	900	0	0	0	(900)	0	(900)	0	U	09/03/2014
81616X-10-3	SELECT COMFORT CORP COM			22,500.000	608,175	27.030	608,175	361,819	0	0	0	134,586	0	134,586	0	L	09/30/2014
81618T-10-0	Select Income REIT REIT			13,000.000	317,330	24.410	317,330	314,317	0	0	0	3,013	0	3,013	0	L	12/08/2014
81619Q-10-5	Select Medical Holdings Corp COM			75,400.000	1,085,760	14.400	1,085,760	831,092	0	25,350	0	160,520	0	160,520	0	L	04/15/2014
816850-10-1	SEMTECH CORP COM	LS		45,100.000	1,243,407	27.570	1,243,407	1,045,912	0	0	0	197,495	0	197,495	0	L	04/28/2014
824348-10-6	SHERWIN WILLIAMS CO COM	LS		30,100.000	7,917,504	263.040	7,917,504	7,157,132	0	16,335	0	760,372	0	760,372	0	L	12/08/2014
824889-10-9	SHOE CARNIVAL INC COM			25,600.000	657,664	25.690	657,664	338,037	0	6,144	0	(84,992)	0	(84,992)	0	L	06/03/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
827350-10-2	Silver Bay Realty Trust COM			17,342.000	287,184	16.560	287,184	181,206	0	720	0	2,357	0	2,357	0	L	12/23/2014
828730-20-0	SIMMONS FIRST NATL CORP COM			19,100.000	776,415	40.650	776,415	575,129	4,202	14,997	0	70,049	0	70,049	0	L	12/08/2014
828806-10-9	SIMON PROPERTY GROUP INC. COM			39,800.000	7,247,978	182.110	7,247,978	7,256,146	0	0	0	(8,168)	0	(8,168)	0	L	12/08/2014
829226-10-9	SINCLAIR TELEVISION GROUP COM	LS		14,500.000	396,720	27.360	396,720	69,807	0	9,135	0	(121,365)	0	(121,365)	0	L	12/21/2010
83088M-10-2	SKYWORKS SOLUTIONS INC COM	LS		153,200.000	11,139,172	72.710	11,139,172	7,296,541	0	30,456	0	3,695,669	0	3,695,669	0	L	12/08/2014
831865-20-9	Smith A O Corporation COM	LS		63,900.000	3,604,599	56.410	3,604,599	851,255	0	38,340	0	157,833	0	157,833	0	L	05/14/2010
835451-10-5	SONIC CORP COM	LS		141,800.000	3,861,214	27.230	3,861,214	1,250,001	0	12,762	0	998,272	0	998,272	0	L	12/14/2012
835916-10-7	SONUS NETWORKS INC COM			54,800.000	217,556	3.970	217,556	167,798	0	0	0	49,758	0	49,758	0	L	04/15/2014
838518-10-8	SOUTH JERSEY INDS INC COM			19,500.000	1,149,135	58.930	1,149,135	1,124,699	0	9,799	0	24,436	0	24,436	0	L	12/08/2014
840441-10-9	South State Corp COM			13,842.000	928,521	67.080	928,521	642,764	0	11,350	0	7,890	0	7,890	0	L	07/29/2013
84470P-10-9	SOUTHSIDE BANCSHARES INC COM			13,485.000	389,851	28.910	389,851	216,887	0	12,811	0	38,724	0	38,724	0	L	04/08/2014
844741-10-8	SOUTHWEST AIRLS CO COM			468,700.000	19,835,384	42.320	19,835,384	11,347,302	28,122	60,952	0	8,488,082	0	8,488,082	0	L	05/27/2014
844767-10-3	SOUTHWEST BANCORP INC COM			24,500.000	425,320	17.360	425,320	170,553	0	3,920	0	35,280	0	35,280	0	L	10/25/2013
844895-10-2	SOUTHWEST GAS CORP COM			58,500.000	3,615,885	61.810	3,615,885	1,499,184	0	83,363	0	345,150	0	345,150	0	L	08/09/2011
84610H-10-8	Sovran Self Storage Inc COM			19,800.000	1,726,956	87.220	1,726,956	756,275	0	53,856	0	436,590	0	436,590	0	L	08/31/2011
84760C-10-7	SPECTRANETICS CORP COM			30,000.000	1,037,400	34.580	1,037,400	134,619	0	0	0	287,400	0	287,400	0	L	06/29/2012
848574-10-9	Spirit Aerosystems Holdings In COM			137,100.000	5,900,784	43.040	5,900,784	2,819,120	0	0	0	1,122,485	0	1,122,485	0	L	10/28/2014
848577-10-2	Spirit Airlines Inc COM			20,200.000	1,526,716	75.580	1,526,716	424,516	0	0	0	609,434	0	609,434	0	L	03/11/2013
84863T-10-6	SPOK HOLDINGS INC COM			14,800.000	256,928	17.360	256,928	222,785	0	5,925	0	35,486	0	35,486	0	L	06/10/2014
85254J-10-2	STAG Industrial Inc REIT			14,000.000	343,000	24.500	343,000	203,729	1,540	17,920	0	57,540	0	57,540	0	L	08/14/2012
852857-20-0	STAMPS COM INC COM			23,300.000	1,118,167	47.990	1,118,167	213,894	0	0	0	137,237	0	137,237	0	L	10/24/2007
853666-10-5	STANDARD MOTER PRODS INC COM			66,800.000	2,546,416	38.120	2,546,416	760,720	0	34,736	0	88,176	0	88,176	0	L	06/29/2012
854231-10-7	STANDEX INTL CORP COM			19,500.000	1,506,570	77.260	1,506,570	629,918	0	7,300	0	241,049	0	241,049	0	L	09/16/2014
85571W-10-9	STARWOOD WAYPOINT RESIDE Common Stock			34,480.000	909,238	26.370	909,238	8,312	4,827	4,827	0	900,925	0	900,925	0	L	02/03/2014
858155-20-3	STEELCASE INC COM			166,800.000	2,994,060	17.950	2,994,060	2,172,373	17,514	38,907	0	332,276	0	332,276	0	L	12/23/2014
858586-10-0	Stepan Co COM			14,900.000	597,192	40.080	597,192	598,753	0	6,225	0	(166,103)	55,174	(221,277)	0	L	12/23/2014
859152-10-0	Steris Corp EQUITY - COMMON	LS		69,000.000	4,474,650	64.850	4,474,650	2,272,506	0	60,720	0	1,159,200	0	1,159,200	0	L	12/14/2012
860372-10-1	STEWART INFORMATION SVCS COM			28,900.000	1,070,456	37.040	1,070,456	451,538	0	2,890	0	137,853	0	137,853	0	L	09/10/2012
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK	LS		484,800.000	6,413,904	13.230	6,413,904	3,960,364	0	0	0	1,707,175	0	1,707,175	0	L	03/17/2014
863236-10-5	STRAYER ED INC COM	LS		46,700.000	3,468,876	74.280	3,468,876	2,227,199	0	0	0	1,241,677	0	1,241,677	0	L	08/11/2014
864159-10-8	STURM RUGER & CO INC COM			18,500.000	640,655	34.630	640,655	237,974	0	29,970	0	(711,510)	0	(711,510)	0	L	08/24/2010
864739-10-7	SUFFOLK BANCORP COM			13,200.000	299,772	22.710	299,772	194,131	0	1,584	0	27,234	0	27,234	0	L	02/18/2014
866082-10-0	Summit Hotel Properties Inc REIT			63,600.000	791,184	12.440	791,184	763,029	0	0	0	28,155	0	28,155	0	L	12/23/2014
866674-10-4	SUN COMMUNITIES COM	LS		6,500.000	392,990	60.460	392,990	218,412	4,225	16,770	0	115,830	0	115,830	0	L	08/09/2011
866942-10-5	Sun Hydraulics Corp COM			59,000.000	2,323,420	39.380	2,323,420	873,535	5,310	85,550	0	(85,550)	0	(85,550)	0	L	09/24/2010
867892-10-1	SUNSTONE HOTEL INVESTORS COM			101,500.000	1,675,765	16.510	1,675,765	1,451,181	0	4,970	0	224,584	0	224,584	0	L	10/14/2014
86800U-10-4	Super Micro Computer Inc COM			49,800.000	1,737,024	34.880	1,737,024	1,101,728	0	0	0	635,296	5,227	630,069	0	L	12/23/2014
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM			102,900.000	1,381,947	13.430	1,381,947	1,048,274	0	28,554	0	164,950	0	164,950	0	L	07/14/2014
871503-10-8	SYMANTEC CORP COM			500,400.000	12,837,762	25.660	12,837,762	8,654,737	0	300,240	0	1,038,330	0	1,038,330	0	L	12/14/2012
871510-10-6	SYMETRA FINANCIAL CORP COM	LS		150,800.000	3,475,940	23.050	3,475,940	1,843,101	0	256,360	0	620,649	0	620,649	0	L	02/06/2014
871570-10-9	SYNAPTICS INCORPORATED COM			22,300.000	1,535,132	68.840	1,535,132	769,241	0	0	0	379,769	0	379,769	0	L	02/25/2013
87162H-10-3	SYNTEL INC COM	LS		80,200.000	3,607,396	44.980	3,607,396	1,344,315	0	0	0	(39,699)	0	(39,699)	0	L	11/04/2014
87162W-10-0	SYNNEX CORP COM	LS		44,400.000	3,470,304	78.160	3,470,304	1,007,243	0	5,550	0	477,744	0	477,744	0	L	11/14/2011
872540-10-9	T J X COMPANIES INC NEW COM			322,400.000	22,110,192	68.580	22,110,192	6,822,986	0	216,008	0	1,563,640	0	1,563,640	0	L	11/14/2011
87336U-10-5	Tableau Software, Inc. Common Stock			12,730.000	1,078,995	84.760	1,078,995	1,046,533	0	0	0	32,462	0	32,462	0	L	12/02/2014
87651B-10-4	TASER INTERNATIONAL INC COM	LS		157,800.000	4,178,544	26.480	4,178,544	947,736	0	0	0	1,672,680	0	1,672,680	0	L	05/08/2013
879360-10-5	Teledyne Technologies Inc COM			6,300.000	647,262	102.740	647,262	467,355	0	0	0	30,265	0	30,265	0	L	12/23/2014
880345-10-3	Tennant Company COM			9,600.000	692,832	72.170	692,832	274,691	0	7,488	0	41,856	0	41,856	0	L	07/30/2012
880349-10-5	TENNECO INC COM			13,600.000	769,896	56.610	769,896	659,573	0	0	0	110,323	0	110,323	0	L	10/14/2014
881609-10-1	TESORO CORP COM	LS		221,800.000	16,490,830	74.350	16,490,830	5,041,189	0	243,980	0	3,515,530	0	3,515,530	0	L	06/19/2012
88164L-10-0	TESSERA TECHNOLOGIES INC COM			133,200.000	4,763,232	35.760	4,763,232	4,625,426	0	1,660	0	137,806	0	137,806	0	L	12/23/2014
882240-10-7	TEXAS CAPITAL BANCSHARES COM			9,900.000	537,867	54.330	537,867	174,097	0	0	0	(77,913)	0	(77,913)	0	L	05/14/2010
882508-10-4	Texas Instruments Inc COM	LS		370,900.000	19,830,169	53.470	19,830,169	15,665,616	0	274,846	0	2,652,987	0	2,652,987	0	L	07/29/2014
882681-10-9	TEXAS ROADHOUSE INC CL A COM	LS		75,400.000	2,545,504	33.760	2,545,504	1,191,242	13,005	33,930	0	449,384	0	449,384	0	L	12/14/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
883556-10-2	THERMO FISHER SCIENTIFIC COM			17,800.000	2,230,162	125.290	2,230,162	790,590	2,670	10,680	0	248,132	0	248,132	0	L	09/30/2009
88362T-10-3	Thermon Group Holdings Common Stock			16,700.000	403,973	24.190	403,973	394,295	0	0	0	(13,599)	7,051	(20,650)	0	L	12/23/2014
887228-10-4	TIME INC COM			71,700.000	1,764,537	24.610	1,764,537	1,663,420	0	8,911	0	101,117	0	101,117	0	L	12/08/2014
887389-10-4	TIMKEN CO COM			50,100.000	2,138,268	42.680	2,138,268	2,190,973	0	0	0	0	52,705	(52,705)	0	L	11/25/2014
891826-10-9	Tower International Inc COM			54,800.000	1,400,140	25.550	1,400,140	1,258,056	0	0	0	132,618	0	132,618	0	L	12/23/2014
896215-20-9	TRIMAS CORP COM			28,600.000	894,894	31.290	894,894	655,332	0	0	0	61,341	0	61,341	0	L	09/30/2014
902681-10-5	U G I CORP COM			20,500.000	778,590	37.980	778,590	773,609	0	0	0	4,982	0	4,982	0	L	12/23/2014
90328M-10-7	USANA HEALTH SCIENCES COM			2,600.000	266,734	102.590	266,734	67,922	0	0	0	70,226	0	70,226	0	L	08/31/2011
90384S-30-3	Ulta Salon Cosmetics & Fragran COM			20,500.000	2,620,720	127.840	2,620,720	2,599,213	0	0	0	21,507	0	21,507	0	L	12/23/2014
904708-10-4	UNIFIRST CORP COM			24,600.000	2,987,670	121.450	2,987,670	1,751,150	923	3,690	0	355,470	0	355,470	0	L	02/25/2013
90539J-10-9	Union Bankshares Corp COM			18,550.000	446,684	24.080	446,684	234,871	0	10,759	0	(13,542)	0	(13,542)	0	L	07/16/2012
907818-10-8	UNION PACIFIC CORP COM			174,100.000	20,740,533	119.130	20,740,533	9,068,131	86,650	314,071	0	6,090,310	0	6,090,310	0	L	12/08/2014
909907-10-7	UNITED BANKSHARES INC W VA COM			15,836.000	593,058	37.450	593,058	462,411	5,068	15,203	0	130,647	0	130,647	0	L	02/03/2014
910047-10-9	UNITED CONTINENTAL HOLDINGS IN COM			73,400.000	4,909,726	66.890	4,909,726	3,173,669	0	0	0	1,736,057	0	1,736,057	0	L	10/14/2014
911268-20-9	UNITED ONLINE INC COM			74,014.000	1,076,904	14.550	1,076,904	782,863	0	0	0	250,268	0	250,268	0	L	03/17/2014
911312-10-6	UNITED PARCEL SERVICE COM	LS		86,300.000	9,593,971	111.170	9,593,971	5,091,376	0	231,284	0	525,567	0	525,567	0	L	12/16/2009
911363-10-9	United Rentals Inc COM	LS		23,400.000	2,387,034	102.010	2,387,034	2,203,540	0	0	0	183,494	0	183,494	0	L	12/23/2014
913004-10-7	United Stationers Inc. COM			46,600.000	1,964,656	42.160	1,964,656	1,076,964	6,524	26,096	0	(173,818)	0	(173,818)	0	L	09/18/2008
91307C-10-2	UNITED THERAPEUTICS CORP COM	LS		28,000.000	3,625,720	129.490	3,625,720	1,310,535	0	0	0	435,087	0	435,087	0	L	12/23/2014
91324P-10-2	UNITEDHEALTH GROUP INC COM			151,100.000	15,274,699	101.090	15,274,699	6,338,588	0	188,716	0	3,712,153	0	3,712,153	0	L	08/11/2014
913483-10-3	UNIVERSAL ELECTRS INC COM			38,600.000	2,510,158	65.030	2,510,158	1,651,048	0	0	0	765,902	0	765,902	0	L	11/25/2014
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM			15,100.000	726,612	48.120	726,612	500,831	0	35,036	0	107,700	0	107,700	0	L	12/08/2014
91359V-10-7	Universal Insurance Holdings I COM			31,400.000	642,130	20.450	642,130	612,643	0	5,775	0	29,487	0	29,487	0	L	12/08/2014
917286-20-5	URSTADT BIDDLE PROP REIT COM			29,700.000	649,836	21.880	649,836	545,470	7,574	15,882	0	53,332	0	53,332	0	L	12/08/2014
91732J-10-2	US Ecology Inc COM			25,600.000	1,027,072	40.120	1,027,072	476,429	0	18,432	0	75,008	0	75,008	0	L	09/25/2012
91851C-20-1	VAALCO ENERGY INC COM			62,800.000	286,368	4.560	286,368	283,856	0	0	0	2,512	31,212	(28,700)	0	L	12/23/2014
91913Y-10-0	VALERO ENERGY EQUITY - COMMON	LS		336,500.000	16,656,750	49.500	16,656,750	6,969,046	0	353,325	0	(302,850)	0	(302,850)	0	L	06/19/2012
92230Y-10-4	VASCO DATA SEC INTL INC COM	LS		145,100.000	4,093,271	28.210	4,093,271	2,214,138	0	0	0	1,879,133	0	1,879,133	0	L	12/23/2014
92240G-10-1	VECTREN CORP COM			46,900.000	2,168,187	46.230	2,168,187	2,093,944	0	0	0	74,243	0	74,243	0	L	12/23/2014
92343V-10-4	VERIZON COMMUNICATIONS COM			89,000.000	4,163,420	46.780	4,163,420	3,434,771	0	190,460	0	(210,040)	0	(210,040)	0	L	04/23/2012
92672A-10-1	ViewPoint Financial Group COM			23,700.000	565,245	23.850	565,245	301,053	0	11,376	0	(85,320)	0	(85,320)	0	L	02/07/2012
92826C-83-9	Visa Inc COM	LS		88,400.000	23,178,480	262.200	23,178,480	11,682,450	0	102,816	0	2,470,363	0	2,470,363	0	L	12/23/2014
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM			9,225.000	1,572,770	170.490	1,572,770	625,169	0	8,303	0	(272,691)	0	(272,691)	0	L	12/06/2012
92886T-20-1	Vonage Holdings Corp COM			148,500.000	565,785	3.810	565,785	361,169	0	0	0	59,459	0	59,459	0	L	12/23/2014
929328-10-2	WSFS FINL CORP COM			12,700.000	976,503	76.890	976,503	472,053	0	5,802	0	(3,794)	0	(3,794)	0	L	12/23/2014
931142-10-3	WAL MART STORES INC COM			320,400.000	27,515,952	85.880	27,515,952	14,925,063	153,792	611,964	0	2,303,676	0	2,303,676	0	L	10/18/2007
93317W-10-2	Walter Investment Management C REIT	LS		16,393.000	270,648	16.510	270,648	242,567	0	0	0	(309,008)	0	(309,008)	0	L	08/24/2010
940610-10-8	WASHINGTON TR BANCORP COM			20,600.000	827,708	40.180	827,708	363,232	6,592	24,102	0	60,976	0	60,976	0	L	03/21/2012
94770V-10-2	WebMD Health Corp COM			33,100.000	1,309,105	39.550	1,309,105	527,206	0	0	0	1,655	0	1,655	0	L	01/28/2013
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER			114,400.000	3,721,432	32.530	3,721,432	1,394,063	0	85,800	0	154,440	0	154,440	0	L	12/19/2011
94946T-10-6	WELLCARE HEALTH PLANS COM	LS		28,500.000	2,338,710	82.060	2,338,710	978,631	0	0	0	331,740	0	331,740	0	L	03/03/2011
949746-10-1	WELLS FARGO CO COM			857,500.000	47,008,150	54.820	47,008,150	22,702,704	0	1,157,625	0	8,077,650	0	8,077,650	0	L	06/24/2011
950810-10-1	WESBANCO INC COM			38,500.000	1,339,800	34.800	1,339,800	632,906	8,470	33,110	0	107,800	0	107,800	0	L	07/28/2011
952355-20-4	West Corp COM			36,700.000	1,211,100	33.000	1,211,100	956,101	0	18,315	0	254,999	0	254,999	0	L	10/14/2014
955306-10-5	West Pharmaceutical Svcs, Inc. COM	LS		93,500.000	4,977,940	53.240	4,977,940	2,424,676	0	38,335	0	390,830	0	390,830	0	L	01/28/2013
957638-10-9	WESTERN ALLIANCE BANCORP COM			46,600.000	1,295,480	27.800	1,295,480	248,662	0	0	0	183,604	0	183,604	0	L	09/10/2013
959319-10-4	WESTERN REFINING INC COM	LS		85,100.000	3,215,078	37.780	3,215,078	522,307	0	262,108	0	(394,013)	0	(394,013)	0	L	11/05/2010
960413-10-2	WESTLAKE CHEMIC COM			106,100.000	6,481,649	61.090	6,481,649	5,712,165	0	52,322	0	(4,759)	0	(4,759)	0	L	12/08/2014
963320-10-6	WHIRLPOOL CORP COM			94,700.000	18,347,178	193.740	18,347,178	4,649,172	0	272,263	0	3,492,536	0	3,492,536	0	L	12/19/2011
97186T-10-8	WILSHIRE BANCORP COM			148,900.000	1,508,357	10.130	1,508,357	977,949	7,445	24,018	0	(90,174)	0	(90,174)	0	L	10/28/2014
974637-10-0	WINNEBAGO INDS INC COM			10,500.000	228,480	21.760	228,480	145,233	0	945	0	(59,745)	0	(59,745)	0	L	12/14/2012
98138H-10-1	Workday Inc. Common Stock			1,559.000	127,230	81.610	127,230	139,390	0	0	0	(12,160)	0	(12,160)	0	L	08/29/2014
981419-10-4	WORLD ACCEP CORP DEL COM	LS		17,000.000	1,350,650	79.450	1,350,650	371,415	0	0	0	(137,360)	0	(137,360)	0	L	12/21/2010
981811-10-2	Worthington Industries Inc. COM			154,600.000	4,651,914	30.090	4,651,914	2,899,949	0	102,036	0	(1,853,654)	0	(1,853,654)	0	L	11/12/2012

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
98310W-10-8	WYNDHAM WORLDWIDE CORP COM			117,400.000	10,068,224	85.760	10,068,224	3,060,653	0	164,360	0	1,417,018	0	1,417,018	0	L	08/09/2011
989207-10-5	ZEBRA TECHNOLOGIES CORP COM			19,500.000	1,509,495	77.410	1,509,495	1,426,659	0	0	0	82,836	0	82,836	0	L	11/25/2014
98936J-10-1	Zendesk, Inc. Common Stock			34,208.000	833,649	24.370	833,649	773,101	0	0	0	60,548	0	60,548	0	U	12/15/2014
98944B-10-8	ZEP INC COM			16,100.000	243,915	15.150	243,915	139,155	0	3,220	0	(48,461)	0	(48,461)	0	L	11/01/2007
989817-10-1	ZUMIEZ INC COM	LS		25,200.000	973,476	38.630	973,476	614,124	0	0	0	359,352	0	359,352	0	L	07/02/2014
063671-10-1	Bank of Montreal Common Stock		A	4,770.000	337,382	70.730	337,382	301,226	0	13,312	0	19,414	0	19,414	0	L	07/05/2011
000000-00-0	IMMOFINANZ AG DMY COM		D	32,963,967.000	16,639,021	0.510	16,639,021	51,432,760	0	1,496,259	0	(83,694,524)	147,402	(83,841,926)	(7,077)	U	07/15/2014
114813-10-8	BROTHER INDUSTRIES COM		D	44,800.000	823,547	18.380	823,547	801,309	0	1,201	0	53,349	0	53,349	(31,111)	U	12/16/2014
166745-20-8	CHEUNG KONG INFRAST HOLD COM		D	283,000.000	2,094,715	7.400	2,094,715	1,872,498	0	33,555	0	222,943	0	222,943	(725)	L	07/29/2014
318672-70-6	FIRST BANCORP PUERTO RICO COM		F	120,900.000	709,683	5.870	709,683	655,017	0	0	0	54,666	0	54,666	0	L	12/08/2014
67103X-10-2	OFG BANCORP COM		F	62,578.000	1,041,924	16.650	1,041,924	698,252	6,258	20,025	0	(43,179)	0	(43,179)	0	L	12/14/2012
783513-10-4	Ryanair Holdings PLC-ADR COM		F	42,000.000	2,993,340	71.270	2,993,340	2,443,629	0	0	0	549,711	0	549,711	0	L	11/25/2014
896749-10-8	Triple-S Management Corp COM		F	36,100.000	863,151	23.910	863,151	670,355	0	0	0	192,796	0	192,796	0	L	10/28/2014
929AQT-90-6	GENERAL PPTY TR AUSTRALIA COM		D	128,356.000	0	0.000	0	0	0	0	0	0	0	0	0	U	08/06/2009
A2783C-11-9	IMMOEAST AG COM		D	44,008.000	0	0.000	0	0	0	0	0	0	0	0	0	L	04/28/2010
A9101Y-10-3	VOEST ALPINE AG COM		D	66,541.000	2,640,586	39.680	2,640,586	2,596,392	0	65,809	0	(111,234)	206,538	(317,772)	(119,386)	L	12/16/2014
B10414-11-6	BELGACOM SA COM		D	6,373.000	232,121	36.420	232,121	210,631	0	3,971	0	42,475	0	42,475	(20,986)	L	07/29/2014
B33432-12-9	DELHAIZE FRERES BELGIUM COM		D	39,126.000	2,861,023	73.120	2,861,023	2,786,227	0	0	0	201,028	0	201,028	(126,232)	L	12/16/2014
B4399L-10-2	Ageas COM		D	8,641.000	308,506	35.700	308,506	300,778	0	0	0	15,524	0	15,524	(7,796)	L	12/16/2014
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM		D	36,732.000	4,171,848	113.580	4,171,848	1,858,575	0	119,676	0	505,808	0	505,808	(244,322)	L	08/06/2010
D03080-11-2	ALLIANZ AG HLDG GERMANY COM		D	3,072.000	510,568	166.200	510,568	327,075	0	22,571	0	3,010	0	3,010	(44,203)	L	08/08/2012
D06216-10-1	BASF AG GERMANY COM		D	8,037.000	679,595	84.560	679,595	652,304	0	30,116	0	(95,627)	0	(95,627)	(82,917)	L	11/13/2012
D07112-11-9	BAYER AG GERMANY COM		D	20,627.000	2,820,446	136.740	2,820,446	1,364,096	0	60,061	0	101,124	0	101,124	(178,294)	U	06/14/2012
D12096-10-9	Bayerische Motoren Werke AG COM		D	8,168.000	887,259	108.630	887,259	847,568	0	29,104	0	3,422	94,642	(91,220)	(20,095)	U	04/15/2014
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM		D	4,380.000	930,418	212.420	930,418	893,271	0	15,160	0	78,843	0	78,843	(110,436)	L	12/03/2013
D1668R-12-3	DAIMLERCHRYSLER AG COM		D	72,935.000	6,086,947	83.460	6,086,947	5,472,125	0	227,792	0	449,794	0	449,794	(684,117)	U	12/03/2013
D1908N-10-6	LUFTHANSA AG COM		D	10,098.000	168,990	16.740	168,990	169,369	0	0	0	733	10,257	(9,524)	(1,112)	L	09/03/2014
D19225-10-7	DEUTSCHE POST AG COM		D	38,123.000	1,247,606	32.730	1,247,606	686,997	0	41,470	0	(57,606)	0	(57,606)	(86,825)	U	11/13/2012
D2046U-17-6	DEUTSCHE WOHNEN REIT COM		D	29,084.000	689,081	23.690	689,081	634,941	0	0	0	119,309	0	119,309	(65,169)	U	07/29/2014
D27348-12-3	FRESENIUS SE & CO KGAA COM		D	15,327.000	800,464	52.230	800,464	497,678	0	8,762	0	74,725	0	74,725	(59,891)	L	08/04/2014
D3015J-13-5	Hannover Rueckversicherung AG COM		D	24,444.000	2,217,497	90.720	2,217,497	2,169,074	0	0	0	109,125	0	109,125	(60,702)	L	12/16/2014
D31709-10-4	HEIDELBERGER ZEMENT AG GERMANY COM		D	39,670.000	2,823,038	71.160	2,823,038	2,804,702	0	0	0	84,672	199,497	(114,825)	(43,272)	U	11/25/2014
D32051-14-2	Henkel KGaA COM		D	28,279.000	2,752,577	97.340	2,752,577	2,710,038	0	10,186	0	119,792	20,151	99,641	(69,687)	L	12/16/2014
D33134-10-3	HOCHTIEF AG GERMANY COM		D	35,263.000	2,497,048	70.810	2,497,048	2,485,320	0	2,959	0	64,150	344,026	(279,876)	(35,982)	L	12/16/2014
D35415-10-4	INFINEON TECHNOLOGIES AG COM		D	44,735.000	478,794	10.700	478,794	463,286	0	2,590	0	21,135	17,989	3,146	(20,727)	U	04/29/2014
D48164-12-9	K plus S AG COM		D	104,592.000	2,900,158	27.730	2,900,158	2,949,461	0	35,070	0	2,644	499,304	(496,660)	(1,489)	L	10/28/2014
D51716-10-4	MAN AG GERMANY COM		D	1,399.000	156,014	111.520	156,014	157,318	0	0	0	(271)	14,260	(14,531)	(1,033)	L	07/15/2014
D5357W-10-3	MERCK KGAA GERMANY COM		D	15,349.000	1,456,499	94.890	1,456,499	1,350,017	0	3,743	0	248,915	0	248,915	(154,124)	U	07/15/2014
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM		D	5,614.000	1,125,976	200.570	1,125,976	1,080,688	0	0	0	97,233	0	97,233	(51,945)	U	10/28/2014
D6216S-10-1	ProSiebenSat.1 Media AG COM		D	9,206.000	387,996	42.150	387,996	390,674	0	18,459	0	0	36,001	(36,001)	0	L	06/12/2014
D66992-10-4	SAP GERMANY COM		D	1,094.000	77,124	70.500	77,124	73,370	0	0	0	5,656	0	5,656	(1,902)	U	12/16/2014
D69671-21-8	SIEMENS AG GERMANY COM		D	31,794.000	3,606,781	113.440	3,606,781	3,549,817	0	37,018	0	(90,842)	107,778	(198,620)	(119,732)	U	12/16/2014
D76169-11-5	Axel Springer SE COM		D	1,552.000	94,050	60.600	94,050	91,032	0	0	0	5,378	0	5,378	(2,360)	L	12/16/2014
D8542B-12-5	United Internet AG COM		D	24,144.000	1,095,141	45.360	1,095,141	1,070,008	0	0	0	53,103	0	53,103	(27,969)	L	12/16/2014
D85916-10-0	E.ON AG COM		D	79,539.000	1,366,214	17.180	1,366,214	1,342,282	0	0	0	88,452	0	88,452	(64,519)	L	10/28/2014
D94523-14-5	VOLKSWAGON AG GERMANY COM		D	1,154.000	251,491	217.930	251,491	255,754	0	6,329	0	0	34,037	(34,037)	0	L	03/27/2014
E1786T-21-6	BANCO SANTANDER SA COM		D	823,903.000	6,974,759	8.470	6,974,759	7,148,933	0	154,722	0	10,462	1,078,881	(1,068,419)	(28,130)	L	09/03/2014
E3125D-10-0	Ferrovial SA COM		D	16,892.000	335,730	19.880	335,730	334,040	0	7,989	0	3,884	12,684	(8,800)	(2,194)	L	10/28/2014
E41759-10-6	Enagas COM		D	9,301.000	294,704	31.690	294,704	282,869	0	15,598	0	46,949	0	46,949	(35,114)	L	04/15/2014
E67674-10-6	INTL CONSOLIDATED AIRLINES COM		D	40,267.000	301,608	7.490	301,608	286,450	0	0	0	22,583	0	22,583	(7,425)	L	12/16/2014
E90183-18-2	TELEFONICA S.A. COM		D	320,791.000	4,627,024	14.420	4,627,024	4,716,225	0	87,112	0	0	344,820	(344,820)	0	L	12/16/2014
F03381-13-8	SAGEM FRANCE COM		D	56,872.000	3,526,921	62.020	3,526,921	3,419,997	0	54,732	0	(10,147)	138,793	(148,940)	(128,608)	L	09/03/2014
F06106-10-2	AXA FRANCE COM		D	188,790.000	4,387,293	23.240	4,387,293	3,924,242	0	53,600	0	(138,404)	207,538	(345,942)	(80,626)	U	09/30/2014
F07875-19-2	BNP PARIBAS COM		D	41,605.000	2,479,952	59.610	2,479,952	2,538,916	0	2,822	0	(14,352)	393,670	(408,022)	(2,368)	L	09/03/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
F13587-12-0	CAP GEMINI SA COM		D	45,373.000	3,265,666	71.970	3,265,666	2,317,057	0	37,514	0	303,239	0	303,239	(189,389)	L	10/28/2014
F13923-11-9	CARREFOUR SA FRANCE COM		D	24,466.000	749,009	30.610	749,009	679,763	0	20,626	0	(135,021)	0	(135,021)	(87,204)	L	04/16/2013
F14133-10-6	CASINO FRANCE COM		D	2,223.000	205,673	92.520	205,673	177,017	0	9,509	0	(26,685)	0	(26,685)	(24,236)	U	07/17/2012
F1876N-31-8	CNP ASSURANCES COM		D	10,264.000	182,884	17.820	182,884	179,886	0	0	0	7,660	0	7,660	(4,663)	L	12/16/2014
F22797-10-8	CREDIT AGRICOLE SA COM		D	190,173.000	2,476,079	13.020	2,476,079	2,501,714	0	0	0	0	360,037	(360,037)	0	U	07/15/2014
F23625-10-0	Natixis COM		D	407,877.000	2,707,130	6.640	2,707,130	2,744,404	0	0	0	0	108,436	(108,436)	0	L	10/28/2014
F2940H-11-3	EDF SA COM		D	34,712.000	958,724	27.620	958,724	631,767	0	56,717	0	(188,679)	0	(188,679)	(81,102)	L	12/18/2012
F31668-10-0	ESSILOR INTERNATIONAL COM		D	8,216.000	921,403	112.150	921,403	867,949	0	0	0	75,952	0	75,952	(22,498)	U	12/16/2014
F3192L-10-9	EDENRED COM		D	3,384.000	93,996	27.780	93,996	96,898	0	0	0	(390)	0	(390)	(2,512)	L	12/16/2014
F42399-10-9	FONCIERE DES REGIONS REIT COM		D	1,116.000	103,712	92.930	103,712	101,959	0	0	0	4,396	0	4,396	(2,643)	L	12/16/2014
F5548N-10-1	Sanofi-Aventis COM		D	25,622.000	2,345,755	91.550	2,345,755	1,917,066	0	99,556	0	(101,834)	105,786	(207,620)	(137,562)	U	01/17/2014
F58149-13-3	L OREAL SA FRANCE COM		D	2,541.000	428,311	168.560	428,311	394,777	0	0	0	52,509	0	52,509	(18,976)	U	10/28/2014
F6866T-10-0	ORANGE SA COM		D	277,009.000	4,743,006	17.120	4,743,006	4,384,101	0	110,101	0	851,545	0	851,545	(492,640)	L	07/29/2014
F72027-10-9	PERNOD RICARD SA FRANCE COM		D	8,385.000	936,095	111.640	936,095	953,825	0	0	0	0	37,379	(37,379)	0	L	11/25/2014
F72313-11-1	PEUGEOT SA FRANCE COM		D	240,631.000	2,975,814	12.370	2,975,814	3,000,552	0	0	0	17,238	581,526	(564,288)	(6,558)	L	10/28/2014
F76075-16-1	PUBLICIS SA COM		D	7,175.000	517,801	72.170	517,801	520,060	0	0	0	11,791	0	11,791	(14,050)	L	11/25/2014
F7782J-36-6	Rexel SA COM		D	10,929.000	196,386	17.970	196,386	195,336	0	0	0	6,114	0	6,114	(5,063)	L	12/16/2014
F84941-12-3	SODEXHO FRANCE COM		D	1,157.000	113,780	98.340	113,780	113,603	0	0	0	5,425	0	5,425	(5,247)	L	09/30/2014
F91816-10-2	THALES SA COM		D	40,905.000	2,227,122	54.450	2,227,122	2,033,326	0	38,855	0	(82,610)	90,499	(173,109)	(103,670)	L	07/29/2014
F92124-10-0	TOTAL FINA ELF SA. COM		D	97,324.000	5,007,449	51.450	5,007,449	4,666,561	0	288,478	0	(316,624)	0	(316,624)	(568,502)	L	12/16/2014
F95922-10-4	VALLOUREC USINES A FRANCE COM		D	37,849.000	1,041,931	27.530	1,041,931	1,045,362	0	0	0	0	431,991	(431,991)	0	L	10/28/2014
G00434-11-1	Aberdeen Asset Management PLC COM		D	217,255.000	1,464,099	6.740	1,464,099	1,356,646	0	0	0	109,452	0	109,452	(1,999)	L	12/16/2014
G0083B-10-8	ACTAVIS PLC COM		F	91,100.000	23,450,051	257.410	23,450,051	5,284,960	0	0	0	8,145,251	0	8,145,251	0	L	01/23/2012
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC		D	126,391.000	1,482,991	11.730	1,482,991	1,481,906	0	14,788	0	(4,927)	352,096	(357,023)	6,012	L	07/29/2014
G0464B-10-7	Argo Group International Holdi COM		F	15,600.000	865,332	55.470	865,332	817,606	0	2,898	0	47,726	0	47,726	0	L	12/23/2014
G05320-10-9	Ashtead Group PLC COM		D	20,293.000	364,514	17.960	364,514	355,101	0	0	0	9,937	0	9,937	(523)	L	12/16/2014
G05350-10-9	ASM PACIFIC TECH COM		D	9,800.000	93,516	9.540	93,516	91,448	0	0	0	2,022	5,849	(3,827)	45	L	11/25/2014
G0593M-10-7	ASTRAZENECA COM		D	50,468.000	3,584,825	71.030	3,584,825	2,985,997	0	96,891	0	329,622	275,709	53,913	(53,973)	U	07/15/2014
G1104A-10-3	BILLITON PLC COM		D	43,127.000	933,708	21.650	933,708	942,325	0	57,756	0	(6,513)	371,014	(377,527)	(23,816)	L	12/03/2013
G12793-18-1	BP PLC COM		D	541,835.000	3,472,359	6.410	3,472,359	3,322,663	0	235,205	0	(568,019)	203,730	(771,749)	(135,854)	U	04/24/2012
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM		D	389,420.000	2,865,999	7.360	2,865,999	2,760,398	0	0	0	114,501	0	114,501	(8,900)	L	12/16/2014
G15632-10-5	BRITISH SKY BROADCASTING PLC COM		D	221,790.000	3,108,976	14.020	3,108,976	3,122,247	0	0	0	0	81,010	(81,010)	0	U	11/25/2014
G15820-11-4	BT GROUP PLC COM		D	561,230.000	3,513,518	6.260	3,513,518	1,306,808	37,921	110,213	0	65,443	0	65,443	(78,696)	L	11/17/2011
G16968-10-2	Bunzl PLC COM		D	91,038.000	2,504,016	27.510	2,504,016	2,434,880	17,350	0	0	155,088	0	155,088	(85,952)	L	10/28/2014
G1699R-10-7	Burberry Group PLC COM		D	18,114.000	462,076	25.510	462,076	434,760	3,044	0	0	41,882	0	41,882	(14,565)	U	10/28/2014
G1990S-10-1	Dixons Carphone PLC COM		D	417,762.000	3,012,052	7.210	3,012,052	2,581,356	0	0	0	544,952	0	544,952	(114,255)	L	11/25/2014
G2018Z-12-7	CENTRICA PLC COM		D	118,297.000	514,628	4.350	514,628	525,776	0	10,611	0	0	120,369	(120,369)	0	L	07/29/2014
G27823-10-6	Delphi Automotive PLC COM		F	46,100.000	3,352,392	72.720	3,352,392	1,326,481	0	46,100	0	580,399	0	580,399	0	L	08/14/2012
G29183-10-3	Eaton Corp PLC COM		F	109,900.000	7,468,804	67.960	7,468,804	6,626,750	0	53,851	0	842,054	0	842,054	0	L	10/14/2014
G30305-10-9	easyJet PLC COM		D	102,689.000	2,675,569	26.060	2,675,569	2,523,137	0	0	0	169,310	0	169,310	(16,878)	U	11/25/2014
G3910J-11-2	GLAXOSMITHKLINE COM		D	311,345.000	6,679,994	21.460	6,679,994	6,121,595	66,187	297,141	0	(745,162)	6,662	(751,824)	(241,015)	L	12/16/2014
G42089-11-3	DIAGEO PLC NEW COM		D	111,566.000	3,215,637	28.820	3,215,637	1,747,884	0	96,024	0	(343,643)	0	(343,643)	(91,675)	U	12/16/2014
G4388N-10-6	Helen of Troy Ltd COM		F	70,500.000	4,586,730	65.060	4,586,730	4,460,021	0	0	0	126,710	0	126,710	0	L	12/23/2014
G4634U-16-9	HSBC HLDGS HONG KONG COM		D	761,007.000	7,221,649	9.490	7,221,649	7,087,258	0	317,231	0	(316,600)	575,825	(892,425)	(122,249)	L	10/28/2014
G4708P-10-4	3I GROUP FRCO		D	38,864.000	272,815	7.020	272,815	253,813	0	0	0	19,376	0	19,376	(374)	L	12/16/2014
G49188-10-8	Investec PLC COM		D	12,051.000	101,751	8.440	101,751	86,100	0	4,225	0	19,610	0	19,610	(3,959)	L	01/17/2014
G50871-10-5	Jazz Pharmaceuticals Plc COM	LS	F	65,800.000	10,773,434	163.730	10,773,434	4,712,543	0	0	0	2,445,786	0	2,445,786	0	L	09/24/2013
G52440-10-7	KERRY PROPERTIES L COM		D	124,500.000	451,933	3.630	451,933	417,227	0	0	0	34,177	0	34,177	530	L	09/30/2014
G5312F-10-1	Kondor Holdco Limited Common Equity Purc		D	259.000	1,007,126	3,888.520	1,007,126	432	0	0	0	1,006,722	0	1,006,722	(28)	L	03/14/2014
G5375M-11-8	LAND SECURITIES ENGLAND COM		D	57,982.000	1,046,026	18.040	1,046,026	1,001,531	7,142	12,652	0	67,696	11,352	56,344	(23,202)	L	11/25/2014
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM		D	967,325.000	3,749,638	3.880	3,749,638	3,652,460	0	3,680	0	65,936	128,874	(62,938)	(18,448)	L	09/30/2014
G5542W-10-6	LLOYS TSB GROUP PLC COM		D	123,939.000	146,524	1.180	146,524	146,759	0	0	0	(831)	18,736	(19,567)	595	L	06/12/2014
G5753U-11-2	Maiden Holdings Ltd COM		F	30,500.000	390,095	12.790	390,095	256,818	3,965	13,420	0	56,730	0	56,730	0	L	11/12/2012
G6019W-10-8	Merlin Entertainments PLC 144A COM		D	118,726.000	737,902	6.220	737,902	688,251	0	0	0	50,666	0	50,666	(1,014)	U	12/16/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
G60754-10-1	Michael Kors Holdings Ltd COM	LS	F	169,400.000	12,721,940	75.100	12,721,940	12,487,327	0	0	0	234,613	186,247	48,366	0	L	12/23/2014
G62748-11-9	MORRISON (WM.) SUPERMARKETS		D	1,126,937.000	3,236,719	2.870	3,236,719	2,936,526	0	27,326	0	357,528	66,488	291,040	(57,335)	L	10/28/2014
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM		D	373,653.000	5,349,020	14.320	5,349,020	3,981,409	95,226	223,598	0	643,740	0	643,740	(256,961)	L	06/12/2014
G65431-10-1	Noble Corp plc COM	LS	F	278,300.000	4,611,431	16.570	4,611,431	4,814,590	0	104,363	0	0	703,542	(703,542)	0	L	10/14/2014
G6648D-10-9	Home Loan Servicing Solutions COM		F	99,300.000	1,938,336	19.520	1,938,336	1,919,927	17,874	76,238	0	(62,619)	85,671	(148,290)	0	L	12/08/2014
G6852T-10-5	PartnerRe Ltd COM		F	7,700.000	878,801	114.130	878,801	883,421	0	0	0	0	30,715	(30,715)	0	L	12/08/2014
G70202-10-9	PERSIMMON PLC COM		D	18,916.000	465,428	24.610	465,428	0	0	0	0	465,428	0	465,428	0	L	12/03/2013
G72800-10-8	Prothena Corp PLC COM		F	60,100.000	1,247,676	20.760	1,247,676	1,257,141	0	0	0	0	83,247	(83,247)	0	L	10/28/2014
G72899-10-0	PRUDENTIAL CORP ENGLAND COM		D	102,658.000	2,388,237	23.260	2,388,237	1,051,641	0	66,688	0	173,870	0	173,870	(64,068)	L	08/02/2011
G75754-10-4	RIO TINTO PLC COM		D	41,171.000	1,925,876	46.780	1,925,876	1,896,357	0	0	0	21,827	236,499	(214,672)	7,693	L	09/30/2014
G7690A-10-0	SHELL INTERNATIONAL FIN COM		D	236,896.000	7,954,600	33.580	7,954,600	5,886,234	0	360,121	0	(201,893)	172,665	(374,558)	(197,273)	U	12/16/2014
G7690A-11-8	ROYAL DUTCH SHELL COM		D	175,084.000	6,096,084	34.820	6,096,084	5,341,694	0	274,807	0	(147,087)	59,811	(206,898)	(246,398)	U	12/16/2014
G7771K-13-4	Sage Group PLC/The COM		D	42,814.000	310,891	7.260	310,891	290,016	0	0	0	21,302	0	21,302	(427)	L	12/16/2014
G77732-10-8	SAINSBURY J PLC ENGLAND COM		D	485,954.000	1,869,305	3.850	1,869,305	1,856,469	69,072	159,898	0	(551,525)	393,678	(945,203)	(123,325)	L	10/29/2013
G8056D-14-2	Severn Trent PLC COM		D	10,521.000	329,082	31.280	329,082	333,471	6,190	9,572	0	0	20,438	(20,438)	0	L	06/12/2014
G81821-10-3	Segro COM		D	29,476.000	170,192	5.770	170,192	174,266	0	0	0	2,889	0	2,889	(6,963)	L	09/30/2014
G86838-12-8	TATE & LYLE PLC ENGLAND COM		D	292,456.000	2,749,752	9.400	2,749,752	2,662,882	0	0	0	82,519	17,467	65,052	4,352	L	12/16/2014
G8995Y-10-8	LIBERTY INT'L COM		D	566,153.000	2,948,465	5.210	2,948,465	2,995,260	0	36,374	0	8,351	196,641	(188,290)	(4,685)	L	11/25/2014
G92087-12-4	UNILEVER PLC COM		D	79,558.000	3,260,055	40.980	3,260,055	3,266,999	0	92,486	0	178,198	0	178,198	(185,141)	L	10/28/2014
G93882-19-2	VODAFONE GROUP COM		D	1,592,662.990	5,529,201	3.470	5,529,201	5,478,252	0	531,570	0	(1,550,493)	547,730	(2,098,223)	(203,915)	L	07/15/2014
G96060-18-4	Whitbread PLC COM		D	7,384.000	549,194	74.380	549,194	538,428	3,224	0	0	40,595	0	40,595	(29,829)	L	09/03/2014
G98197-10-9	Wolseley PLC COM		D	16,271.000	935,159	57.470	935,159	844,195	0	0	0	119,246	0	119,246	(28,282)	L	10/28/2014
H0023R-10-5	ACE LIMITED COM		F	97,100.000	11,154,848	114.880	11,154,848	5,888,234	63,115	248,576	0	1,102,085	0	1,102,085	0	L	12/21/2010
H0032X-13-5	Actelion Ltd COM		D	22,416.000	2,601,082	116.040	2,601,082	1,034,393	0	30,231	0	848,246	0	848,246	(117,961)	L	01/23/2013
H0336B-11-0	Aryzta AG COM		D	3,407.000	263,844	77.440	263,844	266,654	0	0	0	0	24,757	(24,757)	0	L	10/28/2014
H04530-16-0	Baloise Holding AG COM		D	13,402.000	1,723,721	128.620	1,723,721	1,682,327	0	0	0	116,998	0	116,998	(75,604)	L	10/28/2014
H1512E-10-0	Coca-Cola HBC AG COM		D	8,332.000	159,538	19.150	159,538	159,928	0	0	0	0	21,112	(21,112)	0	L	09/30/2014
H42097-10-7	UBS GROUP AG COM FRN		D	145,129.000	2,496,105	17.200	2,496,105	2,524,494	0	0	0	0	43,773	(43,773)	0	U	12/11/2014
H4673L-13-7	Kuehne + Nagel International A COM		D	3,425.000	466,364	136.170	466,364	434,964	0	0	0	50,499	0	50,499	(19,099)	L	10/28/2014
H49983-17-6	Lindt & Spruengli AG COM		D	3.000	172,576	57,525.290	172,576	173,113	0	2,218	0	18,305	0	18,305	(18,842)	L	03/27/2014
H57312-22-7	NESTLES SWITZERLAND COM		D	94,525.000	6,939,666	73.420	6,939,666	2,682,688	0	230,706	0	400,067	0	400,067	(400,454)	L	09/25/2008
H5820Q-10-1	NOVARTIS AG-REG SHS COM		D	125,188.000	11,634,994	92.940	11,634,994	8,221,770	0	239,803	0	1,672,429	58,411	1,614,018	(554,551)	L	09/30/2014
H6120A-10-1	Partners Group Holding AG COM		D	2,523.000	735,076	291.350	735,076	669,317	0	0	0	94,623	0	94,623	(28,864)	L	09/30/2014
H69293-11-8	ROCHE HLDGS SWITZERLAND COM		D	40,705.000	11,056,488	271.630	11,056,488	6,015,608	0	361,452	0	317,385	0	317,385	(665,985)	L	06/14/2012
H7354Q-12-7	Swiss Life Holding COM		D	1,274.000	303,098	237.910	303,098	294,607	0	0	0	39,252	0	39,252	(30,761)	L	05/15/2014
H7884V-15-8	THE SWATCH GROUP AG-REG COM		D	1,950.000	168,772	86.550	168,772	170,291	0	3,126	0	92	49,210	(49,118)	(1,944)	L	06/12/2014
H8403W-10-7	SWISS PRIME SITE-REG REIT		D	2,252.000	165,447	73.470	165,447	166,794	0	0	0	(340)	7,954	(8,294)	(1,007)	L	12/16/2014
H8431B-10-9	SWISS RE LTD COM		D	22,146.000	1,864,352	84.190	1,864,352	1,870,400	0	0	0	44,022	0	44,022	(50,071)	U	11/25/2014
H8817H-10-0	Transocean Ltd COM		D	14,644.000	270,582	18.480	270,582	242,883	0	0	0	34,250	0	34,250	(6,551)	L	12/16/2014
J00056-10-1	ABC-Mart Inc COM		D	1,200.000	58,351	48.630	58,351	62,199	0	0	0	3,812	0	3,812	(7,660)	L	09/03/2014
J0109X-10-7	ALFRESA HLDGS CORP COM		D	7,300.000	88,894	12.180	88,894	89,059	0	1,807	0	(670)	12,157	(12,827)	505	L	09/26/2014
J0172K-10-7	Aozora Bank Ltd COM		D	814,000.000	2,539,188	3.120	2,539,188	2,510,634	0	16,517	0	38,609	198,841	(160,232)	(10,054)	L	12/16/2014
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM		D	411,000.000	3,789,653	9.220	3,789,653	2,847,438	0	71,371	0	889,702	0	889,702	(322,197)	L	10/29/2013
J05523-10-5	CENTRAL JAPAN RLWY COM		D	5,800.000	877,534	151.300	877,534	498,331	0	6,359	0	239,553	0	239,553	(45,183)	U	11/17/2011
J05817-10-1	TAIHEIYO CEMENT COM		D	32,000.000	101,155	3.160	101,155	101,381	0	537	0	0	25,344	(25,344)	0	L	07/29/2014
J06510-10-1	CHUBU ELEC POWER COM		D	25,400.000	300,512	11.830	300,512	302,320	0	0	0	2,272	37,926	(35,654)	7,746	L	05/29/2013
J07098-10-6	Chugoku Electric Power Co Inc/ COM		D	12,400.000	163,410	13.180	163,410	165,368	0	5,670	0	(28,539)	6,506	(35,045)	5,443	L	05/29/2013
J07938-11-1	CITIZEN WATCH CO LTD JAPAN COM		D	10,600.000	82,576	7.790	82,576	82,738	0	0	0	873	0	873	(1,035)	L	11/25/2014
J08484-14-9	DAICEL CHEM INDS JAPAN COM		D	230,000.000	2,720,213	11.830	2,720,213	1,892,395	0	15,446	0	1,105,565	0	1,105,565	(277,747)	L	04/15/2014
J10038-11-5	DAIKIN KOGYO CO JAPAN COM		D	9,300.000	605,805	65.140	605,805	587,377	0	5,588	0	97,241	0	97,241	(71,000)	L	12/03/2013
J11193-10-9	DAIWA BANK HOLDING CO COM		D	615,300.000	3,140,265	5.100	3,140,265	3,119,705	0	4,435	0	450,023	11,248	438,775	(429,463)	U	05/15/2014
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM		D	23,700.000	453,264	19.130	453,264	426,715	0	0	0	31,888	0	31,888	(5,339)	U	12/16/2014
J11918-11-7	KDDI CORP JPY5000		D	52,700.000	3,356,853	63.700	3,356,853	1,669,530	0	71,469	0	266,819	0	266,819	(154,046)	L	03/01/2012
J12915-10-4	ELECTRIC POWER DEVELOP COM		D	4,800.000	163,343	34.030	163,343	155,379	0	3,073	0	42,033	0	42,033	(18,665)	L	05/29/2013

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J13440-10-2	FANUC LTD JAPAN COM		D	7,700.000	1,280,925	166.350	1,280,925	1,292,540	0	6,237	0	0	22,281	(22,281)	0	U	11/25/2014
J14112-10-6	FUJI ELECTRIC CO COM		D	25,000.000	100,922	4.040	100,922	70,356	0	1,811	0	(8,389)	0	(8,389)	(7,715)	L	02/12/2013
J14406-13-6	FUJI HEAVY INDS JPY50		D	126,000.000	4,518,954	35.870	4,518,954	961,636	0	73,466	0	994,205	0	994,205	(89,636)	L	06/14/2012
J15036-12-2	FUJIFILM HOLDINGS CORP COM		D	96,400.000	2,975,740	30.870	2,975,740	2,972,957	0	3,841	0	122,202	233,630	(111,428)	(81,470)	L	12/16/2014
J19174-10-1	Hakuhodo DY Holdings Inc COM		D	10,600.000	102,556	9.680	102,556	104,440	0	664	0	(2,476)	8,557	(11,033)	592	L	07/29/2014
J20454-11-2	HITACHI LTD JAPAN COM		D	41,000.000	308,009	7.510	308,009	314,589	0	0	0	(2,645)	0	(2,645)	(3,936)	L	11/25/2014
J22050-10-8	Hokuriku Electric Power Co COM		D	7,300.000	93,765	12.850	93,765	94,314	0	3,338	0	1,687	9,385	(7,698)	2,352	L	05/29/2013
J24994-10-5	Isuzu Motors Ltd COM		D	23,700.000	292,852	12.360	292,852	290,513	0	0	0	692	43,234	(42,542)	1,648	L	09/30/2014
J2501P-10-4	ITOCHU CORP COM		D	0.000	0	0.000	0	0	0	0	0	0	0	0	0	U	06/14/2012
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM		D	1,400.000	49,860	35.610	49,860	49,679	0	0	0	803	0	803	(622)	L	12/16/2014
J2616#-10-8	Japan Investor Solutions & Tec Common St		F	2,000.000	947,140	473.570	947,140	947,149	0	0	0	0	0	0	0	L	09/06/2000
J2817M-10-0	JFE HOLDINGS INC COM		D	20,000.000	449,727	22.490	449,727	384,839	0	7,286	0	16,720	0	16,720	(43,089)	A	04/16/2013
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM		D	27,800.000	266,186	9.580	266,186	269,296	0	0	0	17,262	81,578	(64,316)	10,724	L	05/29/2013
J32491-10-2	KEYENCE CORPORATION COM		D	1,900.000	852,738	448.810	852,738	845,755	0	0	0	50,656	22,500	28,156	(34,872)	L	11/25/2014
J34555-14-4	KOBE STEEL LTD COM		D	1,780,000.000	3,102,882	1.740	3,102,882	2,918,618	0	29,023	0	515,128	26,779	488,349	(315,412)	L	09/30/2014
J34899-10-4	Koito Manufacturing Co Ltd COM		D	4,200.000	129,789	30.900	129,789	71,985	0	484	0	68,361	0	68,361	(10,558)	L	03/27/2014
J35759-12-5	KOMATSU LTD JAPAN COM		D	20,800.000	465,634	22.390	465,634	465,582	0	0	0	5,877	0	5,877	(5,825)	L	12/16/2014
J37006-13-7	KURARAY CO LTD JAPAN COM		D	13,800.000	158,609	11.490	158,609	155,407	1,036	2,099	0	25,684	0	25,684	(22,482)	L	04/30/2014
J37039-12-0	MEDICEO HOLDINGS CO LTD COM		D	120,100.000	1,407,402	11.720	1,407,402	1,398,469	0	25,911	0	1,002	384,478	(383,476)	7,932	L	01/17/2014
J38468-10-4	KYUSHU ELECTRIC POWER COM		D	16,800.000	169,548	10.090	169,548	172,215	0	0	0	3,167	55,612	(52,445)	7,488	L	05/30/2013
J3871L-10-3	LAWSON INC COM		D	5,300.000	322,257	60.800	322,257	319,121	0	2,931	0	1,326	20,444	(19,118)	1,810	U	11/25/2014
J39788-13-8	MARUBENI CORP JAPAN COM		D	66,100.000	399,538	6.040	399,538	400,026	0	15,300	0	(50,849)	89,641	(140,490)	64,584	L	10/29/2013
J41121-10-4	PANASONIC CORP COM		D	381,800.000	4,544,214	11.900	4,544,214	3,392,498	0	55,318	0	488,130	0	488,130	(390,166)	L	10/29/2013
J41551-10-2	Mazda Motor Corp COM		D	19,700.000	481,019	24.420	481,019	488,844	0	0	0	(10,598)	11,196	(21,794)	2,773	L	11/25/2014
J42884-13-0	MINEBEA CO LTD JAPAN COM		D	13,000.000	195,604	15.050	195,604	177,434	0	0	0	20,390	0	20,390	(2,220)	L	12/16/2014
J43830-11-6	MITSUBISHI CORP JAPAN COM		D	67,800.000	1,253,702	18.490	1,253,702	1,257,596	0	48,208	0	0	50,399	(50,399)	0	U	01/17/2014
J43873-11-6	MITSUBISHI ELEC CORP JAPAN COM		D	286,000.000	3,449,318	12.060	3,449,318	3,389,778	0	15,035	0	260,043	113,323	146,720	(156,924)	L	10/28/2014
J44024-10-7	MITSUBISHI MATERIALS CO JAPAN COM		D	52,000.000	174,353	3.350	174,353	163,310	0	1,285	0	35,533	0	35,533	(24,491)	L	06/12/2014
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM		D	1,141,000.000	6,323,821	5.540	6,323,821	5,809,951	0	178,426	0	(548,715)	456,116	(1,004,831)	(90,065)	U	03/27/2014
J44690-13-9	MITSUI & CO LTD JAPAN COM		D	68,200.000	922,360	13.520	922,360	921,683	0	34,396	0	(4,551)	44,011	(48,562)	5,227	U	04/30/2014
J45013-10-9	MITSUI OSK LINES COM		D	43,000.000	128,754	2.990	128,754	131,168	0	0	0	(773)	0	(773)	(1,641)	L	12/16/2014
J45993-11-0	Mixi Inc COM		D	1,400.000	52,312	37.370	52,312	52,017	0	0	0	0	11,619	(11,619)	295	U	12/16/2014
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM		D	923,600.000	1,559,940	1.690	1,559,940	1,555,738	0	32,922	0	(170,983)	202,583	(373,566)	86,938	U	04/15/2014
J46840-10-4	MURATA MFG CO LTD JAPAN COM		D	26,500.000	2,928,604	110.510	2,928,604	2,495,628	0	12,578	0	305,918	0	305,918	(89,119)	U	11/25/2014
J48454-10-2	Namco Bandai Holdings Inc COM		D	7,000.000	149,698	21.390	149,698	102,758	0	2,271	0	3,782	0	3,782	(9,529)	U	12/07/2012
J48818-12-4	NEC CORP JAPAN COM		D	105,000.000	309,145	2.940	309,145	309,144	0	0	0	(1,752)	16,032	(17,784)	1,753	L	11/25/2014
J4914X-10-4	Nexon Co Ltd COM		D	51,800.000	486,050	9.380	486,050	488,341	2,160	0	0	900	26,842	(25,942)	(654)	L	12/16/2014
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM		D	103,000.000	2,266,266	22.000	2,266,266	1,853,324	0	6,855	0	553,297	0	553,297	(192,899)	L	12/16/2014
J54967-10-4	NOK CORP COM		D	54,700.000	1,409,758	25.770	1,409,758	1,198,725	0	6,853	0	361,166	0	361,166	(150,132)	L	09/03/2014
J55505-10-1	NSK LTD COM		D	18,000.000	216,489	12.030	216,489	219,001	0	1,813	0	(3,753)	10,432	(14,185)	1,242	L	06/12/2014
J55999-12-2	NIPPON STEEL CORP JAPAN COM		D	304,000.000	762,948	2.510	762,948	759,905	0	5,139	0	(1,268)	40,517	(41,785)	4,310	U	04/15/2014
J56515-13-3	NIPPON YUSEN KK JAPAN COM		D	63,000.000	179,707	2.850	179,707	175,748	0	0	0	6,158	0	6,158	(2,199)	L	12/16/2014
J57160-12-9	NISSAN MOTOR CO LTD JAPAN COM		D	109,000.000	960,949	8.820	960,949	960,954	0	15,299	0	0	90,080	(90,080)	0	L	09/03/2014
J58214-10-7	NITORI CO LTD COMMON STOCK		D	2,700.000	145,928	54.050	145,928	151,721	0	613	0	17,130	0	17,130	(22,924)	L	07/29/2014
J58472-11-9	NITTO DENKO CORP JAPAN COM		D	1,300.000	73,438	56.490	73,438	69,083	0	0	0	5,220	0	5,220	(864)	L	11/25/2014
J5900F-10-6	NOMURA RESEARCH INSTITUT COM		D	4,600.000	142,149	30.900	142,149	143,451	0	0	0	493	0	493	(1,795)	U	11/25/2014
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM		D	36,900.000	1,911,555	51.800	1,911,555	1,752,513	0	60,227	0	125,532	0	125,532	(201,075)	U	05/07/2013
J61374-12-0	OMRON TATEISHI ELEC CO JAPAN COM		D	67,500.000	3,068,310	45.460	3,068,310	2,892,337	0	2,342	0	478,464	0	478,464	(302,491)	L	10/28/2014
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM		D	133,000.000	513,830	3.860	513,830	516,226	0	4,617	0	0	54,687	(54,687)	0	U	09/30/2014
J6174U-10-0	ORIENTAL LAND CO COM		D	2,700.000	624,922	231.450	624,922	369,172	0	2,985	0	256,017	0	256,017	(35,961)	L	09/03/2014
J61933-12-3	ORIX CORP JAPAN COM		D	53,300.000	677,281	12.710	677,281	687,827	0	10,060	0	0	200,425	(200,425)	0	U	06/12/2014
J63117-10-5	Otsuka Holdings Co Ltd COM		D	126,100.000	3,804,193	30.170	3,804,193	3,811,065	42,070	80,869	0	62,016	84,433	(22,417)	(29,845)	L	01/17/2014
J65328-12-2	ROHM JAPAN COM		D	3,800.000	233,271	61.390	233,271	192,643	0	2,474	0	65,925	0	65,925	(25,297)	L	03/27/2014
J67844-10-0	SANKYO CO LTD GUNMA COM		D	29,200.000	1,010,718	34.610	1,010,718	955,988	0	0	0	72,375	0	72,375	(17,645)	U	11/25/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
J69972-10-7	SECOM CO LTD JAPAN COM		D	8,400.000	486,576	57.930	486,576	491,565	0	4,169	0	0	42,670	(42,670)	0	L	07/29/2014
J7030F-10-5	SEIKO EPSON CORP COMMON STOCK		D	80,900.000	3,434,513	42.450	3,434,513	2,398,378	0	23,321	0	1,387,905	0	1,387,905	(351,770)	U	03/27/2014
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM		D	17,000.000	206,306	12.140	206,306	195,119	0	0	0	28,347	0	28,347	(17,161)	U	09/30/2014
J72079-10-6	Shikoku Electric Power Co Inc COM		D	7,000.000	85,533	12.220	85,533	85,925	0	0	0	13,005	35,209	(22,204)	2,842	L	05/29/2013
J72262-10-8	SHIMANO INC JAPAN COM		D	3,100.000	404,646	130.530	404,646	308,580	162	1,548	0	142,625	0	142,625	(46,559)	L	05/15/2014
J75734-10-3	SMC JAPAN COM		D	0.000	0	0.000	0	0	0	0	0	0	0	0	0	L	02/16/2011
J76379-10-6	SONY CORP JAPAN COM		D	163,400.000	3,369,669	20.620	3,369,669	2,722,498	0	5,711	0	591,826	0	591,826	(208,017)	U	12/16/2014
J77282-11-9	SUMITOMO CORP JAPAN COM		D	245,300.000	2,541,078	10.360	2,541,078	2,536,920	0	51,832	0	(10,230)	524,666	(534,896)	14,388	U	04/15/2014
J77411-11-4	SUMITOMO ELEC INDS LTD JAPAN COM		D	30,300.000	382,367	12.620	382,367	387,916	0	0	0	(695)	0	(695)	(4,853)	U	11/25/2014
J77497-11-3	SUMITOMO HEAVY INDS LTD JAPAN COM		D	450,000.000	2,450,894	5.450	2,450,894	2,455,710	0	0	0	25,908	0	25,908	(30,723)	L	12/16/2014
J77712-12-3	SUMITOMO METAL MINING JAPAN COM		D	21,000.000	317,027	15.100	317,027	315,038	0	4,210	0	49,234	0	49,234	(47,244)	L	06/12/2014
J7771X-10-9	SUMITOMO MITSUI FINL GR COM		D	119,900.000	4,375,182	36.490	4,375,182	3,990,445	0	64,673	0	(691,751)	54,657	(746,408)	(161,620)	U	10/28/2014
J78454-10-5	SUZUKEN CO LTD COM		D	2,900.000	80,787	27.860	80,787	80,933	0	1,480	0	(605)	18,197	(18,802)	459	U	01/17/2014
J79561-13-0	TAISEI CORP JAPAN COM		D	42,000.000	240,661	5.730	240,661	241,045	0	1,058	0	(1,752)	7,740	(9,492)	1,367	L	09/03/2014
J81195-12-5	TAKASHIMAYA JAPAN COM		D	11,000.000	88,719	8.070	88,719	89,131	0	466	0	(917)	13,695	(14,612)	506	L	07/16/2014
J82141-13-6	TDK CORP JAPAN COM		D	5,200.000	310,538	59.720	310,538	292,933	0	0	0	43,370	0	43,370	(25,764)	L	09/30/2014
J83345-10-8	THK CO LTD COM		D	4,600.000	112,262	24.410	112,262	107,342	0	761	0	21,017	0	21,017	(16,097)	L	06/12/2014
J85108-10-8	TOHOKU ELEC PWR JAPAN COM		D	17,900.000	209,912	11.730	209,912	202,014	0	1,639	0	32,558	0	32,558	(24,117)	L	05/30/2013
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM		D	58,000.000	238,008	4.100	238,008	204,676	0	0	0	49,966	97,853	(47,887)	9,454	L	11/25/2014
J86957-11-5	TOKYO ELECTRON JAPAN COM		D	0.000	0	0.000	0	0	0	2,138	0	0	0	0	0	L	12/03/2013
J89322-11-9	TOPPAN PRINTING CO LTD JAPAN COM		D	23,000.000	150,974	6.560	150,974	151,458	0	1,712	0	0	30,241	(30,241)	0	L	07/15/2014
J91085-10-0	TOYODA INDUSTRIES CORP COM		D	28,800.000	1,491,705	51.800	1,491,705	1,502,574	0	12,495	0	(16,133)	5,581	(21,714)	5,265	L	07/15/2014
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM		D	111,900.000	7,054,007	63.040	7,054,007	5,263,602	0	113,906	0	906,620	0	906,620	(530,441)	L	10/28/2014
J95094-10-8	WEST JAPAN RAILWAY CO COM		D	67,500.000	3,215,814	47.640	3,215,814	3,046,135	0	3,677	0	449,779	0	449,779	(280,101)	L	09/30/2014
J9579M-10-3	Yamaguchi Financial Group Inc COM		D	9,000.000	93,457	10.380	93,457	92,363	0	0	0	2,250	0	2,250	(1,156)	U	11/25/2014
J9690T-10-2	YASKAWA ELECTRIC CORP COM		D	9,100.000	117,796	12.950	117,796	115,447	0	0	0	3,793	0	3,793	(1,444)	U	11/25/2014
K0514G-13-5	AP Moller - Maersk A/S COM		D	155.000	300,995	1,941.910	300,995	289,592	0	6,368	0	11,622	14,706	(3,084)	(27,880)	L	09/03/2014
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM		D	279.000	560,834	2,010.160	560,834	441,700	0	14,329	0	9,669	0	9,669	(55,369)	L	04/04/2014
K22272-11-4	DANSKE BANK COM		D	48,975.000	1,332,263	27.200	1,332,263	1,345,185	0	0	0	0	40,898	(40,898)	0	L	09/03/2014
K3013J-13-9	DSV A/S COM		D	6,945.000	212,399	30.580	212,399	208,470	0	0	0	9,522	0	9,522	(5,593)	L	12/16/2014
K36628-13-7	CARLSBERG DENMARK COM		D	34,147.000	2,656,849	77.810	2,656,849	2,642,070	0	0	0	82,471	120,432	(37,961)	(58,467)	L	12/16/2014
K7314N-10-3	NOVO-NORDISK AS COM		D	20,533.000	868,534	42.300	868,534	366,025	0	17,062	0	160,609	0	160,609	(46,025)	L	01/02/2014
K7681L-10-2	Pandora A/S COM		D	47,569.000	3,899,827	81.980	3,899,827	3,489,699	0	0	0	773,374	0	773,374	(363,246)	L	06/12/2014
K9640A-10-2	Tryg A/S COM		D	833.000	93,266	111.960	93,266	94,063	0	0	0	1,727	0	1,727	(2,524)	U	12/16/2014
K9773J-12-8	VESTAS WIND SYSTEMS COM		D	8,855.000	325,924	36.810	325,924	332,505	0	0	0	0	31,375	(31,375)	0	U	11/25/2014
L0179Z-10-4	Altice SA COM		D	3,467.000	273,782	78.970	273,782	207,266	0	0	0	76,478	0	76,478	(9,963)	L	10/28/2014
L0218T-10-1	ARCELORMITTAL COM		D	40,453.000	444,859	11.000	444,859	453,664	0	0	0	0	159,419	(159,419)	0	L	07/15/2014
L16210-10-6	RTL Group SA COM		D	1,532.000	146,672	95.740	146,672	147,151	0	0	0	3,497	0	3,497	(3,976)	L	11/25/2014
L5140P-10-1	Intelsat SA COM		F	52,700.000	914,872	17.360	914,872	913,889	0	0	0	1,350	35,982	(34,632)	0	L	10/28/2014
L6388F-12-8	Millicom International Cellula COM		D	2,625.000	195,326	74.410	195,326	197,610	0	0	0	2,578	0	2,578	(4,862)	L	12/16/2014
L97488-10-3	Stahl International Class A Shares in To		D	18,509.000	559,920	30.250	559,920	245	0	0	0	436,769	0	436,769	(31)	U	02/26/2010
M1586M-11-5	Bank Hapoalim BM COM		D	589,493.000	2,787,308	4.730	2,787,308	2,711,041	0	28,046	0	66,653	757,832	(691,179)	9,614	U	07/16/2014
M8769Q-10-2	Teva Pharmaceutical Industries COM		D	84,546.000	4,823,192	57.050	4,823,192	3,587,200	0	111,106	0	1,561,701	0	1,561,701	(378,173)	A	09/03/2014
N0137M-25-0	AHOLD NV NETHERLANDS COM		D	81,334.460	1,452,169	17.850	1,452,169	1,461,274	0	170,406	0	0	139,769	(139,769)	0	L	03/27/2014
N07831-10-5	AVG Technologies NV COM	LS	F	30,400.000	600,096	19.740	600,096	581,771	0	0	0	18,325	0	18,325	0	L	05/27/2014
N14952-26-6	Koninklijke Boskalis Westminst COM		D	3,477.000	191,224	55.000	191,224	185,133	0	0	0	10,890	0	10,890	(4,799)	L	12/16/2014
N29370-13-2	ELSEVIER NDU NV NETHERLANDS COM		D	4,243.000	101,863	24.010	101,863	96,960	0	0	0	9,382	0	9,382	(4,479)	L	09/30/2014
N31738-10-2	FIAT CHRYSLER AUTOMOBILES N V COM		D	34,008.000	395,053	11.620	395,053	389,143	0	0	0	15,997	0	15,997	(10,087)	U	12/16/2014
N39338-19-4	Heineken Holding NV COM		D	4,062.000	255,248	62.840	255,248	261,437	0	0	0	0	26,167	(26,167)	0	U	09/03/2014
N4297B-10-4	KONINKLIJKE KPN NV COM		D	307,223.000	976,973	3.180	976,973	987,174	0	0	0	0	22,002	(22,002)	0	U	11/25/2014
N53745-10-0	LyondellBasell Industries NV COM		F	195,800.000	15,544,562	79.390	15,544,562	10,958,974	0	528,660	0	(174,262)	0	(174,262)	0	L	07/29/2013
N64038-10-7	NN Group NV COM		D	4,735.000	142,352	30.060	142,352	146,921	0	0	0	(761)	0	(761)	(3,808)	L	12/16/2014
000000-00-0	STAHL INTL BV COM		D	1.000	0	0.000	0	1	0	0	0	(1)	0	(1)	0	U	06/30/2014
N8981F-15-6	UNILEVER NV CVA COM		D	126,297.000	4,988,230	39.500	4,988,230	4,207,871	0	178,585	0	332,779	68,829	263,950	(419,867)	L	04/29/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
N9643A-11-4	WOLTERS KLUWER COM		D	13,253.000	406,533	30.680	406,533	379,689	0	0	0	60,382	0	60,382	(33,538)	L	09/03/2014
N9651R-10-8	WORLD ONLINE INTERNATIONAL COM		D	28,073.000	0	0.000	0	0	0	0	0	0	0	0	0	L	06/30/2000
P16994-13-2	Banco Latinoamericano de Expor COM		F	16,600.000	499,660	30.100	499,660	361,559	6,391	14,840	0	12,901	5,204	7,697	0	L	12/23/2014
Q01630-19-5	AGL Energy Ltd COM		D	16,358.000	178,845	10.930	178,845	171,794	0	0	0	7,574	0	7,574	(523)	U	12/16/2014
Q09504-13-7	AUST & NZ BANK GRP COM		D	37,728.000	990,769	26.260	990,769	990,714	0	71,433	0	(4,322)	103,385	(107,707)	4,378	L	09/30/2014
Q12764-11-6	Bank of Queensland Ltd COM		D	16,452.000	163,985	9.970	163,985	165,275	0	6,832	0	0	25,549	(25,549)	0	L	06/12/2014
Q18193-12-0	BHP Billiton COM		D	204,096.000	4,905,435	24.040	4,905,435	4,937,067	0	125,350	0	(27,927)	1,866,681	(1,894,608)	173,828	L	10/28/2014
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM		D	99,971.000	7,007,135	70.090	7,007,135	6,200,971	0	150,706	0	437,046	0	437,046	(313,302)	U	12/16/2014
Q3018U-10-9	CSL COM		D	3,684.000	261,323	70.940	261,323	117,942	0	4,085	0	42,895	0	42,895	(8,869)	L	11/17/2011
Q3752X-10-3	Federation Centres Ltd REIT		D	728,084.000	1,710,025	2.350	1,710,025	1,578,735	50,050	55,720	0	315,018	0	315,018	(183,728)	U	04/15/2014
Q39360-10-4	Fortescue Metals Group Ltd COM		D	1,074,795.000	2,409,990	2.240	2,409,990	2,384,115	0	8,162	0	15,763	353,598	(337,835)	10,112	U	12/16/2014
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM		D	252,865.000	900,155	3.560	900,155	871,476	22,142	12,819	0	67,116	0	67,116	(18,464)	L	12/16/2014
Q55190-10-4	LEIGHTON HLDGS LTD AUSTRALIA COM		D	59,372.000	1,093,209	18.410	1,093,209	1,130,558	0	29,309	0	0	44,011	(44,011)	0	L	03/28/2014
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM		D	207,975.000	2,791,220	13.420	2,791,220	2,718,840	0	0	0	138,195	20,926	117,269	(57,772)	L	12/16/2014
Q57085-27-8	MACQUARIE GROUP LTD COM		D	11,572.000	552,003	47.700	552,003	553,252	0	29,832	0	0	52,233	(52,233)	0	L	04/15/2014
Q5921Q-10-9	Medibank Pvt Ltd COM		D	1,384,558.000	2,730,658	1.970	2,730,658	2,601,240	0	0	0	137,341	0	137,341	(7,923)	U	12/16/2014
Q6014C-10-6	Metcash Ltd COM		D	37,233.000	56,521	1.520	56,521	56,728	2,829	0	0	0	28,195	(28,195)	0	L	09/30/2014
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM		D	91,742.000	469,232	5.120	469,232	462,349	0	29,818	0	59,038	0	59,038	(52,155)	L	03/27/2014
Q8563C-10-7	SONIC HEALTHCARE COM		D	15,053.000	227,895	15.140	227,895	214,134	0	9,044	0	22,031	0	22,031	(17,435)	L	10/29/2013
Q8802S-10-3	SUNCORP METWAY LIMITED COM		D	51,137.000	588,382	11.510	588,382	589,127	0	0	0	0	34,966	(34,966)	0	L	09/30/2014
Q8815D-10-1	TABCORP HOLDINGS LTD AUSTRALIA COM		D	632,157.000	2,146,902	3.400	2,146,902	2,084,371	0	0	0	118,089	68,295	49,794	(52,097)	L	12/16/2014
Q8852J-10-2	Tatts Group Ltd COM		D	57,622.000	163,156	2.830	163,156	171,195	0	0	0	527	0	527	(8,565)	L	11/25/2014
Q89499-10-9	TELECOM CORP OF NEW ZEALAND COM		D	74,622.000	181,681	2.440	181,681	183,069	0	0	0	237	0	237	(1,625)	L	10/28/2014
Q8975N-10-5	TELSTRA CORPORATION LTD COM		D	75,261.000	367,691	4.890	367,691	369,140	0	0	0	0	30,866	(30,866)	0	U	09/03/2014
Q95870-10-3	WESFARMERS COM		D	31,724.000	1,083,107	34.140	1,083,107	1,038,754	0	30,904	0	(9,722)	0	(9,722)	(25,645)	L	12/16/2014
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM		D	30,181.000	819,006	27.140	819,006	616,322	0	68,944	0	(7,610)	0	(7,610)	(47,739)	U	05/22/2012
Q98327-10-1	WOODSIDE PETROLEUM COM		D	31,506.000	980,009	31.110	980,009	990,330	0	32,881	0	(66,238)	141,989	(208,227)	83,474	L	09/30/2014
R17207-10-2	STATOIL ASA COM		D	117,364.000	2,053,758	17.500	2,053,758	2,097,432	0	123,282	0	0	1,443,986	(1,443,986)	0	L	07/15/2014
R1812S-10-5	DNB HOLDING ASA COM		D	205,428.000	3,033,108	14.770	3,033,108	3,024,747	0	18,904	0	(47,409)	530,464	(577,873)	17,468	L	12/16/2014
R9900C-10-6	YARA INTERNATIONAL ASA COM		D	72,274.000	3,217,726	44.520	3,217,726	3,048,352	0	121,588	0	689,866	26,344	663,522	(557,039)	L	01/17/2014
T1700N-11-7	Intesta Sanpaolo COM		D	39,714.000	98,995	2.490	98,995	101,778	0	0	0	(2,114)	15,400	(17,514)	(668)	L	06/12/2014
T3643A-11-1	ENI SPA ITALY COM		D	230,653.000	4,049,765	17.560	4,049,765	4,134,957	0	173,438	0	(139,582)	945,383	(1,084,965)	(232,635)	L	10/28/2014
T41329-10-2	TELECOM ITALIA-RNC COM		D	337,843.000	283,508	0.840	283,508	286,411	0	12,856	0	0	23,125	(23,125)	0	L	04/15/2014
T46890-15-0	UnipolSai SpA COM		D	496,510.000	1,342,192	2.700	1,342,192	1,363,161	0	55,029	0	0	383,729	(383,729)	0	L	07/15/2014
T6444Z-11-0	LUXOTTICA GROUP SPA COM		D	14,240.000	784,016	55.060	784,016	733,394	0	0	0	76,873	0	76,873	(26,252)	U	12/16/2014
V27915-10-3	DBS GROUP HOLDINGS LTD COM		D	69,000.000	1,072,674	15.550	1,072,674	1,016,136	0	0	0	65,548	0	65,548	(9,010)	L	12/16/2014
V39076-10-0	Golden Agri-Resources Ltd COM		D	4,338,000.000	1,505,909	0.350	1,505,909	1,476,068	0	5,365	0	32,737	364,947	(332,210)	(2,896)	L	09/03/2014
V53838-11-2	KEPPEL CORP SINGAPORE COM		D	58,000.000	387,367	6.680	387,367	388,129	0	0	0	0	90,077	(90,077)	0	L	09/30/2014
V96194-12-7	UNITED OVERSEAS BANK SINGAPORE COM		D	183,000.000	3,387,661	18.510	3,387,661	3,290,399	0	0	0	132,665	0	132,665	(35,403)	L	12/16/2014
W10020-13-4	Atlas Copco AB COM		D	15,527.000	398,477	25.660	398,477	365,222	0	13,128	0	71,206	0	71,206	(67,275)	L	05/29/2013
W17218-10-3	Boliden AB COM		D	11,559.000	185,310	16.030	185,310	185,749	0	0	0	13,165	0	13,165	(13,603)	L	09/30/2014
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM		D	286,486.000	3,643,175	12.720	3,643,175	3,653,117	0	0	0	0	203,678	(203,678)	0	L	03/27/2014
W26049-11-9	ERICSSON LM SWEDEN COM		D	14,149.000	170,531	12.050	170,531	173,460	0	0	0	(2,892)	5,602	(8,494)	(38)	L	07/29/2014
W40063-10-4	Hexagon AB COM		D	10,624.000	328,427	30.910	328,427	329,856	0	0	0	(1,357)	16,770	(18,127)	(72)	L	10/28/2014
W41422-10-1	HENNES & MAURITZ SWEDEN COM		D	37,574.000	1,562,813	41.590	1,562,813	1,570,354	0	0	0	0	59,514	(59,514)	0	U	09/03/2014
W4235G-11-6	HUSQVARNA AB B SHARES COM		D	16,186.000	119,406	7.380	119,406	115,051	0	0	0	7,186	0	7,186	(2,831)	L	12/16/2014
W48102-12-8	Investor AB COM		D	96,875.000	3,523,177	36.370	3,523,177	3,292,434	0	40,681	0	506,324	0	506,324	(420,517)	L	09/30/2014
W4832D-11-0	Kinnevik Investment AB COM		D	52,427.000	1,709,784	32.610	1,709,784	1,738,289	0	0	0	0	427,267	(427,267)	0	L	09/03/2014
W7912C-11-8	SECURITAS AB-B SHS COM		D	108,473.000	1,308,757	12.070	1,308,757	1,309,041	0	0	0	0	23,367	(23,367)	0	L	11/25/2014
W83567-11-0	SKANSKA CEMENTGJUTERIET SWEDEN COM		D	14,959.000	320,840	21.450	320,840	326,929	0	0	0	10,169	0	10,169	(16,258)	L	11/25/2014
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM		D	42,874.000	925,037	21.580	925,037	931,811	0	0	0	0	83,129	(83,129)	0	U	10/28/2014
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM		D	74,367.000	3,482,636	46.830	3,482,636	3,507,147	0	0	0	0	193,059	(193,059)	0	L	10/28/2014
W94232-10-0	SWEDBANK AB FRCO		D	37,240.000	930,019	24.970	930,019	930,039	0	0	0	39,282	18,286	20,996	(39,302)	L	10/28/2014
X40341-10-3	FORTUM OYJ COM		D	172,253.000	3,745,572	21.750	3,745,572	3,695,595	0	34,647	0	507,777	0	507,777	(457,800)	L	04/15/2014

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
X4551T-10-5	Kone OYJ COM		D	82,619.000	3,780,983	45.760	3,780,983	3,226,869	0	26,253	0	483,954	0	483,954	(290,988)	L	09/03/2014
X5330H-11-4	METRA FINLAND COM		D	14,520.000	651,669	44.880	651,669	655,881	0	0	0	18,238	42,107	(23,869)	(16,968)	L	09/30/2014
X67925-11-9	ENERGIAS DE PORTUGAL SA COM		D	92,024.000	358,336	3.890	358,336	230,167	0	23,180	0	50,125	0	50,125	(30,345)	L	11/13/2012
X9518S-10-8	UPM-KYMMENE OY FINLAND COM		D	23,166.000	381,796	16.480	381,796	390,246	0	0	0	0	23,723	(23,723)	0	L	06/12/2014
Y002A1-10-5	AIA Group Ltd COM		D	23,600.000	131,317	5.560	131,317	128,308	0	0	0	2,971	0	2,971	38	U	10/28/2014
Y0486S-10-4	Avago Technologies Ltd COM		F	40,700.000	4,094,013	100.590	4,094,013	4,122,462	0	14,245	0	0	28,449	(28,449)	0	L	12/08/2014
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM		D	82,000.000	108,603	1.320	108,603	106,239	0	0	0	4,016	0	4,016	(1,652)	L	11/25/2014
Y11757-10-4	CATHAY PACIFIC AWYS HONG KONG COM		D	47,000.000	102,426	2.180	102,426	104,990	0	0	0	(2,536)	0	(2,536)	(28)	L	12/16/2014
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM		D	56,000.000	940,934	16.800	940,934	923,109	0	72,047	0	17,439	0	17,439	386	U	12/16/2014
Y1477U-11-6	China Everbright Bank Co Ltd Common Shar		D	97,400,000.000	53,002,701	0.544	53,002,701	50,488,539	0	2,722,031	0	4,647,445	0	4,647,445	(6,837)	L	12/20/2013
Y1495M-11-2	China Minsheng Banking Corp Lt Common Sh		D	81,600,000.000	107,328,962	1.320	107,328,962	59,762,305	999,717	1,106,654	0	31,828,282	0	31,828,282	(8,103)	L	06/12/2014
Y1690R-10-6	COMFORT DELGRO CORP LTD COM		D	83,000.000	162,856	1.960	162,856	94,203	0	5,148	0	35,218	0	35,218	(4,494)	L	02/07/2012
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM		D	486,100.000	3,403,706	7.000	3,403,706	3,117,488	0	21,751	0	286,232	13,665	272,567	(14)	L	09/03/2014
Y33549-11-7	HONG KONG ELECTRIC COM		D	358,500.000	3,478,742	9.700	3,478,742	3,321,660	0	0	0	157,343	0	157,343	(261)	L	09/30/2014
Y37129-14-8	HOPEWELL HLDGS HONG KONG COM		D	158,000.000	577,613	3.660	577,613	541,149	0	17,736	0	36,157	0	36,157	306	L	09/30/2014
Y3780D-10-4	Hutchison Port Holdings Trust COM		F	238,000.000	164,220	0.690	164,220	163,030	0	5,684	0	1,190	12,476	(11,286)	0	L	07/15/2014
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM		D	87,000.000	1,001,277	11.510	1,001,277	909,454	0	105,048	0	(181,220)	0	(181,220)	(123)	U	06/19/2013
Y38203-12-4	HYSAN DEV HONG KONG COM		D	275,000.000	1,228,747	4.470	1,228,747	1,222,821	0	30,083	0	70,772	62,569	8,203	263	L	05/15/2014
Y5281M-11-1	LINK REIT COM		D	666,000.000	4,169,558	6.260	4,169,558	2,438,149	0	150,475	0	940,298	0	940,298	(330)	L	03/01/2012
Y5896Y-10-4	MTR CORP COM		D	57,500.000	235,788	4.100	235,788	221,329	0	1,854	0	14,596	0	14,596	(137)	L	07/15/2014
Y6421B-10-6	Olam International Ltd COM		D	335,000.000	510,678	1.520	510,678	526,881	0	19,465	0	0	36,503	(36,503)	0	L	10/29/2014
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM		D	113,737.000	897,811	7.890	897,811	876,469	0	0	0	31,123	0	31,123	(9,782)	L	12/16/2014
Y6802P-12-0	PACIFIC CENTURY CYBERWORKS COM		D	175,000.000	119,603	0.680	119,603	112,922	0	0	0	6,747	0	6,747	(67)	L	09/03/2014
Y80267-12-6	SINO LAND CO COM		D	56,000.000	90,411	1.610	90,411	86,235	0	2,744	0	4,066	0	4,066	110	U	09/30/2014
Y83191-10-9	Swire Properties Ltd COM		D	206,800.000	610,678	2.950	610,678	605,349	0	8,147	0	9,228	26,885	(17,657)	56	L	07/15/2014
Y9553V-10-6	Wheelock & Co		D	35,000.000	163,382	4.670	163,382	128,071	0	3,077	0	6,705	0	6,705	(58)	L	07/15/2014
Y9586L-10-9	Wilmar International Ltd COM		D	1,123,000.000	2,745,846	2.450	2,745,846	2,749,578	0	57,111	0	3,375	134,864	(131,489)	1,493	L	10/28/2014
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM		D	1,770,000.000	1,609,577	0.910	1,609,577	1,576,500	0	54,715	0	4,365	32,076	(27,711)	(12,252)	L	12/16/2014
000000-00-0	Shanghai Fosun Pharm. Group Co Common Stock		D	32,849,500.000	102,944,197	3.130	102,944,197	0	0	0	0	102,944,197	0	102,944,197	0	L	11/08/2012
000000-00-0	Industrivarden AB COM		D	0.000	0	0.000	0	0	0	0	0	17,474	17,782	(308)	308	L	12/31/2014
09247X-10-1	BLACKROCK INC CL A			41,600.000	14,874,496	357.560	14,874,496	7,151,040	0	321,152	0	1,709,344	0	1,709,344	0	L	07/30/2012
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					3,932,069,642	XXX	3,932,069,642	2,479,069,556	4,193,871	62,352,555	0	449,490,031	33,010,197	416,479,834	(18,387,660)	XXX	XXX
Common Stock - Parent, Subsidiaries and Affiliates																	
000000-00-0	Colico II Inc			100.000	392,229,933	3,922,299.330	392,229,933	392,229,933	0	3,110,045	0	11,698,144	0	11,698,144	0	A	05/21/2003
000000-00-0	Colico Inc			100.000	1,670,862,030	16,708,620.300	1,670,862,030	1,670,862,030	0	8,869,394	0	10,916,259	0	10,916,259	0	A	12/31/2003
000000-00-0	PIC Realty Corporation			236.000	130,778,478	554,146.090	130,778,478	130,778,478	(336)	3,000,000	0	2,513,237	0	2,513,237	0	A	07/16/1968
74408#-10-9	PRUCO Life Insurance Company			250,000.000	2,656,493,503	10,625.970	2,656,493,503	2,656,493,503	0	233,000,000	0	784,592,198	0	784,592,198	0	A	12/23/1971
744355-2#-4	Prudential Realty Securities, Inc.			92.000	562,096,376	6,109,743.220	562,096,376	562,096,376	12,000,966	66,249,643	0	1,698,835	0	1,698,835	0	A	12/07/1982
000000-00-0	Prudential Retirement Insurance and Annuity Company			25,000.000	932,668,913	37,306.760	932,668,913	932,668,913	0	378,863,349	0	(212,441,891)	0	(212,441,891)	0	A	04/01/2004
000000-00-0	PRUDENTIAL LEGACY INSURANCE COMPANY OF NEW JERSEY-GRP INS			5,000,000.000	5,999,889	1.200	5,999,889	5,999,889	0	0	0	25,711	0	25,711	0	A	04/26/2010
000000-00-0	Prudential Structured Settlement Company			500.000	(1,642)	(3.280)	(1,642)	(1,642)	0	0	0	0	0	0	0	A	09/30/2001
B8A0QY-7K-7	QIFGLF FUND CLOSED_END LOOK THROUGH			100.000	27,530,340	275,303.400	27,530,340	27,530,340	0	0	0	728,348	0	728,348	0	A	12/01/2013
000000-00-0	Orchard Street Acres Inc.			100.000	95,130,265	951,302.650	95,130,265	95,130,265	0	0	0	8,408,280	0	8,408,280	0	A	01/09/2014
000000-00-0	Rock UK Real Estate II SARL			12,500.000	34,375,560	2,750.040	34,375,560	34,375,560	0	0	0	0	0	0	0	A	01/13/2014
000000-00-0	Rock Harmon SARL			12,500.000	39,836,806	3,186.940	39,836,806	39,836,806	0	0	0	(4,444,710)	0	(4,444,710)	0	A	06/19/2014
000000-00-0	Rock George V SARL			12,500.000	73,521,022	5,881.680	73,521,022	73,521,022	0	0	0	(2,861,607)	0	(2,861,607)	0	A	04/16/2014
000000-00-0	Flor-Ag Corporation			48.000	0	0.000	0	0	0	500,000	0	0	0	0	0	A	04/07/1981
000000-00-0	Prudential Global Funding LLC			0.000	0	0.000	0	0	0	248,272,596	0	0	0	0	0	A	08/28/1995
000000-00-0	Stand Investments Ltd		D	50,000.000	0	0.000	0	0	0	2,269,051	0	0	0	0	0	A	12/20/2007
78487@-10-6	SVIIT Holdings, Inc.			1,000.000	0	0.000	0	0	0	11,500,000	0	0	0	0	0	A	12/30/1997
000000-00-0	Prudential Realty Securities II, Inc.			137.000	0	0.000	0	1,787,715	0	0	0	2,313,373	0	2,313,373	0	A	10/08/1993
000000-00-0	PRAMERICA CHINA OPPORTUNITY COMPANY LTD		D	1.000	0	0.000	0	53,424,853	0	0	0	0	0	0	0	A	07/20/2011

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
000000-00-0	Prudential Home Building Investors, Inc.			199.000	0	0.000	0	(1,150,167)	0	0	0	0	0	0	0	A.	09/22/1995
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL			1,000,000.000	0	0.000	0	0	0	0	0	(235,000,000)	0	(235,000,000)	0	A.	01/01/2010
000000-00-0	Prudential New Jersey Captive Insurance Company			0.000	0	0.000	0	0	0	0	0	0	0	0	0	A.	06/27/2011
000000-00-0	Prudential Arizona Reinsurance Term Company			1,000,000.000	0	0.000	0	38,000,000	0	0	0	(20,000,000)	0	(20,000,000)	0	A.	01/01/2010
37475X-10-5	Gibraltar Properties Inc			1,000.000	0	0.000	0	(279)	0	0	0	0	0	0	0	A.	06/30/1998
000000-00-0	ARL Holdings, Inc.			860.000	0	0.000	0	63,472,315	0	0	0	0	0	0	0	A.	12/30/1997
26243*-10-2	Dryden Finance, Inc.			1,000.000	0	0.000	0	31,686,767	0	0	0	0	0	0	0	A.	07/02/1998
000000-00-0	Prudential Arizona Reinsurance Captive Company			1,000,000.000	0	0.000	0	60,000,000	0	0	0	0	0	0	0	A.	07/19/2004
000000-00-0	Universal Prudential Arizona Reinsurance Company			1,000,000.000	0	0.000	0	313,375,000	0	0	0	140,000,000	0	140,000,000	0	A.	10/17/2006
000000-00-0	Prudential Financial Securities Investment Trust Enterprise			41,031,800.000	0	0.000	0	97,322,240	0	0	0	5,428,823	0	5,428,823	0	A.	10/02/2000
000000-00-0	The Prudential Assigned Settlement Services Corp.			10.000	0	0.000	0	136,923	0	0	0	0	0	0	0	A.	04/02/1996
000000-00-0	PRUDENTIAL TERM REINSURANCE CO			1,000,000.000	0	0.000	0	0	0	0	0	(50,000,000)	0	(50,000,000)	0	A.	01/22/2014
000000-00-0	Prudential Universal Reinsurance Service Corp			1,000,000.000	0	0.000	0	0	0	0	0	(70,000,000)	0	(70,000,000)	0	A.	07/25/2013
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					6,621,521,473	XXX	6,621,521,473	7,279,576,840	12,000,630	955,634,078	0	373,574,999	0	373,574,999	0	XXX	XXX
Mutual Funds																	
74440Y-10-8	Prudential High Yield Fund A COM			9,946.820	55,006	5.530	55,006	45,118	0	3,481	0	(1,989)	0	(1,989)	0	L.	06/27/2009
9299999. Subtotal - Mutual Funds					55,006	XXX	55,006	45,118	0	3,481	0	(1,989)	0	(1,989)	0	XXX	XXX
9799999 - Total Common Stocks					10,553,646,121	XXX	10,553,646,121	9,758,691,514	16,194,501	1,017,990,114	0	823,063,041	33,010,197	790,052,844	(18,387,660)	XXX	XXX
9899999 - Total Preferred and Common Stocks					10,590,167,978	XXX	10,593,693,775	9,797,025,281	16,259,630	1,019,301,959	0	821,286,045	33,103,788	788,260,151	(18,796,082)	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 90 , the total $ value (included in Column 8) of all such issues $ 152,189,543

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179M-G6-1	GNMA POOL NO MA0221 4.000% 07/20/42		09/16/2014	Credit Suisse First Boston Cor		1,002,706	944,522	1,784
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		04/16/2014	Morgan Stanley & Co, Inc		4,202,797	3,974,716	9,274
36179N-TE-8	GNMA POOL NO MA1449 4.000% 11/20/43		12/26/2013	BPN Paribas Securities		(25,911,847)	(24,950,850)	(55,446)
36202F-B3-9	GNMA POOL NO 004558 4.500% 10/20/39		04/08/2014	Goldman Sachs & Co		4,865,973	4,489,940	11,786
36202F-M8-6	GNMA POOL NO 004883 4.500% 12/20/40		04/08/2014	Various		13,587,636	12,541,437	32,921
36202F-MB-9	GNMA POOL NO 004854 4.500% 11/20/40		04/08/2014	Goldman Sachs & Co		2,048,907	1,890,572	4,963
36202F-PG-5	GNMA POOL NO 004923 4.500% 01/20/41		04/08/2014	Citigroup Capital Markets Inc		2,017,000	1,861,667	4,887
36202F-Q7-4	GNMA POOL NO 004978 4.500% 03/20/41		04/08/2014	Citigroup Capital Markets Inc		5,523,655	5,098,268	13,383
36202F-TL-0	GNMA POOL NO 005055 4.500% 05/20/41		04/08/2014	Goldman Sachs & Co		2,507,518	2,313,742	6,074
36202F-UF-1	GNMA POOL NO 005082 4.500% 06/20/41		04/08/2014	Citigroup Capital Markets Inc		7,200,586	6,646,056	17,446
36202F-V9-4	GNMA POOL NO 005140 4.500% 08/20/41		04/08/2014	Goldman Sachs & Co		3,279,008	3,025,613	7,942
36202F-VG-8	GNMA POOL NO 005115 4.500% 07/20/41		04/08/2014	Various		4,688,657	4,326,597	11,357
36202F-Y7-5	GNMA POOL NO 005234 4.500% 11/20/41		04/08/2014	Goldman Sachs & Co		1,314,907	1,213,293	3,185
36230T-3Z-3	GNMA POOL NO 758916 3.500% 07/15/43		04/15/2014	RBC Capital Markets		4,572,839	4,451,805	9,089
912803-EE-9	United States Treasury STRIP		02/19/2014	Various		34,970,596	111,400,000	0
912803-EF-6	United States Treasury STRIP		04/16/2014	Various		213,826,041	653,170,000	0
912803-EH-2	United States Treasury STRIP		05/28/2014	Various		89,925,967	256,100,000	0
912810-QA-9	UNITED STATES TREASURY TREASURY		07/18/2014	Goldman Sachs & Co		368,020	350,000	5,279
912810-RB-6	UNITED STATES TREASURY TREASURY		11/07/2014	Various		6,973,792	7,255,000	99,506
912810-RD-2	UNITED STATES TREASURY TREASURY		04/01/2014	Various		111,648,061	110,310,000	950,715
912810-RE-0	UNITED STATES TREASURY TREASURY		08/08/2014	Various		65,775,857	62,100,000	679,389
912810-RG-5	UNITED STATES TREASURY TREASURY		11/21/2014	Various		297,751,153	292,985,000	664,327
912810-RH-3	UNITED STATES TREASURY TREASURY		12/22/2014	Various		195,334,300	181,980,000	2,008,894
912828-A3-4	UNITED STATES TREASURY TREASURY		07/18/2014	Citigroup Capital Markets Inc		1,383,320	1,400,000	2,439
912828-C5-7	UNITED STATES TREASURY TREASURY		11/25/2014	Morgan Stanley & Co, Inc		27,884,180	27,350,000	99,745
912828-C7-3	UNITED STATES TREASURY TREASURY		04/21/2014	Various		42,863,338	42,880,000	6,172
912828-D5-6	UNITED STATES TREASURY TREASURY		11/04/2014	Cantor Fitzgerald & Co. Inc.		185,694	185,000	1,003
912828-F6-2	UNITED STATES TREASURY TREASURY		11/25/2014	Various		35,515,630	35,700,000	37,548
912828-G3-8	UNITED STATES TREASURY TREASURY		12/18/2014	Various		96,932,779	97,215,000	116,182
912828-G6-1	UNITED STATES TREASURY TREASURY		12/19/2014	Various		4,744,729	4,775,000	3,757
912828-G7-9	UNITED STATES TREASURY TREASURY		12/10/2014	Nomura Securities Intl		26,151,825	26,160,000	0
912828-NR-7	UNITED STATES TREASURY TREASURY		09/15/2014	Various		21,147,575	20,290,000	28,829
912828-SM-3	UNITED STATES TREASURY TREASURY		04/02/2014	Various		98,331,657	98,130,000	5,318
912828-TM-2	UNITED STATES TREASURY TREASURY		12/02/2014	Barclays Capital Inc		31,508,617	31,685,000	52,068
912828-TR-1	UNITED STATES TREASURY TREASURY		11/05/2014	Various		62,435,004	64,300,000	60,736
912828-VB-3	UNITED STATES TREASURY TREASURY		11/05/2014	Various		45,524,666	47,250,000	386,819
912828-VR-8	UNITED STATES TREASURY TREASURY		12/02/2014	Various		35,185,557	35,050,000	57,993
912828-VS-6	UNITED STATES TREASURY TREASURY		11/13/2014	Various		20,337,371	19,950,000	121,851
912828-WH-9	UNITED STATES TREASURY TREASURY		07/02/2014	Various		60,218,806	60,075,000	14,709
912828-WP-1	UNITED STATES TREASURY TREASURY		07/31/2014	Various		111,006,596	111,085,000	31,414
912828-WT-3	UNITED STATES TREASURY TREASURY		07/23/2014	Various		34,557,485	34,640,000	4,580
912828-WW-6	UNITED STATES TREASURY TREASURY		11/24/2014	Various		101,690,225	101,400,000	521,444
912833-7T-1	UNITED STATES TREASURY STRIP		06/30/2014	Barclays Capital Inc		23,907,600	45,000,000	0
912833-KV-1	UNITED STATES TREASURY STRIP		06/26/2014	Barclays Capital Inc		1,381,425	1,500,000	0
912833-LG-3	UNITED STATES TREASURY STRIP		06/05/2014	Barclays Capital Inc		52,341,660	63,000,000	0
912833-LR-9	UNITED STATES TREASURY STRIP		06/26/2014	Barclays Capital Inc		39,504,105	51,500,000	0
912833-LW-8	UNITED STATES TREASURY STRIP		07/02/2014	RBC Capital Markets		14,465,600	20,000,000	0
912833-LZ-1	UNITED STATES TREASURY STRIP		07/02/2014	Jefferies & Co, Inc		28,027,200	40,000,000	0
912833-PC-8	UNITED STATES TREASURY STRIP (INT)		07/07/2014	Royal Bank of Scotland		20,344,800	30,000,000	0
912833-QB-9	UNITED STATES TREASURY STRIP		06/30/2014	Barclays Capital Inc		24,351,551	36,700,000	0
912833-RZ-5	UNITED STATES TREASURY STRIP		06/30/2014	Barclays Capital Inc		45,603,300	71,000,000	0
912833-WR-7	UNITED STATES TREASURY STRIP		06/27/2014	Barclays Capital Inc		1,096,964	1,720,000	0
912833-XN-5	UNITED STATES TREASURY STRIP		05/22/2014	Barclays Capital Inc		60,278,328	96,800,000	0
912833-XS-4	UNITED STATES TREASURY STRIP		07/02/2014	RBC Capital Markets		24,606,400	40,000,000	0
912834-JH-2	UNITED STATES TREASURY STRIP		02/12/2014	Jefferies & Co, Inc		5,592,984	15,900,000	0
0599999. Subtotal - Bonds - U.S. Governments						2,246,581,100	3,076,117,378	6,039,362
Bonds - All Other Governments								
135087-A7-9	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/10/2014	RBC Capital Markets		558,399	556,258	743
135087-B8-6	CANADIAN GOVERNMENT GOVT FOREIGN	C	03/10/2014	RBC Capital Markets		458,114	456,926	263
135087-D5-0	CANADIAN GOVERNMENT DISCOUNT NOTE	C	12/24/2014	National Bank Of Canada		87,848	86,151	159
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	12/24/2014	Various		824,444	660,249	1,169
563469-UB-9	MANITOBA PROV CDA DISCOUNT NOTE	C	12/12/2014	Various		363,093	323,466	3,195
564835-AH-9	CANADIAN GOVT DISCOUNT NOTE	C	11/26/2014	Nesbitt Burns		62,312	62,314	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	09/22/2014	RBC Dominion Securities Inc		222,834	190,701	2,891
045167-AY-9	ASIAN DEVELOPMENT BANK GOVT FOREIGN	F	10/02/2014	Susquehanna Intl Group		1,140,240	1,000,000	12,584
06425Y-AF-6	BK OF ENGLAND EURO NOTE GOVT FOREIGN	F	03/10/2014	RBC Capital Markets		499,880	500,000	0
105756-AP-5	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	05/07/2014	Market Axess		50,562	45,000	1,169
105756-BE-9	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	05/30/2014	Market Axess		39,225	30,000	370
105756-BM-1	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	06/18/2014	JP Morgan		2,228,000	2,000,000	52,000
105756-BR-0	FED REPUBLIC OF BRAZIL GOVT FOREIGN	F	07/14/2014	Various		12,749,575	11,950,000	174,367
105860-AA-8	BRAZIL MINAS SPE GOVT FOREIGN	F	07/01/2014	Barclays Capital Inc		5,060,000	5,000,000	102,957
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN	F	08/05/2014	Various		14,226,750	13,200,000	131,007
168863-BP-2	CHILE REPUBLIC OF NT GOVT FOREIGN	F	06/30/2014	Various		14,271,000	17,000,000	171,583
195325-BJ-3	REPUBLIC OF COLOMBIA CORP FOREIGN	F	06/12/2014	Nomura Securities Intl		3,453,000	3,000,000	86,042
195325-BR-5	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/21/2014	Credit Suisse First Boston Cor		9,967,700	10,000,000	0
24850N-AC-4	KINGDOM OF DENMARK GOVT FOREIGN	F	03/11/2014	JP Morgan		499,600	500,000	0
317873-AY-3	FINLAND REPUBLIC OF BD GOVT FOREIGN	F	07/01/2014	Susquehanna Intl Group		530,900	400,000	10,966
31788D-AE-4	REPUBLIC OF FINLAND GOVT FOREIGN	F	09/03/2014	Barclays Capital Inc		997,520	1,000,000	0
423324-A*-3	HELLENIC REPUBLIC NT GOVT FOREIGN	D	01/14/2014	Goldman Sachs & Co		91,907	96,745	2,352
445545-AK-2	REPUBLIC OF HUNGARY GOVT FOREIGN	F	03/18/2014	Deutsche Bank Securities Inc		331,849	334,000	0
455780-AT-3	REPUBLIC OF INDONESIA GOVT FOREIGN	F	05/29/2014	Various		12,180,313	8,885,000	97,399
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN	F	05/20/2014	Various		7,918,639	6,979,000	97,481
455780-AX-4	REPUBLIC OF INDONESIA GOVT FOREIGN	F	07/29/2014	UBS International		7,689,000	6,600,000	199,192
455780-BD-7	REPUBLIC OF INDONESIA GOVT FOREIGN	F	01/08/2014	Merrill Lynch International		2,110,000	2,000,000	39,167
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN	F	05/29/2014	ING Bank		2,134,600	2,000,000	7,583
455780-BJ-4	REPUBLIC OF INDONESIA GOVT FOREIGN	F	06/25/2014	Various		10,922,750	11,400,000	253,925
455780-BM-7	REPUBLIC OF INDONESIA GOVT FOREIGN	F	09/08/2014	Deutsche Bank Securities Inc		2,809,500	3,000,000	56,271
455780-BQ-8	REPUBLIC OF INDONESIA GOVT FOREIGN	F	01/14/2014	Credit Suisse First Boston Cor		305,700	300,000	98
455780-BR-6	REPUBLIC OF INDONESIA GOVT FOREIGN	F	09/09/2014	Various		11,347,063	9,430,000	80,848
4581X0-CE-6	INTER-AMERICAN DEVEL BANK GOVT FOREIGN	F	01/16/2014	Merrill Lynch,Pierce,Fenner &		9,785,448	9,880,000	0
4581X0-CJ-5	INTER-AMERICAN DEVEL BANK GOVT FOREIGN	F	09/03/2014	Citigroup Capital Markets Inc		999,480	1,000,000	0
465138-7N-9	AID ISRAEL GOVT FOREIGN	F	06/04/2014	Various		23,930,581	24,620,000	371,393
46513A-GA-2	STATE OF ISRAEL GOVT FOREIGN	F	05/21/2014	Barclays Capital Inc		5,350,000	5,000,000	81,667
465410-AH-1	REPUBLIC OF ITALY GOVT FOREIGN	F	07/22/2014	Various		256,282	205,000	1,738
50064F-AL-8	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	F	06/03/2014	Merrill Lynch,Pierce,Fenner &		21,433,780	21,500,000	0
50066A-AA-1	KOREA GAS CORP GOVT FOREIGN	F	05/22/2014	Morgan Stanley & Co, Inc		5,500,858	5,068,000	15,556
50066A-AD-5	KOREA GAS CORP GOVT FOREIGN	F	03/05/2014	Various		9,856,700	8,000,000	69,444
50066A-AF-0	KOREA GAS CORP GOVT FOREIGN	F	03/11/2014	CREDIT AGRICOLE CIB		5,736,752	5,600,000	20,125
518417-AA-8	REPUBLIC OF LATVIA GOVT FOREIGN	F	06/03/2014	UBS AG		224,900	200,000	4,958
536878-AD-3	REPUBLIC OF LITHUANIA GOVT FOREIGN	F	08/12/2014	Various		2,657,038	2,190,000	1,795
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	F	06/04/2014	Citigroup Capital Markets Inc		2,749,400	2,330,000	35,678
698299-AX-2	Republic of Panama GOVT FOREIGN	F	01/14/2014	Nomura Securities Intl		327,990	300,000	7,237
71567P-AC-4	PERUSAHAAN PENERBIT SBSN GOVT FOREIGN	F	09/02/2014	HSBC Securities (USA) Inc		400,000	400,000	0
718286-BY-2	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	01/14/2014	HSBC Securities (USA) Inc		202,700	200,000	0
731011-AP-7	REPUBLIC OF POLAND GOVT FOREIGN	F	09/15/2014	Nomura Securities Intl		6,285,000	6,000,000	124,167
737271-AE-6	PORTUGAL REP GOVT FOREIGN	F	07/02/2014	HSBC Securities (USA) Inc		496,105	500,000	0
74727P-AG-6	STATE OF QATAR GOVT FOREIGN	F	05/29/2014	Merrill Lynch,Pierce,Fenner &		3,648,750	3,000,000	29,475
74727P-AK-7	STATE OF QATAR GOVT FOREIGN	F	05/30/2014	Various		14,719,475	12,740,000	238,820
74727P-AL-5	STATE OF QATAR GOVT FOREIGN	F	05/19/2014	Nomura Securities Intl		8,741,075	6,965,000	151,063
74727P-AR-2	STATE OF QATAR GOVT FOREIGN	F	06/03/2014	Various		14,736,113	12,640,000	257,707
760942-AY-8	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	F	06/30/2014	UBS AG		3,935,500	4,500,000	21,943
760942-AZ-5	REPUBLICA ORIENT URUGUAY GOVT FOREIGN	F	01/14/2014	Nomura Securities Intl		200,380	200,000	3,825
77586R-AA-8	ROMANIA GOVT FOREIGN 6.750% 02/07/22	F	05/30/2014	Merrill Lynch,Pierce,Fenner &		2,224,625	1,850,000	40,584
77586R-AC-4	ROMANIA GOVT FOREIGN 6.125% 01/22/44	F	09/09/2014	Various		50,447,323	43,850,000	489,473
77586R-AD-2	ROMANIA GOVT FOREIGN 4.875% 01/22/24	F	01/14/2014	Citigroup Capital Markets Inc		138,408	140,000	0
831594-AF-3	REPUBLIC OF SLOVENIA GOVT FOREIGN	F	02/10/2014	Goldman Sachs & Co		198,662	200,000	0
836205-AQ-7	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	F	01/23/2014	Deutsche Bank Securities Inc		250,380	260,000	371
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	F	05/23/2014	Various		11,421,013	10,135,000	39,381
857524-AB-8	REPUBLIC OF POLAND GOVT FOREIGN	F	01/14/2014	Goldman Sachs & Co		108,340	100,000	1,583
857524-AC-6	REPUBLIC OF POLAND GOVT FOREIGN	F	01/16/2014	Citigroup Capital Markets Inc		29,758,200	30,000,000	0
87020D-AM-6	KINGDOM OF SWEDEN GOVT FOREIGN	F	03/18/2014	Credit Suisse First Boston Cor		498,200	500,000	0
87020D-AN-4	KINGDOM OF SWEDEN GOVT FOREIGN	F	05/21/2014	Citigroup Capital Markets Inc		1,496,355	1,500,000	0
87020D-AP-9	KINGDOM OF SWEDEN GOVT FOREIGN	F	09/11/2014	Goldman Sachs & Co		998,890	1,000,000	0
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	05/23/2014	Various		6,992,842	6,285,000	23,434
87973P-AC-8	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	05/19/2014	Citigroup Capital Markets Inc		2,224,393	2,350,000	18,449
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN	F	05/29/2014	Goldman Sachs & Co		1,099,000	1,000,000	9,844
900123-CF-5	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/22/2014	HSBC Securities (USA) Inc		218,352	220,000	0
910860-AS-7	UNITED MEXICAN STATES GOVT FOREIGN	F	09/17/2014	Morgan Stanley & Co, Inc		16,843,200	13,200,000	433,125

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91086Q-BC-1	UNITED MEXICAN STATES GOVT FOREIGN	F	03/18/2014	CIBC World Martkets Corp		304,410	300,000	5,633
917288-BA-9	REPUBLIC OF URUGUAY GOVT FOREIGN	F	06/02/2014	Nomura Securities Intl		4,821,410	3,490,000	106,501
B11204-TJ-1	KINGDOM OF BELGIUM FEDERAL GOV GOVT FORE	D	01/23/2014	Citigroup Capital Markets Inc		332,740	311,984	4,263
D20658-2G-0	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI	D	12/30/2014	Various		1,596,407	1,542,128	5,186
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN	D	09/05/2014	Goldman Sachs & Co		73,684	64,833	302
E3124C-BY-8	COMUNIDAD DE MADRID NONDMUNI GOVT FOREIG	D	06/03/2014	BBVA		155,057	136,075	831
E4R46C-BB-2	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN	D	10/21/2014	Santander Investment Sec Inc		165,265	127,805	6,438
E89228-8K-4	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN	D	05/16/2014	Santander Investment Sec Inc		248,954	205,748	651
E89228-T7-0	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN	D	02/24/2014	Merrill Lynch International		608,380	549,060	1,950
G4935K-BB-5	IRELAND GOVT FOREIGN 5.000% 10/18/20	D	04/03/2014	HSBC Securities (USA) Inc		299,228	254,708	6,001
G49364-PV-1	IRELAND (REPUBLIC OF) GOVT FOREIGN	D	01/15/2014	DANSKE BANK A/S		228,663	205,313	5,346
G70464-AC-9	PERU ENHANCED PASS -THROUGH FI GOVT FORE	F	07/09/2014	Jefferies & Co, Inc		182,500	250,000	0
G7S95M-CD-5	REP OF IRELAND GOVT FOREIGN	D	10/30/2014	Various		1,625,011	1,499,189	15,725
G92444-AM-3	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	05/21/2014	Morgan Stanley United Kingdom		162,275	134,788	2,849
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY	D	06/24/2014	Various		1,106,583	973,889	218
G92450-VE-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	11/24/2014	Various		213,928,826	177,497,100	681,254
G9T44M-EB-4	UK TREASURY GOVT FOREIGN	D	01/21/2014	Morgan Stanley United Kingdom		178,182	180,620	694
G9T44M-FR-8	UK TREASURY GOVT FOREIGN	D	12/11/2014	Morgan Stanley & Co, Inc		319,858	282,483	3,642
G9T44M-GE-6	UK TREASURY GOVT FOREIGN	D	05/29/2014	Various		1,050,705	1,085,796	3,542
G9T44M-JW-3	UK TREASURY GOVT FOREIGN	D	11/12/2014	HSBC Securities (USA) Inc		708,599	634,900	8,541
J2615Q-SH-9	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	09/02/2014	Mizuho Securities USA, Inc.		196,746	191,856	607
J2615Q-TM-7	JAPAN TREASURY DISC BILL GOVT FOREIGN	D	11/10/2014	Morgan Stanley & Co, Inc		178,890	173,958	360
J28217-BE-6	JAPAN FINANCE CORPORATON GOVT FOREIGN	D	09/25/2014	Royal Bank of Scotland		189,791	163,475	1,332
K30904-AC-8	DENMARK KINGDOM OF GOVT FOREIGN	D	05/05/2014	HSBC Securities (USA) Inc		92,920	92,883	664
L05953-AA-9	EUROPEAN INVESTMENT BK GOVT FOREIGN	D	12/01/2014	Nomura Securities Intl		126,284	170,700	315
M82156-DR-4	REPUBLIC OF CYPRUS GOVT FOREIGN	D	08/26/2014	Various		189,479	199,803	3,479
M82156-DU-7	REPUBLIC OF CYPRUS GOVT FOREIGN	D	04/16/2014	Deutsche Bank Securities Inc		547,430	552,960	9,828
N54360-AF-4	MAJAPAHIT HOLDING BV GOVT FOREIGN	F	10/20/2014	Citigroup Capital Markets Inc		233,500	200,000	4,004
P18166-DX-6	GOVT OF BRAZIL GOVT FOREIGN	D	03/31/2014	BPN Paribas Securities		274,775	275,050	0
P8054Z-AC-7	FED REPUBLIC OF BRAZIL CORP FOREIGN	D	03/11/2014	Various		1,420,001	1,103,975	81,599
P9767G-2K-6	UNITED MEXICAN STATES GOVT FOREIGN	D	04/03/2014	HSBC Securities (USA) Inc		274,892	275,360	0
P9767G-U6-6	UNITED MEXICAN STATES GOVT FOREIGN	D	03/10/2014	BANCA IMI SECURITIES NY		138,273	138,620	3,394
P9767G-X2-2	UNITED MEXICAN STATES GOVT FOREIGN	D	03/12/2014	Goldman Sachs & Co		162,673	166,275	0
P9767G-Z2-0	UNITED MEXICAN STATES GOVT FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		822,668	819,390	2,346
P9767H-AZ-2	UNITED MEXICAN STATES GOVT FOREIGN	D	04/16/2014	BANCA IMI SECURITIES NY		763,045	693,740	22,472
P9767H-CU-1	UNITED MEXICAN STATES GOVT FOREIGN	D	05/21/2014	BPN Paribas Securities		737,076	6,956	19,467
Q08184-MK-8	AUSTRALIA COMMONWEALTH GOVT FOREIGN	D	03/11/2014	RBC Capital Markets		261,839	270,615	4,817
Q0819A-CW-8	AUSTRALIAN GOVERNMENT GOVT FOREIGN	D	03/13/2014	Toronto Dominion Bank		979,268	874,721	17,092
Q6750X-JT-6	NEW ZEALAND GOVT GOVT FOREIGN	D	03/12/2014	Australia/New Zealand Banking		445,945	415,888	6,101
Q6750X-LH-9	NEW ZEALAND GOVT GOVT FOREIGN	D	03/12/2014	Australia/New Zealand Banking		623,694	568,663	11,216
S69124-MY-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	D	10/17/2014	Various		425,870	401,515	13,259
S69124-VE-2	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	D	07/17/2014	Citigroup Capital Markets Inc		537,619	541,420	0
T60259-4H-7	ITALY GOV'T INT BOND GOVT FOREIGN	D	04/07/2014	Citigroup Capital Markets Inc		489,758	410,805	9,986
T6031Z-AQ-4	REPUBBLICA ITALIANA GOVT FOREIGN	D	12/01/2014	BBVA		179,313	156,605	8,130
T6032N-AD-9	ITALY (REPUBLIC OF) GOVT FOREIGN	D	07/29/2014	BBVA		159,702	134,395	19
T6052B-GV-4	ITALY GOVT INT BOND GOVT FOREIGN	D	04/30/2014	Daiwa Securities Co. Ltd Tokyo		101,794	97,513	4,010
T6247A-XD-3	BUONI POLIENNALI DEL TES GOVT FOREIGN	D	05/16/2014	Merrill Lynch International		223,320	205,748	419
V05973-BQ-0	AFRICAN DEV BK GOVT FOREIGN	F	09/30/2014	Cambridge Intl Securities Inc		318,971	240,000	8,672
W5134N-CC-4	KINGDOM OF SWEDEN GOVT FOREIGN	D	08/11/2014	Prudential Investment Mgmt.		681,376	670,725	1,392
W9478G-SX-2	SWEDEN GOVT GOVT FOREIGN	D	04/07/2014	Royal Bank of Scotland		867,244	763,580	2,524
X0R483-AK-8	BULGARIA REPUBLIC GOVT FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		389,222	401,415	1,363
X32332-KP-6	HELLENIC REP 6.5000 191022 GOVT FOREIGN	D	04/10/2014	JP Morgan Securities, Inc		205,570	207,368	0
X32332-LC-4	HELLENIC REP 6.5000 191022 GOVT FOREIGN	D	07/10/2014	Deutsche Bank AG-London-Client		135,928	136,405	0
X3252U-AM-8	HELLENIC REPUBLIC GOVT FOREIGN	D	05/09/2014	Merrill Lynch International		186,408	196,841	1,995
X3446N-AF-6	REPUBLIC OF SLOVENIA GOVT FOREIGN	F	04/16/2014	Mitsubishi UFJ SEC (USA) Inc		539,950	500,000	13,444
X3928W-AM-8	OBRIGACOES DO TESOURO GOVT FOREIGN	D	04/03/2014	JP Morgan Securities, Inc		228,553	220,288	8,318
X4816E-BB-4	REPUBLIC OF LATVIA GOVT FOREIGN	D	02/21/2014	RABOBANK INTERNATIONAIL		177,999	153,580	8,285
X48200-AA-4	Latvia GOVT FOREIGN 5.250% 02/22/17	F	02/21/2014	RABOBANK INTERNATIONAIL		219,200	200,000	117
X4820S-AB-8	REPUBLIC OF LATVIA GOVT FOREIGN	D	01/14/2014	JP Morgan Securities, Inc		674,538	682,675	0
X5048H-DQ-9	REPUBLIC OF LITHUANIA GOVT FOREIGN	F	08/04/2014	Market Axess		121,350	100,000	3,606
X6694N-AJ-0	REPUBLIC OF PORTUGAL GOVT FOREIGN	F	02/19/2014	Freimark Blair		204,250	200,000	2,897
X6738P-EH-3	OBRIGACOES DO TESOURO GOVT FOREIGN	D	01/16/2014	Commerzbank A.G.		208,889	204,848	5,874
X7360W-AC-6	ROMANIA GOVT FOREIGN 3.625% 04/24/24	D	08/11/2014	Prudential Investment Mgmt.		347,687	335,363	3,630
X7922U-AF-4	SLOVAK REPUBLIC GOVT FOREIGN	F	04/16/2014	Various		1,052,445	1,000,000	15,604
X7S904-BU-4	REPUBLIC OF LATVIA GOVT FOREIGN	D	08/11/2014	Prudential Investment Mgmt.		692,524	670,725	5,442

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
X9379Q-RB-8	HUNGARY GOVERNMENT BOND GOVT FOREIGN	D	03/18/2014	UBS AG		236,017	229,187	7,665
Y20721-AE-9	REPUBLIC OF INDONESIA CORP FOREIGN	F	07/23/2014	Jefferies & Co, Inc		2,760,000	2,000,000	50,056
Y20721-AK-5	REPUBLIC OF INDONESIA GOVT FOREIGN	F	01/24/2014	Market Axess		188,496	168,000	385
Y20721-AL-3	REPUBLIC OF INDONESIA GOVT FOREIGN	F	07/21/2014	CRT Inc.		2,935,375	2,300,000	3,466
Y2R84N-J8-2	EXPORT-IMPORT BK KOREA GOVT FOREIGN	D	08/20/2014	Australia/New Zealand Banking		294,812	279,390	14,277
Y3422V-CL-0	HONG KONG GOVERNMENT GOVT FOREIGN	D	05/12/2014	HSBC Securities (USA) Inc		754,936	645,024	10,144
Y39814-KB-6	INDONESIA GOVERNMENT GOVT FOREIGN	D	07/02/2014	Merrill Lynch,Pierce,Fenner &		570,919	574,539	0
Y39814-KC-4	INDONESIA GOVERNMENT GOVT FOREIGN	D	10/22/2014	Australia/New Zealand Banking		128,950	127,295	1,083
Y6972F-AS-9	REPUBLIC OF THE PHILIPPINES CORP FOREIGN	D	08/26/2014	Commerzbank A.G.		595,277	544,715	8,726
Y7277F-PT-1	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	D	06/03/2014	Merrill Lynch,Pierce,Fenner &		230,745	231,549	0
Y9485P-AB-8	WAKALA GLOBAL SUKUK BERHAD GOVT FOREIGN	F	11/03/2014	Various		836,972	750,000	10,944
1099999. Subtotal - Bonds - All Other Governments						648,882,712	578,376,630	5,353,008
Bonds - U.S. States, Territories and Possessions								
13063A-5G-5	CALIFORNIA ST CORP MUNI		03/04/2014	Morgan Stanley & Co, Inc		159,713	115,000	3,762
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						159,713	115,000	3,762
Bonds - U.S. Political Subdivisions of States, Territories and Possessions								
16765#-AA-5	City of Chicago PartN Orange Line 2005-1		12/31/2014	Interest Capitalization		7,025,162	7,025,162	0
253363-WM-3	DICKINSON TEX INDPT SCH DIST CORPORATE M		07/28/2014	Merrill Lynch,Pierce,Fenner &		12,819,890	12,650,000	15,461
253363-WQ-4	DICKINSON TEX INDPT SCH DIST CORPORATE M		07/28/2014	Merrill Lynch,Pierce,Fenner &		5,059,200	5,000,000	6,111
262061-PW-8	DRIPPING SPRINGS TEX INDPT SCH CORPORATE		08/20/2014	Various		8,086,730	8,000,000	1,333
35880C-NK-6	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		06/19/2014	Merrill Lynch,Pierce,Fenner &		3,441,324	3,355,000	14,538
35880C-NL-4	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		06/19/2014	Merrill Lynch,Pierce,Fenner &		4,538,247	4,435,000	19,218
35880C-NP-5	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		06/19/2014	Merrill Lynch,Pierce,Fenner &		5,113,440	5,025,000	21,775
35880C-NQ-3	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		07/15/2014	Merrill Lynch,Pierce,Fenner &		2,025,380	2,000,000	14,000
35880C-NT-7	FRISCO TEX INDPT SCH DIST CORPORATE MUNI		07/24/2014	Merrill Lynch,Pierce,Fenner &		14,765,670	14,535,000	119,510
517840-6C-3	LAS VEGAS VALLEY NEV WTR DIST CORPORATE		12/12/2014	Citigroup Capital Markets Inc		4,526,632	4,400,000	0
564096-XF-7	MANOR TEX INDPT SCH DIST CORPORATE MUNI		11/13/2014	Various		13,670,353	13,480,000	23,000
64966L-LH-2	NEW YORK N Y CORP MUNI		03/06/2014	Citigroup Capital Markets Inc		32,000,000	32,000,000	0
882723-TA-7	TEXAS STATE OF CORPORATE MUNI		12/12/2014	Merrill Lynch,Pierce,Fenner &		6,032,035	5,800,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						119,104,063	117,705,162	234,946
Bonds - U.S. Special Revenues								
00037C-VN-7	ABAG FIN AUTH FOR NONPROFIT CO CORP SINK		01/24/2014	Goldman Sachs & Co		8,175,440	8,000,000	0
01179R-EQ-2	ALASKA ST MUNI BOND BANK AUTH CORPORATE		06/10/2014	RBC Capital Markets		13,641,460	14,000,000	0
040507-NS-0	ARIZONA HEALTH FACS AUTH REV CORPORATE M		10/20/2014	Various		21,554,180	21,500,000	444
114894-VK-1	BROWARD CNTY FL ARPT SYS REVEN CORP SINK		01/10/2014	JP Morgan Securities, Inc		3,828,825	3,750,000	43,776
13033L-4F-1	CALIFORNIA HEALTH FACS FING AU CORPORATE		06/12/2014	Merrill Lynch,Pierce,Fenner &		24,578,750	25,000,000	0
13033L-4M-6	CALIFORNIA HEALTH FACS FING AU CORPORATE		07/17/2014	Merrill Lynch,Pierce,Fenner &		5,000,000	5,000,000	0
13033L-W5-2	CALIFORNIA HEALTH FACS FING AU CORP SINK		01/24/2014	Merrill Lynch,Pierce,Fenner &		10,049,480	10,000,000	227,361
13077C-M8-4	CALIFORNIA ST UNIV REV CORPORATE MUNI		08/01/2014	Barclays Capital Inc		24,199,200	24,000,000	0
167593-PS-5	CHICAGO ILL O HARE INTL ARPT CORP SINK F		02/24/2014	Citigroup Capital Markets Inc		1,020,710	1,000,000	18,056
18085P-QJ-6	CLARK CO NV ARPT REV CORP MUNI		03/19/2014	Merrill Lynch,Pierce,Fenner &		8,374,625	8,500,000	0
18085P-QK-3	CLARK CO NV ARPT REV CORP MUNI		03/19/2014	Merrill Lynch,Pierce,Fenner &		4,426,798	4,520,000	0
235036-2R-0	DALLAS FORT WORTH TEX INTL ARP CORPORATE		07/30/2014	Various		24,701,320	25,100,000	4,354
24916T-DJ-5	DENVER COLO CITY & CNTY BRD WT CORPORATE		10/17/2014	Barclays Capital Inc		14,304,414	13,770,000	33,660
254845-JZ-4	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M		09/10/2014	Various		13,441,915	13,175,000	38,245
254845-KY-5	DISTRICT COLUMBIA WTR&SWR AU CORPORATE M		10/22/2014	Goldman Sachs & Co		16,459,680	16,000,000	0
270618-ER-8	EAST BATON ROUGE LA SEW COMMN CORPORATE		12/10/2014	JP Morgan Securities, Inc		2,048,500	2,000,000	0
303823-KY-3	FAIRFAX CO VA IDA REV REF CORPORATE MUNI		12/03/2014	Morgan Stanley & Co, Inc		3,988,320	4,000,000	0
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/17/2013	Morgan Stanley & Co, Inc		(415,715)	(416,496)	(486)
31292L-AN-5	FHLMC POOL NO C03613 4.000% 11/01/40		06/04/2014	WELLS FARGO SEC LLC		14,033,295	13,317,480	16,277
31292L-FU-4	FHLMC POOL NO C03779 3.500% 03/01/42		10/03/2014	Credit Suisse First Boston Cor		20,682,002	20,125,409	25,436
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		05/02/2014	Nomura Securities Intl		5,660,401	5,807,401	5,323
31307C-TD-0	FHLMC POOL NO J24148 3.000% 06/01/28		06/13/2014	Merrill Lynch,Pierce,Fenner &		2,096,325	2,029,111	2,705
31307E-LR-3	FHLMC POOL NO J25736 3.000% 09/01/28		06/13/2014	Merrill Lynch,Pierce,Fenner &		4,020,740	3,891,823	5,189
31307H-DP-9	FHLMC POOL NO J28210 3.000% 05/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &		1,091,923	1,056,753	1,409
31307H-KJ-5	FHLMC POOL NO J28397 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &		9,094,472	8,797,555	11,730
31307H-LC-9	FHLMC POOL NO J28423 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &		5,403,849	5,227,423	6,970
31307H-LH-8	FHLMC POOL NO J28428 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &		1,613,251	1,560,817	2,081
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		10/03/2014	Credit Suisse First Boston Cor		3,213,890	3,126,923	3,952
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		08/22/2014	Credit Suisse First Boston Cor		2,011,615	1,960,161	1,906
3132KE-J4-8	FHLMC POOL NO V60283 3.000% 09/01/28		07/23/2014	Goldman Sachs & Co		20,766,337	20,098,988	28,474
31359M-EE-9	FANNIE MAE CORPORATE 5.375% 12/07/28	0	11/25/2014	JP Morgan Securities, Inc		202,184	156,975	4,022
3136A7-MN-9	FANNIEMAE-ACES CMBS 2.349% 05/25/22		01/07/2014	Goldman Sachs & Co		9,987,781	10,700,000	6,285

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136A8-G6-1	FANNIEMAE-ACES CMBS 2.377% 05/25/22		02/12/2014	BPN Paribas Securities		11,386,875	12,000,000	13,470
3136AJ-7J-9	FANNIE MAE CMBS 2.432% 05/25/21		06/12/2014	Goldman Sachs & Co		10,394,999	10,500,000	20,574
3136AJ-B7-0	FANNIE MAE CMBS 3.205% 03/25/24		04/14/2014	Goldman Sachs & Co		24,195,636	24,440,039	63,099
3137AY-CF-6	FHLMC MULTIFAMILY STRUCTURED P CMBS IO N		04/10/2014	WELLS FARGO SEC LLC		630,322	0	3,617
3137B1-B2-7	FREDDIE MAC CMBS IO NOTIONAL		04/07/2014	Royal Bank of Scotland		978,430	0	5,350
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		10/29/2014	Deutsche Bank Securities Inc		4,598,201	4,449,423	5,191
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		10/06/2014	Merrill Lynch,Pierce,Fenner &		4,828,517	4,559,237	6,586
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		05/15/2014	JP Morgan Securities, Inc		5,706,059	5,391,817	6,590
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		10/29/2014	Citigroup Capital Markets Inc		31,073,453	30,086,248	35,101
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		10/29/2014	Barclays Capital Inc		25,445,777	24,548,233	28,640
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		04/29/2014	Citigroup Capital Markets Inc		5,658,526	5,832,592	5,347
3138Y6-3S-1	FNMA POOL NO AX5308 3.500% 01/01/42		12/31/2014	WELLS FARGO SEC LLC		6,151,163	5,888,041	7,442
3138Y8-S9-2	FNMA POOL NO AX6843 4.000% 11/01/44		12/31/2014	JP Morgan Securities, Inc		4,803,997	4,493,654	6,491
31398Q-HC-4	FREDDIE MAC CMBS IO NOTIONAL		04/17/2014	Deutsche Bank Securities Inc		988,176	0	13,450
31398V-JA-5	FREDDIE MAC CMBS IO NOTIONAL		05/16/2014	KGS ALPHA CAP MARKETS LP		998,689	0	13,739
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		05/09/2014	RBC Capital Markets		3,884,155	3,968,486	3,638
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		09/30/2014	Merrill Lynch,Pierce,Fenner &		4,804,430	4,695,839	5,935
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		09/03/2014	Nomura Securities Intl		1,190,352	1,158,846	1,127
343136-5J-2	FLORIDA ST TPK AUTH CORPORATE MUNI		08/01/2014	JP Morgan Securities, Inc		3,729,896	3,700,000	0
343136-5K-9	FLORIDA ST TPK AUTH CORPORATE MUNI		08/01/2014	JP Morgan Securities, Inc		3,921,957	3,900,000	0
343136-5M-5	FLORIDA ST TPK AUTH CORPORATE MUNI		08/01/2014	JP Morgan Securities, Inc		10,284,419	10,260,000	0
353187-BR-7	FRANKLIN CNTY OHIO CORPORATE MUNI		05/13/2014	Citigroup Capital Markets Inc		14,746,800	15,000,000	1,667
38611T-AC-1	GRAND PARKWAY TRANSPORTATION C CORP SINK		01/28/2014	Goldman Sachs & Co		26,260,540	26,000,000	369,688
387883-VC-2	GRANT CNTY WASH PUB UTIL DIST CORPORATE		10/22/2014	Citigroup Capital Markets Inc		14,462,840	14,000,000	0
426357-GF-0	HENTRY CNTY GA HOSP AUTH REV CORPORATE M		10/24/2014	Merrill Lynch,Pierce,Fenner &		12,331,442	10,995,000	0
45203H-B5-0	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		08/06/2014	Barclays Capital Inc		24,098,400	24,000,000	0
45203H-E8-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		12/16/2014	JP Morgan Securities, Inc		3,842,320	3,800,000	222
45203H-RF-1	ILLINOIS ST FIN AUTH REVENUE CORPORATE M		05/15/2014	Merrill Lynch,Pierce,Fenner &		26,496,990	27,000,000	147,000
452252-JD-2	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		05/08/2014	Citigroup Capital Markets Inc		5,439,950	5,000,000	0
452252-JG-5	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		05/08/2014	Citigroup Capital Markets Inc		10,913,400	10,000,000	0
452252-JH-3	ILLINOIS ST TOLL HIGHWAY AUTH CORPORATE		05/08/2014	Citigroup Capital Markets Inc		5,448,300	5,000,000	0
46613P-2M-7	JEA CORPORATE MUNI 4.000% 10/01/40		06/26/2014	JP Morgan Securities, Inc		1,268,778	1,275,000	0
46613S-BR-0	JEA FLA ELEC SYS REV CORP MUNI		01/16/2014	RBC Capital Markets		2,406,996	2,275,000	0
46613S-BT-6	JEA FLA ELEC SYS REV CORP SINK FUND MUNI		01/16/2014	RBC Capital Markets		6,720,336	6,420,000	0
49126P-EB-2	KENTUCKY ECONOMIC DEV FIN AUTH CORP SINK		01/16/2014	Various		4,569,485	4,560,000	13,965
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A CORPORATE		12/04/2014	Morgan Stanley & Co, Inc		2,586,740	2,000,000	8,776
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P CORPORATE		10/30/2014	Raymond James & Associates Inc		19,246,683	15,450,000	317,147
546475-QQ-0	LOUISIANA ST GAS & FUELS TAX CORPORATE M		07/18/2014	Various		9,010,855	8,970,000	0
560427-C8-7	MAINE HEALTH & HIGHER EDL FACS CORPORATE		05/29/2014	RBC Capital Markets		7,650,000	7,650,000	11,050
575579-YB-7	MASSACHUSETTS BAY TRANSN AUTH CORPORATE		04/16/2014	Barclays Capital Inc		9,921,000	10,000,000	0
575832-XJ-4	MASSACHUSETTS ST COLLEGE BLDG CORP SINK		03/06/2014	Merrill Lynch,Pierce,Fenner &		2,948,430	3,000,000	24,000
57583U-A7-3	MASSACHUSETTS ST DEV FIN AGY CORP SINK F		01/14/2014	Various		4,729,180	4,625,000	0
57583U-F6-0	MASSACHUSETTS ST DEV FIN AGY CORP SINK F		01/28/2014	Various		4,158,240	4,000,000	0
590545-TZ-2	MESA ARIZ UTIL SYS REV CORPORATE MUNI		06/05/2014	Merrill Lynch,Pierce,Fenner &		20,098,400	20,000,000	0
590545-UA-5	MESA ARIZ UTIL SYS REV CORPORATE MUNI		06/05/2014	Merrill Lynch,Pierce,Fenner &		16,425,143	16,385,000	0
591745-U3-6	METRO ATLANTA TRAN AUTH REV BD CORPORATE		06/27/2014	Merrill Lynch,Pierce,Fenner &		13,875,480	13,710,000	1,523
591745-U4-4	METRO ATLANTA TRAN AUTH REV BD CORPORATE		06/27/2014	Merrill Lynch,Pierce,Fenner &		14,272,729	14,145,000	1,572
593791-GZ-3	MIAMI UNIV OHIO CORPORATE MUNI		05/07/2014	Barclays Capital Inc		9,500,000	9,500,000	0
605699-LZ-8	MISSISSIPPI ST UNIV EDL BLDG C CORP SINK		01/14/2014	Barclays Capital Inc		3,124,680	3,000,000	40,000
60637A-FC-1	MISSOURI ST HEALTH & EDL FACS CORP SINK		03/07/2014	RBC Capital Markets		5,450,000	5,450,000	0
646139-5E-1	NEW JERSEY ST TPK AUTH CORPORATE MUNI		05/14/2014	Goldman Sachs & Co		30,230,000	30,230,000	0
646139-X8-3	NEW JERSEY ST TPK AUTH CORPORATE MUNI		04/03/2014	Barclays Capital Inc		9,549,855	7,100,000	135,865
64971W-EN-6	NEW YORK CITY TRANSITIONAL FIN CORPORATE		04/10/2014	Merrill Lynch,Pierce,Fenner &		4,843,173	4,450,000	0
64971W-EP-1	NEW YORK CITY TRANSITIONAL FIN CORPORATE		04/09/2014	Merrill Lynch,Pierce,Fenner &		4,010,255	3,690,000	0
64972G-DJ-0	NEW YORK CITY MUNICIPAL WATER CORP MUNI		03/05/2014	Various		19,446,700	18,520,000	34,094
64972G-EU-4	NEW YORK CITY MUNICIPAL WATER CORPORATE		07/25/2014	RBC Capital Markets		14,962,500	15,000,000	33,333
64972G-EX-8	NEW YORK CITY MUNICIPAL WATER CORPORATE		09/10/2014	Merrill Lynch,Pierce,Fenner &		18,071,100	18,000,000	0
649907-YA-4	NEW YORK ST DORM AUTH REVS NON CORP MUNI		03/06/2014	Various		11,233,130	10,750,000	113,981
663903-FK-3	NORTHEAST OHIO REGIONAL SEWER CORPORATE		12/10/2014	Merrill Lynch,Pierce,Fenner &		8,019,200	8,000,000	0
682001-CA-8	OMAHA PUB PWR DIST NEB CORPORATE MUNI		07/24/2014	Morgan Stanley & Co, Inc		10,022,349	9,760,000	0
682001-DT-6	OMAHA PUB PWR DIST NEB CORPORATE MUNI		12/17/2014	Various		5,550,871	5,375,000	0
709223-VZ-1	PENNSYLVANIA ST TPK COMMN CORPORATE MUNI		06/25/2014	Raymond James & Associates Inc		144,288	119,000	585
709224-DL-0	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		05/15/2014	Various		16,170,286	15,150,000	15,021
709224-DM-8	PENNSYLVANIA ST TURNPIKE COMMI CORPORATE		05/08/2014	Various		12,423,223	11,750,000	9,236
717901-AN-2	PHILADELPHIA PA AUTH FOR INDL CORPORATE		10/08/2014	Various		21,017,927	20,945,000	48,644

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
73358W-RP-1	PORT AUTH N Y & N J CORP MUNI		03/04/2014	Various		74,002,141	73,855,000	1,631
73358W-SC-9	PORT AUTH N Y & N J CORPORATE MUNI		06/19/2014	Morgan Stanley & Co, Inc		22,827,207	22,605,000	22,605
73358W-SD-7	PORT AUTH N Y & N J CORPORATE MUNI		06/19/2014	Morgan Stanley & Co, Inc		18,872,890	18,735,000	18,735
73358W-SE-5	PORT AUTH N Y & N J CORPORATE MUNI		06/19/2014	Morgan Stanley & Co, Inc		24,760,826	24,620,000	24,620
759911-X2-1	REGIONAL TRANS AUTH CORP MUNI		03/21/2014	WELLS FARGO SEC LLC		1,060,550	1,000,000	5,972
837151-JH-3	SOUTH CAROLINA ST PUBLIC SVC A CORP SINK		01/02/2014	Merrill Lynch,Pierce,Fenner &		25,418,250	25,000,000	355,208
83755V-VZ-4	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE		06/18/2014	Merrill Lynch,Pierce,Fenner &		4,892,250	5,000,000	0
83755V-XE-9	SOUTH DAKOTA ST HEALTH & EDL F CORPORATE		10/17/2014	Various		15,004,000	15,000,000	0
87638Q-KU-2	TARRANT CNTY TEX CULTURAL ED F CORP MUNI		02/27/2014	Merrill Lynch,Pierce,Fenner &		2,909,115	2,700,000	2,250
87638Q-KX-6	TARRANT CNTY TEX CULTURAL ED F CORP SINK		02/07/2014	JP Morgan Securities, Inc		3,858,228	3,720,000	0
880591-DC-3	Tenn Valley Authority CORPORATE	0	10/01/2014	Various		384,462	328,575	4,722
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		01/09/2014	Direct		4,755,000	4,755,000	0
914026-SD-2	UNIVERSITY ALA GEN REV CORPORATE MUNI		08/21/2014	Merrill Lynch,Pierce,Fenner &		4,186,950	4,120,000	0
914026-SE-0	UNIVERSITY ALA GEN REV CORPORATE MUNI		08/21/2014	Merrill Lynch,Pierce,Fenner &		6,589,892	6,495,000	0
914026-SF-7	UNIVERSITY ALA GEN REV CORPORATE MUNI		09/09/2014	Merrill Lynch,Pierce,Fenner &		6,802,195	6,710,000	10,438
914026-SG-5	UNIVERSITY ALA GEN REV CORPORATE MUNI		09/09/2014	Merrill Lynch,Pierce,Fenner &		7,141,086	7,050,000	10,967
91412F-7Y-7	UNIVERSITY CALIF CORPORATE MUNI FRGN		10/29/2014	Raymond James & Associates Inc		6,988,314	5,700,000	153,482
91412G-UR-4	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		04/04/2014	WELLS FARGO SEC LLC		25,000,000	25,000,000	0
914353-H2-6	UNIVERSITY OF ILLINOIS CORP SINK FUND MU		02/06/2014	WELLS FARGO SEC LLC		4,015,222	3,900,000	0
914378-FC-3	UNIVERSITY KY CORPORATE MUNI		04/16/2014	JP Morgan Securities, Inc		2,926,500	3,000,000	11,333
91514A-AY-1	UNIVERSITY OF TEXAS SYSTEM CORPORATE MUN		04/02/2014	WELLS FARGO SEC LLC		11,395,115	11,550,000	0
917393-AW-0	UTAH CNTY UTAH CORPORATE MUNI		10/08/2014	Various		36,219,680	36,140,000	28,587
93975W-FC-4	WASHINGTON ST ECONOMIC DEV FIN CORPORATE		07/25/2014	Barclays Capital Inc		6,421,475	6,395,000	0
940157-YY-0	WASHINGTON SUBN SAN DIST MD CORPORATE MU		11/18/2014	JP Morgan Securities, Inc		4,647,330	4,500,000	0
940157-YZ-7	WASHINGTON SUBN SAN DIST MD CORPORATE MU		11/18/2014	JP Morgan Securities, Inc		4,640,040	4,500,000	0
958697-JW-5	WESTERN MINN MUN PWR AGY MINN CORPORATE		06/27/2014	Citigroup Capital Markets Inc		6,500,000	6,500,000	0
982674-KA-0	WYANDOTTE CNTY/KANSAS CITY UTI CORPORATE		07/29/2014	Various		10,196,265	10,250,000	7,910
3199999. Subtotal - Bonds - U.S. Special Revenues						1,295,023,973	1,267,805,353	2,718,385
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00101J-AE-6	ADT CORP CORP 2.250% 07/15/17		08/07/2014	Various		295,625	300,000	869
00124#-AD-9	Ag Processing Inc Senior Note		03/01/2014	Prudential Investment Mgmt.		2,427,864	2,250,000	5,890
00124#-AF-4	Ag Processing Inc Senior Note		08/19/2014	Security Transfer		3,626,058	3,375,000	22,860
00164V-AB-9	AMC NETWORKS INC CORPORATE		07/02/2014	Various		13,465,000	12,000,000	397,403
00168@-AH-9	ALS Group General Partnership Senior Not		08/19/2014	Security Transfer		4,764,038	4,500,000	15,638
002474-A#-1	AZZ Inc Senior Note 5.420% 01/20/21		08/19/2014	Security Transfer		3,329,698	3,000,000	13,098
00248P-AA-4	INVESCO CLO CLO 1.684% 07/15/26		07/14/2014	Citigroup Capital Markets Inc		69,151,263	69,250,000	865
00256@-AB-5	Aaron's Inc / Aaron Invt Co Senior Note		04/14/2014	Direct		36,423,000	36,423,000	0
00287Y-AJ-8	ABBVIE INC CORPORATE 1.750% 11/06/17		06/16/2014	Suntrust Capital Markets Inc		4,979,731	4,952,000	10,351
00404A-AG-4	ACADIA HEALTHCARE CO INC CORPORATE		09/22/2014	Tax Free Exchange		2,634,875	2,675,000	30,846
00440E-AH-0	ACE INA HOLDINGS INC CORPORATE		09/10/2014	Various		10,033,475	7,500,000	167,500
00440E-AR-8	ACE INA HOLDINGS INC CORPORATE		07/08/2014	Morgan Stanley & Co, Inc		5,421,978	5,400,000	22,110
00450#-AB-7	Account Control Technology Inc Senior Se		05/06/2014	Direct		14,812,500	14,812,500	0
00817Y-AP-3	AETNA INC CORPORATE 4.750% 03/15/44		06/11/2014	Deutsche Bank Securities Inc		6,112,695	5,900,000	77,069
00817Y-AQ-1	AETNA INC CORPORATE 3.500% 11/15/24		11/03/2014	Citigroup Capital Markets Inc		9,958,100	10,000,000	0
010392-EC-8	ALABAMA POWER DEBENTURES		03/06/2014	Pierpont Securities		462,996	400,000	1,647
013817-AW-1	ALCOA INC CORPORATE 5.125% 10/01/24		09/17/2014	Morgan Stanley & Co, Inc		80,000	80,000	0
01449*-AD-9	Alexander & Baldwin, LLC Senior Note		12/03/2014	Various		7,349,716	7,300,000	35,588
01877K-AB-9	Alliance Pipeline Senior Note		03/01/2014	Prudential Investment Mgmt.		300,924	263,892	3,128
020002-BA-8	ALLSTATE CORP CORP 4.500% 06/15/43		12/23/2014	US Bank NA		5,529,400	5,000,000	8,750
02005A-EA-2	ALLY MASTER OWNER TRUST ABS FLOATER		03/11/2014	Barclays Capital Inc		21,000,000	21,000,000	0
02005A-EJ-3	ALLY MASTER OWNER TRUST ABS FLOATER		07/08/2014	JP Morgan Securities, Inc		2,000,000	2,000,000	0
02005A-EQ-7	ALLY MASTER OWNER TRUST ABS FLOATER		11/04/2014	Barclays Capital Inc		1,000,000	1,000,000	0
02006N-AB-5	ALLY AUTO ASSET BACKED		02/25/2014	Credit Suisse First Boston Cor		26,259,849	26,260,975	0
02006T-AA-4	ALLY AUTO ASSET BACKED		06/10/2014	Credit Suisse First Boston Cor		16,998,555	17,000,000	0
02006U-AB-9	ALLY AUTO ASSET BACKED		10/16/2014	JP Morgan Securities, Inc		20,698,185	20,700,000	0
02006W-AB-5	ALLY AUTO ASSET BACKED		09/17/2014	Credit Suisse First Boston Cor		24,098,923	24,100,000	0
02112#-AD-9	Alsco Inc. Series D Senior Note		02/01/2014	Prudential Investment Mgmt.		2,327,920	2,290,000	31,042
02361D-AN-0	AMEREN ILLINOIS CO CORPORATE		06/23/2014	Barclays Capital Inc		8,277,714	8,325,000	0
02377A-AA-6	AMERICAN AIRLINES AMERICAN AIRLINES INC		09/02/2014	Goldman Sachs & Co		200,000	200,000	0
02377U-AA-2	AMERICAN AIRLINES CORPORATE		07/24/2013	Morgan Stanley & Co, Inc		(4,995,000)	(4,995,000)	0
02377U-AB-0	AMERICAN AIRLINES CORPORATE		07/30/2014	Tax Free Exchange		5,104,119	4,715,121	9,725
02406P-AK-6	AMERICAN AXLE & MFG INC CORPORATE		11/03/2014	Credit Suisse First Boston Cor		2,225,363	1,965,000	72,337
02406P-AL-4	AMERICAN AXLE & MFG INC CORPORATE		04/21/2014	Various		8,203,731	7,535,000	87,195
02406P-AM-2	AMERICAN AXLE & MFG INC CORPORATE		04/08/2014	Merrill Lynch,Pierce,Fenner &		6,922,500	6,500,000	29,340

SCHEDULE D - PART 3

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

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025816-BF-5	AMERICAN EXPRESS CO CORP		01/23/2014	Citigroup Capital Markets Inc		18,009,800	20,000,000	123,750
025816-BK-4	AMERICAN EXPRESS CO CORPORATE		12/02/2014	Goldman Sachs & Co		194,078	195,000	0
02582J-GD-6	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		08/13/2014	Various		32,069,375	32,000,000	1,813
02582J-GP-9	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		07/10/2014	Barclays Capital Inc		1,000,977	1,000,000	0
02587A-AH-7	AMERICAN EXPRESS CARDS ABS FLOATER		09/18/2014	Merrill Lynch,Pierce,Fenner &		2,008,359	2,000,000	379
026874-BW-6	AMERICAN INTL GROUP INC CORPORATE		03/24/2014	Morgan Stanley & Co, Inc		106,787	90,000	1,632
026874-CU-9	AMERICAN INTL GROUP INC CORPORATE		07/17/2014	Key Capital Markets		357,510	320,000	2,210
026874-DA-2	AMERICAN INTL GROUP INC CORPORATE		07/09/2014	US Bank NA		17,742,365	17,850,000	0
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE		10/31/2014	JP Morgan Securities, Inc		4,280,000	4,000,000	16,667
03076C-AE-6	AMERIPRISE FINANCIAL INC CORPORATE		06/04/2014	WELLS FARGO SEC LLC		5,717,250	5,000,000	61,833
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/31/2014	Direct		2,287,904	2,287,904	0
03083#-AE-0	AmeriMark Direct, LLC Senior Subordinate		12/14/2014	Interest Capitalization		258,433	258,433	0
031162-AV-2	AMGEN INC CORPORATE 5.850% 06/01/17		10/16/2014	Prudential Investment Mgmt.		15,144,138	13,500,000	298,350
031162-AX-8	AMGEN INC CORPORATE 6.150% 06/01/18		10/16/2014	Prudential Investment Mgmt.		3,459,807	3,000,000	69,700
031162-BC-3	AMGEN INC CORPORATE 5.750% 03/15/40		04/16/2014	Various		6,438,059	5,600,000	32,999
031162-BK-5	AMGEN INC CORPORATE 5.150% 11/15/41		03/27/2014	JP Morgan Securities, Inc		12,963,500	12,500,000	243,194
031162-BP-4	AMGEN INC CORPORATE 5.375% 05/15/43		10/23/2014	Merrill Lynch,Pierce,Fenner &		11,047,300	10,000,000	243,368
031162-BV-1	AMGEN INC CORPORATE 3.625% 05/22/24		05/19/2014	Goldman Sachs & Co		599,004	600,000	0
03201#-AC-1	Ampac Holdings, LLC Senior Subordinated		12/30/2014	Interest Capitalization		680	680	0
032095-AC-5	AMPHENOL CORP NEW CORPORATE		01/23/2014	WELLS FARGO SEC LLC		5,591,376	5,600,000	0
033286-AA-3	ANCHORAGE CAPITAL CLO LTD CLO		10/28/2014	Morgan Stanley & Co, Inc		2,000,000	2,000,000	0
033286-AC-9	ANCHORAGE CAPITAL CLO LTD CLO		10/28/2014	Morgan Stanley & Co, Inc		59,511,000	59,750,000	0
03523T-BJ-6	ANHEUSER-BUSCH COS INC CORPORATE		04/17/2014	Goldman Sachs & Co		6,315,147	4,175,000	146,589
035242-AB-2	ANHEUSER-BUSCH INBEV NV CORPORATE		01/16/2014	Various		13,626,450	15,000,000	8,333
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE		01/22/2014	Merrill Lynch,Pierce,Fenner &		27,993,000	28,000,000	0
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE		01/22/2014	Deutsche Bank Securities Inc		59,719,800	60,000,000	0
035287-AD-3	ANIXTER INC. CORPORATE		07/30/2014	WELLS FARGO SEC LLC		6,367,500	6,000,000	87,188
037735-CG-0	APPALACHIAN PWR CO CORPORATE		04/10/2014	Merrill Lynch,Pierce,Fenner &		4,487,933	3,670,000	9,099
037735-CT-2	APPALACHIAN PWR CO CORPORATE		05/05/2014	WELLS FARGO SEC LLC		198,612	200,000	0
037833-AL-4	APPLE COMPUTER INC CORPORATE		07/14/2014	Various		14,106,506	15,707,000	255,610
037833-AT-7	APPLE COMPUTER INC CORPORATE		12/18/2014	Various		18,044,936	17,435,000	46,683
03820C-A#-2	Applied Industrial Tech, Inc. Senior Not		07/01/2014	Direct		48,000,000	48,000,000	0
038521-AM-2	ARAMARK CORPORATION CORPORATE		11/26/2014	Various		4,192,500	4,000,000	61,174
038521-AM-2	ARAMARK CORPORATION CORPORATE		03/11/2014	Tax Free Exchange		10,709,188	10,175,000	286,031
038521-E*-7	ARAMARK CORPORATION Jan 2007 LC		12/31/2013	Interest Capitalization		(3,080)	(3,080)	0
000000-00-0	ARAMARK CORPORATION BK LN		02/24/2014	Direct		4,137,779	4,136,786	0
000000-00-0	ARAMARK CORPORATION PUBLIC BANK LOAN		07/07/2014	JP Morgan Securities, Inc		1,193,446	1,200,952	0
000000-00-0	ArcaTech Systems, LLC Senior Secured Ter		12/18/2014	Direct		37,600,000	37,600,000	0
039483-BE-1	ARCHER DANIELS MIDLAND C CORP		01/14/2014	Deutsche Bank Securities Inc		1,946,430	2,015,000	28,176
039483-BH-4	ARCHER DANIELS MIDLAND C Corporate		02/12/2014	Various		6,669,544	7,460,000	90,485
04013P-AF-8	ARES CLO FUNDS CLO 1.481% 04/19/23		09/29/2014	Merrill Lynch,Pierce,Fenner &		85,500,000	85,500,000	0
040555-CP-7	ARIZONA PUB SVC CO CORPORATE		01/15/2014	Various		6,720,100	6,700,000	5,026
04317@-AM-0	Arthur J. Gallagher & Co Senior Note		06/24/2014	Direct		9,000,000	9,000,000	0
04317@-AP-3	Arthur J. Gallagher & Co Senior Note		06/24/2014	Direct		8,000,000	8,000,000	0
04341#-AA-4	Asante Energy LLC Mezzanine Debt Facilit		12/30/2014	Direct		3,345,591	3,345,591	0
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		03/21/2014	Citigroup Capital Markets Inc		3,084,250	3,200,000	68,478
04472*-AK-7	Ashley Furniture Industries, I Senior No		10/17/2014	Direct		50,000,000	50,000,000	0
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-		08/19/2014	Security Transfer		2,416,699	2,366,667	273
053484-B*-1	AvalonBay Communities, Inc. Senior Unsec		03/31/2014	Direct		24,960,000	24,960,000	0
053773-AY-3	AVIS BUDGET CORPORATE 5.125% 06/01/22		07/31/2014	Citigroup Capital Markets Inc		3,399,375	3,500,000	39,363
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		02/06/2014	WELLS FARGO SEC LLC		2,919,875	2,800,000	5,145
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		12/17/2014	JP Morgan Securities, Inc		26,788,741	26,940,000	2,874
05377R-BN-3	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		02/05/2014	Barclays Capital Inc		10,994,998	11,000,000	0
05377R-BV-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		07/17/2014	JP Morgan Securities, Inc		47,088,461	47,100,000	0
05381D-AE-7	AVIV HLTH PROP/AVIV HLTH		07/16/2014	Various		14,831,250	14,000,000	164,167
05381D-AE-7	AVIV HLTH PROP/AVIV HLTH		01/17/2014	Tax Free Exchange		8,220,000	8,000,000	121,333
05463D-AA-8	AXIALL CORP CORPORATE 4.875% 05/15/23		12/10/2014	Merrill Lynch,Pierce,Fenner &		940,000	1,000,000	4,063
05463D-AA-8	AXIALL CORP CORPORATE 4.875% 05/15/23		06/26/2014	Tax Free Exchange		12,030,000	12,000,000	66,625
05508W-AA-3	B&G FOODS INC CORPORATE		11/17/2014	Various		10,099,181	10,245,000	138,417
05531F-AQ-6	BB&T CORP CORPORATE 2.250% 02/01/19		01/28/2014	Deutsche Bank Securities Inc		896,373	900,000	0
05579U-AB-9	BMW AUTO ASSET BACKED 0.450% 03/21/16		04/09/2014	Barclays Capital Inc		34,561,859	34,563,871	0
057224-AZ-0	Baker Hughes Inc CORPORATE		03/19/2014	Morgan Stanley & Co, Inc		4,691,052	4,315,000	5,529
06051G-EU-9	BANK OF AMERICA CORP CORPORATE		10/30/2014	US Bank NA		297,522	300,000	3,108
06051G-FC-8	BANK OF AMERICA CORP CORPORATE		02/27/2014	Jefferies & Co, Inc		520,965	500,000	2,986
06051G-FF-1	BANK OF AMERICA CORP CORPORATE		03/27/2014	Merrill Lynch,Pierce,Fenner &		25,578,719	25,675,000	0

SCHEDULE D - PART 3

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06051G-FG-9	BANK OF AMERICA CORP CORPORATE		03/27/2014	Merrill Lynch,Pierce,Fenner &		164,845	165,000	0
06051G-FL-8	BANK OF AMERICA CORP CORPORATE		10/17/2014	Merrill Lynch,Pierce,Fenner &		995,170	1,000,000	0
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		06/04/2014	Morgan Stanley & Co, Inc		14,617,400	14,000,000	104,922
06406H-CS-6	BANK OF NEW YORK MELLON CORPORATE		01/29/2014	Various		16,311,509	16,340,000	0
065604-AB-6	BANK OF THE WEST AUTO TRUST ASSET BACKED		11/05/2014	BPN Paribas Securities		40,597,154	40,600,000	0
06849R-AK-8	BARRICK NORTH AMERICA FINANCE CORP		10/03/2014	Various		17,354,950	17,500,000	401,302
071813-BL-2	BAXTER INTL INC CORPORATE		02/10/2014	Various		14,694,619	15,100,000	62,782
07274E-AF-0	BAYER US FINANCE LLC CORPORATE		10/01/2014	Merrill Lynch,Pierce,Fenner &		12,183,905	12,190,000	0
07274E-AG-8	BAYER US FINANCE LLC CORPORATE		10/01/2014	Merrill Lynch,Pierce,Fenner &		11,906,073	12,025,000	0
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		04/17/2014	RBC Capital Markets		14,147,000	14,000,000	7,156
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		02/27/2014	Deutsche Bank Securities Inc		8,932,490	8,940,000	0
07556Q-BB-0	BEAZER HOMES USA INC CORPORATE		11/21/2014	Various		16,090,625	15,000,000	350,573
075887-BG-3	BECTON DICKINSON & CO CORPORATE		12/04/2014	Goldman Sachs & Co		12,800,000	12,800,000	0
084423-AT-9	BERKLEY (WR) CORPORATION CORPORATE		07/30/2014	JP Morgan Securities, Inc		10,004,122	10,055,000	0
084670-BK-3	BERKSHIRE HATHAWAY FIN CORPORATE		01/30/2014	Goldman Sachs & Co		180,836	190,000	4,109
000000-00-0	BERRY PLASTICS PUBLIC BANK LOAN		01/06/2014	Direct		2,605,950	2,738,061	0
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C		09/17/2013	Direct		(2,992,054)	(2,992,054)	0
09068#-AA-4	Biotrial, USA, Inc. Debt		07/25/2014	Direct		429,786	500,000	0
09126#-AA-4	SPE-Corporate Realty Credit-Tenant Lease		12/19/2014	Direct		3,256,765	3,224,520	0
097023-AU-9	BOEING CO CORPORATE 6.125% 02/15/33		09/10/2014	Citigroup Capital Markets Inc		5,583,765	4,360,000	22,254
09768#-AA-7	Bollinger Shipyards, LLC Senior Secured		12/23/2014	Direct		52,136,000	52,136,000	0
10563*-AB-4	Braum's Inc Senior Note		01/17/2014	Direct		12,380,000	12,380,000	0
10575@-AE-2	Bray International, Inc. Senior Note		08/19/2014	Security Transfer		3,050,411	3,000,000	9,208
110122-AC-2	BRISTOL MYERS SQUIBB CO BD		04/24/2014	Citigroup Capital Markets Inc		10,591,303	7,780,000	130,747
115236-A#-8	Brown & Brown Inc Senior Note		03/01/2014	Prudential Investment Mgmt.		1,322,388	1,200,000	13,018
120111-BL-2	BUILDING MATERIALS CORP OF AME CORPORATE		11/21/2014	Various		4,807,846	4,433,000	119,264
120111-BM-0	BUILDING MATERIALS CORP OF AME CORPORATE		10/27/2014	Deutsche Bank Securities Inc		5,575,000	5,575,000	0
1248EP-AP-8	CCO HLDGS LLC CAP CORP CORPORATE		10/31/2014	Goldman Sachs & Co		3,187,500	3,000,000	3,385
1248EP-AZ-6	CCO HLDGS LLC CAP CORP CORPORATE		07/30/2014	Citigroup Capital Markets Inc		4,421,250	4,500,000	108,266
1248EP-BB-8	CCO HLDGS LLC CAP CORP CORPORATE		03/11/2014	Tax Free Exchange		3,041,250	3,000,000	77,000
1248EP-BD-4	CCO HLDGS LLC CAP CORP CORPORATE		03/11/2014	Tax Free Exchange		1,995,000	2,000,000	3,194
12505B-AC-4	CBRE SERVICES INC CORPORATE		12/09/2014	Credit Suisse First Boston Cor		3,349,500	3,300,000	36,575
12513G-AZ-2	CDW LLC FINANCE CORPORATE		07/31/2014	Morgan Stanley & Co, Inc		9,000,000	9,000,000	0
12513G-BA-6	CDW LLC FINANCE CORPORATE		11/24/2014	Barclays Capital Inc		3,000,000	3,000,000	0
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		10/03/2013	Citigroup Capital Markets Inc		0	0	457
12527G-AE-3	CF INDUSTRIES INC CORPORATE		03/06/2014	Morgan Stanley & Co, Inc		6,358,935	6,375,000	0
12527G-AF-0	CF INDUSTRIES INC CORPORATE		03/06/2014	Morgan Stanley & Co, Inc		1,253,448	1,260,000	0
12541W-A@-9	CH Robinson Worldwide Inc Senior Note		12/03/2014	Various		16,543,355	15,000,000	265,067
12543D-AQ-3	CHS COMMUNITY HEALTH SYS CORPORATE		10/27/2014	Goldman Sachs & Co		2,919,375	2,700,000	56,109
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA		01/27/2014	Direct		8,567,398	8,516,808	0
000000-00-0	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA		01/27/2014	Direct		22,834,954	22,700,115	0
125464-AA-5	CIC Receivables Master Trust Senior Secu		04/16/2014	Direct		37,500,000	37,500,000	0
12591Q-AM-4	COMM MORTGAGE TRUST COMM_14-UB CMBS		07/23/2014	Deutsche Bank Securities Inc		2,677,910	2,600,000	6,420
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		07/23/2014	Deutsche Bank Securities Inc		58,171,836	57,600,000	164,160
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		02/10/2014	Deutsche Bank Securities Inc		54,486,409	52,900,000	77,446
12591R-AZ-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		02/10/2014	Deutsche Bank Securities Inc		38,883,400	38,500,000	73,073
12591T-AB-2	COMM MORTGAGE TRUST COMM_14-LC CMBS		07/18/2014	Morgan Stanley & Co, Inc		12,654,586	12,300,000	21,347
12591T-AD-8	COMM MORTGAGE TRUST COMM_14-LC CMBS		03/14/2014	Deutsche Bank Securities Inc		75,492,047	74,750,000	185,729
12591U-AE-3	COMM MORTGAGE TRUST COMM_14-UB CMBS		03/03/2014	Deutsche Bank Securities Inc		129,776,207	128,500,000	223,972
12591V-AD-3	COMM MORTGAGE TRUST CMBS		03/28/2014	Deutsche Bank Securities Inc		61,354,476	60,750,000	50,963
12591Y-AZ-8	COMM MORTGAGE TRUST COMM_14-UB CMBS		05/21/2014	Deutsche Bank Securities Inc		1,029,991	1,000,000	237
12591Y-BB-0	COMM MORTGAGE TRUST COMM_14-UB CMBS		05/21/2014	Deutsche Bank Securities Inc		55,447,217	54,900,000	16,223
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		08/13/2014	Deutsche Bank Securities Inc		50,962,191	50,460,000	99,014
12592K-BB-9	COMM MORTGAGE TRUST CMBS		09/09/2014	Deutsche Bank Securities Inc		67,219,513	66,555,000	144,997
12592M-BJ-8	COMM 2014-LC17 CMBS 3.648% 10/10/47		09/18/2014	Deutsche Bank Securities Inc		35,348,222	35,000,000	99,307
12623E-AH-4	CNH CAPITAL AMERICA LLC		09/11/2014	Citigroup Capital Markets Inc		298,500	300,000	1,219
12626L-AB-8	COMM MORTGAGE TRUST CMBS		06/18/2014	Deutsche Bank Securities Inc		21,843,281	21,000,000	39,103
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS		01/09/2014	Deutsche Bank Securities Inc		67,302,165	66,640,000	153,744
12631D-BA-0	COMM MORTGAGE TRUST CMBS		04/29/2014	Deutsche Bank Securities Inc		62,416,797	61,800,000	76,220
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		06/19/2014	Deutsche Bank Securities Inc		64,435,211	63,800,000	163,576
12646R-AB-1	CST BRANDS INC CORPORATE		10/23/2014	Various		3,468,750	3,500,000	62,986
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		09/29/2006	CWS - Countrywide Securities		419,248	417,755	0
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		09/27/2006	CWS - Countrywide Securities		10,453	11,980	0
14040H-AR-6	CAPITAL ONE FINANCIAL CORP CORPORATE		06/16/2014	Deutsche Bank Securities Inc		5,058,876	4,350,000	76,669
140420-NK-2	CAPITAL ONE BANK USA NA CORPORATE		06/09/2014	Various		38,715,064	38,755,000	3,779

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14042E-3Y-4	CAPITAL ONE FIN CORP CORPORATE		07/21/2014	Credit Suisse First Boston Cor		249,295	250,000	0
14169W-AA-5	CAREFREE PORTFOLIO TRUST CMBS		12/10/2014	JP Morgan Securities, Inc		21,965,625	22,000,000	0
141781-BC-7	Cargill Inc CORPORATE 4.100% 11/01/42		03/05/2014	JP Morgan Securities, Inc		21,224,005	23,376,000	343,432
14313Q-AB-1	CARMX_AUTO ASSET BACKED		02/04/2014	Merrill Lynch,Pierce,Fenner &		14,241,267	14,241,507	0
14313R-AB-9	CARMX_AUTO ASSET BACKED		05/07/2014	JP Morgan Securities, Inc		8,244,029	8,244,429	0
14313T-AB-5	CARMX_AUTO ASSET BACKED		08/06/2014	Barclays Capital Inc		21,799,911	21,800,000	0
14313U-AH-9	CARMX_AUTO ABS FLOATER		11/05/2014	Credit Suisse First Boston Cor		15,400,000	15,400,000	0
143436-AK-9	CARMIKE CINEMAS INC CORPORATE		12/11/2014	Citigroup Capital Markets Inc		1,688,580	1,593,000	10,117
147446-AR-9	CASE NEW HOLLAND INC CORPORATE		11/06/2014	RBC Capital Markets		6,056,930	5,372,000	183,135
000000-00-0	CATALENT PHARMA SOLUTIONS INC CATALENT P		05/20/2014	Direct		7,859,653	7,815,728	0
149123-BS-9	CATERPILLAR INC CORPORATE		09/15/2014	JP Morgan Securities, Inc		6,872,220	6,115,000	98,044
149123-CD-1	CATERPILLAR INC CORPORATE		05/05/2014	Merrill Lynch,Pierce,Fenner &		19,859,600	20,000,000	0
14987E-AB-3	CCOH SAFARI LLC CORPORATE		12/12/2014	Various		3,483,750	3,500,000	2,556
150191-AF-1	CEDAR FAIR L.P. CORPORATE		07/11/2014	Various		5,604,300	5,460,000	65,729
000000-00-0	CELANESE HLDGS Public Bank Loan	0	09/24/2014	Direct		2,096,149	2,098,248	0
15189X-AN-8	CENTERPOINT ENERGY CORPORATE		03/12/2014	Deutsche Bank Securities Inc		14,561,760	14,720,000	0
15189Y-AD-8	CENTERPOINT ENERGY CORPORATE		04/16/2014	WELLS FARGO SEC LLC		1,545,555	1,275,000	17,930
15672J-AA-1	CEQUEL COMMUNICATIONS ESCROW 1 CORPORATE		08/07/2014	Deutsche Bank Securities Inc		1,022,500	1,000,000	26,031
15672W-AE-4	CEQUEL COMMUNICATIONS HOLDING CORPORATE		12/16/2014	Merrill Lynch,Pierce,Fenner &		3,620,000	4,000,000	2,278
15722#-AA-9	CGA Lease-Backed Pass-Thru TR Credit-Ten		10/10/2014	Direct		1,668,180	1,668,180	0
15722*-AA-3	CGA Lease-Backed Pass-Thru TR Credit-Ten		03/31/2014	Direct		7,988,649	7,988,649	19,669
15723#-AA-8	CGA Lease Backed Pass-Through Senior Not		12/05/2014	Direct		17,862,520	17,862,520	0
161571-BR-4	CHASE ISSUANCE TRUST ABS FLOATER		06/13/2014	JP Morgan Securities, Inc		1,979,350	1,990,000	44
161571-GL-2	CHASE ISSUANCE TRUST ABS FLOATER		10/21/2014	Deutsche Bank Securities Inc		3,184,005	3,185,000	281
165303-D@-4	Chesapeake Utilities Corp Senior Note		03/01/2014	Prudential Investment Mgmt.		2,692,734	2,400,000	17,967
165303-F*-4	Chesapeake Utilities Corp Senior Note		12/03/2014	Direct		5,486,699	5,000,000	14,011
169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		11/21/2014	Various		8,167,601	7,656,000	83,206
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		12/15/2014	Interest Capitalization		852,846	852,846	0
17119V-AB-9	CHRYSLER AUTO ASSET BACKED		05/27/2014	Nomura Securities Intl		6,399,106	6,394,859	744
17119X-AB-5	CHRYSLER AUTO ASSET BACKED		03/12/2014	JP Morgan Securities, Inc		25,176,536	25,176,666	0
17119Y-AB-3	CHRYSLER AUTO ASSET BACKED		09/18/2014	Barclays Capital Inc		21,998,623	22,000,000	0
171232-AS-0	CHUBB CORPORATION CORPORATE		04/10/2014	WELLS FARGO SEC LLC		1,977,240	1,500,000	40,625
171484-AB-4	CHURCHILL DOWNS INC CORPORATE		12/24/2014	Tax Free Exchange		1,125,000	1,125,000	1,512
172441-AV-9	Cinemark USA, Inc. CORPORATE		11/05/2014	Citigroup Capital Markets Inc		2,198,625	2,050,000	60,895
172441-AX-5	Cinemark USA, Inc. CORP		06/19/2014	Credit Suisse First Boston Cor		2,384,450	2,315,000	2,966
172441-AZ-0	Cinemark USA, Inc. CORPORATE		07/16/2014	Various		6,303,750	6,500,000	117,135
172967-FT-3	CITIGROUP INC CORPORATE		10/30/2014	Various		430,661	400,000	4,938
172967-FX-4	CITIGROUP INC CORPORATE		02/18/2014	JP Morgan Securities, Inc		286,330	250,000	857
17305E-ED-3	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		02/20/2014	Merrill Lynch,Pierce,Fenner &		1,606,000	1,600,000	471
17305E-FC-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		09/24/2014	Citigroup Capital Markets Inc		5,965,340	5,950,000	12,292
17305E-FP-5	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		10/21/2014	Deutsche Bank Securities Inc		4,698,531	4,700,000	690
17305E-FT-7	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		09/09/2014	Citigroup Capital Markets Inc		27,000,000	27,000,000	0
17322A-AC-6	CITIGROUP COMMERCIAL MORTGAGE CMBS		02/28/2014	Citigroup Capital Markets Inc		137,610,688	136,250,000	269,877
17322M-AT-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/07/2014	Citigroup Capital Markets Inc		12,081,454	11,730,000	19,871
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		05/07/2014	Citigroup Capital Markets Inc		24,137,062	23,900,000	49,841
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/17/2014	Citigroup Capital Markets Inc		25,370,461	25,120,000	14,050
17322Y-AC-4	CGCMT_14-GC25 CMBS 3.372% 10/10/47		10/10/2014	Citigroup Capital Markets Inc		85,845,011	85,000,000	183,118
18055#-AE-2	Clarion Lion Prop Fd Hldg, L.P Senior No		02/01/2014	Prudential Investment Mgmt.		12,842,794	12,000,000	86,173
18055#-AQ-5	Clarion Lion Prop Fd Hldg, L.P Senior No		07/01/2014	Direct		18,050,000	18,050,000	0
184496-AL-1	CLEAN HARBORS INC CORP		05/16/2014	Barclays Capital Inc		4,273,500	4,200,000	101,646
184508-AA-3	Clean Fund Holdings, LLC Debt		05/13/2014	Direct		3,704,023	3,704,023	0
185508-AG-3	CLECO POWER LLC CORPORATE		04/23/2014	JP Morgan Securities, Inc		12,956,634	10,900,000	246,400
18600T-AA-0	CLEVELAND CLINIC FOUNDATION CORPORATE		09/11/2014	Barclays Capital Inc		11,575,000	11,575,000	0
191216-AV-2	COCA COLA CO CORPORATE		01/17/2014	Credit Suisse First Boston Cor		665,477	650,000	8,461
191216-BK-5	COCA COLA CO CORPORATE	0	09/15/2014	Deutsche Bank AG-London-Client		3,611,845	3,622,640	0
19612*-AD-2	Colonial Williamsburg Found. Series A Se		08/19/2014	Security Transfer		5,074,642	4,544,658	34,022
19612*-AE-0	Colonial Williamsburg Found. Series B Se		08/19/2014	Security Transfer		4,960,771	4,363,358	33,852
20030N-AC-5	COMCAST CORP COMPANY GUARNT		02/11/2014	Barclays Capital Inc		15,263,400	12,000,000	350,150
20030N-BE-0	COMCAST CORP CORPORATE		02/12/2014	Nomura Securities Intl		8,893,029	9,293,000	39,611
202795-JD-3	COMMONWEALTH EDISON CORPORATE		01/07/2014	Various		12,882,061	12,845,000	0
203372-AL-1	COMMSCOPE INC CORPORATE		05/15/2014	JP Morgan Securities, Inc		3,825,000	3,825,000	0
20451P-KM-7	COMPASS BANK MONEY MARKET		09/24/2014	Citigroup Capital Markets Inc		249,878	250,000	0
20605P-AE-1	CONCHO RESOURCES INC CORPORATE		02/13/2014	Barclays Capital Inc		3,248,438	3,150,000	66,413
207597-EG-6	CONNECTICUT LIGHT & PWR CO CORPORATE		04/14/2014	Goldman Sachs & Co		635,000	635,000	0
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE		07/31/2014	Various		6,859,973	7,174,000	65,814

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
21036P-AM-0	CONSTELLATION BRANDS INC CORPORATE		10/20/2014	Merrill Lynch,Pierce,Fenner &		2,400,000	2,400,000	0
21036P-AN-8	CONSTELLATION BRANDS INC CORPORATE		10/20/2014	Merrill Lynch,Pierce,Fenner &		2,350,000	2,350,000	0
21246#-AT-3	Convenience Store Investments Senior Not		04/10/2014	Direct		9,858,131	9,858,131	0
217204-A#-3	Copart, Inc Senior Secured Note		12/03/2014	Direct		1,000,000	1,000,000	0
217204-A*-7	Copart, Inc Senior Secured Note		12/03/2014	Direct		6,000,000	6,000,000	0
217204-A@-5	Copart, Inc Senior Secured Note		12/03/2014	Direct		500,000	500,000	0
217204-B*-6	Copart, Inc Senior Secured Note		12/03/2014	Direct		5,000,000	5,000,000	0
21871D-AC-7	CORELOGIC INC CORPORATE		12/16/2014	WELLS FARGO SEC LLC		22,894,625	21,600,000	161,393
22053*-AH-3	Cortez Capital Corp. Senior Note		07/15/2014	Direct		15,060,000	15,060,000	32,580
221643-AJ-8	COTT BEVERAGES USA INC. CORPORATE		12/04/2014	Barclays Capital Inc		8,000,000	8,000,000	0
222862-AJ-3	COVENTRY HEALTH CARE CORPORATE		10/16/2014	Goldman Sachs & Co		460,096	400,000	7,630
22704*-AA-1	Croda, Inc. Senior Gtd Note		08/19/2014	Security Transfer		5,619,487	5,000,000	17,325
228227-BE-3	CROWN CASTLE INTL CORP CORPORATE		04/01/2014	Barclays Capital Inc		5,074,500	5,100,000	0
22861#-AA-6	Crown Two, Inc. Promissory Note		07/31/2014	Direct		153,584	193,315	161
22861#-AA-6	Crown Two, Inc. Promissory Note		07/01/2014	Interest Capitalization		3,693	3,693	0
22964*-AB-4	CSolar IV West, LLC Senior Secured Term		12/23/2014	Direct		6,272,785	6,272,785	0
229669-C@-3	Cubic Corporation Senior Note Series A		08/19/2014	Security Transfer		2,775,297	2,800,000	40,907
23331A-BG-3	D.R. HORTON INC CORPORATE		12/04/2014	ROBERT BAIRD		1,987,500	2,000,000	30,083
233326-B@-5	DST Sys Inc. Del Series B Senior Note		09/02/2014	Direct		8,041,186	7,500,000	43,538
23338V-AD-8	DTE ELECTRIC CO CORPORATE		06/23/2014	Barclays Capital Inc		7,763,260	7,775,000	0
233851-BE-3	DAIMLER FINANCE NORTH AMERICA CORPORATE		03/03/2014	Barclays Capital Inc		4,990,550	5,000,000	0
233851-BF-0	DAIMLER FINANCE NORTH AMERICA CORPORATE		07/24/2014	HSBC Securities (USA) Inc		408,586	410,000	0
23404@-AB-8	Daisy Brand, LLC Senior Note		09/29/2014	Direct		19,400,000	19,400,000	0
23404@-AC-6	Daisy Brand, LLC Senior Note		09/29/2014	Direct		3,860,000	3,860,000	0
235825-AE-6	Dana Holding Corp CORPORATE		12/04/2014	Citigroup Capital Markets Inc		5,000,000	5,000,000	0
237266-AG-6	DARLING INTL INC CORPORATE		11/17/2014	Various		4,885,088	4,835,000	79,457
237266-AG-6	DARLING INTL INC CORPORATE		09/12/2014	Tax Free Exchange		9,573,750	9,250,000	78,721
24715@-AD-6	Deloitte LLP Series B Senior Note		08/19/2014	Security Transfer		10,005,035	8,750,000	232,381
25239*-AA-8	DeZurik, Inc. Senior Note		05/30/2014	Direct		31,460,000	31,460,000	0
254010-AC-5	DIGNITY HEALTH CORPORATE		10/07/2014	JP Morgan Securities, Inc		9,000,000	9,000,000	0
25459H-BG-9	DIRECTV HOLDINGS FIN INC CORPORATE		05/28/2014	Nomura Securities Intl		1,772,249	1,680,000	18,506
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		09/04/2014	Deutsche Bank Securities Inc		9,642,375	9,600,000	4,900
254683-AX-3	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		09/04/2014	Deutsche Bank Securities Inc		10,004,297	10,000,000	2,465
25470X-AB-1	DISH DBS CORP CORPORATE		11/05/2014	RBC Capital Markets		2,878,125	2,500,000	37,734
257375-AF-2	DOMINION GAS HOLDINGS LLC CORPORATE		08/06/2014	Tax Free Exchange		23,187,978	21,591,000	273,486
260543-CJ-0	DOW CHEMICAL CO/THE CORPORATE		12/15/2014	Goldman Sachs & Co		398,436	400,000	3,578
264147-AC-3	DUCOMMUN INC DEL CORP 9.750% 07/15/18		11/05/2014	Credit Suisse First Boston Cor		1,633,125	1,500,000	46,719
26442C-AM-6	DUKE ENERGY CAROLINAS LLC CORPORATE		04/22/2014	US Bank NA		6,517,420	6,500,000	99,757
26442R-AB-7	DUKE ENERGY PROGRESS INC CORPORATE		04/02/2014	Various		5,494,560	5,500,000	3,767
26859*-AA-5	EIF-NEC, LLC Senior Secured Term Loan		12/31/2014	Direct		31,661,750	31,661,750	0
26884T-AL-6	ERAC USA FINANCE LLC CORPORATE		06/30/2014	Various		451,725	450,000	1,315
269871-AB-5	EAGLE SPINCO INC CORPORATE		06/26/2014	Tax Free Exchange		13,358,173	13,500,000	227,203
277432-AN-0	EASTMAN CHEMICAL CO CORPORATE		03/31/2014	Credit Suisse First Boston Cor		2,494,025	2,500,000	12,000
277432-AP-5	EASTMAN CHEMICAL CO CORPORATE		11/10/2014	Merrill Lynch,Pierce,Fenner &		4,629,034	4,850,000	21,926
277432-AR-1	EASTMAN CHEMICAL CO CORPORATE		11/10/2014	JP Morgan Securities, Inc		288,567	290,000	0
278865-AM-2	Ecolab Inc CORPORATE 5.500% 12/08/41		04/16/2014	Various		4,654,300	4,000,000	81,889
28103*-AN-7	Edison Properties Senior Note		09/11/2014	Direct		7,482,225	7,482,225	17,837
28103*-AU-1	Edison Properties Senior Note		09/15/2014	Direct		5,000,000	5,000,000	0
28103*-AV-9	Edison Properties Senior Revolver		09/15/2014	Direct		17,000,000	17,000,000	0
28176E-AC-2	EDWARDS LIFESCIENCES CORP CORPORATE		03/06/2014	US Bank NA		253,225	250,000	3,155
291011-BB-9	EMERSON ELEC CO CORPORATE		04/16/2014	Barclays Capital Inc		4,355,934	3,440,000	4,097
29137*-AH-8	Emkay, Inc. Senior Secured Note		08/19/2014	Security Transfer		5,164,238	5,000,000	510
29206#-AB-3	Empire Southwest LLC Senior Note		08/19/2014	Security Transfer		7,296,861	7,500,000	19,550
292480-AA-8	ENABLE MIDSTREAM PARTNERS LP CORPORATE		05/19/2014	Royal Bank of Scotland		59,956	60,000	0
29252B-AA-7	Enbridge Pipelines LLC Senior Note		08/18/2014	Direct		9,556,508	9,556,508	0
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		08/11/2014	JP Morgan Securities, Inc		11,698,674	11,695,020	5,302
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		08/11/2014	Barclays Capital Inc		825,200	823,302	582
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		02/11/2014	Merrill Lynch,Pierce,Fenner &		9,961,539	9,961,976	0
29379V-BC-6	ENTERPRISE PROD OPER L.P. CORPORATE		02/05/2014	Citigroup Capital Markets Inc		17,872,255	17,900,000	0
29379V-BE-2	ENTERPRISE PROD OPER L.P. CORPORATE		10/02/2014	Citigroup Capital Markets Inc		279,107	280,000	0
29379V-BF-9	ENTERPRISE PROD OPER L.P. CORPORATE		10/02/2014	Citigroup Capital Markets Inc		3,914,569	3,980,000	0
300698-AB-9	Excel Trust, L.P. Senior Note		12/03/2014	Direct		3,594,455	3,300,000	13,797
302788-AP-5	FMT Heavy Oil Transportation Senior Note		03/24/2014	Direct		21,968,750	21,968,750	0
303250-C*-3	Fair Isaac Corporation Series F Senior N		08/19/2014	Security Transfer		5,369,354	5,000,000	24,500
3137BB-BD-1	FHLMC MULTIFAMILY STRUCTURED P ASSET BAC		08/26/2014	Credit Suisse First Boston Cor		13,009,766	12,500,000	32,949

SCHEDULE D - PART 3

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

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31428X-AW-6	FedEx Corporation CORPORATE		10/02/2014	Various		544,466	500,000	6,403
31430Q-BB-2	FELCOR LODGING LP SR NT CORP		12/23/2014	Citigroup Capital Markets Inc		1,567,500	1,500,000	7,875
315292-AM-4	FERRELLGAS LP/FINANCE CORPORATE		02/11/2014	Merrill Lynch,Pierce,Fenner &		2,956,875	2,850,000	53,002
31620M-AL-0	Fidelity National Information CORPORATE		05/27/2014	Merrill Lynch,Pierce,Fenner &		39,964	40,000	0
31677Q-BB-4	FIFTH THIRD BK CINCINNATI CORPORATE		04/29/2014	Morgan Stanley & Co, Inc		2,705,135	2,703,000	1,248
31679J-AB-9	FIFTH THIRD AUTO TRUST ASSET BACKED		02/11/2014	Credit Suisse First Boston Cor		24,210,223	24,210,872	0
31679K-AC-4	FIFTH THIRD AUTO TRUST ABS FLOATER		06/04/2014	Citigroup Capital Markets Inc		8,000,000	8,000,000	0
31679M-AB-2	FIFTH THIRD AUTO TRUST ASSET BACKED		10/22/2014	Barclays Capital Inc		28,847,946	28,850,000	0
319963-BE-3	FIRST DATA CORP CORPORATE		07/24/2014	Credit Suisse First Boston Cor		2,150,000	2,000,000	33,000
000000-00-0	FIRST DATA CORP PUBLIC BK LN 4.271% 03	0	01/30/2014	Direct		8,481,061	8,456,368	0
000000-00-0	FIRST DATA CORP PUBLIC BK LN 4.212% 03	0	01/30/2014	Direct		4,508,725	4,498,182	0
336130-AA-7	FIRST QUALITY FINANCE CO INC CORPORATE		07/30/2014	Various		6,462,813	6,750,000	91,986
337158-AF-6	FIRST TN BK NA CORPORATE		11/14/2014	Goldman Sachs & Co		264,385	265,000	0
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC CORPORATE		05/14/2014	Morgan Stanley & Co, Inc		339,969	340,000	0
341081-FB-8	FLORIDA POWER & LIGHT CORPORATE		01/21/2014	Morgan Stanley & Co, Inc		13,982,160	11,500,000	215,139
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		04/03/2014	JP Morgan Securities, Inc		2,783,367	2,906,000	41,519
344868-AA-2	Football Club Term NT 2020 TR CTF 144A		09/02/2014	Direct		4,925,078	4,410,000	216,274
34528Q-CE-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOAT		07/25/2014	Nomura Securities Intl		2,890,522	2,885,000	640
34528Q-DA-9	FORD CREDIT FLOORPLAN MASTER O ASSET BAC		02/11/2014	Citigroup Capital Markets Inc		1,000,000	1,000,000	0
34530H-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		04/15/2014	WELLS FARGO SEC LLC		8,194,062	8,187,985	655
34530J-AC-0	FORD AUTO ABS FLOATER 0.341% 10/15/16		03/18/2014	Barclays Capital Inc		7,101,195	7,101,195	0
34530J-AD-8	FORD AUTO ASSET BACKED		12/18/2014	RBC Capital Markets		4,985,938	5,000,000	756
34530K-AA-1	FORD AUTO ASSET BACKED		06/17/2014	Morgan Stanley & Co, Inc		28,149,337	28,150,378	0
34530L-AC-5	FORD AUTO ABS FLOATER 0.321% 03/15/17		07/22/2014	Barclays Capital Inc		28,000,000	28,000,000	0
34530M-AA-7	FORD AUTO ASSET BACKED		05/06/2014	Merrill Lynch,Pierce,Fenner &		1,999,501	2,000,000	0
34530N-AA-5	FORD AUTO ASSET BACKED		10/07/2014	Merrill Lynch,Pierce,Fenner &		25,290,717	25,300,000	0
35802X-AA-1	FRESENIUS MEDICAL CARE US FINA CORPORATE		07/31/2014	Barclays Capital Inc		5,106,000	4,600,000	116,278
35802X-AF-0	FRESENIUS MEDICAL CARE US FINA CORPORATE		07/31/2014	Barclays Capital Inc		2,619,000	2,400,000	1,958
35802X-AH-6	FRESENIUS MEDICAL CARE US FINA CORPORATE		10/24/2014	WELLS FARGO SEC LLC		3,325,000	3,325,000	0
35851*-AA-4	Frnds of Marion P Thms Chtr Sc Senior De		05/30/2014	Direct		9,919,801	9,919,801	0
359694-D@-2	Fuller Company H B Senior Note		04/17/2014	Direct		534,975	500,000	3,776
361268-B#-1	G & K Services, Inc. Senior Note		08/19/2014	Security Transfer		4,608,655	4,500,000	60,140
36159L-CK-0	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		07/16/2014	Royal Bank of Scotland		4,000,000	4,000,000	0
36163L-AB-6	GE EQUIPMENT ASSET BACKED		04/02/2014	RBC Capital Markets		10,599,579	10,600,000	0
36163N-AB-2	GE EQUIPMENT ASSET BACKED		06/10/2014	Barclays Capital Inc		9,999,634	10,000,000	0
361841-AB-5	GLP CAPITAL LP CORPORATE		10/24/2014	Credit Suisse First Boston Cor		740,700	720,000	15,575
361841-AD-1	GLP CAPITAL LP CORPORATE		11/12/2014	WELLS FARGO SEC LLC		1,042,500	1,000,000	2,167
361841-AD-1	GLP CAPITAL LP CORPORATE		07/30/2014	Tax Free Exchange		21,039,983	20,577,000	247,996
361894-AC-2	GM FINANCIAL AUTO LEASING ASSET BACKED		04/03/2014	Deutsche Bank Securities Inc		38,618,259	38,622,388	0
36197X-AJ-3	GS MORTGAGE SECURITIES TRUST G CMBS		09/23/2014	Morgan Stanley & Co, Inc		13,629,840	14,000,000	27,806
36250H-AD-5	GSMS_14-GC26 CMBS 3.364% 11/10/47		11/21/2014	Goldman Sachs & Co		21,410,611	21,200,000	13,867
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS		01/24/2014	Goldman Sachs & Co		76,780,635	76,025,000	256,863
36252W-AV-0	GS MORTGAGE SECURITIES TRUST CMBS		03/27/2014	Goldman Sachs & Co		46,349,478	45,000,000	64,400
36252W-AW-8	GS MORTGAGE SECURITIES TRUST CMBS		03/27/2014	Goldman Sachs & Co		110,871,191	109,780,000	158,858
36253B-AT-0	GS MORTGAGE SECURITIES TRUST G CMBS		06/05/2014	Goldman Sachs & Co		72,719,064	72,000,000	165,002
36253G-AC-6	GSMS_14-GC24 CMBS 3.342% 09/10/47		09/15/2014	Goldman Sachs & Co		12,715,546	12,590,000	32,726
36253G-AD-4	GSMS_14-GC24 CMBS 3.666% 09/10/47		09/15/2014	Goldman Sachs & Co		16,158,754	16,000,000	45,621
364725-BA-8	GANNETT CO INC CORPORATE		07/30/2014	Tax Free Exchange		4,060,000	4,000,000	8,542
364725-BD-2	GANNETT CO INC CORPORATE		10/16/2014	Tax Free Exchange		3,745,350	3,690,000	525
364725-BE-0	GANNETT CO INC CORPORATE		10/16/2014	Tax Free Exchange		13,553,800	13,000,000	2,302
36830N-AC-3	GE EQUIPMENT ASSET BACKED		09/09/2014	JP Morgan Securities, Inc		3,358,375	3,350,000	1,768
369300-AN-8	GENERAL CABLE CORP DEL N CORP FLOATER		07/23/2014	Tax Free Exchange		2,418,950	2,395,000	48,549
369604-BH-5	GENERAL ELECTRIC CO CORPORATE		04/09/2014	Various		38,939,888	39,330,000	8,738
36962G-7E-8	GENERAL ELEC CAP CORP CORP FLOATER		01/08/2014	Citigroup Capital Markets Inc		75,000,000	75,000,000	0
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE		01/08/2014	Citigroup Capital Markets Inc		11,548,248	11,570,000	0
370334-BT-0	GENERAL MILLS INC CORPORATE		01/21/2014	Morgan Stanley & Co, Inc		10,682,880	10,700,000	0
37045V-AE-0	General Motors Co CORPORATE		07/25/2014	Tax Free Exchange		8,559,375	7,500,000	114,766
37045V-AF-7	General Motors Co CORPORATE		07/25/2014	Tax Free Exchange		473,619	415,000	8,141
37186*-AA-6	Genesis Solar Funding LLC Senior Secured		12/03/2014	Direct		18,878,876	18,730,000	55,627
373334-JS-1	GEORGIA POWER COMPANY CORPORATE		04/25/2014	JP Morgan Securities, Inc		6,817,408	6,400,000	49,822
373334-KA-8	GEORGIA POWER COMPANY CORPORATE		04/02/2014	WELLS FARGO SEC LLC		5,354,359	5,595,000	14,702
373628-AA-0	Georgia Trans First Mortgage Oblig Serie		09/02/2014	Direct		8,046,239	6,930,000	66,717
37459*-AB-4	Giants Training Facility LLC Senior Secu		08/19/2014	Security Transfer		1,598,270	1,355,517	20,999
375558-AS-2	GILEAD SCIENCES INC CORPORATE		04/16/2014	Credit Suisse First Boston Cor		8,665,400	7,400,000	163,756
375558-AV-5	GILEAD SCIENCES INC CORPORATE		03/04/2014	Merrill Lynch,Pierce,Fenner &		7,841,411	7,855,000	0

SCHEDULE D - PART 3

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

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375558-AX-1	GILEAD SCIENCES INC CORPORATE		03/04/2014	Merrill Lynch,Pierce,Fenner &		12,096,487	12,120,000	0
375558-BA-0	GILEAD SCIENCES INC CORPORATE		11/12/2014	Merrill Lynch,Pierce,Fenner &		14,295,589	14,380,000	0
38013Q-AC-1	GM FINANCIAL AUTO LEASING ASSET BACKED		09/10/2014	JP Morgan Securities, Inc		13,998,482	14,000,000	0
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		09/02/2014	Direct		3,329,911	3,119,818	8,552
38141E-C2-3	GOLDMAN SACHS CORPORATE		06/30/2014	Goldman Sachs & Co		54,927	55,000	0
38141G-FD-1	GOLDMAN SACHS GROUP INC CORPORATE		02/27/2014	MILLENIUM ADVISORS, LLC		288,408	250,000	7,172
38141G-GS-7	GOLDMAN SACHS GROUP INC CORPORATE		09/25/2014	HSBC Securities (USA) Inc		229,010	200,000	2,108
38141G-VM-3	GOLDMAN SACHS GROUP INC CORPORATE		02/26/2014	Goldman Sachs & Co		18,653,496	18,710,000	0
38212@-AA-0	Good Source, Inc. Term		12/19/2014	Direct		2,877,631	2,877,631	0
384109-B*-4	Graco Inc Senior Note 4.000% 03/11/18		08/19/2014	Security Transfer		6,213,437	5,900,000	44,578
384780-AA-0	GRAIN SPECTRUM FUNDING LLC CORP SINKING		09/16/2014	Morgan Stanley & Co, Inc		4,300,000	4,300,000	0
38479*-AP-7	Grain Processing Corporation Senior Note		05/22/2014	Direct		7,500,000	7,500,000	0
38479*-AQ-5	Grain Processing Corporation Senior Note		05/22/2014	Direct		4,450,000	4,450,000	0
38869P-AL-8	GRAPHIC PACKAGING INTL CORP CORPORATE		10/23/2014	Merrill Lynch,Pierce,Fenner &		5,335,000	5,335,000	0
390568-AB-5	Great Lakes Cheese Senior Note		03/01/2014	Prudential Investment Mgmt.		1,399,912	1,290,000	5,223
390568-AD-1	Great Lakes Cheese Senior Note		01/31/2014	Direct		12,500,000	12,500,000	0
39063#-AD-0	Great Lakes Hydro America LLC Senior Sec		06/04/2014	Direct		22,500,000	22,500,000	0
39301#-AC-4	Green Diamond Resource Company Senior No		09/29/2014	Direct		9,400,000	9,400,000	0
39301#-AD-2	Green Diamond Resource Company Senior No		09/29/2014	Direct		5,000,000	5,000,000	0
393154-AB-5	Green Mountain Power Corp FIRST MORTGAGE		03/01/2014	Prudential Investment Mgmt.		75,082	68,801	1,039
397624-AG-2	GREIF INC CORPORATE 7.750% 08/01/19		11/04/2014	WELLS FARGO SEC LLC		9,001,050	7,827,000	157,470
39839#-AF-8	Griffith Laboratories Int'l Senior Note		01/15/2014	Direct		6,250,000	6,250,000	0
398433-AH-5	GRIFFON CORPORATION CORPORATE		11/13/2014	Various		3,681,860	3,829,000	32,788
398433-AH-5	GRIFFON CORPORATION CORPORATE		06/18/2014	Tax Free Exchange		17,511,005	17,599,000	284,884
39985#-AC-7	Growmark Inc. Series C Senior Note		08/19/2014	Security Transfer		8,146,217	7,500,000	65,023
40411@-BQ-1	HCA INC CORPORATE 5.250% 04/15/25		12/09/2014	Merrill Lynch,Pierce,Fenner &		7,113,750	7,000,000	56,146
404121-AC-9	HCA INC CORPORATE 6.500% 02/15/20		07/25/2014	WELLS FARGO SEC LLC		3,951,525	3,540,000	105,463
40415R-AQ-8	HD Supply Inc CORPORATE		11/19/2014	Merrill Lynch,Pierce,Fenner &		7,000,000	7,000,000	0
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT		01/27/2014	Interest Capitalization		0	0	0
40449@-BQ-5	Habitat Humanity Intl Secured Note		06/17/2014	Direct		1,395,743	1,468,828	0
000000-00-0	Habitat Humanity Intl Secured Note		12/09/2014	Direct		1,031,300	1,031,300	0
406216-BE-0	HALLIBURTON COMPANY CORPORATE		10/15/2014	Merrill Lynch,Pierce,Fenner &		880,412	830,000	13,307
41283@-AC-4	Harley Marine Services, Inc. Revolver		12/05/2014	Direct		2,163,832	2,163,832	0
41283L-AD-7	HARLEY-DAVIDSON FINANCIAL CORPORATE		09/11/2014	JP Morgan Securities, Inc		383,525	385,000	0
41284A-AC-2	HARLEY MOTORCYLE ABS FLOATER		04/08/2014	Royal Bank of Scotland		24,798,898	24,798,898	0
41360*-AA-6	Revelation Gas & Oil LLC Mezzanine Debt		12/08/2014	Direct		4,730,237	4,730,237	0
416515-AS-3	HARTFORD FINANCIAL SVCS GRP CORPORATE		06/13/2014	WELLS FARGO SEC LLC		724,284	600,000	6,248
421924-BK-6	HEALTHSOUTH CORP CORPORATE		09/04/2014	Barclays Capital Inc		5,803,000	5,600,000	122,539
42251#-AF-1	HEB Grocery Company, LP Senior Note		03/01/2014	Prudential Investment Mgmt.		3,330,162	3,000,000	43,650
42778*-AB-8	Herschend Entertainment Co LLC Senior No		12/30/2014	Direct		15,000,000	15,000,000	5,167
42778*-AD-4	Herschend Entertainment Co LLC Senior No		12/30/2014	Direct		11,400,000	11,400,000	162,577
428040-CD-9	HERTZ CORP CORP 7.500% 10/15/18		11/12/2014	Barclays Capital Inc		1,040,000	1,000,000	6,667
428040-CP-2	HERTZ CORP CORPORATE 5.875% 10/15/20		11/07/2014	Barclays Capital Inc		3,045,000	3,000,000	13,708
432891-AD-1	HILTON WORLDWIDE FINANCE LLC CORPORATE		12/23/2014	Tax Free Exchange		8,444,250	8,100,000	86,063
437076-AS-1	Home Depot Inc CORPORATE		04/03/2014	Various		23,846,884	20,050,000	314,174
437076-BF-8	Home Depot Inc CORPORATE		06/09/2014	Merrill Lynch,Pierce,Fenner &		15,997,638	16,250,000	0
43813J-AB-1	HONDA AUTO RECEIVABLES ASSET BACKED		09/16/2014	Morgan Stanley & Co, Inc		7,403,123	7,406,306	2,362
438516-AT-3	HONEYWELL INTERNATIONAL CORPORATE		04/23/2014	Merrill Lynch,Pierce,Fenner &		6,928,920	5,700,000	38,808
438516-BB-1	HONEYWELL INTERNATIONAL CORPORATE		04/23/2014	Key Capital Markets		4,555,166	3,850,000	32,765
000000-00-0	Hotel Indigo Redevelopment Area Bonds		11/07/2014	Direct		526,636	700,000	583
44569*-BJ-9	Hunt Oil Company Senior Note		08/19/2014	Security Transfer		3,266,835	3,000,000	10,175
44569*-BR-1	Hunt Oil Company Senior Note		11/12/2014	Direct		9,810,000	9,810,000	0
44855#-AP-5	Hy Vee, Inc. Senior Note		03/01/2014	Prudential Investment Mgmt.		3,869,509	3,430,000	2,214
44855#-AZ-3	Hy Vee, Inc. Senior Note		12/15/2014	Direct		5,300,000	5,300,000	0
44890T-AB-3	HYUNDAI AUTO ASSET BACKED		03/12/2014	Barclays Capital Inc		29,445,087	29,446,244	0
44890V-AB-8	HYUNDAI AUTO ASSET BACKED		06/17/2014	Merrill Lynch,Pierce,Fenner &		31,998,166	32,000,000	0
44954@-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		09/09/2014	Direct		11,254,331	11,254,331	0
44985T-AE-3	ING INVESTMENT MANAGEMENT CLO CLO		03/06/2014	Credit Suisse First Boston Cor		41,900,000	41,900,000	0
453415-A*-2	Independence Contract Drilling Senior Se		12/30/2014	Direct		3,148,346	3,148,346	0
45687A-AG-7	INGERSOLL-RAND CO. CORP FOREIGN		06/13/2014	Tax Free Exchange		11,398,656	11,350,000	322,687
45687A-AJ-1	INGERSOLL-RAND CO. CORP FOREIGN		06/13/2014	Tax Free Exchange		9,002,827	8,975,000	188,600
457030-AJ-3	INGLES MKTS INC CORPORATE		10/30/2014	Various		7,403,200	7,280,000	153,544
459200-HU-8	IBM CORP CORPORATE 3.625% 02/12/24		02/06/2014	BPN Paribas Securities		20,956,320	21,000,000	0
460146-CC-5	INTL PAPER CORP CORPORATE		04/08/2014	Pierpont Securities		2,557,363	1,750,000	49,058
460146-CH-4	INTL PAPER CORP CORPORATE		03/06/2014	Pierpont Securities		172,566	150,000	2,900

SCHEDULE D - PART 3

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

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460146-CK-7	INTL PAPER CORP CORPORATE		06/03/2014	Deutsche Bank Securities Inc		208,906	210,000	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2014	Direct		782,109	782,109	0
000000-00-0	AvalonBay Communities, Inc.		03/31/2014	Direct		0	0	0
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		01/24/2014	Interest Capitalization		24,510	24,510	0
46361*-AJ-5	Irvine/Land Co LLC Senior Note		03/01/2014	Prudential Investment Mgmt.		1,229,929	1,125,000	25,875
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		03/20/2013	Various		(50,000)	(50,000)	0
46361*-BG-0	Irvine/Land Co LLC Senior Note		08/11/2014	Direct		2,380,000	2,380,000	0
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes		10/04/2013	Various		(5,700,000)	(5,700,000)	0
46361*-BH-8	Irvine/Land Co LLC Senior Note		08/11/2014	Direct		29,620,000	29,620,000	0
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secure		09/04/2013	Various		(1,000,000)	(1,000,000)	0
46457*-AA-9	Island Ventures II, LLC Senior Note		06/20/2014	Direct		29,440,134	29,440,134	0
87218@-AB-9	TA-High Desert, LLC Bridge Loan Term		01/23/2013	Various		(2,267,161)	(2,267,161)	0
46607*-AA-8	J.A Riggs Tractor Co Series A Senior Not		08/19/2014	Security Transfer		5,275,796	5,000,000	30,399
466112-AP-4	JBS USA LLC/JBS USA FINANCE IN CORPORATE		07/31/2014	WELLS FARGO SEC LLC		6,723,500	6,800,000	44,389
46625H-JH-4	JP MORGAN CHASE & CO CORPORATE		09/11/2014	Nomura Securities Intl		588,702	600,000	2,720
46625H-JU-5	JP MORGAN CHASE & CO CORPORATE		02/27/2014	Jefferies & Co, Inc		512,690	500,000	2,425
46625H-JX-9	JP MORGAN CHASE & CO CORPORATE		05/06/2014	JP Morgan Securities, Inc		597,060	600,000	0
46639N-AP-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		02/06/2014	Barclays Capital Inc		982,266	1,000,000	934
46639Y-AP-2	JPMCC_13-LC11 CMBS 2.694% 04/15/46		09/23/2014	Morgan Stanley & Co, Inc		14,452,500	15,000,000	28,065
46641J-AV-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS		02/19/2014	JP Morgan Securities, Inc		49,994,703	49,500,000	140,845
46641W-AU-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		04/29/2014	JP Morgan Securities, Inc		24,158,627	23,455,000	47,814
46642C-BG-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/12/2014	JP Morgan Securities, Inc		24,205,000	23,500,000	49,859
46642C-BH-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/12/2014	JP Morgan Securities, Inc		22,926,864	22,700,000	49,083
46642E-AW-6	JPMBB_14-C21 CMBS 3.435% 08/15/47		07/01/2014	JP Morgan Securities, Inc		21,588,674	20,960,000	42,002
46642E-AX-4	JPMBB_14-C21 CMBS 3.493% 08/15/47		08/06/2014	JP Morgan Securities, Inc		106,460,226	105,400,000	210,687
46642N-BB-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/06/2014	JP Morgan Securities, Inc		16,273,968	15,800,000	27,995
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS		08/06/2014	JP Morgan Securities, Inc		39,591,804	39,200,000	80,900
46643A-BD-4	JPMBB_14-C23 CMBS 3.670% 09/15/47		09/17/2014	JP Morgan Securities, Inc		25,249,925	25,000,000	73,902
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/09/2014	JP Morgan Securities, Inc		16,664,918	16,500,000	32,461
46643P-BD-1	JPMBB_14-C25 CMBS 3.408% 11/15/47		11/04/2014	JP Morgan Securities, Inc		34,440,761	34,100,000	74,247
478373-AE-3	JOHNSON CONTROLS INC. CORPORATE		08/08/2014	Various		7,924,395	7,925,000	12,375
48121@-AD-3	JRD Holdings LLC Senior Note		03/27/2014	Direct		7,500,000	7,500,000	0
48127H-AA-7	JPMORGAN CHASE & CO CORPORATE		10/15/2014	JP Morgan Securities, Inc		583,760	585,000	0
48248D-AB-6	K L A INSTRUMENTS CORP CORPORATE		10/30/2014	JP Morgan Securities, Inc		124,925	125,000	0
48252@-AB-8	KDC Solar P, LLC Senior Secured Revolver		11/28/2014	Direct		15,010,606	15,010,606	0
485260-BM-4	KANSAS GAS & ELEC CO CORPORATE		06/25/2014	JP Morgan Securities, Inc		3,989,880	4,000,000	0
486606-L@-3	Kayne Anderson MLP Invt Co Senior Note		10/29/2014	Direct		1,000,000	1,000,000	0
48666K-AN-9	KB HOME CORPORATE 7.250% 06/15/18		10/22/2014	Citigroup Capital Markets Inc		2,002,444	1,835,000	48,780
48666K-AT-6	KB HOME CORPORATE 7.000% 12/15/21		08/13/2014	STERNE AGEE & LEACH, INC		4,826,250	4,500,000	55,125
48837@-AB-2	Kemin Industries Inc. Senior Note		01/31/2014	Direct		7,031,250	7,031,250	0
491674-BJ-5	KENTUCKY UTILITIES COMPANY CORPORATE		03/20/2014	Various		10,782,621	10,495,000	177,584
49327M-2F-0	KEYBANK NA 2.500% 12/15/19		11/17/2014	Key Capital Markets		10,370,435	10,375,000	0
497266-B*-6	Kirby Corporation Senior Note		08/19/2014	Security Transfer		3,240,054	3,300,000	51,872
50116P-AB-6	KUBOTA CREDIT OWNER TRUST ASSET BACKED		08/27/2014	Various		3,399,275	3,400,000	55
501797-AJ-3	L Brands Inc CORPORATE		07/10/2014	Various		13,761,250	13,000,000	92,188
502175-B#-8	LTC Properties Inc Senior Note		08/21/2014	Direct		2,333,333	2,333,333	0
50576#-AG-0	La Dove Holdings, LLC Revolver B		12/22/2014	Direct		1,700,000	1,700,000	0
513075-BH-3	LAMAR MEDIA CORP CORPORATE		10/07/2014	Tax Free Exchange		1,407,648	1,400,000	17,140
521865-AX-3	LEAR CORP CORPORATE 5.250% 01/15/25		11/18/2014	Citigroup Capital Markets Inc		9,240,000	9,240,000	0
52472#-AC-0	Legal Coverage Group, Ltd. Senior Note		12/31/2014	Direct		9,000,000	9,000,000	0
526057-BT-0	LENNAR CORP CORPORATE 4.500% 06/15/19		02/06/2014	ROBERT BAIRD		3,007,500	3,000,000	0
53079E-BF-0	Liberty Mutual Group Inc. CORPORATE		07/21/2014	Citigroup Capital Markets Inc		10,291,760	10,300,000	0
53219L-AK-5	LIFEPOINT HOSPITALS INC CORPORATE		11/12/2014	Merrill Lynch,Pierce,Fenner &		5,315,000	5,000,000	42,326
53219L-AM-1	LIFEPOINT HOSPITALS INC CORPORATE		12/01/2014	Various		2,953,395	2,839,000	45,695
53219L-AM-1	LIFEPOINT HOSPITALS INC CORPORATE		09/23/2014	Tax Free Exchange		23,675,988	23,155,000	396,208
532716-AS-6	L Brands Inc CORPORATE		11/18/2014	Various		8,600,188	7,565,000	153,864
532716-AU-1	L Brands Inc CORPORATE		12/08/2014	Citigroup Capital Markets Inc		9,340,125	8,700,000	186,125
53575#-AJ-9	Link Snacks Inc. Senior Secured Note		04/01/2014	Direct		24,175,000	24,175,000	0
000000-00-0	LOCKHEED MARTIN CORPORATION US GOVT LOCK		12/03/2014	Citibank N.A.		80,000,000	80,000,000	0
540424-AP-3	LOEWS CORP CORP 6.000% 02/01/35		09/09/2014	Various		11,866,780	10,000,000	67,333
54388*-AH-2	Loram Maintenance of Way, Inc. Senior No		08/19/2014	Security Transfer		4,012,297	3,750,000	40,505
54388*-AM-1	Loram Maintenance of Way, Inc. Senior No		07/23/2014	Direct		7,500,000	7,500,000	0
54401P-C*-5	Lord Corporation Senior Note		04/10/2014	Direct		5,000,000	5,000,000	0
546676-AV-9	LOUISVILLE GAS & ELEC CO CORPORATE		03/25/2014	Scotia Capital Markets USA		6,024,809	5,771,000	99,886
54949@-AD-1	Luck Stone Corporation Senior Note		10/28/2014	Direct		1,010,000	1,010,000	0

SCHEDULE D - PART 3

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

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55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE		01/27/2014	JP Morgan Securities, Inc		713,792	715,000	0
552953-BW-0	MGM RESORTS INTL CORPORATE		11/07/2014	WELLS FARGO SEC LLC		2,390,343	2,054,000	49,224
55314Y-AB-6	MMCA AUTOMOBILE TRUST ASSET BACKED		04/16/2014	Barclays Capital Inc		10,600,113	10,600,372	0
55342U-AC-8	MPT Opt Partner CORPORATE		07/11/2014	WELLS FARGO SEC LLC		16,422,268	15,056,000	211,358
55342U-AE-4	MPT Opt Partner CORPORATE		04/10/2014	Merrill Lynch,Pierce,Fenner &		5,325,000	5,325,000	0
56081#-AJ-9	Major League Baseball Trust Series 4 Ter		09/02/2014	Direct		4,022,055	3,750,000	40,744
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser		03/01/2014	Prudential Investment Mgmt.		2,276,500	2,085,714	8,932
000000-00-0	Seabrook International, LLC Revolver B		07/16/2013	Direct		177,625	177,625	0
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not		08/19/2014	Security Transfer		5,944,130	5,357,143	46,429
56585A-AH-5	MARATHON PETROLEUM CORP CORPORATE		09/02/2014	Royal Bank of Scotland		4,280,725	4,330,000	0
570535-AK-0	MARKEL CORP CORPORATE 4.900% 07/01/22		03/06/2014	WELLS FARGO SEC LLC		323,988	300,000	2,858
573284-AN-6	MARTIN MARIETTA MATERIALS INC CORPORATE		12/22/2014	Tax Free Exchange		5,975,489	5,825,000	116,905
573284-AP-1	MARTIN MARIETTA MATERIALS INC CORP FLOAT		12/22/2014	Tax Free Exchange		125,494	125,000	384
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/30/2014	Interest Capitalization		122,580	53,742	0
575718-AB-7	MASS INSTITUTE OF TECH CORPORATE MUNI TA		04/10/2014	Various		28,876,569	28,765,000	3,547
57645#-AA-5	MAT Holdings, Inc. Senior Secured Note		08/22/2014	Direct		22,900,000	22,900,000	0
580589-B*-9	McGrath Rentcorp Senior Note		03/17/2014	Direct		20,000,000	20,000,000	0
581557-BD-6	MCKESSON CORP CORPORATE		03/05/2014	Merrill Lynch,Pierce,Fenner &		7,000,000	7,000,000	0
582839-AG-1	MEAD JOHNSON NUTRITION CO CORPORATE		05/06/2014	Morgan Stanley & Co, Inc		59,679	60,000	0
584045-AC-2	MedAssets Inc CORPORATE		01/29/2014	Barclays Capital Inc		2,703,125	2,500,000	43,333
58471*-AA-6	MediGain LLC Term Loan A		10/03/2014	Direct		3,000,000	3,000,000	0
585055-AT-3	MEDTRONIC INC CORPORATE		01/08/2014	Credit Suisse First Boston Cor		6,615,600	6,000,000	109,150
585055-BD-7	MEDTRONIC INC CORPORATE		02/20/2014	Goldman Sachs & Co		9,556,316	9,620,000	0
58646#-AK-0	Menasha Corporation Senior Note		08/19/2014	Security Transfer		3,458,572	3,150,000	15,719
58646#-AQ-7	Menasha Corporation Senior Note		05/27/2014	Direct		5,000,000	5,000,000	0
58646#-AR-5	Menasha Corporation Senior Note		05/27/2014	Direct		10,000,000	10,000,000	0
58646#-AT-1	Menasha Corporation Senior Note		11/26/2014	Direct		8,320,000	8,320,000	0
58646#-AU-8	Menasha Corporation Senior Note		11/26/2014	Direct		4,000,000	4,000,000	0
58768D-AC-3	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		07/29/2014	Morgan Stanley & Co, Inc		7,676,789	7,673,791	1,603
58768D-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/21/2014	JP Morgan Securities, Inc		1,968,530	1,967,685	319
58768E-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT		04/09/2014	Citigroup Global Markets LTD		4,219,045	4,219,045	0
58768E-AE-9	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		12/18/2014	RBC Capital Markets		22,446,387	22,500,000	3,400
589331-AM-9	MERCK AND CO CORPORATE		03/03/2014	Morgan Stanley & Co, Inc		7,168,320	6,000,000	106,375
589331-AS-6	MERCK AND CO CORPORATE		01/13/2014	Various		7,694,080	9,000,000	108,400
58933Y-AL-9	Merck & Co Inc CORPORATE	0	12/12/2014	Prudential Investment Mgmt.		7,110,590	6,872,288	20,476
59112@-AF-6	Metal Technologies, Inc. Senior Note		06/27/2014	Direct		5,000,000	5,000,000	0
59113@-AA-6	Metal Technolgies IND Inc Senior Note		12/09/2014	Direct		17,155,000	17,155,000	0
59113@-AB-4	Metal Technolgies IND Inc Senior Note		12/29/2014	Direct		3,860,000	3,860,000	0
59156R-BL-1	METLIFE INC CORPORATE 4.721% 12/15/44		09/30/2014	Deutsche Bank Securities Inc		166,548	165,000	248
595620-AL-9	MIDAMERICAN ENERGY CO BD CORPORATE		02/11/2014	Various		9,939,853	9,455,000	182,797
595620-AN-5	MIDAMERICAN ENERGY CO BD CORPORATE		03/31/2014	WELLS FARGO SEC LLC		12,136,618	12,210,000	0
59564N-A#-0	Midcoast Energy Partners, L.P. Senior No		09/30/2014	Direct		10,000,000	10,000,000	0
59564N-A@-2	Midcoast Energy Partners, L.P. Senior No		09/30/2014	Direct		22,050,000	22,050,000	0
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se		03/03/2014	Direct		13,689,999	13,689,999	0
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		06/05/2014	WELLS FARGO SEC LLC		124,585	124,492	2
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		01/09/2014	Cantor Fitzgerald & Co. Inc.		8,371,900	10,000,000	179,000
61166W-AK-7	MONSANTO CO CORPORATE 4.650% 11/15/43		01/15/2014	Barclays Capital Inc		5,013,150	5,000,000	47,792
61166W-AN-1	MONSANTO CO CORPORATE 4.200% 07/15/34		06/26/2014	Citigroup Capital Markets Inc		2,116,262	2,130,000	0
61166W-AP-6	MONSANTO CO CORPORATE 4.400% 07/15/44		06/26/2014	Citigroup Capital Markets Inc		7,524,851	7,585,000	0
61166W-AQ-4	MONSANTO CO CORPORATE 4.700% 07/15/64		06/27/2014	Various		23,203,369	23,240,000	1,306
61746B-DQ-6	MORGAN STANLEY CORPORATE		04/23/2014	Morgan Stanley & Co, Inc		4,956,200	5,000,000	0
61746B-DR-4	MORGAN STANLEY CORPORATE		07/17/2014	Morgan Stanley & Co, Inc		597,390	600,000	0
61761Q-AD-5	MORGAN STANLEY BAML TRUST MSBA CMBS		06/18/2014	Citigroup Capital Markets Inc		1,950,156	2,000,000	3,499
61763K-AZ-7	MORGAN STANLEY BAML TRUST MSBA CMBS		03/26/2014	Morgan Stanley & Co, Inc		80,799,136	80,000,000	117,382
61763U-AV-4	MORGAN STANLEY BAML TRUST CMBS		07/30/2014	Morgan Stanley & Co, Inc		27,088,608	26,300,000	29,622
61763X-AD-8	MSBAM_14-C18 CMBS 3.646% 10/15/47		09/18/2014	Morgan Stanley & Co, Inc		68,373,588	67,700,000	198,839
61945C-AE-3	THE MOSAIC CO CORPORATE		04/10/2014	Various		1,387,189	1,280,000	28,206
620076-BD-0	Motorola Solutions Inc CORPORATE		08/12/2014	Citigroup Capital Markets Inc		395,156	400,000	0
626738-AC-2	MURPHY OIL USA INC CORPORATE		07/01/2014	JP Morgan Securities, Inc		4,230,000	4,000,000	94,667
628464-B#-5	Myers Industries, Inc. Senior Note		01/15/2014	Direct		4,000,000	4,000,000	0
628464-B@-7	Myers Industries, Inc. Senior Note		01/15/2014	Direct		6,990,000	6,990,000	0
628530-AW-7	MYLAN LABORATORIES INC		03/04/2014	Tax Free Exchange		1,974,268	1,945,000	6,808
62927@-AA-6	NHL U.S. Funding LP Senior Note		09/29/2014	Direct		8,200,000	8,200,000	0
62927@-AB-4	NHL U.S. Funding LP Senior Note		09/29/2014	Direct		5,000,000	5,000,000	0
629568-AZ-9	NABORS INDS INC CORPORATE		06/26/2014	Tax Free Exchange		1,296,379	1,270,000	8,373

SCHEDULE D - PART 3

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62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/01/2014	Prudential Investment Mgmt.		2,298,204	2,142,857	77,814
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		09/02/2014	Direct		4,986,422	4,545,455	176,823
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt		06/06/2014	Direct		254,630	254,731	0
637071-AJ-0	National Oilwell Varco CORPORATE		01/02/2014	Key Capital Markets		1,849,820	2,000,000	5,200
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE		01/21/2014	JP Morgan Securities, Inc		8,821,205	8,825,000	0
63860#-AA-1	Nationsbank Trust Company Senior Note		03/01/2014	Prudential Investment Mgmt.		236,931	195,328	3,373
63938C-AA-6	NAVIENT CORP CORPORATE		11/03/2014	JP Morgan Securities, Inc		119,238	120,000	0
64129X-AE-9	NEUB_14-16A CLO 3.510% 04/15/26		02/11/2014	Morgan Stanley & Co, Inc		10,000,000	10,000,000	0
64441#-AA-7	New FS Kalahari Commercial, LL Debt		12/24/2014	Direct		884,996	897,411	1,557
64577*-AB-5	NJ Community Capital Fund #1 Debt		10/02/2014	Direct		449,897	450,653	0
645869-D#-2	New Jersey Natural Gas Company Senior No		03/13/2014	Direct		14,000,000	14,000,000	0
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		09/30/2014	Direct		949,574	1,221,080	10,006
646025-B@-4	New Jersey Res Corp Senior Note		11/07/2014	Direct		45,000,000	45,000,000	0
651229-AN-6	NEWELL RUBBERMAID INC. CORPORATE		04/02/2014	HSBC Securities (USA) Inc		1,506,570	1,500,000	10,763
000000-00-0	NIELSEN FIN LLC Public Bank Loan		04/22/2014	Direct		9,616,943	9,592,961	0
654748-AC-6	NISSAN AUTO RECEIVABLES OWNER ASSET BACK		05/13/2014	Deutsche Bank Securities Inc		3,234,664	3,232,265	45
65477N-AC-0	NISSAN AUTO ABS FLOATER		06/10/2014	Citigroup Capital Markets Inc		6,000,000	6,000,000	0
65490B-AC-9	NISSAN AUTO ABS FLOATER		10/08/2014	Barclays Capital Inc		15,600,000	15,600,000	0
655044-AJ-4	NOBLE ENERGY INC CORPORATE		11/04/2014	Merrill Lynch,Pierce,Fenner &		9,241,572	9,310,000	0
000000-00-0	Noble Environmental Power 2006 DSRA LC F		10/31/2014	Direct		433,590	433,590	0
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/30/2014	Direct		446,226	446,226	0
655664-AR-1	NORDSTROM INC CORPORATE		06/09/2014	Tax Free Exchange		9,856,349	10,000,000	245,833
665772-CG-2	NORTHERN STATES PWR MINN CORPORATE		01/07/2014	Morgan Stanley & Co, Inc		5,176,200	5,000,000	97,674
665772-CL-1	NORTHERN STATES PWR MINN CORPORATE		05/06/2014	JP Morgan Securities, Inc		5,135,014	5,150,000	0
668074-AU-1	Northwestern Corp CORPORATE		11/05/2014	Credit Suisse First Boston Cor		8,570,000	8,570,000	0
66989H-AG-3	NOVARTIS CAPITAL CORP CORPORATE		02/18/2014	Goldman Sachs & Co		42,693,410	43,000,000	0
66989H-AH-1	NOVARTIS CAPITAL CORP CORPORATE		02/20/2014	Various		139,905,956	141,090,000	4,889
67020Y-AD-2	Nuance Communications Inc CORPORATE		09/02/2014	WELLS FARGO SEC LLC		9,661,250	9,500,000	87,045
67021C-AJ-6	NSTAR ELECTRIC COMPANY CORPORATE		04/03/2014	Various		13,000,295	13,060,000	14,593
674215-AG-3	OASIS PETROLEUM INC CORPORATE		08/15/2014	Tax Free Exchange		1,736,000	1,600,000	45,833
678858-BP-5	Oklahoma Gas & Elec Co CORPORATE		04/09/2014	Various		4,986,140	4,935,000	4,803
679580-D@-6	Old Dominion Freight Line Inc Senior Not		08/19/2014	Security Transfer		3,502,299	3,200,000	19,586
68235P-AE-8	ONE GAS INC CORPORATE 3.610% 02/01/24		10/10/2014	Tax Free Exchange		11,903,633	11,390,000	78,809
68235P-AF-5	ONE GAS INC CORPORATE 4.658% 02/01/44		10/10/2014	Tax Free Exchange		51,218,036	45,225,000	403,761
68389X-AV-7	ORACLE CORP CORPORATE 4.300% 07/08/34		06/30/2014	Merrill Lynch,Pierce,Fenner &		2,873,850	2,875,000	0
69349L-AM-0	PNC BANK NA CORPORATE 3.800% 07/25/23		02/25/2014	Goldman Sachs & Co		1,713,549	1,700,000	5,922
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK		01/23/2014	Citigroup Capital Markets Inc		1,766,495	1,770,000	0
693656-AA-8	PVH Corp CORPORATE 4.500% 12/15/22		07/02/2014	Various		4,199,744	4,245,000	34,704
694308-HL-4	PACIFIC GAS & ELEC CO CORPORATE		11/03/2014	BPN Paribas Securities		4,779,446	4,835,000	0
701081-AX-9	PARKER DRILLING CO CORPORATE		10/03/2014	Tax Free Exchange		6,565,000	6,500,000	95,063
701081-AY-7	PARKER DRILLING CO CORPORATE		03/12/2014	Tax Free Exchange		1,067,500	1,000,000	8,542
70259#-AA-5	Pasha Hawaii Shipping Company Senior Not		12/30/2014	Direct		32,700,000	32,700,000	0
70959W-AE-3	Penske Automotive Group Inc CORP		07/29/2014	Various		7,841,250	7,500,000	100,625
000000-00-0	PERC Holdings 2 LLC Senior Secured Term		12/16/2014	Direct		35,516,800	35,516,800	0
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		07/10/2014	Direct		17,775,000	17,775,000	0
718546-AK-0	PHILLIPS 66 CORPORATE 4.650% 11/15/34		11/12/2014	Mitsubishi UFJ SEC (USA) Inc		6,912,080	7,000,000	0
723456-AN-9	PINNACLE ENTMT INC CORPORATE		05/01/2014	Barclays Capital Inc		4,385,000	4,000,000	166,250
723456-AP-4	PINNACLE ENTMT INC CORPORATE		07/31/2014	Merrill Lynch,Pierce,Fenner &		2,147,500	2,000,000	53,389
723456-AS-8	PINNACLE ENTMT INC CORPORATE		06/13/2014	Tax Free Exchange		5,200,849	5,000,000	116,875
72650R-BE-1	PLAINS ALL AMER PIPELINE CORPORATE		04/15/2014	Citigroup Capital Markets Inc		7,978,720	8,000,000	0
73329A-AB-4	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		09/17/2014	JP Morgan Securities, Inc		37,999,939	38,000,000	0
737446-AE-4	POST HOLDINGS INC CORPORATE		07/02/2014	Credit Suisse First Boston Cor		4,074,690	3,826,000	26,543
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		09/24/2014	Direct		3,113,644	5,368,351	0
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		05/29/2014	Direct		25,511,782	25,511,782	0
74171#-AA-2	Primo Water Corporation Senior Secured N		06/20/2014	Direct		20,000,000	20,000,000	0
74171#-AB-0	Primo Water Corporation Revolver		12/19/2014	Direct		4,000,000	4,000,000	0
742638-AC-9	Principal US Property Sep Acct Senior No		06/25/2014	Direct		58,249,750	58,249,750	0
742718-DF-3	PROCTER & GAMBLE CO CORPORATE		04/23/2014	Various		13,556,841	11,353,000	179,097
743315-AL-7	PROGRESSIVE CORP OHIO SENIOR NOTES		09/10/2014	Various		4,469,001	3,514,000	63,447
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		06/04/2014	WELLS FARGO SEC LLC		12,060,964	11,350,000	125,323
743315-AP-8	PROGRESSIVE CORP OHIO CORPORATE		06/11/2014	Various		50,804,096	50,895,000	81,646
74340X-BB-6	PROLOGIS LP CORPORATE 3.000% 06/02/26	0	08/14/2014	Prudential Investment Mgmt.		1,105,860	1,070,440	6,423
744448-CK-5	PUBLIC SERVICE CO COLO CORPORATE		04/02/2014	Various		12,655,532	12,760,000	23,220
744516-F@-9	Public Service Company of NC SENIOR NOTE		08/19/2014	Security Transfer		10,828,062	10,000,000	6,375
744560-AZ-9	PUBLIC SVC ELEC & GAS CO CORPORATE		04/03/2014	Key Capital Markets		2,016,980	2,150,000	37,037

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
744560-BA-3	PUBLIC SVC ELEC & GAS CO CORPORATE		07/22/2014	WELLS FARGO SEC LLC		9,654,911	10,300,000	150,380
745332-BU-9	PUGET SOUND ENERGY CORPORATE		03/14/2014	Jefferies & Co, Inc		25,254,680	22,000,000	361,878
745332-CA-2	PUGET SOUND ENERGY CORPORATE		04/21/2014	Various		7,155,549	5,825,000	21,425
74834L-AU-4	QUEST DIAGNOSTIC INC NT CORPORATE		03/24/2014	Key Capital Markets		595,566	600,000	450
000000-00-0	RBH Investor II, LLC Leveraged Loan		09/30/2014	Direct		3,220,800	3,220,800	0
749418-AA-3	RDO Equipment Co Senior Secured Note		12/03/2014	Various		6,751,713	6,600,000	50,059
749418-AB-1	RDO Equipment Co Senior Secured Note		09/30/2014	Direct		13,450,000	13,450,000	0
74951#-AE-0	RE Rich Family Holding Corp Senior Note		08/19/2014	Security Transfer		3,661,723	3,470,000	21,018
749571-AB-1	RHP HOTEL PROPERTIES LP / RHP CORPORATE		10/16/2014	Merrill Lynch,Pierce,Fenner &		2,917,500	3,000,000	2,500
74982L-AC-4	SANKATY CLO 1.482% 02/20/25		09/09/2014	Morgan Stanley & Co, Inc		9,925,000	10,000,000	9,469
75281A-AL-3	RANGE RESOURCES CORP CORPORATE		08/11/2014	Suntrust Capital Markets Inc		214,000	200,000	488
75508E-AA-6	RAYONIER INC CORPORATE		05/08/2014	Merrill Lynch,Pierce,Fenner &		3,325,000	3,325,000	0
75526#-AD-5	RE Gillespie 1, LLC Senior Note		01/10/2014	Direct		12,240,896	12,240,896	0
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		03/26/2014	Direct		7,634,191	7,634,191	0
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		03/26/2014	Direct		9,270,551	9,270,551	0
75527@-AF-1	RE Rosamond One, LLC Senior Note in a Pr		03/26/2014	Direct		5,804,500	5,804,500	0
75528@-AD-5	RE Columbia 3, LLC Senior Note		01/23/2014	Direct		5,202,000	5,202,000	0
75529@-AD-4	RE Rio Grande LLC Sr. Note in a Project		01/22/2014	Direct		5,881,000	5,881,000	0
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		01/22/2014	Direct		4,838,988	4,838,988	0
756109-AK-0	REALTY INCOME GROUP CORPORATE		03/06/2014	Mitsubishi UFJ SEC (USA) Inc		299,218	250,000	1,219
75737#-AF-5	Redfire Inc. Series C Senior Gtd Note		09/02/2014	Direct		7,657,842	6,250,000	104,036
75914@-AA-3	Regulus Solar, LLC Senior Note in a Proj		11/25/2014	Direct		85,000,000	85,000,000	0
771196-BE-1	ROCHE HOLDINGS INC CORPORATE		09/22/2014	Deutsche Bank Securities Inc		279,292	280,000	0
771196-BH-4	ROCHE HOLDINGS INC CORPORATE		11/13/2014	JP Morgan Securities, Inc		23,186,600	23,555,000	0
78108A-AE-4	RSC EQUIP RENT/RSC HLDGS CORPORATE		11/03/2014	Barclays Capital Inc		6,906,375	6,300,000	137,156
78388J-AR-7	SBA COMM SR DISC NT CORPORATE		07/22/2014	Goldman Sachs & Co		7,832,500	8,000,000	16,521
000000-00-0	SWG Finco, LLC Senior Secured Term Loan		12/22/2014	Direct		35,112,393	35,112,393	0
78572X-AE-1	SABRA HEALTH CARE LIMITED PART CORPORATE		07/22/2014	Various		13,683,563	13,275,000	236,557
792860-AK-4	TRAVELERS COS INC CORPORATE		03/03/2014	WELLS FARGO SEC LLC		13,350,100	10,000,000	142,500
79546V-AJ-5	SALLY HOLDINGS LLC CORPORATE		10/28/2014	Barclays Capital Inc		10,608,750	10,000,000	184,799
795750-AL-1	Saltchuk Resources Inc Senior Note		09/02/2014	Direct		54,000,000	54,000,000	0
796038-AC-1	SAMSON INVESTMENT CO CORPORATE		08/25/2014	Tax Free Exchange		76,220	74,000	209
797440-BL-7	San Diego Gas Electric Engine CORPORATE		04/23/2014	Deutsche Bank Securities Inc		2,307,884	1,950,000	47,236
797440-BM-5	San Diego Gas Electric Engine CORPORATE		04/02/2014	Barclays Capital Inc		3,201,904	3,141,000	20,417
806407-A#-9	Henry Schein, Inc Series 2010-A Senior N		08/19/2014	Security Transfer		10,459,396	10,000,000	175,814
806605-AH-4	MERCK & CO INC CORPORATE		01/10/2014	Credit Suisse First Boston Cor		11,078,493	8,700,000	189,950
80874Y-AR-1	SCIENTIFIC GAMES CORP CORPORATE		11/14/2014	JP Morgan Securities, Inc		8,675,000	8,675,000	0
81167#-AD-7	Seabrook International, LLC Term A1		12/30/2013	Direct		(1)	(307,101)	0
81167#-AG-0	Seabrook International, LLC Senior Secur		09/03/2014	Direct		8,702,500	9,000,000	0
81167#-AH-8	Seabrook International, LLC Senior Secur		12/31/2014	Direct		3	11,361,757	0
81167#-AK-1	Seabrook International, LLC Senior Secur		12/31/2014	Direct		3	5,084,852	0
81211K-AW-0	SEALED AIR CORP NEW CORPORATE		11/19/2014	Morgan Stanley & Co, Inc		2,481,250	2,500,000	0
817565-BM-5	SERVICE CORP INTL CORPORATE		11/06/2014	Jefferies & Co, Inc		2,032,560	1,800,000	15,631
817565-BZ-6	SERVICE CORP INTL CORPORATE		04/09/2014	Tax Free Exchange		3,483,245	3,436,000	43,093
817565-CB-8	SERVICE CORP INTL CORPORATE		10/03/2014	Tax Free Exchange		5,025,000	5,000,000	105,260
827048-AR-0	SILGAN HLDGS INC CORPORATE		07/23/2014	Tax Free Exchange		9,337,500	9,000,000	236,500
829259-AN-0	SINCLAIR TELEVISION GROUP INC CORP		05/15/2014	RBC Capital Markets		3,862,956	3,755,000	31,305
829259-AQ-3	SINCLAIR TELEVISION GROUP INC		05/05/2014	Various		6,249,993	5,983,000	122,457
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		12/04/2014	Direct		6,132,800	6,132,800	0
83082@-AA-3	Sky Global Power One, LLC Senior Subordi		12/31/2014	Interest Capitalization		68,994	68,994	0
832248-AV-0	SMITHFIELD FOODS INC CORPORATE		10/23/2014	ROBERT BAIRD		2,175,000	2,000,000	26,868
837004-CH-1	SOUTH CAROLINA ELEC & GAS CO CORPORATE		05/20/2014	WELLS FARGO SEC LLC		2,552,600	2,580,000	0
842400-FZ-1	SOUTHERN CAL EDISON CORPORATE		04/02/2014	Various		9,358,193	9,035,000	7,002
842434-CL-4	SOUTHERN CALIF GAS CO CORPORATE		07/11/2014	Various		12,828,361	12,530,000	80,173
84265V-AE-5	SOUTHERN COPPER CORP CORPORATE		05/19/2014	Various		12,503,406	11,558,000	75,363
84265V-AG-0	SOUTHERN COPPER CORP CORPORATE		06/11/2014	Various		943,219	1,025,000	3,121
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se		06/26/2014	Direct		11,029,059	11,191,668	0
845743-BN-2	SOUTHWESTERN PUB SVC NT CORPORATE		01/09/2014	Morgan Stanley & Co, Inc		7,327,775	7,500,000	139,250
84611#-AE-1	Sovran Slf Stor Inc Acquis Ltd Senior No		04/08/2014	Direct		15,000,000	15,000,000	0
85375C-AX-9	STANDARD PAC CORP NEW CORPORATE		10/31/2014	Various		8,643,500	7,350,000	204,269
85375C-BD-2	STANDARD PAC CORP NEW CORPORATE		07/14/2014	Citigroup Capital Markets Inc		2,585,306	2,419,000	13,439
857477-AM-5	STATE STREET CORP CORPORATE		04/10/2014	Various		8,269,928	8,072,000	121,125
858586-H*-4	Stepan Co Series 2010-A Senior Note		08/19/2014	Security Transfer		3,266,115	3,000,000	38,220
860630-AD-4	Stifel Financial Corp CORPORATE		07/15/2014	Stifel, Nicolaus & Co		119,035	120,000	0
863667-AG-6	STRYKER CORP CORPORATE		04/28/2014	Barclays Capital Inc		6,271,713	6,300,000	0

SCHEDULE D - PART 3

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

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86680W-AA-3	SUN MERGER SUB INC CORPORATE		11/18/2014	Citigroup Capital Markets Inc		5,231,250	5,000,000	67,375
86680W-AB-1	SUN MERGER SUB INC CORPORATE		07/02/2014	Credit Suisse First Boston Cor		977,500	920,000	23,572
86765B-AQ-2	SUNOCO LOGISTICS PARTNERS OPER CORPORATE		11/12/2014	WELLS FARGO SEC LLC		7,529,290	7,580,000	0
86787E-AP-2	SUNTRUST BKS INC CORPORATE		06/16/2014	Deutsche Bank Securities Inc		2,905,916	2,900,000	15,769
86909V-AB-8	SBART_14-1A ASSET BACKED		08/06/2014	JP Morgan Securities, Inc		11,099,455	11,100,000	0
87088*-AK-8	Swiss Colony Senior Note		03/01/2014	Prudential Investment Mgmt.		2,230,072	2,062,500	6,858
87165B-AD-5	SYNCHRONY FINANCIAL CORPORATE		08/06/2014	JP Morgan Securities, Inc		239,534	240,000	0
871829-AV-9	SYSCO CORP CORPORATE 4.350% 10/02/34		09/23/2014	Goldman Sachs & Co		9,529,823	9,545,000	0
87243Q-AB-2	TENET HLTHCR CORP CORPORATE		10/30/2014	Merrill Lynch,Pierce,Fenner &		9,978,150	9,282,000	51,051
87246Y-AA-4	TIAA ASSET MANAGEMENT FINANCE CORPORATE		10/27/2014	JP Morgan Securities, Inc		159,712	160,000	0
87278*-AC-6	TPF Equity Operating P LP Senior Note		11/03/2014	Direct		53,640,000	53,640,000	0
87612B-AM-4	TARGA RESOURCES PARTNERS LP CORPORATE		04/17/2014	Suntrust Capital Markets Inc		497,500	500,000	12,542
87612B-AP-7	TARGA RESOURCES PARTNERS LP CORPORATE		05/15/2014	Tax Free Exchange		2,842,500	3,000,000	63,750
877249-AD-4	TAYLOR MORRISON COMMUNITIES IN CORPORATE		12/04/2014	Credit Suisse First Boston Cor		2,917,500	3,000,000	45,938
87936#-AF-9	Teleflora LLC Series F Senior Note		08/19/2014	Security Transfer		2,316,270	2,250,000	16,019
879360-A#-2	Teledyne Technologies Inc Series C Senio		08/19/2014	Security Transfer		3,943,500	3,500,000	79,353
88033G-BP-4	TENET HEALTHCARE CORP CORP		11/18/2014	Various		8,735,000	8,000,000	73,958
883203-BV-2	TEXTRON INC CORPORATE 3.875% 03/01/25		10/23/2014	Merrill Lynch,Pierce,Fenner &		4,995,150	5,000,000	0
886438-AF-3	Tidewater Inc. Series F Senior Note		08/19/2014	Security Transfer		7,875,086	7,500,000	44,202
887317-AL-9	TIME WARNER INC CORPORATE		05/07/2014	WELLS FARGO SEC LLC		157,840	130,000	970
887317-AU-9	TIME WARNER INC CORPORATE		05/20/2014	Citigroup Capital Markets Inc		2,473,250	2,500,000	0
891490-AT-1	TOSCO CORP NOTES 8.125% 02/15/30		02/14/2014	Various		14,986,873	10,542,000	11,896
89417E-AH-2	TRAVELERS COS INC/THE CORPORATE		01/14/2014	Credit Suisse First Boston Cor		8,874,480	8,000,000	90,356
89469A-AB-0	TREEHOUSE FOODS INC CORPORATE		07/03/2014	Merrill Lynch,Pierce,Fenner &		4,580,625	4,500,000	37,375
89566E-A#-5	Tri-State Gen & Trans Assoc Senior Secur		10/31/2014	Direct		11,921,000	11,921,000	0
89566E-AE-8	Tri-State Gen & Trans Assoc CORPORATE		10/27/2014	Goldman Sachs & Co		119,950	120,000	0
89566E-B@-6	Tri-State Gen & Trans Assoc Senior Secur		10/31/2014	Direct		11,650,000	11,650,000	0
898813-AM-2	TUCSON ELEC PWR CO CORPORATE		04/02/2014	Various		4,499,841	4,525,000	5,719
000000-00-0	Tunnel Hill Partners, LP Revolver		12/23/2014	Direct		472,415	472,415	0
000000-00-0	Tunnel Hill Partners, LP Term		12/23/2014	Direct		2,500,000	2,500,000	0
902494-AX-1	TYSON FOODS CORPORATE 3.950% 08/15/24		08/05/2014	Morgan Stanley & Co, Inc		8,170,087	8,195,000	0
902494-AY-9	TYSON FOODS CORPORATE 5.150% 08/15/44		08/05/2014	Morgan Stanley & Co, Inc		3,909,496	3,925,000	0
902494-AZ-6	TYSON FOODS CORPORATE 4.875% 08/15/34		08/05/2014	Morgan Stanley & Co, Inc		4,999,300	5,000,000	0
90270Y-BF-5	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		08/06/2014	Barclays Capital Inc		7,849,634	7,857,000	6,951
903638-AB-6	USTA National Tennis Ctr Inc. Senior Not		09/08/2014	Direct		20,000,000	20,000,000	0
903888-AJ-0	Ultra Resources Series E Senior Note		08/19/2014	Security Transfer		917,650	1,000,000	21,047
000000-00-0	Uncommon NSA Lender IV, LLC Tax Credit S		12/30/2014	Direct		2,973,978	0	0
907818-DR-6	UNION PACIFIC CORP CORPORATE		01/15/2014	Deutsche Bank Securities Inc		9,860,500	10,000,000	151,917
907818-DT-2	UNION PACIFIC CORP 4.821% 02/01/44		01/21/2014	Tax Free Exchange		13,105,014	12,942,000	259,972
90989#-AG-7	United Coin Machine Co Term A		08/29/2014	Direct		30,240,800	35,704,138	0
911365-AX-2	UNITED RENTALS NA INC CORPORATE		04/22/2014	Merrill Lynch,Pierce,Fenner &		5,184,000	4,800,000	106,167
91159H-HC-7	US BANCORP SR NT CORPORATE		01/02/2014	US Bank NA		5,663,610	5,833,000	54,441
91159H-HG-8	US BANCORP SR NT CORPORATE		04/09/2014	Various		15,263,656	15,043,000	72,846
91159H-HH-6	US BANCORP SR NT CORPORATE		04/21/2014	US Bank NA		4,995,500	5,000,000	0
91159H-HK-9	US BANCORP SR NT CORPORATE		09/08/2014	US Bank NA		498,960	500,000	0
91182#-AB-1	The US Fund for UNICEF Tranche B		06/27/2014	Direct		12,237,936	12,500,000	53,778
000000-00-0	The US Fund for UNICEF Tranche C		10/15/2014	Direct		5,980,985	6,000,000	0
913008-A@-7	United Stationers Supply Co. Senior Note		01/15/2014	Direct		7,690,000	7,690,000	0
91324P-AR-3	UNITEDHEALTH GROUP INC CORPORATE		03/05/2014	Various		5,589,937	4,827,000	135,408
914906-AM-4	UNIVISION COMMUNICATIONS CORPORATE		11/05/2014	Credit Suisse First Boston Cor		1,368,250	1,300,000	43,446
91531#-AA-1	UON (GIC) Pass-Through Trust Senior Note		08/26/2014	Direct		8,597,101	8,597,101	0
91531@-AA-3	UON (FIC) Pass-Through Trust Senior Note		08/26/2014	Direct		15,950,000	15,950,000	0
91751#-AA-4	Utah Red Hills Renwbl Prk LLC Senior Not		12/24/2014	Direct		2,983,950	2,983,950	0
91850#-AA-4	Winston-Salem Healthcare DEV Credit-Tena		12/15/2014	Direct		31,297,890	31,297,890	1,178
91850#-AB-2	Winston-Salem Healthcare DEV Credit-Tena		12/15/2014	Direct		2,588,345	2,588,345	130
92343V-AW-4	VERIZON COMMUNICATIONS CORPORATE		02/28/2014	Deutsche Bank Securities Inc		793,912	700,000	17,967
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE		07/08/2014	Various		205,460	165,000	3,431
92343V-BV-5	VERIZON COMMUNICATIONS CORPORATE	0	05/23/2014	Prudential Investment Mgmt.		705,348	682,825	4,443
92343V-CJ-1	VERIZON COMMUNICATIONS CORPORATE		08/21/2014	Taxable Exchange		15,652,824	18,242,000	0
92343V-CL-6	VERIZON COMMUNICATIONS CORPORATE		08/21/2014	Taxable Exchange		6,707,191	8,490,000	0
92343V-CQ-5	VERIZON COMMUNICATIONS CORPORATE		10/22/2014	Morgan Stanley & Co, Inc		25,414,656	25,600,000	0
92553P-AQ-5	VIACOM INC CL B CORPORATE		02/11/2014	Citigroup Capital Markets Inc		3,794,800	4,020,000	32,118
92553P-AZ-5	VIACOM INC CL B CORPORATE		12/03/2014	Morgan Stanley & Co, Inc		7,465,725	7,500,000	0
927804-FQ-2	Virginia Electric Power CORPORATE		02/04/2014	UBS AG		4,915,052	4,925,000	0
927804-FR-0	Virginia Electric Power CORPORATE		04/02/2014	Various		11,310,031	11,383,000	25,684

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92783#-AA-4	Virginia Intl. Gateway, Inc. Debt in Inf		08/22/2014	Direct		24,944,672	24,944,672	0
92867G-AC-7	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		04/22/2014	Credit Suisse First Boston Cor		594,681	593,082	70
92867Q-AC-5	VOLKSWAGEN AUTO LOAN ENHANCED ABS FLOATE		02/04/2014	Merrill Lynch,Pierce,Fenner &		13,449,299	13,449,299	0
92867T-AB-1	VALET_14-2 ASSET BACKED		10/15/2014	Citigroup Capital Markets Inc		39,796,908	39,800,000	0
92890F-AT-3	WFRBS_14-C20 CMBS 3.723% 05/15/47		04/29/2014	WELLS FARGO SEC LLC		115,563,285	114,420,000	141,995
92890K-AY-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/05/2014	WELLS FARGO SEC LLC		12,359,736	12,000,000	32,928
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/05/2014	WELLS FARGO SEC LLC		36,964,646	36,600,000	99,292
92923C-AW-4	WCI COMMUNITIES CORPORATE		06/12/2014	Tax Free Exchange		1,477,637	1,435,000	32,063
92937F-AC-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/17/2014	Various		11,762,422	12,000,000	20,640
92937U-AC-2	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/17/2014	Various		9,896,891	10,225,000	16,334
92938V-AP-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		03/10/2014	Royal Bank of Scotland		105,239,708	104,200,000	299,236
92939F-AT-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/18/2014	Royal Bank of Scotland		150,001,487	148,520,000	154,750
92939H-AW-5	WFRBS_14-C23 CMBS 3.711% 10/15/57		09/18/2014	Royal Bank of Scotland		8,754,575	8,500,000	25,410
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		09/18/2014	Royal Bank of Scotland		69,689,034	69,000,000	202,879
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS		10/24/2014	WELLS FARGO SEC LLC		48,477,648	48,000,000	75,775
92939L-AD-8	WF-RBS COMM MORTGAGE TRUST CMBS		11/18/2014	Royal Bank of Scotland		42,618,666	42,200,000	43,390
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2014	Interest Capitalization		0	0	0
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/19/2013	Merrill Lynch,Pierce,Fenner &		(33,168)	(29,915)	(202)
931142-DM-2	WAL MART STORES INC CORPORATE	0	04/01/2014	Barclays Bank PLC-Lond Brk/Dlr		549,303	551,780	0
931142-DQ-3	WAL MART STORES INC CORPORATE		04/15/2014	Goldman Sachs & Co		8,598,656	8,655,000	0
931427-AA-6	Walgreens Boots Alliance, Inc CORPORATE		11/06/2014	Morgan Stanley & Co, Inc		609,262	610,000	0
93146#-AA-4	Walgreen Company Credit-Tenant Lease		04/04/2014	Direct		36,762,799	36,762,799	0
941848-C#-8	Waters Corp Senior Note		06/30/2014	Direct		10,000,000	10,000,000	0
94973V-BK-2	WELLPOINT INC CORPORATE		08/07/2014	Goldman Sachs & Co		8,267,684	8,285,000	0
94973V-BL-0	WELLPOINT INC CORPORATE		08/07/2014	Goldman Sachs & Co		18,243,127	18,285,000	0
94974B-FR-6	Wells Fargo & Co NT CORPORATE		01/16/2014	WELLS FARGO SEC LLC		16,097,749	16,125,000	0
94988X-AR-7	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/21/2014	WELLS FARGO SEC LLC		24,434,724	23,724,000	18,577
94988X-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/21/2014	WELLS FARGO SEC LLC		1,029,985	1,000,000	953
94988X-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS		05/21/2014	WELLS FARGO SEC LLC		103,014,798	102,000,000	100,527
94989A-AT-2	WELLS FARGO COMMERCIAL MORTGAG CMBS		12/12/2014	WELLS FARGO SEC LLC		22,775,432	22,550,000	57,166
95583#-AC-5	West Shore Pipe Line Company Senior Note		12/11/2014	Direct		15,000,000	15,000,000	0
95709T-AH-3	Westar Energy Inc CORPORATE		12/11/2014	Various		5,114,224	5,110,000	43,909
95709T-AJ-9	Westar Energy Inc CORPORATE		06/11/2014	Various		9,955,228	10,250,000	68,333
95709T-AK-6	Westar Energy Inc CORPORATE		03/20/2014	US Bank NA		2,802,198	2,740,000	8,448
95906#-AQ-4	Western Oilfield Supply Co Senior Note		08/19/2014	Security Transfer		3,146,525	3,000,000	725
959802-AT-6	WESTERN UNION CO CORPORATE		03/06/2014	Market Axess		251,440	250,000	2,536
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/17/2013	WELLS FARGO SEC LLC		(10,099,300)	(10,000,000)	(23,828)
96221T-AD-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		02/04/2014	WELLS FARGO SEC LLC		61,403,197	60,800,000	120,847
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		09/30/2014	Direct		18,570,401	18,570,401	0
96950F-AN-4	WILLIAMS PRTNRS CORPORATE		02/27/2014	Merrill Lynch,Pierce,Fenner &		3,179,664	3,190,000	0
96950F-AQ-7	WILLIAMS PRTNRS CORPORATE		06/24/2014	JP Morgan Securities, Inc		294,086	295,000	0
97068*-AF-2	WBI Energy Transmission Senior Note Seri		08/19/2014	Security Transfer		5,399,475	5,000,000	58,333
97651#-AE-4	Winwholesale, Inc Senior Note		02/11/2014	Direct		9,350,000	9,350,000	0
976656-BW-7	WISCONSIN ELEC POWER NOTES		04/04/2014	Jefferies & Co, Inc		9,353,475	7,946,000	178,785
976826-BK-2	WISCONSIN PWR & LT CO CORPORATE		10/06/2014	JP Morgan Securities, Inc		4,281,315	4,285,000	0
976843-BH-4	WISCONSIN PUBLIC SERVICE CORPORATE		04/04/2014	WELLS FARGO SEC LLC		4,499,850	5,000,000	65,262
97751F-AA-1	WLH PNW FINANCE CORP CORPORATE		07/31/2014	JP Morgan Securities, Inc		10,400,000	10,400,000	0
97806*-AB-8	Wolverine Power Cooperative Series B Sen		09/02/2014	Direct		4,977,285	4,125,000	662
98159*-AB-9	Worldwide Machinery Revolver B		12/24/2014	Direct		20,455,581	20,455,581	0
98160L-AC-7	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		06/24/2014	Barclays Capital Inc		2,259,125	2,257,274	325
98160Q-AC-6	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		10/22/2014	JP Morgan Securities, Inc		18,850,000	18,850,000	0
98161D-AC-4	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		09/10/2014	Merrill Lynch,Pierce,Fenner &		31,900,000	31,900,000	0
98212B-AD-5	WPX ENERGY INC CORPORATE		04/15/2014	Various		13,213,125	12,900,000	179,733
98954#-AA-4	Ziegler Inc Senior Note		04/22/2014	Direct		1,000,000	1,000,000	0
98954#-AC-0	Ziegler Inc Senior Note		04/22/2014	Direct		1,000,000	1,000,000	0
98984*-AA-2	SFG - Schaumburg I Credit Tenant Lease		09/02/2014	Direct		47,461,727	47,225,599	54,838
U0448P-AB-7	JEFFERIES GRP LLC CORPORATE	0	08/14/2014	Prudential Investment Mgmt.		1,756,090	1,739,465	9,734
U0460W-AJ-8	CITIGROUP INC CORP FLOATER	0	05/23/2014	Prudential Investment Mgmt.		3,597,723	3,659,942	2,359
U04644-AL-1	AT&T INC CORPORATE 2.400% 03/15/24	0	08/14/2014	Prudential Investment Mgmt.		350,343	334,513	1,408
U0662K-E8-0	BANK OF AMERICA CORP CORPORATE	0	08/14/2014	Prudential Investment Mgmt.		959,129	936,635	3,413
U0662K-EB-3	BANK OF AMERICA CORP CORPORATE	0	02/28/2014	JP Morgan		590,767	547,260	1,803
U0662K-K3-4	BANK OF AMERICA CORP CORPORATE	0	12/12/2014	Prudential Investment Mgmt.		1,002,758	990,600	3,470
U1616Q-RX-3	CITIGROUP INC CORPORATE	0	08/14/2014	Prudential Investment Mgmt.		1,389,303	1,338,050	7,313
U1616Q-Z9-7	CITIGROUP INC CORPORATE	0	12/12/2014	Prudential Investment Mgmt.		383,064	371,475	2,011
U17406-BJ-4	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	0	01/30/2014	Citigroup Global Markets LTD		538,276	545,780	25,498

SCHEDULE D - PART 3

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

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U1R16F-CL-6	CITIGROUP INC CORPORATE	O	12/12/2014	Prudential Investment Mgmt.		939,583	928,688	1,609
U3R96F-3G-6	GOLDMAN SACHS GROUP INC CORPORATE	O	03/14/2014	Prudential Investment Mgmt.		338,353	333,540	1,723
U3R96F-3W-1	GOLDMAN SACHS GROUP INC CORPORATE	O	05/23/2014	Prudential Investment Mgmt.		1,754,592	1,707,063	10,991
U3R96F-HR-7	GOLDMAN SACHS GROUP INC CORPORATE	O	12/12/2014	Prudential Investment Mgmt.		768,435	742,950	3,158
U4S339-CW-8	JPMORGAN CHASE & CO CORPORATE	O	01/24/2014	Prudential Investment Mgmt.		1,116,173	1,094,480	7,320
U4S339-DG-2	JPMORGAN CHASE & CO CORPORATE	O	12/12/2014	Prudential Investment Mgmt.		1,010,655	990,600	3,247
U5904P-AC-1	MERRILL LYNCH & CO INC CORPORATE	O	02/28/2014	ING Bank		452,926	410,445	8,945
U5922D-BT-8	METLIFE GLOBAL FUNDING I CORPORATE	O	12/12/2014	Prudential Investment Mgmt.		502,748	495,300	1,459
U59340-AC-0	MICROSOFT CORP CORPORATE	O	01/24/2014	Prudential Investment Mgmt.		412,895	410,430	1,171
U6100R-AA-1	MONDELEZ INTL INC CORPORATE	O	01/24/2014	Prudential Investment Mgmt.		2,463,343	2,462,580	3,340
U6176L-LV-5	MORGAN STANLEY CORPORATE	O	09/23/2014	Morgan Stanley United Kingdom		894,441	897,610	0
U6176L-S6-3	MORGAN STANLEY CORPORATE	O	05/23/2014	Prudential Investment Mgmt.		17,660,327	17,275,473	59,577
U74005-AA-4	PRAXAIR INC CORPORATE 1.500% 03/11/20	O	05/23/2014	Prudential Investment Mgmt.		3,299,892	3,277,560	9,833
U7430H-AD-6	Prologis CORPORATE 1.375% 10/07/20	O	12/12/2014	Prudential Investment Mgmt.		932,858	928,688	2,309
U8150T-BK-9	SES GLOBAL AMERICAS HOLDING CORPORATE	O	01/24/2014	Prudential Investment Mgmt.		3,439,031	3,420,250	16,164
U89233-UK-1	TOYOTA MOTOR CREDIT CORP CORPORATE	O	12/12/2014	Prudential Investment Mgmt.		3,011,202	2,971,800	7,572
00118*-AA-7	Ag Growth International Series A Senior	A	08/19/2014	Security Transfer		3,326,654	3,015,000	11,390
05590H-AN-7	BMW CANADA INC DISCOUNT NOTE	C	11/18/2014	TD SECURITIES INC		97,289	97,315	0
06366B-B4-1	BANK OF MONTREAL MONEY MARKET	A	06/24/2014	Bank Of Montreal-Montreal		50,000,000	50,000,000	0
06369Z-BS-2	BANK OF MONTREAL DISCOUNT NOTE	C	09/12/2014	Nesbitt Burns		72,251	72,251	0
064149-2L-0	BANK OF NOVA SCOTIA DISCOUNT NOTE	C	12/12/2014	Scotia Capital Markets USA		172,643	164,588	2,344
097751-BF-7	BOMBARDIER INC NT CORPORATE	A	02/11/2014	Merrill Lynch,Pierce,Fenner &		4,015,000	4,000,000	19,736
09784Y-A#-5	Bonavista Energy Corporation Series A Se	A	08/19/2014	Security Transfer		3,192,143	3,000,000	30,375
12801Z-CK-2	CAISSE CENTRALE DESJARDIN CORP	C	07/14/2014	DESJARDINS		233,046	233,046	0
136375-BE-1	CANADIAN NATL RAILWAY NT NOTES	A	03/12/2014	Various		9,556,953	7,275,000	84,096
136375-BL-5	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	09/15/2014	Deutsche Bank Securities Inc		171,693	135,000	1,102
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	03/20/2014	Deutsche Bank Securities Inc		6,221,950	5,000,000	98,167
146900-AM-7	CASCADES INC CORP FOREIGN	A	08/13/2014	WELLS FARGO SEC LLC		8,262,069	8,335,000	75,131
22576C-F#-3	Crescent Point Energy Corp Senior Note	A	06/24/2014	Direct		21,000,000	21,000,000	0
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	08/19/2014	Security Transfer		4,448,159	4,133,333	86,125
29290Z-AP-5	ENBRIDGE GAS DIS INC DISCOUNT NOTE	C	08/19/2014	TD SECURITIES INC		146,072	146,554	0
34958Z-AC-7	FORTISBC INC CORPORATE	C	10/07/2014	Wood Gundy Inc		71,529	71,579	0
390730-AJ-8	Great Lakes Power Limited Senior Secured	C	03/24/2014	Direct		10,112,347	10,112,347	0
390730-AK-5	Great Lakes Power Limited Senior Subordi	C	03/24/2014	Direct		16,091,543	16,091,543	0
44810Z-BK-5	HYDRO ONE INC CORP 4.590% 10/09/43	C	06/09/2014	Hong Kong Banking Inc		195,773	183,394	1,476
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN	C	10/03/2014	Scotia Capital Markets USA		35,463	35,458	0
68214W-AM-0	OMERS REALTY CORP DISCOUNT NOTE	C	11/04/2014	Wood Gundy Inc		70,154	70,154	0
707886-D#-1	Penn West Petroleum Ltd. Series L Senior	A	08/19/2014	Security Transfer		5,751,250	5,000,000	134,622
763169-C*-8	Richardson International Ltd. Senior Not	A	12/03/2014	Direct		5,144,096	4,831,000	110,274
780086-JM-7	ROYAL BANK OF CANADA DISCOUNT NOTE	C	09/22/2014	RBC Dominion Securities Inc		54,463	54,486	0
86721Z-AL-3	SUNCOR ENERGY INC CORP FOREIGN	C	12/12/2014	Various		135,147	134,798	90
87425E-C#-8	Talisman Energy Inc Series B Senior Note	A	08/19/2014	Security Transfer		5,523,978	5,000,000	80,278
87971M-AV-5	TELUS CORP DISCOUNT NOTE	C	04/01/2014	TD SECURITIES INC		135,650	136,005	0
884903-BS-3	Thomson Reuters Corp DISCOUNT NOTE	C	11/04/2014	Nesbitt Burns		35,077	35,077	0
89114Q-AU-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOA	A	07/14/2014	Toronto Dominion Securities		125,000,000	125,000,000	0
892329-AQ-6	TOYOTA CREDIT CANADA INC DISCOUNT NOTE	C	11/12/2014	Wood Gundy Inc		123,838	123,855	0
89352H-AM-1	TRANS-CANADA PIPELINES CORP FOREIGN	A	02/25/2014	JP Morgan Securities, Inc		3,484,180	3,500,000	0
92660F-AG-9	VIDEOTRON GP CORPORATE	A	08/14/2014	Various		20,608,175	20,170,000	122,404
952637-AA-4	WEST EDMONTON MALL PPTY DISCOUNT NOTE	C	02/04/2014	RBC Dominion Securities Inc		135,355	135,355	0
C05578-AA-0	Badger Daylighting LP Senior Note	A	01/24/2014	Direct		11,597,000	11,597,000	0
C1465*-AK-9	CGI Group Inc Senior Note	A	09/12/2014	Direct		50,225,000	50,225,000	0
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver	C	12/22/2014	Direct		2,141,734	2,141,734	0
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver	A	05/01/2014	Direct		2,805,444	2,805,444	0
C2918*-AC-8	D+H Ltd Senior Note 5.510% 08/28/23	A	12/03/2014	Direct		5,229,795	4,800,000	11,020
C2969#-AB-6	Des Moulins Wind Power, L.P. Senior Secu	C	08/27/2014	Direct		10,899,452	10,899,452	0
C4861*-AL-1	Irving Oil Limited Senior Note	A	12/03/2014	Direct		3,171,002	3,000,000	51,865
C7208#-AH-1	Pengrowth Corp Senior Note Series B	A	08/19/2014	Security Transfer		3,357,465	3,000,000	48,837
C8894#-AL-9	Tolko Industries Ltd. Senior Note	A	02/21/2014	Direct		8,150,000	8,150,000	0
000000-00-0	Tolko Industries Ltd. Senior Secured Not	A	12/08/2014	Direct		21,030,000	21,030,000	0
C89729-AB-0	TOTAL CAP CANADA LTD CORP FOREIGN	T	12/12/2014	Prudential Investment Mgmt.		5,103,172	4,953,000	24,511
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	10/31/2014	Direct		43,192,722	43,192,722	0
000800-AE-5	ABN AMRO BK N.V. CORP FLOATER	F	06/25/2014	Barclays Capital Inc		57,050,788	57,150,000	20,304
00084P-AS-2	ACAS CLO LTD CLO 1.497% 09/20/23	F	09/11/2014	Deutsche Bank Securities Inc		123,500,000	123,500,000	0
002799-AN-4	ABBEY NATIONAL TREASURY SERVIC CORP FORE	F	10/07/2014	Morgan Stanley & Co, Inc		443,287	430,000	1,290
00507U-AB-7	ACTAVIS FUNDING SCS CORP FOREIGN	F	11/13/2014	Tax Free Exchange		8,622,009	8,790,000	45,708

SCHEDULE D - PART 3

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00507U-AF-8	ACTAVIS FUNDING SCS CORP FOREIGN	F	11/13/2014	Tax Free Exchange		184,869	190,000	2,926
00507U-AH-4	ACTAVIS FUNDING SCS CORP FOREIGN	F	11/13/2014	Tax Free Exchange		13,164,895	14,120,000	273,928
00900A-AA-6	AIMCO CLO 1.763% 07/20/26	F	05/12/2014	Goldman Sachs & Co		102,000,000	102,000,000	0
020056-AJ-6	ALM V LTD CLO 1.463% 02/13/23	F	01/28/2014	Royal Bank of Scotland		11,000,000	11,000,000	0
03329P-AA-0	ANCHORAGE CAPITAL CLO LTD ANCH CLO	F	02/21/2014	Merrill Lynch,Pierce,Fenner &		29,772,000	30,000,000	0
03763Y-AA-4	APIDOS CLO CLO 1.618% 01/17/23	F	09/03/2014	Credit Suisse First Boston Cor		19,960,000	20,000,000	47,791
04014J-AA-2	ARES CLO FUNDS CLO 1.331% 04/15/25	F	12/17/2014	Morgan Stanley & Co, Inc		28,243,438	28,750,000	48,297
04015B-AA-8	ARES CLO FUNDS CLO 1.678% 08/28/25	F	07/30/2014	JP Morgan Securities, Inc		10,400,000	10,400,000	0
04280T-AA-7	ARROWPOINT CLO LTD CLO	F	08/14/2014	Goldman Sachs & Co		2,994,300	3,000,000	0
04941R-AA-2	ATLAS SENIOR LOAN FUND LTD CLO CLO	F	08/28/2014	Deutsche Bank Securities Inc		39,730,125	39,750,000	0
05344A-AN-1	AVALON IV CAP LTD CLO 1.398% 04/17/23	F	04/02/2014	Citigroup Capital Markets Inc		2,000,000	2,000,000	0
05464H-AB-6	AXIS SPECIALTY FINANCE LLC CORP FOREIGN	F	07/10/2014	Morgan Stanley & Co, Inc		36,180	35,000	611
05633W-AB-9	BAC San Jose DPR Funding Senior Secured	F	11/14/2014	Direct		38,000,000	38,000,000	0
06675F-AA-5	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	F	09/10/2014	Deutsche Bank Securities Inc		201,506	200,000	1,889
06738E-AC-9	BARCLAYS BANK PLC CORP FOREIGN	F	12/01/2014	Citigroup Capital Markets Inc		437,108	450,000	4,539
06739F-HV-6	BARCLAYS BANK PLC CORP FOREIGN	F	05/12/2014	Barclays Capital Inc		399,868	400,000	0
07131L-AA-8	BATTALION CLO LTD CLO 0.284% 10/17/26	F	09/10/2014	Citigroup Capital Markets Inc		9,714,803	9,750,000	0
07131R-AA-5	BATTALION CLO IV LTD CLO	F	02/14/2014	Morgan Stanley & Co, Inc		9,935,000	10,000,000	13,188
07131U-AA-8	BATTALION CLO LTD BATLN_14-5A CLO	F	03/07/2014	Merrill Lynch,Pierce,Fenner &		24,937,500	25,000,000	0
07131X-AA-2	BATTALION CLO LTD CLO 1.800% 10/17/26	F	10/22/2014	Merrill Lynch,Pierce,Fenner &		50,949,000	51,000,000	0
08179X-AA-3	BENEFIT STREET PARTNERS CLO LT CLO	F	11/24/2014	Credit Suisse First Boston Cor		2,940,875	3,000,000	4,510
08180F-AA-9	BENEFIT STREET PARTNERS CLO LT CLO		05/28/2014	BENEFIT STREET PARTNERS CLO IV		24,942,500	25,000,000	0
08180K-AA-8	BENEFIT STREET PARTNERS CLO LT CLO	F	10/03/2014	Morgan Stanley & Co, Inc		3,000,000	3,000,000	0
08180K-AC-4	BENEFIT STREET PARTNERS CLO LT CLO	F	10/03/2014	Morgan Stanley & Co, Inc		93,750,000	93,750,000	0
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE	F	05/16/2014	Various		12,906,036	12,800,000	639
10552T-AA-5	BRF BRASIL FOODS SA CORP FOREIGN	F	05/01/2014	HSBC Securities (USA) Inc		3,208,500	3,000,000	73,438
10552T-AE-7	BRF BRASIL FOODS SA CORP FOREIGN	F	04/29/2014	Bradesco Securities		1,914,180	2,092,000	36,726
10552T-AF-4	BRF BRASIL FOODS SA CORP FOREIGN	F	05/21/2014	Various		12,184,761	12,350,000	1,979
14308L-AA-1	CARLYLE CLO CLO 1.694% 07/27/26	F	07/29/2014	Citigroup Capital Markets Inc		8,250,000	8,250,000	0
14309Y-AA-2	CARLYLE CLO CLO 1.621% 01/20/25	F	10/17/2014	Various		10,204,375	10,250,000	22,830
14310B-AA-9	CARLYLE CLO CLO 1.533% 02/14/25	F	09/18/2014	Morgan Stanley & Co, Inc		45,741,250	46,000,000	78,358
14889D-AA-6	CATAMARAN CLO LTD CLO 1.781% 04/20/26	F	04/02/2014	Citigroup Capital Markets Inc		9,982,300	10,000,000	0
14889H-AA-7	CATAMARAN CLO LTD CLO 1.780% 10/18/26	F	08/15/2014	Credit Suisse First Boston Cor		25,000,000	25,000,000	0
191241-AF-5	COCA COLA FEMSA SAB DE CV CORP FOREIGN	F	01/13/2014	Citigroup Capital Markets Inc		36,347,150	35,000,000	280,729
20271R-AF-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	03/05/2014	Deutsche Bank Securities Inc		19,999,000	20,000,000	0
21244W-AA-9	CONVATEC HEALTHCARE CORP FRGN	F	04/24/2014	Nomura Securities Intl		3,007,719	2,725,000	106,502
22546Q-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	F	05/22/2014	Credit Suisse First Boston Cor		29,369,374	29,430,000	0
22546Q-AR-8	CREDIT SUISSE NEW YORK NY CORP FOREIGN	F	11/18/2014	Various		6,957,293	7,000,000	979
24668P-AE-7	DELHAIZE GRP CORP FOREIGN	F	07/30/2014	Cantor Fitzgerald & Co. Inc.		218,558	200,000	3,895
26249E-AA-3	DRYDEN CDO DRSLF_14-31A	F	01/31/2014	Deutsche Bank Securities Inc		20,848,800	21,000,000	0
26249G-AA-8	DRYDEN CDO DRSLF_14-33A	F	04/09/2014	Goldman Sachs & Co		287,000,000	287,000,000	0
26433U-AA-3	DUFRY FINANCE SCA CORP FOREIGN	F	01/28/2014	ROBERT BAIRD		4,110,000	4,000,000	64,778
26829B-AA-7	ECP CLO LTD CLO 1.685% 07/15/26	F	09/12/2014	Citigroup Capital Markets Inc		4,203,410	4,225,000	0
279158-AE-9	ECOPETROL SA GOVT FOREIGN	F	05/19/2014	Morgan Stanley & Co, Inc		7,968,538	6,545,000	85,812
279158-AJ-8	ECOPETROL SA CORP FOREIGN	F	09/17/2014	Various		23,982,307	23,800,000	72,263
279158-AK-5	ECOPETROL SA GOVT FOREIGN		09/09/2014	Citigroup Capital Markets Inc		5,940,060	6,000,000	0
28504J-AW-0	ELECTRICITE DE FRANCE SA DISCOUNT NOTE	F	12/10/2014	Barclays Capital Inc		74,405,354	75,000,000	0
28504J-AY-6	ELECTRICITE DE FRANCE SA DISCOUNT NOTE	F	12/10/2014	Merrill Lynch,Pierce,Fenner &		24,800,771	25,000,000	0
29081Y-AB-2	EMBRAER OVERSEAS CORP FOREIGN	F	06/16/2014	Barclays Capital Inc		1,665,000	1,500,000	38,516
29246R-AA-1	EMPRESA NACIONAL DE ELECTRICID CORP FORE		04/10/2014	JP Morgan Securities, Inc		6,730,640	6,800,000	0
29268B-AF-8	ENEL FINANCE INTERNATIONAL SA CORP FOREI	F	08/04/2014	Merrill Lynch,Pierce,Fenner &		5,415,326	4,745,000	94,900
000000-00-0	Essential Capital ConsortiumBV Debt	F	12/19/2014	Direct		441,396	514,000	0
30251G-AK-3	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	F	04/25/2014	Goldman Sachs & Co		315,750	300,000	1,450
36190C-AA-5	GNL Quintero CORP SINKING FUND FRGN	F	09/09/2014	Various		25,648,000	25,300,000	48,914
36319G-AA-2	PINEBRIDGE_CLO CLO 1.704% 10/15/26	F	07/11/2014	Goldman Sachs & Co		7,250,000	7,250,000	0
384895-AJ-7	GSO_CLO CLO 1.528% 07/17/23	F	07/15/2014	Credit Suisse First Boston Cor		61,000,000	61,000,000	681
398435-AA-5	GRIFOLS WORLDWIDE OPERATIONS L CORP FORE	F	07/25/2014	Various		17,912,778	17,447,000	190,485
40049J-BA-4	GRUPO TELEVISA SA DE CV NT CORP FOREIGN	F	05/16/2014	Merrill Lynch,Pierce,Fenner &		7,964,831	8,050,000	8,944
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO	F	09/11/2014	Credit Suisse First Boston Cor		50,000,000	50,000,000	0
44841B-AA-4	HUTCHINSON WHAMPOA FINANCE CORP FOREIGN	F	05/27/2014	Morgan Stanley & Co, Inc		9,060,669	7,843,000	93,853
44841C-AB-0	HUTCH WHAMPOA INT LTD CORP FOREIGN	F	05/19/2014	Citigroup Capital Markets Inc		5,107,724	4,745,000	78,538
44841D-AA-0	HUTCHISON WHAMPOA FIN (CI) LTD CORP FORE	F	10/29/2014	HSBC Securities (USA) Inc		4,914,273	4,925,000	271
44841P-AA-3	HUTCHISON WHAMPOA INTL (03/13) CORP FORE	F	04/30/2014	Various		3,525,009	2,884,000	13,120
44841S-AC-3	HUTCHISON WHAM INT 03/33 CORP FOREIGN	F	09/05/2014	Various		19,958,700	14,100,000	186,974
44842C-AA-1	HUTCH WHAMPOA INT 12 II CORP FOREIGN	F	05/16/2014	Various		6,292,992	6,226,000	4,497

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
44929F-AJ-1	ICG US CLO LTD CLO 3.320% 01/25/27	F	12/12/2014	Citigroup Capital Markets Inc		7,380,750	7,500,000	0
45824T-AP-0	INTELSAT JACKSON HOLDINGS SA CORP FOREIG	F	06/05/2014	Tax Free Exchange		4,738,750	5,000,000	94,722
461127-D@-8	Intertek Finance plc Senior Note	F	07/02/2014	Direct		7,500,000	7,500,000	0
46115H-AN-7	INTESA SANPAOLO SPA CORP FOREIGN	F	09/12/2014	Various		809,774	800,000	4,829
46611C-AA-5	JBS FINANCE II LTD CORP FOREIGN	F	12/17/2014	WELLS FARGO SEC LLC		2,045,000	2,000,000	65,542
48274L-AA-9	KVK CLO LTD CLO 1.822% 05/15/26	F	03/05/2014	Goldman Sachs & Co		19,956,000	20,000,000	0
48274L-AB-7	KVK CLO LTD CLO 3.670% 05/15/26	F	03/05/2014	Goldman Sachs & Co		9,500,000	9,500,000	0
48274M-AB-5	KVK CLO LTD CLO 1.781% 07/15/26	F	06/02/2014	Credit Suisse First Boston Cor		79,857,600	80,000,000	0
493859-B#-8	Kier Group plc Senior Note	D	11/20/2014	Direct		19,289,000	19,289,000	0
493859-C@-9	Kier Group plc Senior Note	D	11/20/2014	Direct		20,031,700	20,031,700	0
494386-AB-1	KIMBERLY CLARK DE MEXICO CORP FOREIGN	F	04/03/2014	Citigroup Capital Markets Inc		1,750,226	1,755,000	0
500472-AE-5	KONINKLIJKE PHILIPS NV CORP FOREIGN	F	02/11/2014	Jefferies & Co, Inc		24,896,320	24,050,000	497,701
50065W-AC-0	KOREA NATIONAL OIL CORP GOVT FOREIGN	F	03/11/2014	HSBC Securities (USA) Inc		3,116,540	2,979,000	41,634
50065W-AF-3	KOREA NATIONAL OIL CORP GOVT FOREIGN	F	01/15/2014	Barclays Capital Inc		14,916,900	15,000,000	0
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	F	04/10/2014	Deutsche Bank Securities Inc		5,373,550	5,000,000	65,625
50247V-AC-3	LYB INTERNATIONAL FINANCE BV CORP FOREIG	F	08/06/2014	Various		47,226,848	46,580,000	430,711
53944Y-AA-1	LLOYDS BANK PLC CORP FOREIGN	F	10/29/2014	JP Morgan Securities, Inc		422,599	425,000	0
552081-AD-3	LYONDELLBASELL IND NV CORP FOREIGN	F	03/06/2014	WELLS FARGO SEC LLC		234,160	200,000	3,867
552081-AG-6	LYONDELLBASELL IND NV CORP FOREIGN	F	04/21/2014	Goldman Sachs & Co		8,571,948	7,700,000	9,625
55952U-AB-1	MAGNETITE CLO LTD CLO 1.741% 09/15/23	F	02/20/2014	Morgan Stanley & Co, Inc		8,494,125	8,500,000	24,981
55952Y-AA-5	MAGNETITE CLO LTD CLO 1.711% 04/15/26	F	04/16/2014	WELLS FARGO SEC LLC		30,000,000	30,000,000	0
55953B-AA-4	MAGNETITE CLO LTD CLO 1.700% 07/25/26	F	06/13/2014	Citigroup Capital Markets Inc		35,581,844	35,600,000	0
561233-AA-5	MALLINCKRODT INTERNATIONAL FIN CORP FORE	F	07/30/2014	Barclays Capital Inc		15,000,000	15,000,000	0
579254-A@-2	McBride plc Senior Note	F	04/04/2014	Direct		24,920,000	24,920,000	0
589858-AA-3	Merieux Nutrisciences Corp Senior Note	F	08/08/2014	Direct		2,500,000	2,500,000	14,167
59284B-AD-0	MEXICHEM SAB DE CV CORP FOREIGN	F	09/04/2014	Various		6,420,500	6,000,000	114,750
59284B-AE-8	MEXICHEM SAB DE CV CORP FOREIGN	F	09/09/2014	Morgan Stanley & Co, Inc		9,072,225	9,150,000	0
62431X-AA-4	MOUNTAIN VIEW CLO LTD CLO	F	08/29/2014	Morgan Stanley & Co, Inc		1,500,000	1,500,000	0
62630C-AB-7	MUNICIPALITY FINANCE PLC GOVT FOREIGN	F	09/16/2014	Citigroup Capital Markets Inc		996,770	1,000,000	0
62944B-AW-4	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	C	09/17/2014	RBC Capital Markets		452,664	453,453	0
62947Q-AM-0	NXP BV AND NXP FUNDING LLC CORP FOREIGN	F	01/30/2014	Citigroup Capital Markets Inc		6,202,500	6,000,000	161,958
62983P-AA-3	NAKILAT CORP SINKING FUND FRGN	F	05/16/2014	Barclays Capital Inc		1,096,250	1,000,000	23,762
650162-AP-5	NEW ZEALAND (GOVERNMENT OF) GOVT FOREIGN	F	09/11/2014	Market Axess		5,466	5,000	201
65557C-AJ-2	NORDEA BANK AB CORP FOREIGN	F	06/06/2014	Morgan Stanley & Co, Inc		11,636,712	10,350,000	187,809
65557C-AL-7	NORDEA BANK AB CORP FOREIGN	F	06/03/2014	Deutsche Bank Securities Inc		10,075,900	10,000,000	40,903
65557F-AD-8	NORDEA BANK AB CORP FOREIGN	F	09/19/2014	Various		1,019,024	1,000,000	2,881
67514R-AA-6	OCEAN TRAILS CLO CLO 1.533% 08/13/25	F	07/14/2014	Citigroup Capital Markets Inc		3,956,000	4,000,000	11,007
67572N-AU-0	OCTAGON INVESTMENT PARTNERS XV CLO	F	04/16/2014	Citigroup Capital Markets Inc		48,000,000	48,000,000	0
675758-AJ-5	ODEBRECHT FINANCE LTD CORP FOREIGN	F	09/11/2014	Various		13,448,163	12,350,000	275,589
675758-AM-8	ODEBRECHT FINANCE LTD CORP FOREIGN	F	08/29/2014	Various		11,055,375	10,950,000	59,580
680617-AB-3	Oleoducto Central S.A. CORP FOREIGN	F	05/21/2014	Various		6,468,350	6,500,000	3,333
69688V-AA-3	PALMER SQUARE CLO LTD CLO	F	07/21/2014	JP Morgan Securities, Inc		9,221,094	9,250,000	2,937
69688X-AA-9	PALLMER SQUARE CLO CLO	F	04/28/2014	Merrill Lynch,Pierce,Fenner &		140,500,000	140,500,000	0
708326-A@-2	Pennon Group plc Senior Note	D	03/28/2014	Direct		50,700,000	50,700,000	0
714264-AD-0	PERNOD-RICARD SA CORP FOREIGN	F	05/16/2014	BPN Paribas Securities		330,699	310,000	4,828
714294-AF-2	PERRIGO CO LTD CORP FOREIGN	F	10/16/2014	Tax Free Exchange		1,207,314	1,200,000	12,113
71654Q-BR-2	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	10/24/2014	Tax Free Exchange		13,947,186	12,100,000	194,986
71656L-BB-6	PETROLEOS MEXICANOS GOVT FOREIGN	F	10/06/2014	JP Morgan Securities, Inc		20,480,895	20,100,000	331,650
74982N-AA-4	RACE PT V CLO LTD CLO 1.541% 12/15/22	F	02/28/2014	Royal Bank of Scotland		35,000,000	35,000,000	0
75886Q-AA-1	REGATTA III FUNDING CLO	F	02/25/2014	Citigroup Capital Markets Inc		59,297,700	59,500,000	0
75887F-AL-0	REGATTA IV FUNDING CLO	F	05/23/2014	Morgan Stanley & Co, Inc		19,000,000	19,000,000	0
75887H-AA-0	REGATTA V FUNDING LTD CLO	F	10/08/2014	Citigroup Capital Markets Inc		49,898,000	50,000,000	0
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN	F	03/06/2014	Goldman Sachs & Co		498,850	500,000	8,215
780099-CG-0	ROYAL BANK OF SCOTLAND GROUP P CORP FORE	F	09/24/2014	BPN Paribas Securities		601,404	600,000	5,563
806213-AA-2	SCENTRE GROUP TRUST 1 / SCENTR CORP FORE	F	10/29/2014	Citigroup Capital Markets Inc		596,634	600,000	0
806854-AH-8	SCHLUMBERGER NORGE AS CORP FOREIGN	F	02/03/2014	Nomura Securities Intl		8,082,950	8,000,000	50,593
81180W-AJ-0	SEAGATE HDD CAYMAN CORP FOREIGN	F	10/09/2014	Merrill Lynch,Pierce,Fenner &		205,500	200,000	3,125
817176-AA-8	SENECA PARK CLO LTD CLO	F	05/09/2014	Credit Suisse First Boston Cor		4,997,315	5,000,000	0
81725W-AF-0	SENSATA TECHNOLOGIES BV CORP FOREIGN	F	07/02/2014	Mitsubishi UFJ SEC (USA) Inc		3,065,469	2,875,000	27,512
822582-AY-8	SHELL INTERNATIONAL FINANCE BV CORPORATE	F	06/11/2014	Citigroup Capital Markets Inc		14,348,942	14,065,000	57,767
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO	F	10/30/2014	JP Morgan Securities, Inc		19,675,000	20,000,000	15,270
82817R-AA-9	SILVER SPRING CLO LTD CLO	F	08/01/2014	Barclays Capital Inc		12,710,475	12,750,000	0
82937A-AB-9	SINOCHEM OVERSEAS CAP CORP FOREIGN	F	05/15/2014	Morgan Stanley & Co, Inc		6,612,914	5,773,000	8,082
82937Y-AB-7	SINOCHEM OFFSHORE CAPITAL CO L CORP FORE	F	04/22/2014	Citigroup Capital Markets Inc		2,495,650	2,500,000	0
83051G-AC-2	SKANDINAVISKA ENSKILDA CORP FOREIGN	F	06/09/2014	Various		25,164,500	25,000,000	126,997

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
83105R-AB-6	SLATER MILL LOAN FUND LP CLO	F	08/07/2014	JP Morgan Securities, Inc		4,992,188	5,000,000	19,784
83379#-AD-7	Sodexo Inc. Senior Note	F	03/04/2014	Direct		1,000,000	1,000,000	0
83608X-AA-7	SOUND POINT CLO I LTD CLO	F	07/23/2014	Morgan Stanley & Co, Inc		4,000,000	4,000,000	0
83608X-AC-3	SOUND POINT CLO I LTD CLO	F	07/23/2014	Morgan Stanley & Co, Inc		992,500	1,000,000	0
856899-AA-7	STATE GRID OVERSEAS INVESTMENT CORP FORE	F	03/24/2014	Citigroup Capital Markets Inc		5,287,366	5,400,000	31,928
856899-AB-5	STATE GRID OVERSEAS INVESTMENT CORP FORE	F	03/11/2014	Various		2,172,426	2,315,000	22,507
857004-AB-1	STATE GRID OVERSEAS INVESTMENT GOVT FORE	F	07/21/2014	Citigroup Capital Markets Inc		2,015,660	2,000,000	11,764
857004-AC-9	STATE GRID OVERSEAS INVESTMENT GOVT FORE	F	05/22/2014	Various		8,045,480	8,000,000	9,625
857004-AD-7	STATE GRID OVERSEAS INVESTMENT GOVT FORE	F	06/16/2014	Various		37,126,630	36,430,000	53,564
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN	F	06/12/2014	Various		16,104,311	16,100,000	0
87124V-B#-5	Sydney Airport Finance Co Pty Debt in In	D	11/18/2014	Direct		53,000,066	53,000,066	0
87124V-B*-9	Sydney Airport Finance Co Pty Debt in In	D	11/18/2014	Direct		44,661,000	44,661,000	0
87244A-AA-8	WIND RIVER CLO LTD CLO	F	11/13/2014	Various		25,282,688	25,500,000	51,425
87946F-A*-1	Teleperformance S.A Senior Note	F	12/09/2014	Direct		2,570,000	2,570,000	0
88432C-AA-4	WIND RIVER CLO LTD CLO	F	04/28/2014	THL CREDIT WIND RIVER 2014		74,585,550	74,750,000	0
88432D-AA-2	WIND RIVER CLO LTD CLO	F	12/17/2014	Deutsche Bank Securities Inc		9,960,000	10,000,000	0
89153V-AL-3	TOTAL CAPITAL INTERNATIONAL SA CORP FORE	F	01/08/2014	Barclays Capital Inc		127,003,983	127,965,000	0
89640P-AB-9	TRINITAS CLO I LTD CLO	F	03/28/2014	Nomura Securities Intl		99,550,000	100,000,000	0
89640P-AC-7	TRINITAS CLO I LTD CLO	F	03/28/2014	Nomura Securities Intl		10,000,000	10,000,000	0
89852T-AA-6	TRYON PARK CLO LTD CLO	F	07/03/2014	Raymond James & Associates Inc		1,901,130	1,925,000	6,120
902133-AQ-0	Tyco Electro CORP FOREIGN	F	07/28/2014	Citigroup Capital Markets Inc		94,951	95,000	0
902151-AA-7	TIFSA/TYCO FIRE & SEC FI CORP FOREIGN	F	11/17/2014	Tax Free Exchange		5,966,746	5,000,000	116,493
902151-AC-3	TIFSA/TYCO FIRE & SEC FI CORP FOREIGN	F	11/17/2014	Tax Free Exchange		23,920,200	20,000,000	591,111
92912Q-AA-4	VOYA CLO LTD CLO 1.649% 07/25/26	F	07/10/2014	Merrill Lynch,Pierce,Fenner &		6,989,500	7,000,000	0
939218-AE-3	WASHINGTON MILL CLO LTD CLO	F	04/11/2014	Merrill Lynch,Pierce,Fenner &		9,365,625	9,375,000	0
947075-AE-7	WEATHERFORD INTL LTD CORP FOREIGN	F	01/09/2014	Morgan Stanley & Co, Inc		2,085,394	1,875,000	43,385
961214-CF-8	WESTPAC BANKING CORP CORP FOREIGN	F	01/13/2014	Citigroup Capital Markets Inc		2,496,600	2,500,000	0
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN	F	07/24/2014	Various		18,255,435	17,969,000	309,739
98913G-AA-2	ZAR SOV CAPITAL FUND GOVT FOREIGN	F	09/17/2014	BPN Paribas Securities		500,000	500,000	0
B11078-UR-9	BELFIUS BANQUE CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		945,208	936,635	2,425
B34037-ND-7	EANDIS CVBA MERELBEKE GOVT FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		3,277,913	3,077,515	23,998
B6399C-XZ-5	ANHEUSER-BUSCH INBEV SA CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		563,189	546,260	2,142
B87009-BX-1	BELGIUM (KINGDOM OF) GOVT FOREIGN	D	11/25/2014	JP Morgan Securities, Inc		313,872	235,463	6,729
B8A22A-5J-6	REPUBLIC OF ICELAND GOVT FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		251,055	247,650	2,544
B8A26A-YE-1	DRYDEN LEVERAGED LOAN CDO CLO	D	09/13/2014	Barclays Capital Inc		45,849,875	45,849,875	0
B8A26D-GN-5	CEMEX SAB DE CV CORP FOREIGN	D	09/04/2014	JP Morgan Securities, Inc		137,944	137,944	0
D0R6AW-BL-5	ALLIANZ SE CORP FRGN FLOATER	D	06/06/2014	Bayerische Vereinsbank Intl S		1,279,701	1,089,200	39,782
D12657-AG-3	BSH BOSCH UND SIEMENS HA CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		5,044,828	5,061,970	18,722
D1668R-MR-5	DAIMLER AG CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.		3,553,645	3,482,000	10,518
D1668R-MV-6	DAIMLER AG CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		9,535,886	9,599,338	44,841
D2736#-AJ-8	Fritz Draexlmaier Gmbh & Co KG Senior No	D	04/02/2014	Direct		14,288,517	14,288,517	0
D2736#-AK-5	Fritz Draexlmaier Gmbh & Co KG Senior No	D	04/02/2014	Direct		17,800,000	17,800,000	0
D2773#-AA-1	Gelsenkirchen Senior Note	F	07/01/2014	Interest Capitalization		570,415	570,415	0
D2773#-AB-9	Gelsenkirchen Senior Note	F	07/01/2014	Interest Capitalization		818,627	818,627	0
D2773#-AC-7	Gelsenkirchen Senior Note	F	07/01/2014	Interest Capitalization		971,361	971,361	0
D2773#-AD-5	Gelsenkirchen Senior Note	F	07/01/2014	Interest Capitalization		673,697	673,697	0
D2773#-AE-3	Gelsenkirchen Senior Note	F	07/01/2014	Interest Capitalization		395,403	395,403	0
D31738-DU-4	HEIDELBERGCEMENT AG CORP FOREIGN	D	11/06/2014	MITSUBISHI UFJ SEC INTL		679,218	593,204	13,182
D31953-AB-4	HELLA KGAA HUECK & CO CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		1,289,488	1,283,711	3,385
D49037-TZ-3	LANDWIRTSCHAFTLICHE RENTENBANK GOVT FORE	D	11/05/2014	Mizuho Securities USA, Inc.		256,155	249,212	3,138
D5874#-AA-2	Oldendorff Drybulk GmbH & Co. Senior Sec	F	02/13/2014	Direct		1,000,000	1,000,000	0
D9860*-AL-0	Zollner Elektronik AG Senior Note	D	12/02/2014	Direct		20,000,000	20,000,000	0
D9860*-AM-8	Zollner Elektronik AG Senior Note	D	12/02/2014	Direct		11,835,000	11,835,000	0
D9T638-GF-3	VOLKSWAGEN BK GMBH CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		7,900,499	7,784,205	31,670
D9T70C-AT-1	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.		12,121,011	11,894,512	49,615
E0R088-AA-8	ADIF ALTA VELOCIDA GOVT FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		425,149	401,415	3,041
E9T678-AH-0	TELEFONICA EMISIONES SAU CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		409,252	401,415	1,948
F0R505-AC-6	ACCOR SA CORP FOREIGN 2.875% 06/19/17	D	05/19/2014	MIZUHO INT'L PLC		720,957	685,975	17,321
F0R505-AF-9	ACCOR SA CORP FOREIGN 2.625% 02/05/21	D	12/12/2014	Prudential Investment Mgmt.		522,113	495,300	11,042
F1058X-4L-1	BNP PARIBAS SA CORP FRGN FLOATER	D	12/12/2014	Prudential Investment Mgmt.		617,410	619,125	2,627
F1058X-LD-0	BNP PARIBAS SA CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.		849,630	835,680	3,091
F1068#-AD-9	Bonduelle S.A. Senior Notes	F	08/19/2014	Security Transfer		2,032,620	2,000,000	4,480
F1148A-AK-8	BOUYGUES SA CORP FOREIGN	D	07/07/2014	BNP PARIBAS (Lond. Branch)		753,442	679,450	11,020
F12033-CR-9	DANONE CORP FOREIGN 2.250% 11/15/21	D	01/24/2014	Prudential Investment Mgmt.		3,594,053	3,557,060	15,349
F1413L-DT-0	CASINO GUICHARD PERRACH CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		2,283,001	2,185,040	14,972

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
F1413L-EN-2	CASINO GUICHARD PERRACH CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		7,685,263	7,429,500	73,469
F1883B-NJ-4	BPCE SA CORP FOREIGN 1.625% 02/08/17	D	03/14/2014	Prudential Investment Mgmt.		565,950	557,120	843
F1883C-EZ-6	BPCE SA CORP FOREIGN 1.375% 05/22/19	D	08/14/2014	Prudential Investment Mgmt.		1,222,791	1,204,245	3,811
F1883C-GP-6	BPCE SA CORP FRGN FLOATER	D	12/12/2014	Prudential Investment Mgmt.		1,495,817	1,485,900	17,576
F3692F-AD-9	EUTELSAT SA CORP FOREIGN	D	04/03/2014	Various		4,822,256	4,681,785	38,503
F3692F-AD-9	EUTELSAT SA CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		4,271,435	4,241,110	12,810
F38484-AA-3	FONCIERE LYONNAISE CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		400,500	371,475	499
F38493-AC-0	FONCIERE LYONNAISE CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		393,138	371,475	9,461
F3R92T-AQ-7	ELECTRICITIE DE FRANCE GOVT FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		2,475,279	2,462,580	8,805
F4113N-CE-7	FRANCE TELECOM CORP FOREIGN	D	04/08/2014	Citigroup Global Markets LTD		500,313	322,937	5,248
F4276D-HX-5	GDF SUEZ S A CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		12,556,498	12,310,060	40,345
F4276D-HY-3	GDF SUEZ S A CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		414,735	401,415	2,272
F4R92Y-AF-8	AUTOROUTES DU SUD DE LA FRANCE CORP FORE	D	03/14/2014	Prudential Investment Mgmt.		8,185,362	7,938,960	35,932
F5433L-AF-0	KERING CORP FOREIGN 1.375% 10/01/21	D	12/12/2014	Prudential Investment Mgmt.		756,569	742,950	2,015
F54446-68-1	LAFARGE S.A. CORP FOREIGN	D	11/06/2014	Credit Suisse First Boston Cor		499,602	437,098	15,792
F54446-CZ-4	LAFARGE S.A. CORP FOREIGN	D	07/08/2014	Merrill Lynch International		922,489	781,770	31,785
F5R57T-AC-6	ICADE CORP FOREIGN 2.250% 04/16/21	D	08/14/2014	Prudential Investment Mgmt.		833,652	802,830	5,939
F72027-AF-6	PERNOD RICARD SA CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		694,485	682,825	2,395
F76869-HH-6	RTE EDF TRANSPORT SA GOVT FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		126,814	123,825	358
F7717V-AA-2	FONCIERE DES REGIONS CORP FOREIGN	D	11/20/2014	Various		998,244	913,655	23,903
F7806F-MY-4	RCI BANQUE CORP FOREIGN	D	03/10/2014	Goldman Sachs International		585,622	555,160	2,859
F7S48D-JJ-4	RCI BANQUE CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		348,795	341,413	1,179
F81267-AA-8	SANOFI CORP FOREIGN 2.500% 11/14/23	D	01/24/2014	Prudential Investment Mgmt.		3,161,053	3,146,630	15,302
F84215-BS-4	GECINA CORP FOREIGN 1.750% 07/30/21	D	12/12/2014	Prudential Investment Mgmt.		765,956	742,950	4,809
F84941-AS-6	SODEXO CORP FOREIGN 1.750% 01/24/22	D	08/14/2014	Prudential Investment Mgmt.		684,465	669,025	1,636
F849BR-AA-0	SOCIETE GENERALE CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		1,335,242	1,362,075	8,135
F93777-AL-8	TOTAL CAPITAL INTL SA CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		845,212	813,870	4,810
F9731#-AG-2	Vicat SA Senior Note 6.110% 12/01/22	F	08/19/2014	Security Transfer		3,366,324	3,000,000	39,715
F9799W-AM-1	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		361,081	305,086	10,495
F9T17D-AS-5	UNIBAIL-RODAMCO SE CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		690,010	669,025	3,253
G0110T-AA-4	ADMIRAL GRP PLC CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		410,168	392,400	8,211
G03762-HT-4	ANGLO AMERICAN CAPITAL CORP FOREIGN	D	10/13/2014	BNP PARIBAS (Lond. Branch)		386,859	378,780	3,541
G0689Q-AA-1	BABCOCK INTL GRP PLC CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		1,389,284	1,362,075	4,375
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE	D	10/23/2014	Citigroup Global Markets LTD		1,002,022	889,805	28,243
G0805#-AC-0	Aggreko Plc Senior Note	F	08/19/2014	Security Transfer		10,988,557	10,000,000	201,483
G0R53V-AD-3	BAA FUNDING LTD CORP FOREIGN	D	02/21/2014	BNP PARIBAS (Lond. Branch)		374,115	342,813	1,315
G0R5MZ-QT-1	ABBEY NATIONAL TREASURY SERVIC CORP FORE	D	03/14/2014	Prudential Investment Mgmt.		991,102	974,960	3,152
G0R9HC-8M-5	BARCLAYS BANK PLC CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		863,661	866,775	2,565
G1108#-AJ-7	The British Land Company plc Senior Note	D	03/26/2014	Direct		49,888,000	49,888,000	0
G1562*-AC-5	Brammer Plc Senior Note	D	01/10/2014	Direct		20,300,000	20,300,000	0
G1562*-AD-3	Brammer Plc Senior Note EUR	D	12/22/2014	Direct		12,419,000	12,419,000	0
G15820-AM-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	04/02/2014	JP Morgan		214,699	166,355	438
G15820-CZ-7	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	08/14/2014	Prudential Investment Mgmt.		607,240	602,123	1,206
G1696#-BG-0	Bunzl Finance PLC Senior Note	D	05/15/2014	Direct		35,660,000	35,660,000	0
G1698A-AD-7	BUPA FINANCE PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		334,030	333,890	1,786
G1744#-AV-0	Cadogan Estates Ltd. Senior Note	D	09/16/2014	Direct		21,425,000	21,425,000	0
G1846@-AK-3	Capita Holdings Limited Senior Note	F	08/19/2014	Security Transfer		8,076,608	7,500,000	28,094
G1870@-AA-4	Cambridge Colleges Funding II Senior Not	D	01/31/2014	Direct		49,015,000	49,015,000	0
G2214P-AR-6	CLP POWER HONG KONG FIN LTD CORP FOREIGN	F	06/03/2014	Standard Chartered Bank London		108,189	100,000	1,016
G23296-AJ-8	COMPASS GROUP PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		18,953,988	18,447,423	93,400
G23296-AK-5	COMPASS GROUP PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		681,521	669,025	1,650
G2614#-AA-1	DCC PLC Senior Note 6.080% 07/11/17	F	09/02/2014	Direct		3,720,040	3,375,000	29,070
G2615*-AB-2	DCC Treasury 2010 Ltd. Series B GTD Sr U	F	08/19/2014	Security Transfer		5,357,666	5,000,000	98,325
G2616#-AC-5	DCC Treasury 2014 Limited Senior Note	F	05/21/2014	Direct		10,650,000	10,650,000	0
G2616#-AF-8	DCC Treasury 2014 Limited Senior Note	F	05/21/2014	Direct		8,000,000	8,000,000	0
G2616#-AG-6	DCC Treasury 2014 Limited Senior Note	F	05/21/2014	Direct		1,000,000	1,000,000	0
G2756X-MR-0	DIAGEO FINANCE PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		16,277,105	16,056,600	42,561
G2956@-AG-6	ABP Acquisitions UK Limited Debt in Infr	D	01/23/2014	Direct		31,500,000	31,500,000	0
G2978#-AN-3	Electricity Supply Board Series F Senior	F	09/02/2014	Direct		11,589,544	10,000,000	167,333
G2R989-MT-7	CREDIT SUISSE AG CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		1,606,677	1,575,720	3,630
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen	F	06/26/2014	Direct		5,104,167	5,104,167	190,013
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen	F	06/26/2014	Direct		12,250,000	12,250,000	443,954
G3144#-AC-4	Fenner International Limited Senior Note	F	03/01/2014	Prudential Investment Mgmt.		6,682,749	6,040,000	87,278
G3146*-AA-0	Euro Garages Limited Senior Secured Note	D	04/22/2014	Direct		16,727,125	16,727,125	0
G3257N-AC-0	EXPERIAN FINANCE PLC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		340,565	337,210	3,266

SCHEDULE D - PART 3

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

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G32655-AA-3	EXPERIAN FINANCE PLC CORP FOREIGN	D	08/14/2014	Various		1,353,469	1,179,196	45,577
G33365-TK-6	FCE BANK PLC CORPORATE	D	05/23/2014	Prudential Investment Mgmt.		11,244,837	11,061,765	52,846
G33365-TN-0	FCE BANK PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		8,573,250	8,597,668	53,176
G33365-TP-5	FCE BANK PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		882,482	869,733	2,279
G3439Y-AG-8	FGA CAPITAL IRELAND PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		409,363	401,415	3,435
G3439Y-AH-6	FGA CAPITAL IRELAND PLC CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		373,564	371,475	1,628
G36528-AA-4	Quinn Group Limited Senior Note - Tranch	F	01/01/2014	Direct		97,117	97,117	577
G3899T-AC-1	GATWICK FUNDING LIMITED CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		168,684	168,605	1,218
G39283-AA-7	G4S PLC CORP FOREIGN 7.750% 05/13/19	D	10/02/2014	Lloyds Bank		242,684	202,525	6,321
G4273Q-AP-2	HAMMERSON PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		883,721	869,733	2,097
G4672C-AC-9	HUTCHISON WHAMPOA INTL LTD CORP FOREIGN	F	03/24/2014	Morgan Stanley & Co, Inc		1,668,051	1,245,000	31,690
G4690A-AB-3	HUTCHISON WHAMPOA INTERNATIONA CORP FORE	F	01/10/2014	Seaport Group		4,637,500	5,000,000	30,243
G4691*-AP-4	IAWS Finance PP Limited Senior Secured	F	02/05/2014	Direct		30,130,000	30,130,000	0
G4721V-LC-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		4,036,070	3,960,385	20,507
G4R1JX-AA-9	HEATHROW FIN PLC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		410,066	415,775	4,478
G4R1JX-AE-1	HEATHROW FIN PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		477,644	468,318	1,997
G5084#-AA-5	Jersey Electricity plc Senior Note	D	07/17/2014	Direct		10,000,000	10,000,000	0
G5084#-AB-3	Jersey Electricity plc Senior Note	D	07/17/2014	Direct		15,795,000	15,795,000	0
G5312@-AA-1	Kondor BidCo Limited Senior Note	D	03/14/2014	Direct		20,159,476	20,159,476	0
G5312@-AB-9	Kondor BidCo Limited Senior Notes	D	03/14/2014	Direct		10,079,738	10,079,738	0
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated	D	03/14/2014	Direct		6,717,354	6,717,354	0
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated	D	10/31/2014	Interest Capitalization		127,276	127,276	0
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate	D	03/14/2014	Direct		3,358,677	3,358,677	0
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate	D	10/31/2014	Interest Capitalization		63,638	63,638	0
G5390#-AB-2	Lavendon Group plc Senior Note	D	08/29/2014	Direct		23,301,250	23,301,250	0
G54210-BL-5	LEEDS & HOLBECK BLDG SOC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		417,301	409,695	1,532
G5S90X-AB-6	MANCHESTER ARPT GRP FDG PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		2,219,681	2,170,285	29,193
G6144#-AA-1	Minova Insurance Holdings Ltd Senior Sec	F	10/16/2014	Direct		18,810,000	18,810,000	0
G6144#-AB-9	Minova Insurance Holdings Ltd Subordinat	F	10/16/2014	Direct		6,129,011	6,270,000	0
G63983-K9-3	NATIONWIDE BUILDING SOCIETY CORP FOREIGN	D	01/06/2014	Deutsche Bank AG-London-Client		645,558	544,540	17,220
G6528@-AB-7	Next Wave Sports Bidco Limited Senior Se	D	07/25/2014	Direct		13,204,287	13,204,287	0
G6528@-AC-5	Next Wave Sports Bidco Limited Senior Se	D	07/25/2014	Direct		10,379,105	10,379,105	0
G6528@-AC-5	Next Wave Sports Bidco Limited Senior Se	D	10/25/2014	Interest Capitalization		77,843	77,843	0
G6528@-AD-3	Next Wave Sports Bidco Limited Loan Note	D	07/25/2014	Direct		1	426,829	0
G6679#-AA-4	Nuffield Health Senior Note	D	10/07/2014	Direct		21,788,000	21,788,000	0
G6679#-AB-2	Nuffield Health Senior Note	D	10/07/2014	Direct		24,629,000	24,629,000	0
G6855#-AA-0	Oxford Instruments plc Senior Note	D	03/31/2014	Direct		32,207,550	32,207,550	0
G6962W-AA-3	PCCW-HKT CAPITAL LTD CORP FOREIGN	F	06/18/2014	HSBC Securities (USA) Inc		1,115,327	1,064,000	14,948
G6970*-AF-3	Peel Ports PP Finance Limited Debt in In	D	08/19/2014	Direct		18,280,000	18,280,000	0
G7334*-AA-3	RPS Group plc Senior Note	D	09/30/2014	Direct		46,105,000	46,105,000	0
G7334*-AB-1	RPS Group plc Senior Note	F	09/30/2014	Direct		5,000,000	5,000,000	0
G76891-KP-7	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		1,513,864	1,504,910	3,525
G76891-LV-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		1,014,429	1,003,538	2,234
G7997@-AH-4	Sanctuary Housing Association Senior Not	D	08/19/2014	Direct		44,110,000	44,110,000	0
G8228*-AA-0	Smith & Nephew plc Senior Note	F	01/21/2014	Direct		43,335,000	43,335,000	0
G8228*-AH-5	Smith & Nephew plc Senior Note	F	11/19/2014	Direct		10,150,000	10,150,000	0
G8422B-BR-8	STANDARD CHARTERED PLC CORP FOREIGN	D	03/07/2014	Lloyds Bank		425,543	415,200	6,461
G8422B-BR-8	STANDARD CHARTERED PLC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		823,561	820,860	8,546
G8449V-AC-0	STATE GRID OVERSEAS INVESTMENT CORP FORE	F	03/21/2014	Various		3,987,330	4,200,000	62,891
G8759@-AD-9	Tensator Holdings Ltd Senior Secured Rev	F	09/03/2014	Direct		800,000	800,000	0
G8759@-AE-7	Tensator Holdings Ltd Senior Subordinate	F	12/31/2014	Interest Capitalization		842,528	842,528	0
G87623-AT-4	TESCO PLC CORP FOREIGN	D	06/19/2014	JP Morgan		6,012,254	5,301,438	167,879
G87623-EY-9	TESCO PLC CORP FOREIGN	D	02/21/2014	UBS Limited		479,435	456,470	21,198
G8762Z-AA-4	TESCO CORP TSY SVCS PLC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		683,609	684,050	1,710
G8762Z-AC-0	TESCO CORP TSY SVCS PLC CORP FOREIGN	D	10/24/2014	MIZUHO INT'L PLC		366,064	379,455	1,701
G8762Z-AC-0	TESCO CORP TSY SVCS PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		1,076,759	1,070,440	1,774
G8842P-AE-2	SSE PLC CORP FOREIGN 2.375% 02/10/22	D	01/24/2014	Prudential Investment Mgmt.		1,850,788	1,846,935	5,408
G8985#-AC-5	TRADER MEDIA EAST LTD PUBLIC BANK LOAN	D	02/28/2014	Direct		9,767,484	10,974,701	0
G9522T-AA-7	WELLCOME TRUST FINANCE PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		177,588	166,945	1,775
G9554D-AD-7	WESTERN POWER CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		329,517	332,620	3,496
G98523-VL-7	YORKSHIRE BUILDING SOCIETY CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		1,393,885	1,365,650	5,247
H9431#-AA-6	Wild Flavors GmbH Senior Note	F	02/05/2014	Direct		43,320,000	43,320,000	0
K3752@-AA-8	Copenhagen Airports Denmark Senior Note	D	02/19/2014	Direct		15,050,000	15,050,000	0
K7S015-BH-2	NYKREDIT REALKREDIT AS CORP FRGN FLOATER	D	08/14/2014	Prudential Investment Mgmt.		809,855	802,830	6,335
L0594U-BK-7	EUROPEAN INVESTMENT BANK GOVT FOREIGN	D	11/20/2014	Various		440,051	605,835	1,287

SCHEDULE D - PART 3

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

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L29753-DL-8	ENEL FINANCE INTERNATIONAL S.A CORP FORE	D	02/14/2014	Societe Generale		469,321	409,980	8,874
L4370R-AH-4	GLENCORE FINANCE EUROPE CORP FOREIGN	D	03/20/2014	MIZUHO INT'L PLC		307,261	278,190	120
L7272@-AF-8	Oriflame Cosmetics Global S.A. Series B	F	10/31/2014	Various		18,146,173	18,850,000	129,388
N0089@-PB-8	AEGON NV CORP FOREIGN 4.000% 04/25/44	D	08/14/2014	Prudential Investment Mgmt.		404,176	401,415	4,883
N0797#-AD-0	Attero Holding NV Senior Secured Note	D	09/17/2014	Direct		15,000,000	15,000,000	0
N1420M-VF-0	BMW FINANCE NV CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		6,458,065	6,438,900	8,644
N1613N-AG-6	BAT HLDGS BV CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		2,110,842	2,048,475	13,680
N2563@-AB-9	DELTA LLOYD NV CORP FOREIGN	D	04/16/2014	Rabobank International N.Y.		897,506	825,293	15,087
N2823@-BT-7	EADS FINANCE B V CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		9,499,427	9,286,420	30,817
N2962#-AG-8	Eneco Holding NV Series B Senior Note	F	08/19/2014	Security Transfer		6,521,572	5,500,000	113,129
N3070G-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	12/12/2014	Prudential Investment Mgmt.		741,463	681,038	11,776
N3493M-AA-2	GENERAL MOTORS FINANCIAL CO IN CORP FORE	D	12/12/2014	Prudential Investment Mgmt.		1,126,795	1,114,425	3,320
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		2,274,915	1,873,270	72,807
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		573,610	495,300	21,691
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		137,055	123,825	1,252
N4445#-AY-2	Imtech Capital BV Senior Note	D	06/18/2014	Direct		20,121,589	21,386,948	0
N4445#-AY-2	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization		153,805	153,805	0
N4445#-AZ-9	Imtech Capital BV Senior Note	D	06/18/2014	Direct		54,626,031	57,503,785	0
N4445#-AZ-9	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization		413,541	413,541	0
N4445#-BA-3	Imtech Capital BV Senior Note	D	06/18/2014	Direct		1,367,676	1,453,683	0
N4445#-BA-3	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization		10,447	10,447	0
N4445#-BB-1	Imtech Capital BV Senior Note	D	06/18/2014	Direct		7,652,037	8,055,154	0
N4445#-BB-1	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization		57,891	57,891	0
N4R81R-Z5-2	ING BK NV CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		1,055,338	1,024,238	8,850
N5017D-DA-1	KONINKLIJKE DSM NV CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		4,399,018	4,301,798	21,833
N6431R-GD-7	NOMURA EURO FIN CORP FOREIGN	D	09/15/2014	Various		2,248,602	2,257,066	23,908
N7660F-BK-2	RWE FINANCE BV CORP FOREIGN	D	04/25/2014	Royal Bank of Scotland		187,928	167,995	7,544
N7660F-BR-7	RWE FINANCE BV CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		4,176,339	4,104,300	33,397
N7S88V-C8-7	RABOBANK NEDERLAND CORP FRGN FLOATER	D	08/14/2014	Prudential Investment Mgmt.		1,003,570	1,003,538	5,499
N8172P-AG-9	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		1,428,593	1,362,075	12,371
N84413-AC-2	SYNGENTA FINANCE N.V. CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		4,161,695	4,096,950	10,733
N9361#-AA-3	Vesteda Residential Fund Senior Note	D	05/08/2014	Direct		80,000,000	80,000,000	0
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	04/03/2014	Credit Suisse First Boston Cor		462,811	413,040	7,702
P7S08V-AF-8	PETROLEOS MEXICANOS GOVT FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		551,892	547,240	2,717
P7S08V-AK-7	PETROLEOS MEXICANOS GOVT FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		428,761	401,415	4,949
Q11361-AK-0	AUSTRALIA PACIFIC AIRPORTS MEL CORP FORE	D	12/12/2014	Prudential Investment Mgmt.		1,630,008	1,609,725	4,476
Q1297#-AF-5	CSL Finance PTY Ltd. Senior Note	D	11/12/2014	Direct		15,553,200	15,553,200	0
Q1297#-AG-3	CSL Finance PTY Ltd. Senior Note	D	11/12/2014	Direct		31,106,400	31,106,400	0
Q1629#-AM-9	Brisbane Airport Corp Pty Ltd Debt in In	D	12/04/2014	Direct		53,000,000	53,000,000	0
Q1737L-AA-1	BRAMBLES LTD CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		4,815,475	4,683,175	19,198
Q1842#-AF-5	Brookfield WA Rail Pty Ltd Debt in Infra	F	07/16/2014	Direct		5,800,000	5,800,000	0
Q3300*-AA-1	DuluxGroup (Finance) Pty. Ltd. Senior No	F	09/18/2014	Direct		11,220,000	11,220,000	0
Q3958@-AL-0	GAIF Bond Issuer Pty Ltd Senior Note	D	12/15/2014	Direct		23,998,050	23,998,050	0
Q6634@-AK-7	Newcastle Coal Infrastructure Debt in In	F	01/15/2014	Direct		25,440,000	25,440,000	0
Q6993#-AB-0	Common Wealth Mgd Inv Ltd Senior Note	F	12/19/2014	Direct		25,000,000	25,000,000	0
Q7794#-AF-0	QPH Finance Co. Pty. Ltd Senior Secured	D	08/14/2014	Direct		16,457,900	16,457,900	0
Q8351E-AA-7	SCENTRE MANAGEMENT LTD CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		654,906	619,125	5,687
Q8562*-AA-3	Sonic Healthcare Serv PTY Ltd Senior Not	D	11/19/2014	Direct		80,162,500	80,162,500	0
Q8634J-AB-8	SGSP AUSTRALIA ASSETS PTY LTD CORP FOREI	D	08/14/2014	Prudential Investment Mgmt.		1,085,914	1,070,440	2,639
Q8646S-AQ-6	SPI ELECTRICITY & GAS AUSTRALI CORP FORE	D	03/18/2014	MIZUHO INT'L PLC		3,147,494	3,063,940	47,848
Q8646S-AS-2	SPI ELECTRICITY & GAS AUSTRALI CORP FORE	D	05/23/2014	Prudential Investment Mgmt.		433,736	409,695	3,334
Q8773@-AD-0	Stockland Trust Mgmt Senior Note	F	02/20/2014	Direct		57,700,000	57,700,000	0
Q8809B-AA-8	SYDNEY AIRPORT FINANCE CO PTY CORP FOREI	D	08/14/2014	Prudential Investment Mgmt.		2,280,453	2,140,880	18,227
Q9093*-AC-5	Todd Petroleum Mining Co Ltd Senior Note	F	12/03/2014	Direct		18,419,722	18,100,000	41,785
Q9194U-AT-9	TRANSURBAN FIN CO PTY LTD CORP FOREIGN	D	12/12/2014	Prudential Investment Mgmt.		888,446	681,038	3,044
Q9389#-AE-0	Vector Limited Senior Note	F	10/14/2014	Direct		30,150,000	30,150,000	0
R0797Q-AS-9	AVINOR AS CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.		4,287,619	4,233,515	12,991
R1R40V-BG-7	DNB BK ASA CORP FOREIGN	D	03/07/2014	Lloyds Bank		1,202,320	1,107,200	576
R776AJ-AB-5	SANTANDER CONSR BK AS CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		268,960	267,610	477
R83263-CL-6	SPAREBANK 1 SR BANK ASA CORP FOREIGN	D	04/03/2014	DANSKE BANK A/S		491,575	481,880	8,687
T0142R-AA-6	AEROPORTI DI ROMA SPA CORP FOREIGN	D	04/11/2014	Various		6,163,995	5,828,890	13,989
T0142R-AA-6	AEROPORTI DI ROMA SPA CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.		842,190	820,860	3,289
T0579B-AH-8	A2A SPA CORP FOREIGN 3.625% 01/29/29	D	03/14/2014	Prudential Investment Mgmt.		2,432,267	2,298,120	10,271
000000-00-0	San Carlo Gruppo Alimentare Senior Note	D	10/09/2014	Direct		27,600,000	27,600,000	0
T3679P-AL-1	ENEL SOCIETA PER AZIONI CORP FOREIGN	D	03/07/2014	Banca IMI SpA		465,854	415,200	15,826

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
T4758*-AA-3	GVS S.p.A. Senior Note	F	01/09/2014	Direct		17,500,000	17,500,000	0
T5R13L-AA-5	INTESA SANPAOLO VITA SPA CORP FOREIGN	D	07/24/2014	JP Morgan		1,793,338	1,615,620	74,358
T6689X-AA-9	MEDIOBANCA S.P.A., MILAN CORP FOREIGN	D	04/04/2014	Various		2,068,204	1,924,040	37,486
000000-00-0	Recordati SpA Senior Note	F	09/30/2014	Direct		50,000,000	50,000,000	0
000000-00-0	Recordati SpA Senior Note	F	09/30/2014	Direct		20,000,000	20,000,000	0
T9T20L-EC-8	UNICREDIT SPA CORP FOREIGN	D	02/26/2014	BNP PARIBAS (Lond. Branch)		1,095,751	961,345	22,515
T9T20L-FW-3	UNICREDIT SPA CORP FOREIGN	D	06/04/2014	BANCO BILBAO VIZCAYA ARG		698,819	681,025	7,347
T9T20L-FW-3	UNICREDIT SPA CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.		425,749	417,840	2,267
W6S3M9-AH-5	NORDEA BANK AB CORP FORGN FLOATER	D	03/07/2014	BNP PARIBAS (Lond. Branch)		1,196,075	1,107,200	3,507
W8T72Z-CT-7	SKAND ENSKILDA BK CORP FOREIGN	D	06/26/2014	DANSKE BANK A/S		1,168,279	1,087,605	34,283
W9376L-CS-2	SWEDISH MATCH AB CORP FOREIGN	D	04/11/2014	DANSKE BANK A/S		1,130,826	1,041,075	15,805
W95890-DC-5	TELIASONERA AB 3.500% 09/05/33	D	05/23/2014	Prudential Investment Mgmt.		6,595,490	6,145,425	153,215
W9T25Y-AJ-0	KINGDOM OF SWEDEN GOVT FOREIGN	D	04/15/2014	Citigroup Capital Markets Inc		280,734	276,310	537
X0R4CR-AK-0	OBRIGACOES DO TESOURO GOVT FOREIGN	D	09/03/2014	CREDIT AGRICOLE CIB		130,530	131,225	0
X2R1C6-AA-0	ELENIA FIN OYJ CORP FOREIGN	D	06/26/2014	HSBC Securities (USA) Inc		790,844	749,843	11,576
X2R1C6-AA-0	ELENIA FIN OYJ CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.		3,562,086	3,482,000	23,861
Y7084N-AG-1	PSA INTERNATIONAL PTE LT CORP FOREIGN	F	03/24/2014	Royal Bank of Scotland		2,568,041	2,450,000	12,131
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN	F	05/23/2014	Various		6,223,655	6,450,000	31,703
000000-00-0	BIG HEART PET BRANDS PUBLIC BANK LOAN		02/24/2014	Direct		149,105	148,845	0
000000-00-0	Coorstek, Inc		12/31/2014	Prudential Investment Mgmt.		50,000,000	50,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						15,559,522,666	15,409,126,777	41,532,834
Bonds - Hybrid Securities								
38148B-AA-6	GOLDMAN SACHS GROUP INC/THE PERPETUAL		04/21/2014	Goldman Sachs & Co		1,190,000	1,190,000	0
61761J-QK-8	MORGAN STANLEY PERPETUAL		04/22/2014	Morgan Stanley & Co, Inc		610,000	610,000	0
61761J-VL-0	MORGAN STANLEY CORPORATE		10/20/2014	Morgan Stanley & Co, Inc		18,477,793	18,510,000	0
61761J-VM-8	MORGAN STANLEY CORPORATE		12/02/2014	Morgan Stanley & Co, Inc		344,627	345,000	0
654579-AD-3	NIPPON LIFE INS CORP FOREIGN	F	10/09/2014	JP Morgan Securities, Inc		87,105,000	87,105,000	0
D0334M-JQ-8	ALLIANZ SE CORP FRGN FLOATER	D	01/24/2014	Prudential Investment Mgmt.		568,035	547,240	6,498
D0712D-DV-5	BAYER AG CORP FRGN FLOATER	D	08/14/2014	Prudential Investment Mgmt.		1,410,467	1,404,953	5,081
D2542N-AG-1	ENBW ENERGIE BADEN WUERTTEMBER CORP FORE	D	03/11/2014	Societe Generale		1,099,326	971,565	67,923
D2553K-GZ-5	VOLKSWAGEN FINL SVCS NV PERPETUAL FRGN	D	05/23/2014	Prudential Investment Mgmt.		625,670	614,543	3,788
D6629D-ZF-5	RWE AG CORP FRGN FLOATER	D	03/05/2014	Various		360,620	333,460	22,703
F22799-AA-2	CREDIT AGRICOLE PERPETUAL FRGN	D	12/12/2014	Prudential Investment Mgmt.		638,120	619,125	4,489
F3R92T-AL-8	ELECTRICITIE DE FRANCE GOVT FOREIGN	D	01/15/2014	BNP PARIBAS (Lond. Branch)		420,685	410,625	17,021
F4276D-HZ-0	GDF SUEZ S A CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.		536,850	535,220	3,211
G0683Q-TN-9	AVIVA PLC CORP FRGN FLOATER	D	04/17/2014	HSBC Securities (USA) Inc		639,241	552,260	27,153
G0683Q-WT-2	AVIVA PLC CORP FRGN FLOATER	D	08/14/2014	Prudential Investment Mgmt.		396,816	401,415	1,790
G23350-AH-0	CLOVERIE PLC CORP FRGN FLOATER	D	04/04/2014	Citigroup Global Markets LTD		1,090,661	891,573	47,449
G8T41Y-BY-6	SSE PLC CORP FRGN FLOATER	D	04/04/2014	Various		1,336,861	1,239,945	36,009
N64038-AB-3	NN GRP NV CORP FRGN FLOATER	D	10/02/2014	Various		610,882	629,775	6,522
N8172P-AF-1	DEUTSCHE ANNINGTON FIN BV CORP FRGN FLOA	D	12/04/2014	UBS Limited		1,426,522	1,355,365	41,790
W9124Y-GY-2	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	D	03/14/2014	Prudential Investment Mgmt.		498,056	487,480	2,057
4899999. Subtotal - Bonds - Hybrid Securities						119,386,232	118,754,544	293,484
Bonds - Parent, Subsidiaries and Affiliates								
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2014	Direct		6,291,459	6,291,459	0
74408#-AE-9	Pruco Life Insurance Company Senior Note		09/25/2014	Direct		190,000,000	190,000,000	0
74408#-AF-6	Pruco Life Insurance Company Senior Note		09/25/2014	Direct		70,000,000	70,000,000	0
74408#-AG-4	Pruco Life Insurance Company Senior Note		09/25/2014	Direct		100,000,000	100,000,000	0
74408#-AH-2	Pruco Life Insurance Company Senior Note		09/25/2014	Direct		30,000,000	30,000,000	0
744355-C@-5	Prudential Realty Secs Senior Note		04/30/2014	Direct		15,000,000	15,000,000	0
744355-D*-6	Prudential Realty Secs Senior Note		04/30/2014	Direct		35,000,000	35,000,000	0
744355-E@-3	Prudential Realty Secs Senior Note		06/30/2014	Direct		5,000,000	5,000,000	0
744355-G@-1	Prudential Realty Secs Senior Note		10/15/2014	Direct		18,328,426	18,328,426	0
83083*-AA-4	Skyline (Nwk NJ) CTL Pass-Thru Credit-Te		12/31/2014	Direct		374,398,976	374,398,976	863,607
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						844,018,861	844,018,861	863,607
8399997. Total - Bonds - Part 3						20,832,679,320	21,412,019,705	57,039,388
8399998. Total - Bonds - Part 5						14,773,759,709	14,809,160,141	56,796,747
8399999. Total - Bonds						35,606,439,029	36,221,179,846	113,836,135
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
20367F-3#-6	The Community Development Trus Series B		09/30/2014	Direct	76,000.000	3,800,000	0.00	0
69405#-12-8	Pacific Catch, Inc. Series B Convertible		06/06/2014	Direct	1,040,036.000	2,000,000	0.00	0
000000-00-0	Sky Global Power One Hldgs,LLC Class A U		12/04/2014	Direct	2,400,000.000	2,400,000	0.00	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D12096-12-5	Bayerische Motoren Werke AG-PF PFD	D	05/07/2013	Security Transfer	2,111.000	148,131	0.00	0
D32051-12-6	HENKEL KGAA PFD	D	11/25/2014	Various	9,233.000	923,810	0.00	0
D94523-10-3	VOLKSWAGON AG GERMANY PFD	D	07/29/2014	Guzman & Co	6,890.000	1,633,064	0.00	0
G5312*-AA-3	Kondor Midco Limited Loan Notes	D	03/14/2014	Direct	515,151.000	859,529	0.00	0
000000-00-0	Pacific Catch, Inc. Series B Convertible Preferred		07/22/2014	Direct	0.000	0	0.00	0
D12096-12-5	Bayerische Motoren Werke AG-PF	D	12/31/2014	Security Transfer	2,707.000	189,954	0.00	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						11,954,488	XXX	0
8999997. Total - Preferred Stocks - Part 3						11,954,488	XXX	0
8999998. Total - Preferred Stocks - Part 5						3,621,292	XXX	0
8999999. Total - Preferred Stocks						15,575,780	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
000360-20-6	AAON INC COM		07/17/2014	Stock Split	16,633.330	0		0
00081T-10-8	ACCO BRANDS CORP COM		10/28/2014	Various	39,200.000	268,545		0
000957-10-0	ABM INDS INC COM		09/02/2014	Various	26,500.000	682,373		0
001204-10-6	AGL RESOURCES INC COM		02/18/2014	UBS Limited	33,900.000	1,588,113		0
001228-10-5	AG Mortgage Investment Trust I COM		04/15/2014	Various	58,900.000	1,041,806		0
00163U-10-6	AMAG Pharmaceuticals Inc COM		10/14/2014	WELLS FARGO SEC LLC	15,000.000	461,820		0
00206R-10-2	AT&T INC COM		11/25/2014	Various	135,500.000	4,694,069		0
002567-10-5	ABAXIS INC COM		12/08/2014	Various	37,400.000	1,948,744		0
00484M-10-6	Acorda Therapeutics Inc COM		09/16/2014	UBS Limited	13,000.000	385,606		0
00508X-20-3	ACTUANT CORP COM		12/23/2014	Deutsche Bank Securities Inc	23,800.000	644,195		0
00508Y-10-2	ACUITY BRANDS INC COM		12/23/2014	Deutsche Bank Securities Inc	10,900.000	1,527,166		0
00770F-10-4	Aegion Corp COM		12/08/2014	Various	29,600.000	536,759		0
00826T-10-8	AFFYMETRIX INC COM		04/28/2014	Instinet Corporation	25,000.000	182,500		0
008492-10-0	AGREE REALTY CORP REIT		02/06/2014	Various	6,000.000	171,920		0
011659-10-9	ALASKA AIR GROUP COM		07/10/2014	Stock Split	46,750.000	0		0
013817-10-1	ALCOA INC COM		04/28/2014	Various	414,400.000	5,355,767		0
014491-10-4	Alexander & Baldwin Inc COM		12/08/2014	SG Americas securities LLC	6,100.000	232,160		0
015351-10-9	ALEXION PHARMACEUTICALS COM		10/14/2014	Various	10,600.000	1,629,161		0
01748X-10-2	ALLEGIANT TRAVEL CO COM		12/23/2014	Various	2,500.000	354,797		0
024013-10-4	American Assets Trust Inc COM		06/10/2014	Various	9,300.000	314,168		0
026874-78-4	AMERICAN INTL GROUP INC COM		12/23/2014	Various	237,700.000	13,195,709		0
030506-10-9	AMERICAN WOODMARK CORP COM		09/16/2014	Various	18,000.000	612,406		0
03076K-10-8	AMERIS BANCORP COM		07/02/2014	Various	7,700.000	166,503		0
031652-10-0	AMKOR TECHNOLOGY INC SR NT COM		12/08/2014	Various	139,800.000	929,569		0
034164-10-3	The Andersons, Inc COM		02/19/2014	Stock Split	10,200.000	0		0
035255-10-8	Anika Therapeutics Inc COM		10/14/2014	WELLS FARGO SEC LLC	3,200.000	113,722		0
035710-40-9	ANNALY MTG MGMT INC COM		09/30/2014	Various	975,800.000	11,354,946		0
036752-10-3	ANTHEM INC COM		08/11/2014	SG Americas securities LLC	8,300.000	897,155		0
03763V-10-2	Apollo Residential Mortgage In COM		12/23/2014	Various	86,200.000	1,429,637		0
037833-10-0	APPLE COMPUTER INC COM		06/09/2014	Stock Split	714,042.860	0		0
039670-10-4	ARCTIC CAT INC COM		07/29/2014	Morgan Stanley & Co, Inc	2,500.000	90,083		0
039697-10-7	Ardelyx, Inc Common Stock		12/12/2014	Direct	3,168.000	94,153		0
04010E-10-9	Argan Inc COM		10/28/2014	Various	35,600.000	1,243,147		0
04013V-10-8	Ares Commercial Real Estate Co COM		12/23/2014	Various	24,900.000	314,872		0
042735-10-0	ARROW ELECTRS INC COM		11/11/2014	WELLS FARGO SEC LLC	11,900.000	688,403		0
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM		12/08/2014	Various	18,700.000	315,256		0
044103-10-9	ASHFORD HOSPITALITY TRUS COM		11/25/2014	Various	74,600.000	771,188		0
045327-10-3	ASPEN TECHNOLOGY COM		12/23/2014	Various	51,100.000	1,818,662		0
050095-10-8	ATWOOD OCEANICS INC COM		12/23/2014	Deutsche Bank Securities Inc	35,800.000	1,092,867		0
05541T-10-1	BGC Partners Inc COM		11/11/2014	Various	206,800.000	1,550,474		0
060505-10-4	BANK OF AMERICA CORP COM		11/25/2014	Various	408,800.000	7,093,160		0
06647F-10-2	Bankrate Inc COM		09/30/2014	UBS Limited	38,000.000	432,749		0
067383-10-9	CR BARD INC COM		11/11/2014	Various	74,700.000	10,903,495		0
073295-10-7	BBCN BANCORP INC COM		12/23/2014	Various	60,000.000	856,191		0
08160H-10-1	BENCHMARK ELECTRONICS COM		09/30/2014	UBS Limited	19,700.000	452,506		0
084670-70-2	BERKSHIRE HATHAWAY FIN COM		12/23/2014	Various	127,900.000	18,238,956		0
084680-10-7	BERKSHIRE HILLS BANCORP COM		11/25/2014	Various	22,700.000	550,708		0
09227Q-10-0	BLACKBAUD INC COM		12/23/2014	Various	21,000.000	867,038		0
095180-10-5	BLOUNT INTL INC NEW COM		12/23/2014	Various	102,400.000	1,451,323		0
095229-10-0	BLUCORA INC COM		12/23/2014	Various	17,600.000	246,974		0
09739D-10-0	Boise Cascade Co COM		09/30/2014	Various	27,600.000	850,364		0
101137-10-7	BOSTON SCIENTIFIC CORP COM		12/23/2014	Various	427,900.000	5,474,844		0
111320-10-7	BROADCOM CORP CL A COM		12/23/2014	Deutsche Bank Securities Inc	40,400.000	1,758,895		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12504L-10-9	CBRE Group Inc COM		12/08/2014	Various	237,600.000	7,284,197		0
12541W-20-9	CH Robinson Worldwide Inc COM		12/23/2014	Various	28,000.000	2,104,919		0
126501-10-5	CTS CORPORATION COM		12/23/2014	Various	19,400.000	349,364		0
127055-10-1	CABOT CORP COM & 1 CONT RT/SH		12/23/2014	Deutsche Bank Securities Inc	5,600.000	244,423		0
12709P-10-3	CABOT MICROELECTRONICS CORP COM		12/23/2014	Various	6,100.000	280,831		0
128030-20-2	Cal-Maine Foods Inc COM		12/23/2014	Various	105,700.000	5,202,554		0
128030-20-2	Cal-Maine Foods Inc COM		11/03/2014	Stock Split	42,200.000	0		0
132011-10-7	CAMBREX CORP COM		10/28/2014	UBS Limited	6,900.000	134,096		0
13466Y-10-5	Campus Crest Communities Inc REIT		12/08/2014	Various	58,200.000	448,488		0
139594-10-5	CAPELLA EDUCATION COMPAN COM		12/08/2014	Various	12,000.000	807,869		0
142339-10-0	CARLISLE COS INC COM		12/23/2014	Various	76,700.000	6,683,047		0
149123-10-1	CATERPILLAR INC COM		12/23/2014	Deutsche Bank Securities Inc	23,600.000	2,211,391		0
149205-10-6	CATO CORP COM		12/23/2014	Various	24,000.000	910,477		0
150602-20-9	CEDAR SHOPPING CENTERS COM		03/31/2014	Various	39,700.000	257,830		0
150870-10-3	Celanese Corp COM		11/11/2014	Various	66,700.000	3,945,730		0
151020-10-4	Celgene Corporation Common Stock		06/26/2014	Stock Split	116,400.000	0		0
156431-10-8	CENTURY ALUM CO COM		12/08/2014	Various	207,400.000	4,970,070		0
156700-10-6	CENTURYLINK INC COM		07/14/2014	Various	61,100.000	2,222,588		0
156782-10-4	CERNER CORP COM		07/14/2014	Various	103,300.000	5,286,365		0
157842-10-5	Chambers Street Properties REIT		12/23/2014	Various	658,800.000	5,192,143		0
163731-10-2	CHEMICAL FINL CORP COM		10/28/2014	Various	20,400.000	570,404		0
165303-10-8	Chesapeake Utilities Corp COM		09/09/2014	Stock Split	7,250.000	0		0
16934Q-10-9	Chimera Investment Corp REIT		12/23/2014	Various	442,300.000	1,506,297		0
169656-10-5	CHIPOTLE MEXICAN GRILL COM		09/16/2014	UBS Limited	2,700.000	1,765,900		0
170032-80-9	CHIQUITA BRANDS INTL INC COM		08/11/2014	Various	43,000.000	461,965		0
17243V-10-2	Cinemark Holdings Inc COM		12/23/2014	Various	60,400.000	2,137,138		0
172967-42-4	CITIGROUP INC COM		12/23/2014	Various	218,000.000	12,089,833		0
178787-10-7	Civeo Corp COM		12/08/2014	SG Americas securities LLC	60,600.000	532,916		0
18538R-10-3	Clearwater Paper Corp COM		12/23/2014	Various	19,800.000	1,337,253		0
191098-10-2	COCA COLA BOTTLING CO CONS COM		12/23/2014	Various	1,100.000	85,339		0
194162-10-3	COLGATE PALMOLIVE CO COM		09/30/2014	UBS Limited	232,500.000	15,132,002		0
199333-10-5	COLUMBUS MCKINNON CORP N COM		12/23/2014	Various	4,800.000	135,025		0
201723-10-3	COMMERCIAL METALS CO COM		12/23/2014	Deutsche Bank Securities Inc	37,800.000	612,247		0
204149-10-8	COMMUNITY TR BANCORP INC COM		07/14/2014	Citigroup Inc	700.000	23,868		0
204149-10-8	COMMUNITY TR BANCORP INC COM		06/02/2014	Stock Dividend	1,873.990	0		0
205363-10-4	COMPUTER SCIENCES CORP COM		08/11/2014	SG Americas securities LLC	16,800.000	987,521		0
209115-10-4	Consolidated Edison Inc COM		11/25/2014	Deutsche Bank Securities Inc	77,400.000	4,771,091		0
210313-10-2	Constant Contact Inc COM		12/08/2014	Various	32,100.000	962,095		0
218681-10-4	Core-Mark Hldg Co Inc Common Stock		06/27/2014	Stock Split	22,500.000	0		0
21870Q-10-5	Coresite Realty Corp COM		04/28/2014	Various	11,100.000	342,469		0
225310-10-1	CREDIT ACCEP CORP MICH COM		12/23/2014	Deutsche Bank Securities Inc	2,200.000	306,497		0
23247G-10-9	Cvent Inc COM		12/02/2014	Direct	1,964.000	55,267		0
23251P-10-2	CYBERONICS INC COM		12/23/2014	Various	38,800.000	2,076,957		0
23283R-10-0	CyrusOne Inc REIT		12/23/2014	Various	57,100.000	1,491,707		0
246647-10-1	DELEK US HOLDINGS INC COM		03/31/2014	Goldman Sachs & Co	36,900.000	1,034,934		0
24869P-10-4	Dennys Corp COM		07/14/2014	Various	32,900.000	213,967		0
25264R-20-7	Diamond Hill Investment Group COM		10/28/2014	Various	900.000	114,025		0
252784-30-1	DIAMONDROCK HOSPITALITY COM		10/14/2014	WELLS FARGO SEC LLC	52,300.000	684,502		0
253922-10-8	DIME CMNTY BANCSHARES COM		12/08/2014	Various	16,900.000	260,668		0
254423-10-6	DineEquity Inc COM		09/30/2014	Various	8,900.000	707,962		0
254687-10-6	WALT DISNEY COMPANY COM		04/15/2014	Various	20,100.000	1,535,784		0
25470F-30-2	Discovery Communications Inc COM		12/08/2014	Various	194,000.000	6,374,514		0
256746-10-8	Dollar Tree, Inc. COM		12/23/2014	Deutsche Bank Securities Inc	122,000.000	8,269,547		0
26746E-10-3	DYAX CORP COM		12/23/2014	Various	297,700.000	3,557,718		0
268785-10-2	EP ENERGY AS COM		12/23/2014	Deutsche Bank Securities Inc	29,500.000	307,892		0
277276-10-1	EASTGROUP PPTY INC COM		12/08/2014	SG Americas securities LLC	5,800.000	379,453		0
29285W-10-4	ENGILITY HLDGS INC CORPORATE		09/02/2014	Various	5,900.000	207,880		0
29358P-10-1	Ensign Group Inc/The COM		11/25/2014	Deutsche Bank Securities Inc	200.000	7,912		0
29364G-10-3	Entergy Corporation COM		03/17/2014	Various	150,500.000	9,475,298		0
293712-10-5	Enterprise Financial Services COM		03/17/2014	Various	4,300.000	81,580		0
29404K-10-6	Envestnet Inc COM		12/08/2014	Various	27,800.000	1,249,736		0
29414B-10-4	EPAM Systems Inc COM		12/23/2014	Deutsche Bank Securities Inc	11,100.000	542,313		0
294268-10-7	EPLUS INC COM		12/08/2014	Various	13,100.000	787,697		0
297602-10-4	ETHAN ALLEN INTERIORS INC COM		12/23/2014	Various	21,700.000	650,247		0
30068C-10-9	Excel Trust Inc REIT		10/28/2014	Various	22,000.000	278,296		0

SCHEDULE D - PART 3

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

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302130-10-9	EXPEDITORS INTL WASH INC COM		12/23/2014	Deutsche Bank Securities Inc	49,100.000	2,184,803		0
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM		12/23/2014	Deutsche Bank Securities Inc	27,000.000	2,258,469		0
30281V-10-8	FTD COS INC FTD COS INC		11/25/2014	Various	14,400.000	471,308		0
30303M-10-2	Facebook Inc COM		04/15/2014	Various	137,400.000	7,896,987		0
313855-10-8	Federal Signal Corp COM		10/14/2014	WELLS FARGO SEC LLC	12,600.000	163,775		0
31428X-10-6	FedEx Corporation COM		08/11/2014	Various	108,500.000	16,112,089		0
315405-10-0	FERRO CORP COM		10/28/2014	Various	18,100.000	218,991		0
315616-10-2	F5 NETWORKS INC COM		12/08/2014	Various	32,600.000	4,275,730		0
317585-40-4	FINANCIAL INSTNS INC COM		04/28/2014	Various	1,700.000	38,073		0
318910-10-6	FIRST BANCORP N C COM		09/02/2014	Various	10,300.000	183,270		0
320218-10-0	FIRST FINL CORP IND COM		12/23/2014	Various	6,700.000	227,368		0
32055Y-20-1	First Interstate Bancsystem In COM		12/23/2014	Various	28,000.000	756,570		0
320817-10-9	FIRST MERCHANTS CORP COM		03/06/2014	Various	17,600.000	368,571		0
32115D-10-6	First NBC Bank Holding Co COM		12/08/2014	Various	21,100.000	699,274		0
33830X-10-4	Five Prime Therapeutics Inc COM		12/23/2014	Deutsche Bank Securities Inc	10,300.000	263,958		0
344849-10-4	Foot Locker Inc COM		12/08/2014	Various	68,700.000	3,912,803		0
35471R-10-6	FRANKLIN STREET PROP COM		10/28/2014	Various	72,300.000	886,353		0
35671D-85-7	FREEPORT MCMORAN C G COM		12/23/2014	Deutsche Bank Securities Inc	38,300.000	881,551		0
35804H-10-6	Fresh Market Inc/The COM		10/14/2014	WELLS FARGO SEC LLC	23,100.000	759,355		0
361268-10-5	G & K Services, Inc. COM		08/11/2014	SG Americas securities LLC	2,800.000	141,515		0
36162J-10-6	Geo Group Inc/The COM		09/16/2014	UBS Limited	6,200.000	226,901		0
369300-10-8	GENERAL CABLE CORP DEL N COM		11/11/2014	Various	96,900.000	1,309,742		0
369550-10-8	GENERAL DYNAMICS CORP COM		10/14/2014	WELLS FARGO SEC LLC	43,900.000	5,259,132		0
369604-10-3	GENERAL ELECTRIC CO COM		12/08/2014	SG Americas securities LLC	100.000	2,611		0
37247D-10-6	GENWORTH FINANCIAL COM		11/25/2014	Deutsche Bank Securities Inc	404,700.000	3,813,083		0
375558-10-3	GILEAD SCIENCES INC COM		05/27/2014	Various	55,100.000	4,327,333		0
37954N-20-6	Globe Specialty Metals Inc COM		02/18/2014	Various	10,400.000	188,986		0
38259P-50-8	GOOGLE INC CL A COM		05/13/2014	Various	9,500.000	5,120,603		0
38259P-70-6	GOOGLE INC CL A COM		12/23/2014	Various	8,800.000	4,943,824		0
38259P-70-6	GOOGLE INC CL A COM		04/03/2014	Spin Off	45,850.000	15,639,082		0
38526M-10-6	Grand Canyon Education Inc COM		08/11/2014	SG Americas securities LLC	15,700.000	676,388		0
391416-10-4	Great Western Bancorp Inc COM		12/23/2014	Deutsche Bank Securities Inc	12,200.000	274,340		0
39153L-10-6	GREATBATCH INC COM		12/23/2014	Various	29,200.000	1,343,647		0
399473-10-7	Groupon Inc COM		12/05/2014	Direct	32,314.000	238,477		0
40412C-10-1	HCA HOLDINGS INC COM		11/11/2014	WELLS FARGO SEC LLC	20,800.000	1,374,235		0
40416E-10-3	HCI Group Inc COM		04/15/2014	Various	21,500.000	760,364		0
404251-10-0	HNI CORP COM		07/29/2014	Various	7,700.000	285,124		0
413875-10-5	HARRIS CORP DEL COM		12/08/2014	SG Americas securities LLC	9,400.000	677,543		0
42210P-10-2	HEADWATERS INC COM		12/23/2014	Deutsche Bank Securities Inc	8,600.000	124,416		0
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		07/02/2014	Susquehanna Intl Group	8,000.000	332,864		0
422806-10-9	HEICO CORP NEW COM		10/24/2013	Stock Split	1,656.150	0		0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		04/15/2014	Various	46,300.000	1,058,962		0
423452-10-1	HELMERICH & PAYNE INC COM		12/08/2014	SG Americas securities LLC	10,800.000	693,025		0
427825-10-4	HERSHA HOSPITALITY TRUST COM		12/23/2014	Various	122,800.000	852,920		0
000000-00-0	Homeowners of America Hldg Crp Common St		01/31/2014	Direct	1,021,925.000	510,963		0
440452-10-0	HORMEL FOODS CORP NT COM		09/16/2014	UBS Limited	21,100.000	1,066,964		0
448947-50-7	IDT CORP COM		12/23/2014	Various	7,900.000	154,212		0
44915N-10-1	Hyperion Therapeutics Inc COM		10/28/2014	Various	15,200.000	360,436		0
44930G-10-7	ICU MED INC COM		10/14/2014	WELLS FARGO SEC LLC	3,900.000	262,969		0
45253H-10-1	IMMUNOGEN INC COM		12/23/2014	Deutsche Bank Securities Inc	45,300.000	255,832		0
45256B-10-1	IMPAX LABORATORIES INC COM		12/23/2014	Various	144,300.000	4,144,027		0
457153-10-4	INGRAM MICRO INC COM		11/11/2014	WELLS FARGO SEC LLC	39,100.000	1,051,751		0
45772F-10-7	Inphi Corp COM		12/23/2014	Various	39,300.000	555,640		0
458118-10-6	INTEGRATED DEVICE TECHNO COM		02/06/2014	Various	160,400.000	1,661,340		0
458140-10-0	INTEL CORP COM		04/28/2014	Various	427,400.000	10,771,848		0
45825N-10-7	Inteliquent Inc COM		12/23/2014	Various	85,000.000	1,366,785		0
461203-10-1	INVACARE CORP COM		10/28/2014	UBS Limited	7,600.000	118,522		0
46120E-60-2	INTUITIVE SURGICAL INC COM		12/08/2014	Various	11,100.000	5,747,567		0
46131B-10-0	Invesco Mortgage Capital Inc REIT		01/16/2014	JP Morgan	63,400.000	961,588		0
461730-10-3	INVESTORS REAL EST REIT COM		12/23/2014	Various	103,500.000	846,634		0
464287-46-5	ISHARES COM		12/19/2014	Various	115,000.000	7,210,747		0
465685-10-5	ITC HOLDINGS CORP COM		12/23/2014	Deutsche Bank Securities Inc	39,400.000	1,593,218		0
466313-10-3	JABIL CIRCUIT INC COM		12/08/2014	Various	65,900.000	1,295,050		0
471109-10-8	JARDEN CORP COM		11/25/2014	Stock Split	25,600.000	0		0
480200-10-7	JONES LANG LASALLE INC COM		09/30/2014	Various	34,100.000	4,445,427		0

SCHEDULE D - PART 3

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

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481130-10-2	JOURNAL COMMUNICATIONS COM		07/02/2014	Various	23,300.000	202,946		0
493267-10-8	KEYCORP NEW COM		10/28/2014	UBS Limited	310,800.000	4,015,536		0
493732-10-1	KFORCE COM INC COM		12/23/2014	Various	23,300.000	560,045		0
497498-10-5	KIRKLANDS INC COM		05/13/2014	JP Morgan	5,800.000	94,557		0
500643-20-0	KORN FERRY INTL COM		12/08/2014	Various	21,300.000	590,456		0
501044-10-1	KROGER COMPANY COM		02/06/2014	Instinet Corporation	49,900.000	1,806,729		0
50187A-10-7	LHC Group Inc COM		12/08/2014	Various	18,400.000	441,398		0
505336-10-7	LA-Z-BOY INC COM		11/25/2014	Deutsche Bank Securities Inc	14,100.000	365,500		0
511656-10-0	LAKELAND FINANCIAL CORP COM		05/27/2014	UBS Limited	1,000.000	37,036		0
516012-10-1	LANNETT CO INC COM		05/13/2014	Various	58,900.000	2,045,695		0
517834-10-7	LAS VEGAS SANDS CORP COM		12/23/2014	Various	186,700.000	11,015,548		0
521865-20-4	LEAR CORP COM		11/11/2014	Various	63,600.000	5,722,412		0
529043-10-1	LEXINGTON CORP PPTYS TR COM		12/23/2014	Various	170,500.000	1,859,021		0
529898-10-8	LIBBEY INC COM		07/14/2014	Various	9,900.000	261,962		0
53220K-50-4	LIGAND PHARMACEUTICALS COM		12/08/2014	SG Americas securities LLC	2,300.000	127,418		0
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		12/23/2014	Various	62,300.000	4,341,530		0
534187-10-9	LINCOLN NATL CORP IND COM		10/28/2014	UBS Limited	18,700.000	963,424		0
55277P-10-4	MGE ENERGY INC. COM		12/23/2014	Various	20,200.000	816,445		0
55306N-10-4	MKS INSTRUMENT INC COM		09/30/2014	Various	30,800.000	955,483		0
55345K-10-3	MRC Global Inc COM		12/23/2014	Deutsche Bank Securities Inc	164,000.000	2,608,748		0
554489-10-4	MACK-CALI REALTY CORP. Common Stock		12/08/2014	SG Americas securities LLC	28,200.000	541,694		0
556099-10-9	MacroGenics Inc COM		11/25/2014	Various	48,600.000	1,068,170		0
556269-10-8	MADDEN STEVEN LTD COM		06/10/2014	SG Americas securities LLC	6,100.000	198,567		0
562750-10-9	MANHATTAN ASSOCS INC COM		01/13/2014	Stock Split	139,875.000	0		0
57060D-10-8	MARKETAXESS HOLDINGS INC COM		12/08/2014	SG Americas securities LLC	4,900.000	335,890		0
57164Y-10-7	Marriott Vacations Worldwide C COM		12/23/2014	Various	24,300.000	1,663,977		0
574795-10-0	Masimo Corp COM		12/23/2014	Various	158,300.000	4,012,541		0
57636Q-10-4	Mastercard Inc COM		01/22/2014	Stock Split	132,480.000	0		0
576853-10-5	MATRIX SERVIE CO COM		12/23/2014	Deutsche Bank Securities Inc	13,400.000	293,795		0
58441K-10-0	MEDIA GENERAL INC		12/26/2014	Taxable Exchange	11,482.000	198,868		0
58463J-30-4	MEDICAL PROPERTIES TRUST COM		12/23/2014	Various	89,300.000	1,229,647		0
59001K-10-0	MERITOR INC COM		11/25/2014	Deutsche Bank Securities Inc	35,400.000	504,875		0
591520-20-0	METHODE ELECTRS INC COM		11/11/2014	Various	36,500.000	1,401,134		0
594918-10-4	MICROSOFT CORP COM		12/23/2014	Deutsche Bank Securities Inc	69,600.000	3,339,790		0
594972-40-8	MICROSTRATEGY INC COM		12/08/2014	Various	10,400.000	1,737,603		0
602496-10-1	MiMedx Group Inc COM		11/11/2014	Various	56,600.000	554,311		0
609839-10-5	Monolithic Power Systems Inc COM		12/23/2014	Various	26,800.000	1,220,683		0
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		12/23/2014	Various	7,500.000	210,442		0
611740-10-1	MONSTER BEVERAGE CORP COM		12/23/2014	Various	100,900.000	11,123,818		0
624756-10-2	MUELLER INDS INC COM		03/31/2014	Stock Split	74,200.000	0		0
62914B-10-0	NIC INC COM		12/23/2014	Various	71,400.000	1,268,855		0
62936P-10-3	NPS PHARMACEUTICALS INC. COM		10/28/2014	Various	60,200.000	1,665,044		0
635017-10-6	National Beverage Corp COM		09/16/2014	Various	2,600.000	48,211		0
63633D-10-4	NATIONAL HEALTH INVS INC COM		12/08/2014	SG Americas securities LLC	5,500.000	363,270		0
637071-10-1	National Oilwell Varco COM		12/08/2014	SG Americas securities LLC	36,400.000	2,335,206		0
638522-10-2	NATIONAL WESTN LIFE INS COM		07/02/2014	Various	800.000	181,534		0
638904-10-2	NAVIGATORS GROUP INC COM		12/08/2014	Various	11,700.000	774,035		0
639050-10-3	Natus Medical Inc COM		10/28/2014	Various	51,800.000	1,399,152		0
63910B-10-2	NAUTILUS GROUP INC COM		12/08/2014	Various	61,000.000	604,414		0
63938C-10-8	NAVIENT CORP		05/01/2014	Spin Off	192,600.000	1,484,920		0
640268-10-8	Nektar Therapeutics COM		08/11/2014	Various	112,500.000	1,470,464		0
64031N-10-8	Nelnet Inc COM		07/29/2014	Various	19,600.000	820,997		0
64115T-10-4	NETSCOUT SYS INC COM		04/28/2014	Various	10,500.000	399,946		0
646025-10-6	New Jersey Res Corp COM		12/23/2014	Various	36,500.000	1,950,500		0
64828T-20-1	New Residential Investment Cor REIT		12/08/2014	Various	255,350.000	3,192,183		0
650111-10-7	NEW YORK TIMES CO COM		12/08/2014	SG Americas securities LLC	28,900.000	368,446		0
651718-50-4	NEWPARK RESOURCES INC COM		12/08/2014	SG Americas securities LLC	31,200.000	280,145		0
655844-10-8	NORFOLK SOUTHERN CORP COM		12/23/2014	Deutsche Bank Securities Inc	5,500.000	606,909		0
667340-10-3	Northwest Bancshares Inc COM		12/23/2014	Various	21,400.000	267,808		0
670002-10-4	NOVAVAX INC COM		12/23/2014	Various	374,500.000	2,086,679		0
67069D-10-8	NUTRI SYSTEM INC COM		11/11/2014	Various	97,000.000	1,584,650		0
675234-10-8	OCEANFIRST FINL CORP COM		07/29/2014	Morgan Stanley & Co, Inc	200.000	3,201		0
680033-10-7	OLD NATL BANCORP IND COM		12/23/2014	Various	54,300.000	804,942		0
680665-20-5	OLIN CORP COM		12/23/2014	Deutsche Bank Securities Inc	29,500.000	673,692		0
682680-10-3	ONEOK INC COM		12/23/2014	Deutsche Bank Securities Inc	60,500.000	3,024,516		0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
69318J-10-0	P C CONNECTION COM		02/18/2014	Various	4,700.000	88,567		0
69344F-10-6	PMC-SIERRA INC COM		09/30/2014	Various	181,600.000	1,348,540		0
69351T-10-6	PP&L CORPORATION COM		12/23/2014	Various	378,500.000	13,016,275		0
698657-10-3	PANTRY INC COM		09/30/2014	Various	41,000.000	739,359		0
701094-10-4	PARKER HANNIFIN CORP COM		11/25/2014	Deutsche Bank Securities Inc	13,300.000	1,768,129		0
70159Q-10-4	PARKWAY PROPERTIES INC. COM		12/23/2014	Deutsche Bank Securities Inc	28,700.000	532,012		0
703343-10-3	Patrick Industries Inc COM		06/10/2014	Various	13,800.000	517,808		0
705573-10-3	PEGASYSTEMS INC COM		04/02/2014	Stock Split	36,700.000	0		0
713448-10-8	PEPSICO INC COM		10/14/2014	Various	172,200.000	15,947,036		0
717081-10-3	PFIZER INC COM		10/28/2014	UBS Limited	21,400.000	620,386		0
71714F-10-4	MAYNE PHARMA LTD COM		12/08/2014	SG Americas securities LLC	10,700.000	235,389		0
718546-10-4	PHILLIPS 66 COM		12/08/2014	SG Americas securities LLC	12,300.000	869,229		0
724078-10-0	PIPER JAFFRAY COS COM		10/28/2014	Various	35,200.000	1,599,117		0
727493-10-8	PLANTRONICS INC COM		05/27/2014	UBS Limited	2,000.000	90,672		0
731068-10-2	Polaris Industries Inc. COM		12/23/2014	Deutsche Bank Securities Inc	27,800.000	4,174,533		0
73172K-10-4	POLYCOM INC COM		12/08/2014	Various	96,100.000	1,237,188		0
736508-84-7	Portland Gen Elec Co COM		09/30/2014	UBS Limited	14,600.000	473,953		0
737630-10-3	Potlatch Corp REIT		04/28/2014	Various	22,600.000	865,632		0
742718-10-9	PROCTER & GAMBLE CO COM		12/23/2014	Various	30,700.000	2,799,423		0
742962-10-3	PRIVATEBANCORP INC COM		10/14/2014	Various	19,700.000	558,136		0
743312-10-0	PROGRESS SOFTWARE CORP COM		12/23/2014	Various	86,200.000	2,124,120		0
74340W-10-3	ProLogis Inc REIT		10/14/2014	WELLS FARGO SEC LLC	136,900.000	5,268,323		0
743815-10-2	Providence Service Corp/The COM		12/08/2014	Various	17,800.000	663,536		0
74386T-10-5	PROVIDENT FINL SERVICES COM		09/30/2014	UBS Limited	7,400.000	122,637		0
744573-10-6	Public Service Enterprise Grou COM		12/23/2014	Various	203,700.000	8,474,571		0
74460D-10-9	PUBLIC STORAGE INC COM REIT		12/23/2014	Deutsche Bank Securities Inc	5,600.000	1,054,855		0
747619-10-4	Quanex Building Products Corp COM		11/25/2014	Various	48,300.000	886,420		0
74965L-10-1	RLJ Lodging Trust REIT		10/14/2014	Various	89,100.000	2,600,637		0
749941-10-0	RF MICRODEVICES INC COM		04/15/2014	Various	30,600.000	240,685		0
750236-10-1	Radian Group Inc COM		08/11/2014	SG Americas securities LLC	51,600.000	705,424		0
75524W-10-8	RE/MAX Holdings Inc COM		12/08/2014	Various	21,700.000	642,638		0
758075-40-2	REDWOOD TRUST INC REIT COM		12/08/2014	Various	48,700.000	923,872		0
75970E-10-7	RENASANT CORP COM		12/23/2014	Deutsche Bank Securities Inc	1,000.000	28,847		0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		12/23/2014	Various	37,900.000	454,036		0
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		04/15/2014	Morgan Stanley & Co, Inc	300.000	6,676		0
76120W-30-2	RESOURCE CAPITAL CORP COM		12/23/2014	Various	141,800.000	765,516		0
76122Q-10-5	RESOURCES CONNECTION INC COM		10/14/2014	Various	20,800.000	284,957		0
761624-10-5	REX STORES CORP COM		11/11/2014	Various	26,400.000	1,564,352		0
778296-10-3	Ross Stores Inc COMMON		07/14/2014	Citigroup Inc	5,700.000	372,449		0
783859-10-1	S & T BANCORP INC COM		09/30/2014	Various	20,300.000	487,113		0
784305-10-4	SJW Corp COM		12/23/2014	Various	10,600.000	307,192		0
78467J-10-0	SS&C Technologies Holdings Inc COM		12/23/2014	Various	10,400.000	484,647		0
78573L-10-6	Sabra Health Care REIT COM		10/14/2014	Various	38,300.000	942,342		0
78648T-10-0	SAFETY INSURANCE GROUP COM		07/29/2014	Various	4,700.000	241,695		0
801056-10-2	SANMINA CORP COM		12/23/2014	Various	83,700.000	1,812,264		0
806037-10-7	SCANSOURCE INC COM		11/11/2014	WELLS FARGO SEC LLC	900.000	34,784		0
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		12/23/2014	Deutsche Bank Securities Inc	16,900.000	1,468,661		0
806882-10-6	SCHNITZER STEEL INDUSTRY COM		12/23/2014	Various	10,300.000	236,456		0
811065-10-1	Scripps Networks Interactive I COM		12/23/2014	Deutsche Bank Securities Inc	20,400.000	1,582,163		0
000000-00-0	Seabrook International, LLC Common Equit		09/03/2014	Direct	130,874,024.360	900		0
81616X-10-3	SELECT COMFORT CORP COM		09/30/2014	UBS Limited	10,700.000	224,727		0
81618T-10-0	Select Income REIT REIT		12/08/2014	SG Americas securities LLC	13,000.000	314,317		0
81619Q-10-5	Select Medical Holdings Corp COM		04/15/2014	Various	48,100.000	608,287		0
816850-10-1	SEMTECH CORP COM		04/28/2014	Various	45,100.000	1,045,912		0
824348-10-6	SHERWIN WILLIAMS CO COM		12/08/2014	Various	30,100.000	7,157,132		0
82735Q-10-2	Silver Bay Realty Trust COM		12/23/2014	Deutsche Bank Securities Inc	10,800.000	180,220		0
828730-20-0	SIMMONS FIRST NATL CORP COM		12/08/2014	Various	5,200.000	189,981		0
828806-10-9	SIMON PROPERTY GROUP INC. COM		12/08/2014	Various	39,800.000	7,256,146		0
83088M-10-2	SKYWORKS SOLUTIONS INC COM		12/08/2014	Various	85,600.000	5,512,847		0
835916-10-7	SONUS NETWORKS INC COM		04/15/2014	Morgan Stanley & Co, Inc	54,800.000	167,798		0
838518-10-8	SOUTH JERSEY INDS INC COM		12/08/2014	Various	19,500.000	1,124,699		0
84470P-10-9	SOUTHSIDE BANCSHARES INC COM		04/08/2014	Stock Dividend	642.000	0		0
844741-10-8	SOUTHWEST AIRLS CO COM		05/27/2014	Various	468,700.000	11,347,302		0
848574-10-9	Spirit Aerosystems Holdings In COM		10/28/2014	Various	33,500.000	1,247,611		0
84863T-10-6	SPOK HOLDINGS INC COM		06/10/2014	Various	8,100.000	125,766		0

SCHEDULE D - PART 3

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

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854231-10-7	STANDEX INTL CORP COM		09/16/2014	Various	3,300.000	246,865		0
85571W-10-9	STARWOOD WAYPOINT RESIDE Common Stock		02/03/2014	Spin Off	34,480.000	8,312		0
858155-20-3	STEELCASE INC COM		12/23/2014	Various	87,800.000	1,408,844		0
858586-10-0	Stepan Co COM		12/23/2014	Various	7,600.000	339,370		0
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK		03/17/2014	Various	177,700.000	1,804,634		0
863236-10-5	STRAYER ED INC COM		08/11/2014	Various	46,700.000	2,227,199		0
864739-10-7	SUFFOLK BANCORP COM		02/18/2014	UBS Limited	1,500.000	29,178		0
866082-10-0	Summit Hotel Properties Inc REIT		12/23/2014	Various	63,600.000	763,029		0
867892-10-1	SUNSTONE HOTEL INVESTORS COM		10/14/2014	Various	101,500.000	1,451,181		0
86800U-10-4	Super Micro Computer Inc COM		12/23/2014	Various	49,800.000	1,106,955		0
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		07/14/2014	Citigroup Inc	40,200.000	411,929		0
871510-10-6	SYMETRA FINANCIAL CORP COM		02/06/2014	Instinet Corporation	14,200.000	265,355		0
87162H-10-3	SYNTEL INC COM		11/04/2014	Stock Split	40,100.000	0		0
87336U-10-5	Tableau Software, Inc. Common Stock		12/02/2014	Direct	12,730.000	1,046,533		0
879360-10-5	Teledyne Technologies Inc COM		12/23/2014	Deutsche Bank Securities Inc	3,500.000	359,789		0
880349-10-5	TENNECO INC COM		10/14/2014	WELLS FARGO SEC LLC	13,600.000	659,573		0
88164L-10-0	TESSERA TECHNOLOGIES INC COM		12/23/2014	Various	133,200.000	4,625,426		0
882508-10-4	Texas Instruments Inc COM		07/29/2014	Various	264,000.000	12,483,203		0
88362T-10-3	Thermon Group Holdings Common Stock		12/23/2014	Various	11,100.000	271,575		0
887228-10-4	TIME INC COM		12/08/2014	Various	71,700.000	1,663,420		0
887389-10-4	TIMKEN CO COM		11/25/2014	Deutsche Bank Securities Inc	50,100.000	2,190,973		0
891826-10-9	Tower International Inc COM		12/23/2014	Various	26,700.000	666,182		0
896215-20-9	TRIMAS CORP COM		09/30/2014	UBS Limited	20,600.000	514,434		0
902681-10-5	U G I CORP COM		12/23/2014	Deutsche Bank Securities Inc	20,500.000	773,609		0
90384S-30-3	Ulta Salon Cosmetics & Fragran COM		12/23/2014	Deutsche Bank Securities Inc	20,500.000	2,599,213		0
907818-10-8	UNION PACIFIC CORP COM		12/08/2014	SG Americas securities LLC	800.000	93,023		0
907818-10-8	UNION PACIFIC CORP COM		06/09/2014	Stock Split	86,650.000	0		0
909907-10-7	UNITED BANKSHARES INC W VA COM		02/03/2014	Tax Free Exchange	15,836.000	462,411		0
910047-10-9	UNITED CONTINENTAL HOLDINGS IN COM		10/14/2014	WELLS FARGO SEC LLC	73,400.000	3,173,669		0
911268-20-9	UNITED ONLINE INC COM		03/17/2014	Various	59,385.520	625,347		0
911363-10-9	United Rentals Inc COM		12/23/2014	Various	23,400.000	2,203,540		0
91307C-10-2	UNITED THERAPEUTICS CORP COM		12/23/2014	Deutsche Bank Securities Inc	1,400.000	182,705		0
91324P-10-2	UNITEDHEALTH GROUP INC COM		08/11/2014	SG Americas securities LLC	36,000.000	2,895,516		0
913483-10-3	UNIVERSAL ELECTRS INC COM		11/25/2014	Various	23,800.000	1,180,228		0
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		12/08/2014	SG Americas securities LLC	1,600.000	78,102		0
91359V-10-7	Universal Insurance Holdings I COM		12/08/2014	Various	31,400.000	612,643		0
917286-20-5	URSTADT BIDDLE PROP REIT COM		12/08/2014	Various	18,100.000	382,485		0
91851C-20-1	VAALCO ENERGY INC COM		12/23/2014	Deutsche Bank Securities Inc	62,800.000	315,068		0
92230Y-10-4	VASCO DATA SEC INTL INC COM		12/23/2014	Various	145,100.000	2,214,138		0
92240G-10-1	VECTREN CORP COM		12/23/2014	Deutsche Bank Securities Inc	46,900.000	2,093,944		0
92826C-83-9	Visa Inc COM		12/23/2014	Deutsche Bank Securities Inc	27,200.000	7,080,101		0
92886T-20-1	Vonage Holdings Corp COM		12/23/2014	Various	33,700.000	124,042		0
929328-10-2	WSFS FINL CORP COM		12/23/2014	Various	1,900.000	142,973		0
952355-20-4	West Corp COM		10/14/2014	Various	36,700.000	956,101		0
960413-10-2	WESTLAKE CHEMIC COM		12/08/2014	SG Americas securities LLC	16,200.000	999,362		0
960413-10-2	WESTLAKE CHEMIC COM		03/19/2014	Stock Split	44,950.000	0		0
97186T-10-8	WILSHIRE BANCORP COM		10/28/2014	Various	24,300.000	236,653		0
98138H-10-1	Workday Inc. Common Stock		08/29/2014	Direct	1,559.000	139,390		0
989207-10-5	ZEBRA TECHNOLOGIES CORP COM		11/25/2014	Deutsche Bank Securities Inc	19,500.000	1,426,659		0
98936J-10-1	Zendesk, Inc. Common Stock		12/15/2014	Direct	34,208.000	773,101		0
989817-10-1	ZUMIEZ INC COM		07/02/2014	Various	25,200.000	614,124		0
000000-00-0	Industrivarden AB COM	D	07/15/2014	Various	80,467.000	1,564,163		0
114813-10-8	BROTHER INDUSTRIES COM	D	12/16/2014	Various	44,800.000	801,309		0
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	07/29/2014	Various	283,000.000	1,872,498		0
318672-70-6	FIRST BANCORP PUERTO RICO COM	F	12/08/2014	Various	120,900.000	655,017		0
783513-10-4	Ryanair Holdings PLC-ADR COM	F	11/25/2014	Various	42,000.000	2,443,629		0
896749-10-8	Triple-S Management Corp COM	F	10/28/2014	Various	36,100.000	670,355		0
A9101Y-10-3	VOEST ALPINE AG COM	D	12/16/2014	Various	15,706.000	631,053		0
B10414-11-6	BELGACOM SA COM	D	07/29/2014	Guzman & Co	6,373.000	210,631		0
B33432-12-9	DELHAIZE FRERES BELGIUM COM	D	12/16/2014	Various	39,126.000	2,786,227		0
B4399L-10-2	Ageas COM	D	12/16/2014	UBS Limited	8,641.000	300,778		0
D12096-10-9	Bayerische Motoren Werke AG COM	D	04/15/2014	Deutsche Bank Securities Inc	6,273.000	776,054		0
D1908N-10-6	LUFTHANSA AG COM	D	09/03/2014	UBS Limited	10,098.000	179,626		0
D2046U-17-6	DEUTSCHE WOHNEN REIT COM	D	07/29/2014	Various	29,084.000	634,941		0
D27348-12-3	FRESENIUS SE & CO KGAA COM	D	08/04/2014	Stock Split	10,218.000	0		0

SCHEDULE D - PART 3

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

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D3015J-13-5	Hannover Rueckversicherung AG COM	D	12/16/2014	Various	24,444.000	2,169,074		0
D31709-10-4	HEIDELBERGER ZEMENT AG GERMANY COM	D	11/25/2014	Various	39,670.000	2,981,134		0
D32051-14-2	Henkel KGaA COM	D	12/16/2014	Various	28,279.000	2,722,623		0
D33134-10-3	HOCHTIEF AG GERMANY COM	D	12/16/2014	Various	35,263.000	2,812,906		0
D35415-10-4	INFINEON TECHNOLOGIES AG COM	D	04/29/2014	Various	28,964.000	327,744		0
D48164-12-9	K plus S AG COM	D	10/28/2014	Various	104,592.000	3,398,307		0
D51716-10-4	MAN AG GERMANY COM	D	07/15/2014	Barclays Capital Inc	1,399.000	171,578		0
D5357W-10-3	MERCK KGAA GERMANY COM	D	07/15/2014	Barclays Capital Inc	12,485.000	1,104,705		0
D5357W-10-3	MERCK KGAA GERMANY COM	D	06/30/2014	Stock Split	1,432.000	0		0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	10/28/2014	CLSA Americas, LLC	5,614.000	1,080,688		0
D6216S-10-1	ProSiebenSat.1 Media AG COM	D	06/12/2014	Goldman Sachs & Co	9,206.000	423,997		0
D66992-10-4	SAP GERMANY COM	D	12/16/2014	UBS Limited	1,094.000	73,370		0
D69671-21-8	SIEMENS AG GERMANY COM	D	12/16/2014	Various	22,751.000	2,687,945		0
D76169-11-5	Axel Springer SE COM	D	12/16/2014	UBS Limited	1,552.000	91,032		0
D8542B-12-5	United Internet AG COM	D	12/16/2014	Various	24,144.000	1,070,008		0
D85916-10-0	E.ON AG COM	D	10/28/2014	CLSA Americas, LLC	79,539.000	1,342,282		0
D94523-14-5	VOLKSWAGON AG GERMANY COM	D	03/27/2014	SG Americas securities LLC	1,154.000	285,528		0
E1786T-21-6	BANCO SANTANDER SA COM	D	09/03/2014	Various	754,286.000	7,447,216		0
E3125D-10-0	Ferrovial SA COM	D	10/28/2014	CLSA Americas, LLC	16,892.000	346,724		0
E41759-10-6	Enagas COM	D	04/15/2014	Deutsche Bank Securities Inc	9,301.000	282,869		0
E67674-10-6	INTL CONSOLIDATED AIRLINES COM	D	12/16/2014	UBS Limited	40,267.000	286,450		0
E90183-18-2	TELEFONICA S.A. COM	D	12/16/2014	Various	320,791.000	4,971,843		0
F03381-13-8	SAGEM FRANCE COM	D	09/03/2014	UBS Limited	38,573.000	2,530,901		0
F06106-10-2	AXA FRANCE COM	D	09/30/2014	Various	141,261.000	3,490,304		0
F07875-19-2	BNP PARIBAS COM	D	09/03/2014	UBS Limited	40,234.000	2,783,324		0
F13587-12-0	CAP GEMINI SA COM	D	10/28/2014	Various	20,415.000	1,462,253		0
F1876N-31-8	CNP ASSURANCES COM	D	12/16/2014	UBS Limited	10,264.000	179,886		0
F22797-10-8	CREDIT AGRICOLE SA COM	D	07/15/2014	Various	190,173.000	2,836,115		0
F23625-10-0	Natixis COM	D	10/28/2014	Various	407,877.000	2,815,566		0
F31668-10-0	ESSILOR INTERNATIONAL COM	D	12/16/2014	UBS Limited	8,216.000	867,949		0
F3192L-10-9	EDENRED COM	D	12/16/2014	UBS Limited	3,384.000	96,898		0
F42399-10-9	FONCIERE DES REGIONS REIT COM	D	12/16/2014	UBS Limited	1,116.000	101,959		0
F5548N-10-1	Sanofi-Aventis COM	D	01/17/2014	Deutsche Bank Securities Inc	9,349.000	961,709		0
F58149-13-3	L OREAL SA FRANCE COM	D	10/28/2014	CLSA Americas, LLC	2,541.000	394,777		0
F6866T-10-0	ORANGE SA COM	D	07/29/2014	Various	277,009.000	4,384,101		0
F72027-10-9	PERNOD RICARD SA FRANCE COM	D	11/25/2014	Macquarie	8,385.000	973,474		0
F72313-11-1	PEUGEOT SA FRANCE COM	D	10/28/2014	Various	240,631.000	3,546,660		0
F76075-16-1	PUBLICIS SA COM	D	11/25/2014	Macquarie	7,175.000	520,060		0
F7782J-36-6	Rexel SA COM	D	12/16/2014	UBS Limited	10,929.000	195,336		0
F84941-12-3	SODEXHO FRANCE COM	D	09/30/2014	Barclays Capital Inc	1,157.000	113,603		0
F91816-10-2	THALES SA COM	D	07/29/2014	Guzman & Co	22,348.000	1,307,240		0
F92124-10-0	TOTAL FINA ELF SA. COM	D	12/16/2014	UBS Limited	6,370.000	311,830		0
F95922-10-4	VALLOUREC USINES A FRANCE COM	D	10/28/2014	Various	37,849.000	1,473,923		0
G00434-11-1	Aberdeen Asset Management PLC COM	D	12/16/2014	UBS Limited	217,255.000	1,356,646		0
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC	D	07/29/2014	Guzman & Co	126,391.000	1,834,001		0
G0464B-10-7	Argo Group International Holdi COM	F	12/23/2014	Various	15,600.000	817,606		0
G05320-10-9	Ashtead Group PLC COM	D	12/16/2014	UBS Limited	20,293.000	355,101		0
G05350-10-9	ASM PACIFIC TECH COM	D	11/25/2014	Macquarie	9,800.000	97,298		0
G0593M-10-7	ASTRAZENECA COM	D	07/15/2014	Various	27,781.000	2,241,713		0
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM	D	12/16/2014	Various	389,420.000	2,760,398		0
G15632-10-5	BRITISH SKY BROADCASTING PLC COM	D	11/25/2014	Macquarie	221,790.000	3,189,986		0
G16968-10-2	Bunzl PLC COM	D	10/28/2014	Various	91,038.000	2,434,880		0
G1699R-10-7	Burberry Group PLC COM	D	10/28/2014	CLSA Americas, LLC	18,114.000	434,760		0
G1990S-10-1	Dixons Carphone PLC COM	D	11/25/2014	Various	417,762.000	2,581,356		0
G2018Z-12-7	CENTRICA PLC COM	D	07/29/2014	Guzman & Co	118,297.000	634,997		0
G29183-10-3	Eaton Corp PLC COM	F	10/14/2014	WELLS FARGO SEC LLC	109,900.000	6,626,750		0
G3030S-10-9	easyJet PLC COM	D	11/25/2014	Macquarie	102,689.000	2,523,137		0
G3910J-11-2	GLAXOSMITHKLINE COM	D	12/16/2014	Various	110,276.000	2,306,046		0
G42089-11-3	DIAGEO PLC NEW COM	D	12/16/2014	UBS Limited	9,051.000	255,044		0
G4388N-10-6	Helen of Troy Ltd COM	F	12/23/2014	Various	70,500.000	4,460,021		0
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	10/28/2014	Various	472,380.000	5,069,701		0
G4708P-10-4	3I GROUP FRCO	D	12/16/2014	UBS Limited	38,864.000	253,813		0
G49188-10-8	Investec PLC COM	D	01/17/2014	Deutsche Bank Securities Inc	12,051.000	86,100		0
G52440-10-7	KERRY PROPERTIES L COM	D	09/30/2014	Barclays Capital Inc	124,500.000	417,227		0
G5312#-10-1	Kondor Holdco Limited Common Equity Purc	D	03/14/2014	Direct	259.000	432		0

SCHEDULE D - PART 3

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

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G5375M-11-8	LAND SECURITIES ENGLAND COM	D	11/25/2014	Various	57,982.000	1,012,883		0
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	09/30/2014	Various	946,953.000	3,755,879		0
G5542W-10-6	LLOYS TSB GROUP PLC COM	D	06/12/2014	Goldman Sachs & Co	123,939.000	165,495		0
G6019W-10-8	Merlin Entertainments PLC 144A COM	D	12/16/2014	UBS Limited	118,726.000	688,251		0
G60754-10-1	Michael Kors Holdings Ltd COM	F	12/23/2014	Various	169,400.000	12,673,574		0
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	10/28/2014	Various	1,126,937.000	3,003,014		0
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	06/12/2014	Goldman Sachs & Co	85,648.000	1,203,302		0
G65431-10-1	Noble Corp plc COM	F	10/14/2014	WELLS FARGO SEC LLC	278,300.000	5,314,973		0
G6648D-10-9	Home Loan Servicing Solutions COM	F	12/08/2014	Various	79,000.000	1,620,334		0
G6852T-10-5	PartnerRe Ltd COM	F	12/08/2014	SG Americas securities LLC	7,700.000	909,516		0
G72800-10-8	Prothena Corp PLC COM	F	10/28/2014	Various	60,100.000	1,330,923		0
G75754-10-4	RIO TINTO PLC COM	D	09/30/2014	Various	41,171.000	2,132,856		0
G7690A-10-0	SHELL INTERNATIONAL FIN COM	D	12/16/2014	Various	55,580.000	2,030,646		0
G7690A-11-8	ROYAL DUTCH SHELL COM	D	12/16/2014	Various	35,682.000	1,285,053		0
G7771K-13-4	Sage Group PLC/The COM	D	12/16/2014	UBS Limited	42,814.000	290,016		0
G8056D-14-2	Severn Trent PLC COM	D	06/12/2014	Goldman Sachs & Co	10,521.000	349,520		0
G81821-10-3	Segro COM	D	09/30/2014	Barclays Capital Inc	29,476.000	174,266		0
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	12/16/2014	Various	292,456.000	2,680,349		0
G8995Y-10-8	LIBERTY INT'L COM	D	11/25/2014	Various	566,153.000	3,141,441		0
G92087-12-4	UNILEVER PLC COM	D	10/28/2014	Various	79,558.000	3,266,999		0
G93882-19-2	VODAFONE GROUP COM	D	07/15/2014	Various	992,846.000	3,528,510		0
G96060-18-4	Whitbread PLC COM	D	09/03/2014	UBS Limited	7,384.000	538,428		0
G98197-10-9	Wolseley PLC COM	D	10/28/2014	CLSA Americas, LLC	16,271.000	844,195		0
H0336B-11-0	Aryzta AG COM	D	10/28/2014	CLSA Americas, LLC	3,407.000	288,601		0
H04530-16-0	Baloise Holding AG COM	D	10/28/2014	Various	13,402.000	1,682,327		0
H1512E-10-0	Coca-Cola HBC AG COM	D	09/30/2014	Barclays Capital Inc	8,332.000	180,650		0
H42097-10-7	UBS GROUP AG COM FRN	D	12/11/2014	Tax Free Exchange	145,129.000	2,539,878		0
H4673L-13-7	Kuehne + Nagel International A COM	D	10/28/2014	Various	3,425.000	434,964		0
H49983-17-6	Lindt & Spruengli AG COM	D	03/27/2014	SG Americas securities LLC	3.000	173,113		0
H5820Q-10-1	NOVARTIS AG-REG SHS COM	D	09/30/2014	Various	38,438.000	3,630,845		0
H6120A-10-1	Partners Group Holding AG COM	D	09/30/2014	Barclays Capital Inc	2,523.000	669,317		0
H7354Q-12-7	Swiss Life Holding COM	D	05/15/2014	Brockhouse & Cooper Inc	1,274.000	294,607		0
H7884V-15-8	THE SWATCH GROUP AG-REG COM	D	06/12/2014	Goldman Sachs & Co	86.000	9,416		0
H8403W-10-7	SWISS PRIME SITE-REG REIT	D	12/16/2014	Various	2,252.000	174,747		0
H8431B-10-9	SWISS RE LTD COM	D	11/25/2014	Macquarie	22,146.000	1,870,400		0
H8817H-10-0	Transocean Ltd COM	D	12/16/2014	UBS Limited	14,644.000	242,883		0
J00056-10-1	ABC-Mart Inc COM	D	09/03/2014	UBS Limited	1,200.000	62,199		0
J0109X-10-7	ALFRESA HLDGS CORP COM	D	01/17/2014	Deutsche Bank Securities Inc	1,825.000	101,216		0
J0109X-10-7	ALFRESA HLDGS CORP COM	D	09/26/2014	Stock Split	5,475.000	0		0
J0172K-10-7	Aozora Bank Ltd COM	D	12/16/2014	Various	814,000.000	2,709,475		0
J05817-10-1	TAIHEIYO CEMENT COM	D	07/29/2014	Guzman & Co	32,000.000	126,499		0
J07938-11-1	CITIZEN WATCH CO LTD JAPAN COM	D	11/25/2014	Macquarie	10,600.000	82,738		0
J08484-14-9	DAICEL CHEM INDS JAPAN COM	D	04/15/2014	Various	230,000.000	1,892,395		0
J11193-10-9	DAIWA BANK HOLDING CO COM	D	05/15/2014	Various	615,300.000	3,130,953		0
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM	D	12/16/2014	UBS Limited	23,700.000	426,715		0
J13440-10-2	FANUC LTD JAPAN COM	D	11/25/2014	Various	7,700.000	1,303,206		0
J15036-12-2	FUJIFILM HOLDINGS CORP COM	D	12/16/2014	Various	96,400.000	3,168,639		0
J19174-10-1	Hakuhodo DY Holdings Inc COM	D	07/29/2014	Guzman & Co	10,600.000	112,997		0
J20454-11-2	HITACHI LTD JAPAN COM	D	11/25/2014	Macquarie	41,000.000	314,589		0
J24994-10-5	Isuzu Motors Ltd COM	D	09/30/2014	Barclays Capital Inc	23,700.000	333,747		0
J25022-10-4	ITOCHU TECHNO SCIENCE CO COM	D	12/16/2014	UBS Limited	1,400.000	49,679		0
J32491-10-2	KEYENCE CORPORATION COM	D	11/25/2014	Various	1,900.000	859,453		0
J34555-14-4	KOBE STEEL LTD COM	D	09/30/2014	Various	1,654,000.000	2,714,160		0
J34899-10-4	Koito Manufacturing Co Ltd COM	D	03/27/2014	SG Americas securities LLC	4,200.000	71,985		0
J35759-12-5	KOMATSU LTD JAPAN COM	D	12/16/2014	UBS Limited	20,800.000	465,582		0
J37006-13-7	KURARAY CO LTD JAPAN COM	D	04/30/2014	Barclays Capital Inc	13,800.000	155,407		0
J37039-12-0	MEDICEO HOLDINGS CO LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	120,100.000	1,782,947		0
J3871L-10-3	LAWSON INC COM	D	11/25/2014	Various	5,300.000	339,565		0
J41551-10-2	Mazda Motor Corp COM	D	11/25/2014	Macquarie	19,700.000	500,041		0
J42884-13-0	MINEBEA CO LTD JAPAN COM	D	12/16/2014	UBS Limited	13,000.000	177,434		0
J43830-11-6	MITSUBISHI CORP JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	67,800.000	1,304,100		0
J43873-11-6	MITSUBISHI ELEC CORP JAPAN COM	D	10/28/2014	Various	286,000.000	3,459,522		0
J44024-10-7	MITSUBISHI MATERIALS CO JAPAN COM	D	06/12/2014	Goldman Sachs & Co	52,000.000	163,310		0
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM	D	03/27/2014	SG Americas securities LLC	83,900.000	438,769		0
J44690-13-9	MITSUI & CO LTD JAPAN COM	D	04/30/2014	Various	68,200.000	965,694		0

SCHEDULE D - PART 3

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

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J45013-10-9	MITSUI OSK LINES COM	D	12/16/2014	UBS Limited	43,000.000	131,168		0
J45993-11-0	Mixi Inc COM	D	12/16/2014	UBS Limited	1,400.000	63,637		0
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	04/15/2014	Deutsche Bank Securities Inc	739,800.000	1,447,858		0
J46840-10-4	MURATA MFG CO LTD JAPAN COM	D	11/25/2014	Macquarie	17,300.000	1,894,261		0
J48818-12-4	NEC CORP JAPAN COM	D	11/25/2014	Macquarie	105,000.000	325,175		0
J4914X-10-4	Nexon Co Ltd COM	D	12/16/2014	Various	51,800.000	512,646		0
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM	D	12/16/2014	Various	84,000.000	1,579,395		0
J54967-10-4	NOK CORP COM	D	09/03/2014	Various	54,700.000	1,198,725		0
J55505-10-1	NSK LTD COM	D	06/12/2014	Goldman Sachs & Co	18,000.000	229,433		0
J55999-12-2	NIPPON STEEL CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	304,000.000	800,423		0
J56515-13-3	NIPPON YUSEN KK JAPAN COM	D	12/16/2014	UBS Limited	63,000.000	175,748		0
J57160-12-9	NISSAN MOTOR CO LTD JAPAN COM	D	09/03/2014	UBS Limited	109,000.000	1,051,029		0
J58214-10-7	NITORI CO LTD COMMON STOCK	D	07/29/2014	Guzman & Co	2,700.000	151,721		0
J58472-11-9	NITTO DENKO CORP JAPAN COM	D	11/25/2014	Macquarie	1,300.000	69,083		0
J5900F-10-6	NOMURA RESEARCH INSTITUT COM	D	11/25/2014	Macquarie	4,600.000	143,451		0
J61374-12-0	OMRON TATEISHI ELEC CO JAPAN COM	D	10/28/2014	Various	67,500.000	2,892,337		0
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM	D	09/30/2014	Various	133,000.000	568,517		0
J6174U-10-0	ORIENTAL LAND CO COM	D	09/03/2014	UBS Limited	300.000	58,469		0
J61933-12-3	ORIX CORP JAPAN COM	D	06/12/2014	Various	53,300.000	877,705		0
J63117-10-5	Otsuka Holdings Co Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	104,900.000	3,243,277		0
J65328-12-2	ROHM JAPAN COM	D	03/27/2014	Various	3,800.000	192,643		0
J67844-10-0	SANKYO CO LTD GUNMA COM	D	11/25/2014	Various	29,200.000	955,988		0
J69972-10-7	SECOM CO LTD JAPAN COM	D	07/29/2014	Guzman & Co	8,400.000	529,246		0
J7030F-10-5	SEIKO EPSON CORP COMMON STOCK	D	03/27/2014	SG Americas securities LLC	80,900.000	2,398,378		0
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM	D	09/30/2014	Barclays Capital Inc	17,000.000	195,119		0
J72262-10-8	SHIMANO INC JAPAN COM	D	05/15/2014	Brockhouse & Cooper Inc	3,100.000	308,580		0
J76379-10-6	SONY CORP JAPAN COM	D	12/16/2014	Various	116,600.000	2,172,799		0
J77282-11-9	SUMITOMO CORP JAPAN COM	D	04/15/2014	Various	245,300.000	3,061,586		0
J77411-11-4	SUMITOMO ELEC INDS LTD JAPAN COM	D	11/25/2014	Macquarie	30,300.000	387,916		0
J77497-11-3	SUMITOMO HEAVY INDS LTD JAPAN COM	D	12/16/2014	Various	450,000.000	2,455,710		0
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	06/12/2014	Goldman Sachs & Co	21,000.000	315,038		0
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	10/28/2014	CLSA Americas, LLC	63,300.000	2,364,490		0
J78454-10-5	SUZUKEN CO LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	2,900.000	99,130		0
J79561-13-0	TAISEI CORP JAPAN COM	D	09/03/2014	UBS Limited	42,000.000	248,785		0
J81195-12-5	TAKASHIMAYA JAPAN COM	D	07/16/2014	Barclays Capital Inc	11,000.000	102,826		0
J82141-13-6	TDK CORP JAPAN COM	D	09/30/2014	Barclays Capital Inc	5,200.000	292,933		0
J83345-10-8	THK CO LTD COM	D	06/12/2014	Goldman Sachs & Co	4,600.000	107,342		0
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM	D	11/25/2014	Macquarie	7,400.000	27,545		0
J89322-11-9	TOPPAN PRINTING CO LTD JAPAN COM	D	07/15/2014	Barclays Capital Inc	23,000.000	181,215		0
J91085-10-0	TOYODA INDUSTRIES CORP COM	D	07/15/2014	Various	28,800.000	1,508,155		0
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM	D	10/28/2014	Various	41,400.000	2,371,562		0
J95094-10-8	WEST JAPAN RAILWAY CO COM	D	09/30/2014	Various	67,500.000	3,046,135		0
J9579M-10-3	Yamaguchi Financial Group Inc COM	D	11/25/2014	Macquarie	9,000.000	92,363		0
J9690T-10-2	YASKAWA ELECTRIC CORP COM	D	11/25/2014	Macquarie	9,100.000	115,447		0
K0514G-13-5	AP Moller - Maersk A/S COM	D	09/03/2014	UBS Limited	31.000	75,902		0
K0514G-13-5	AP Moller - Maersk A/S COM	D	04/04/2014	Stock Dividend	99.200	0		0
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	04/04/2014	Stock Dividend	223.200	0		0
K22272-11-4	DANSKE BANK COM	D	09/03/2014	Various	48,975.000	1,373,162		0
K3013J-13-9	DSV A/S COM	D	12/16/2014	UBS Limited	6,945.000	208,470		0
K36628-13-7	CARLSBERG DENMARK COM	D	12/16/2014	Various	34,147.000	2,753,277		0
K7314N-10-3	NOVO-NORDISK AS COM	D	01/02/2014	Stock Split	16,426.400	0		0
K7681L-10-2	Pandora A/S COM	D	06/12/2014	Goldman Sachs & Co	47,569.000	3,489,699		0
K9640A-10-2	Tryg A/S COM	D	12/16/2014	UBS Limited	833.000	94,063		0
K9773J-12-8	VESTAS WIND SYSTEMS COM	D	11/25/2014	Macquarie	8,855.000	357,299		0
L0179Z-10-4	Altice SA COM	D	10/28/2014	CLSA Americas, LLC	3,467.000	207,266		0
L0218T-10-1	ARCELORMITTAL COM	D	07/15/2014	Barclays Capital Inc	40,453.000	604,278		0
L16210-10-6	RTL Group SA COM	D	11/25/2014	Macquarie	1,532.000	147,151		0
L5140P-10-1	Intelsat SA COM	F	10/28/2014	Various	52,700.000	949,503		0
L6388F-12-8	Millicom International Cellula COM	D	12/16/2014	UBS Limited	2,625.000	197,610		0
M1586M-11-5	Bank Hapoalim BM COM	D	07/16/2014	Various	589,493.000	3,468,874		0
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	09/03/2014	Various	55,051.000	2,460,205		0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/27/2014	SG Americas securities LLC	81,334.460	1,591,938		0
N07831-10-5	AVG Technologies NV COM	F	05/27/2014	Various	30,400.000	581,771		0
N14952-26-6	Koninklijke Boskalis Westminst COM	D	12/16/2014	UBS Limited	3,477.000	185,133		0
N29370-13-2	ELSEVIER NDU NV NETHERLANDS COM	D	09/30/2014	Barclays Capital Inc	4,243.000	96,960		0

SCHEDULE D - PART 3

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

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N31738-10-2	FIAT CHRYSLER AUTOMOBILES N V COM	D	12/16/2014	UBS Limited	34,008.000	389,143		0
N39338-19-4	Heineken Holding NV COM	D	09/03/2014	UBS Limited	4,062.000	281,414		0
N4297B-10-4	KONINKLIJKE KPN NV COM	D	11/25/2014	Macquarie	307,223.000	998,974		0
N64038-10-7	NN Group NV COM	D	12/16/2014	UBS Limited	4,735.000	146,921		0
000000-00-0	STAHL INTL BV COM	D	06/30/2014	Direct	1.000	1		0
N8981F-15-6	UNILEVER NV CVA COM	D	04/29/2014	Barclays Capital Inc	22,866.000	971,945		0
N9643A-11-4	WOLTERS KLUWER COM	D	09/03/2014	Various	13,253.000	379,689		0
P16994-13-2	Banco Latinoamericano de Expor COM	F	12/23/2014	Various	6,000.000	194,951		0
Q01630-19-5	AGL Energy Ltd COM	D	12/16/2014	UBS Limited	16,358.000	171,794		0
Q09504-13-7	AUST & NZ BANK GRP COM	D	09/30/2014	Various	37,728.000	1,094,100		0
Q12764-11-6	Bank of Queensland Ltd COM	D	06/12/2014	Goldman Sachs & Co	16,452.000	189,534		0
Q18193-12-0	BHP Billiton COM	D	10/28/2014	Various	134,012.000	4,244,084		0
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	12/16/2014	Various	70,683.000	4,844,723		0
Q3752X-10-3	Federation Centres Ltd REIT	D	04/15/2014	Various	728,084.000	1,578,735		0
Q39360-10-4	Fortescue Metals Group Ltd COM	D	12/16/2014	Various	1,074,795.000	2,737,713		0
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM	D	12/16/2014	UBS Limited	184,700.000	644,146		0
Q55190-10-4	LEIGHTON HLDGS LTD AUSTRALIA COM	D	03/28/2014	SG Americas securities LLC	59,372.000	1,137,220		0
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	12/16/2014	Various	207,975.000	2,731,723		0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	04/15/2014	Deutsche Bank Securities Inc	11,572.000	604,236		0
Q5921Q-10-9	Medibank Pvt Ltd COM	D	12/16/2014	UBS Limited	1,384,558.000	2,601,240		0
Q6014C-10-6	Metcash Ltd COM	D	09/30/2014	Barclays Capital Inc	37,233.000	84,716		0
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	03/27/2014	SG Americas securities LLC	91,742.000	462,349		0
Q8802S-10-3	SUNCORP METWAY LIMITED COM	D	09/30/2014	Barclays Capital Inc	51,137.000	623,349		0
Q8815D-10-1	TABCORP HOLDINGS LTD AUSTRALIA COM	D	12/16/2014	Various	632,157.000	2,149,204		0
Q8852J-10-2	Tatts Group Ltd COM	D	11/25/2014	Macquarie	57,622.000	171,195		0
Q89499-10-9	TELECOM CORP OF NEW ZEALAND COM	D	10/28/2014	CLSA Americas, LLC	74,622.000	183,069		0
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	09/03/2014	UBS Limited	75,261.000	398,558		0
Q95870-10-3	WESFARMERS COM	D	12/16/2014	Various	21,278.970	707,851		0
Q98327-10-1	WOODSIDE PETROLEUM COM	D	09/30/2014	Barclays Capital Inc	15,947.000	563,249		0
R17207-10-2	STATOIL ASA COM	D	07/15/2014	Various	117,364.000	3,497,745		0
R1812S-10-5	DNB HOLDING ASA COM	D	12/16/2014	Various	164,239.000	2,856,879		0
R9900C-10-6	YARA INTERNATIONAL ASA COM	D	01/17/2014	Deutsche Bank Securities Inc	13,466.000	581,262		0
T1700N-11-7	Intesta Sanpaolo COM	D	06/12/2014	Goldman Sachs & Co	39,714.000	117,178		0
T3643A-11-1	ENI SPA ITALY COM	D	10/28/2014	Various	112,861.000	2,528,640		0
T41329-10-2	TELECOM ITALIA-RNC COM	D	04/15/2014	Various	337,843.000	306,633		0
T4689Q-15-0	UnipolSai SpA COM	D	07/15/2014	Various	496,510.000	1,725,921		0
T6444Z-11-0	LUXOTTICA GROUP SPA COM	D	12/16/2014	Various	14,240.000	733,394		0
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	12/16/2014	UBS Limited	69,000.000	1,016,136		0
V39076-10-0	Golden Agri-Resources Ltd COM	D	09/03/2014	Various	4,338,000.000	1,841,015		0
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	09/30/2014	Barclays Capital Inc	58,000.000	477,444		0
V96194-12-7	UNITED OVERSEAS BANK SINGAPORE COM	D	12/16/2014	Various	183,000.000	3,290,399		0
W17218-10-3	Boliden AB COM	D	09/30/2014	Barclays Capital Inc	11,559.000	185,749		0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	03/27/2014	SG Americas securities LLC	286,486.000	3,846,853		0
W26049-11-9	ERICSSON LM SWEDEN COM	D	07/29/2014	Guzman & Co	14,149.000	179,062		0
W40063-10-4	Hexagon AB COM	D	10/28/2014	CLSA Americas, LLC	10,624.000	346,626		0
W41422-10-1	HENNES & MAURITZ SWEDEN COM	D	09/03/2014	UBS Limited	37,574.000	1,622,327		0
W4235G-11-6	HUSQVARNA AB B SHARES COM	D	12/16/2014	UBS Limited	16,186.000	115,051		0
W48102-12-8	Investor AB COM	D	09/30/2014	Barclays Capital Inc	63,520.000	2,288,075		0
W4832D-11-0	Kinnevik Investment AB COM	D	09/03/2014	UBS Limited	52,427.000	2,137,051		0
W7912C-11-8	SECURITAS AB-B SHS COM	D	11/25/2014	Macquarie	108,473.000	1,332,124		0
W83567-11-0	SKANSKA CEMENTGJUTERIET SWEDEN COM	D	11/25/2014	Macquarie	14,959.000	326,929		0
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM	D	10/28/2014	Various	42,874.000	1,008,165		0
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	10/28/2014	Various	74,367.000	3,675,694		0
W94232-10-0	SWEDBANK AB FRCO	D	10/28/2014	Various	37,240.000	948,325		0
X40341-10-3	FORTUM OYJ COM	D	04/15/2014	Various	172,253.000	3,695,595		0
X4551T-10-5	Kone OYJ COM	D	09/03/2014	Various	63,650.000	2,730,711		0
X5330H-11-4	METRA FINLAND COM	D	09/30/2014	Various	14,520.000	692,506		0
X9518S-10-8	UPM-KYMMENE OY FINLAND COM	D	06/12/2014	Goldman Sachs & Co	23,166.000	405,519		0
Y002A1-10-5	AIA Group Ltd COM	D	10/28/2014	CLSA Americas, LLC	23,600.000	128,308		0
Y0486S-10-4	Avago Technologies Ltd COM	F	12/08/2014	SG Americas securities LLC	40,700.000	4,122,462		0
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	11/25/2014	Macquarie	82,000.000	106,239		0
Y11757-10-4	CATHAY PACIFIC AWYS HONG KONG COM	D	12/16/2014	UBS Limited	47,000.000	104,990		0
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM	D	12/16/2014	Various	56,000.000	923,109		0
Y1495M-11-2	China Minsheng Banking Corp Lt Common Sh	D	06/12/2014	Stock Dividend	13,600,000.000	0		0
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	09/03/2014	Various	485,636.360	3,131,153		0

SCHEDULE D - PART 3

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

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Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	06/11/2014	Stock Dividend	463.640	0		0
Y33549-11-7	HONG KONG ELECTRIC COM	D	09/30/2014	Various	358,500.000	3,321,660		0
Y37129-14-8	HOPEWELL HLDGS HONG KONG COM	D	09/30/2014	Various	158,000.000	541,149		0
Y3780D-10-4	Hutchison Port Holdings Trust COM	F	07/15/2014	Barclays Capital Inc	238,000.000	175,506		0
Y38203-12-4	HYSAN DEV HONG KONG COM	D	05/15/2014	Brockhouse & Cooper Inc	96,000.000	449,227		0
Y5896Y-10-4	MTR CORP COM	D	07/15/2014	Barclays Capital Inc	57,500.000	221,329		0
Y6421B-10-6	Olam International Ltd COM	D	10/29/2014	CLSA Americas, LLC	335,000.000	547,182		0
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	12/16/2014	Various	113,737.000	876,469		0
Y6802P-12-0	PACIFIC CENTURY CYBERWORKS COM	D	09/03/2014	UBS Limited	175,000.000	112,922		0
Y80267-12-6	SINO LAND CO COM	D	09/30/2014	Barclays Capital Inc	56,000.000	86,235		0
Y83191-10-9	Swire Properties Ltd COM	D	07/15/2014	Various	206,800.000	628,281		0
Y9553V-10-6	Wheelock & Co	D	07/15/2014	Barclays Capital Inc	19,000.000	83,170		0
Y9586L-10-9	Wilmar International Ltd COM	D	10/28/2014	Various	1,083,000.000	2,767,494		0
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM	D	12/16/2014	Various	1,457,000.000	1,355,777		0
00206R-10-2	AT&T INC		06/16/2014	Various	30,920.000	1,042,297		0
00287Y-10-9	ABBVIE INC		12/23/2014	Various	26,965.000	1,507,050		0
00507V-10-9	ACTIVISION BLIZZARD INC		06/16/2014	Goldman Sachs	400.000	8,576		0
011659-10-9	ALASKA AIR GROUP INC		06/16/2014	Goldman Sachs	100.000	9,346		0
011659-10-9	ALASKA AIR GROUP INC		07/10/2014	Stock Split	5,100.000	0		0
013817-10-1	ALCOA INC		11/18/2014	Goldman Sachs (Asia) Llc	23,550.000	402,930		0
015351-10-9	ALEXION PHARMACEUTICALS INC		06/17/2014	Instinet	580.000	93,204		0
020002-10-1	ALLSTATE CORP		06/16/2014	Goldman Sachs	100.000	5,884		0
023135-10-6	AMAZON.COM INC		12/18/2014	Various	3,110.000	1,024,865		0
023586-10-0	AMERCO		01/14/2014	MERP	400.000	94,698		0
025537-10-1	AMERICAN ELECTRIC POWER		07/22/2014	Cabrera Capital	2,270.000	122,858		0
025816-10-9	AMERICAN EXPRESS CO		06/16/2014	Goldman Sachs	100.000	9,442		0
03076C-10-6	AMERIPRISE FINANCIAL INC		06/16/2014	Goldman Sachs	100.000	11,580		0
031162-10-0	AMGEN INC		11/18/2014	Various	960.000	150,353		0
037833-10-0	APPLE INC		06/17/2014	Various	1,535.000	520,735		0
037833-10-0	APPLE INC		06/09/2014	Stock Split	26,747.000	0		0
03852U-10-6	ARAMARK HOLDINGS CORP		09/23/2014	Merrill Lynch	14,190.000	388,322		0
039483-10-2	ACHER-DANIELS-MIDLAND CO		11/18/2014	Goldman Sachs (Asia) Llc	5,580.000	290,192		0
045327-10-3	ASPEN TECHNOLOGY INC		11/18/2014	Various	19,920.000	757,940		0
057224-10-7	BAKER HUGHES INC		08/07/2014	Loop Capital Markets Inc	9,680.000	656,562		0
058498-10-6	BALL CORP		07/22/2014	Citigroup Global Markets	3,900.000	246,950		0
060505-10-4	BANK OF AMERICA CORP		06/16/2014	Goldman Sachs	100.000	1,529		0
084670-70-2	BERKSHIRE HATHAWAY INC		03/18/2014	Credit Suisse secs India pvt	4,120.000	506,858		0
09062X-10-3	BIOGEN IDEC INC		11/18/2014	Various	1,920.000	618,128		0
09247X-10-1	BLACKROCK		06/17/2014	Instinet	1,220.000	377,507		0
097023-10-5	BOEING CO		09/23/2014	Various	4,900.000	668,123		0
101137-10-7	BOSTON SCIENTIFIC CORP		07/22/2014	Various	45,500.000	579,636		0
109641-10-0	BRINKER INTERNATIONAL INC		08/07/2014	Loop Capital Markets Inc	4,170.000	192,170		0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTION		07/22/2014	Morgan Stanley	6,260.000	256,418		0
111621-30-6	BROCADE COMMUNICATIONS SYS		06/16/2014	Various	28,400.000	268,929		0
124857-20-2	CBS CORP-CLASS B NON VOTING		06/16/2014	Goldman Sachs	100.000	6,073		0
125509-10-9	CIGNA CORP		06/16/2014	Various	7,980.000	703,789		0
126650-10-0	CVS CAREMARK CORP		06/16/2014	Goldman Sachs	100.000	7,618		0
126804-30-1	CABELA'S INC		07/17/2014	Various	5,665.000	332,226		0
12686C-10-9	CABLEVISION SYSTEMS CORP		07/22/2014	Citigroup Global Markets	10,900.000	208,053		0
14040H-10-5	CAPITAL ONE FINANCIAL CORP		06/16/2014	Goldman Sachs	1,600.000	121,675		0
142339-10-0	CARLISLE COMPANIES INC		05/20/2014	Goldman Sachs	2,800.000	232,188		0
149123-10-1	CATERPILLAR INC		03/21/2014	Loop Capital Markets Inc	5,780.000	562,823		0
151020-10-4	CELGENE CORP		06/17/2014	Various	1,030.000	147,797		0
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	10,625.000	0		0
156700-10-6	CENTURYLINK INC		07/22/2014	Morgan Stanley	13,700.000	511,588		0
159864-10-7	CHARLES RIVER LABORATORIES INT		07/22/2014	Various	13,900.000	746,083		0
17275R-10-2	CISCO SYSTEMS INC		06/16/2014	Goldman Sachs	400.000	9,817		0
177376-10-0	CITRIX SYSTEMS INC		06/17/2014	Instinet	2,035.000	130,980		0
194162-10-3	COLGATE-PALMOLIVE CO		06/17/2014	Instinet	2,185.000	149,113		0
20030N-10-1	COMCAST CORP - CLASS A		06/16/2014	Goldman Sachs	100.000	5,238		0
225447-10-1	CREE INC		10/22/2014	Various	13,015.000	520,889		0
254687-10-6	WALT DISNEY CO/THE		08/07/2014	Various	10,540.000	894,717		0
25470F-10-4	DISCOVERY COMMUNICATIONS		11/10/2014	Instinet	11,772.000	406,639		0
25470F-30-2	DISCOVERY COMMUNICATIONS		08/07/2014	Spin Off	10,042.000	364,873		0
25490A-30-9	DIRECTV		06/12/2014	Various	4,305.000	336,111		0

SCHEDULE D - PART 3

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

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263534-10-9	DU PONT		06/17/2014	Various	4,090.000	267,925		0
26441C-20-4	DUKE ENERGY CORP		07/22/2014	Cabrera Capital	2,130.000	156,316		0
268648-10-2	EMC CORP		06/17/2014	Instinet	5,690.000	151,423		0
27579R-10-4	EAST WEST BANCORP INC		11/18/2014	Loop Capital Markets Inc	6,970.000	256,200		0
278642-10-3	EBAY INC		06/17/2014	Instinet	6,470.000	318,950		0
30231G-10-2	EXXON MOBIL CORP		07/22/2014	Various	2,500.000	259,436		0
30303M-10-2	FACEBOOK INC		07/22/2014	Citigroup Global Markets	3,280.000	226,879		0
354613-10-1	FRANKLIN RESOURCES INC		06/16/2014	Goldman Sachs	100.000	5,537		0
369604-10-3	GENERAL ELECTRIC CO		06/16/2014	Various	1,990.000	52,354		0
375558-10-3	GILEAD SCIENCES INC		06/16/2014	Various	6,650.000	516,651		0
38141G-10-4	GOLDMAN SACHS GROUP INC		08/07/2014	Loop Capital Markets Inc	5,200.000	880,030		0
38259P-50-8	GOOGLE INC-CLASS A		10/30/2014	Instinet	890.000	496,895		0
38259P-70-6	GOOGLE INC-CLASS A		06/17/2014	Instinet	155.000	85,677		0
38259P-70-6	GOOGLE INC-CLASS A		04/03/2014	Spin Off	760.000	332,523		0
428236-10-3	HEWLETT PACKARD CO		01/28/2014	Loop Capital Markets Inc	22,440.000	651,191		0
436440-10-1	HOLOGIC INC		09/23/2014	Credit Suisse FB	12,520.000	307,352		0
437076-10-2	HOME DEPOT INC		06/16/2014	Goldman Sachs	100.000	7,894		0
438516-10-6	HONEYWELL INTERNATIONAL INC		06/17/2014	Instinet	1,295.000	122,289		0
44919P-50-8	IAC/INTERACTIVECORP		10/02/2014	Various	11,512.000	786,539		0
458140-10-0	INTEL CORP		11/20/2014	Loop Capital Markets Inc	46,530.000	1,651,781		0
46625H-10-0	JPMORGAN CHASE & CO		09/23/2014	Various	8,110.000	486,868		0
48123V-10-2	J2 GLOBAL INC		06/16/2014	Various	7,400.000	370,043		0
493267-10-8	KEYCORP		05/20/2014	Loop Capital Markets Inc	46,210.000	609,635		0
497266-10-6	KIRBY CORP		07/22/2014	Citigroup Global Markets	3,000.000	357,340		0
50076Q-10-6	KRAFT FOODS GROUP INC		06/16/2014	Goldman Sachs	100.000	5,932		0
501044-10-1	KROGER CO		06/16/2014	Goldman Sachs	100.000	4,710		0
517834-10-7	LAS VEGAS SANDS CORP		09/08/2014	Instinet	6,200.000	428,689		0
518439-10-4	ESTEE LAUDER COMPANIES-CLASS A		11/05/2014	Various	4,350.000	305,667		0
534187-10-9	LINCOLN NATIONAL CORP		07/22/2014	Citigroup Global Markets	4,800.000	253,173		0
55272X-10-2	MFA FINANCIAL INC		06/16/2014	Goldman Sachs	200.000	1,693		0
55616P-10-4	MACYS INC		08/07/2014	Various	9,130.000	530,947		0
56585A-10-2	MARATHON PETROLEUM CORP		09/23/2014	Various	1,940.000	165,899		0
576323-10-9	MASTEC INC		10/14/2014	Various	26,628.000	938,791		0
582839-10-6	MEAD JOHNSON NUTRITION CO		02/07/2014	Instinet	445.000	33,898		0
585055-10-6	MEDTRONIC INC		06/16/2014	Various	500.000	29,737		0
587200-10-6	MENTOR GRAPHICS CORP		06/16/2014	Goldman Sachs	18,500.000	388,365		0
58933Y-10-5	MERCK & CO INC		07/22/2014	Morgan Stanley	8,500.000	497,743		0
59408Q-10-6	MICHAELS COS INC THE		11/18/2014	Goldman Sachs (Asia) Llc	21,080.000	462,714		0
594918-10-4	MICROSOFT CORP		06/16/2014	Various	12,750.000	459,198		0
63938C-10-8	NAVIENT CORP		09/23/2014	Cabrera Capital	21,940.000	389,147		0
64110D-10-4	NETAPP		06/16/2014	Goldman Sachs	100.000	3,570		0
666807-10-2	NORTHROP GRUMMAN CORP		09/23/2014	Cabrera Capital	120.000	15,558		0
68389X-10-5	ORACLE CORP		09/19/2014	Instinet	4,645.000	183,380		0
69318G-10-6	PBF ENERGY INC-CLASS A		06/16/2014	Goldman Sachs	9,300.000	279,042		0
69331C-10-8	P G & E CORP		11/20/2014	DREXEL HAMILTON LLC	11,390.000	571,811		0
695156-10-9	PACKAGING CORP OF AMERICA		05/20/2014	Loop Capital Markets Inc	7,380.000	495,952		0
701094-10-4	PARKER HANNIFIN CORP		11/18/2014	Various	10,310.000	1,295,147		0
713448-10-8	PEPSICO INC		09/23/2014	Various	2,860.000	265,989		0
717081-10-3	PFIZER INC		06/16/2014	Goldman Sachs	200.000	5,925		0
718546-10-4	PHILLIPS 66		03/18/2014	Credit Suisse secs India pvt	4,300.000	343,818		0
723787-10-7	PIONEER NATURAL RESOURCES CO		12/10/2014	Instinet	1,595.000	280,022		0
724479-10-0	PITNEY BOWES INC		06/16/2014	Various	5,700.000	146,492		0
745867-10-1	PULTEGROUP INC		08/07/2014	Loop Capital Markets Inc	8,860.000	155,489		0
747525-10-3	QUALCOMM INC		06/17/2014	Instinet	1,770.000	140,285		0
749941-10-0	RF MICRO DEVICES INC		11/18/2014	Goldman Sachs (Asia) Llc	39,180.000	541,342		0
773903-10-9	ROCKWELL AUTOMATION INC		06/16/2014	Goldman Sachs	100.000	12,572		0
774341-10-1	ROCKWELL COLLINS INC		01/14/2014	MERP	3,000.000	227,202		0
779376-10-2	ROVI CORP		07/22/2014	Cabrera Capital	6,900.000	163,211		0
784117-10-3	SEI INVESTMENTS CO		08/07/2014	Loop Capital Markets Inc	10,200.000	365,363		0
81761R-10-9	SERVICEMASTER GLOVAL HOLDING		11/18/2014	Goldman Sachs (Asia) Llc	9,350.000	245,930		0
828806-10-9	SIMON PROPERTY GROUP INC		11/18/2014	Goldman Sachs (Asia) Llc	1,760.000	315,431		0
855244-10-9	STARBUCKS CORP		06/17/2014	Various	12,615.000	912,302		0
85590A-40-1	STARWOOD HOTELS & RESORTS		06/17/2014	Instinet	1,860.000	148,428		0
858912-10-8	STERICYCLE INC		06/17/2014	Instinet	1,195.000	138,699		0
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/23/2014	Credit Suisse FB	14,930.000	492,599		0

SCHEDULE D - PART 3

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885160-10-1	THOR INDUSTRIES INC		11/18/2014	Loop Capital Markets Inc	4,720.000	268,900		0
89417E-10-9	TRAVELERS COS INC		08/07/2014	Loop Capital Markets Inc	1,150.000	103,530		0
896522-10-9	TRINITY INDUSTRIES INC		06/16/2014	Goldman Sachs	100.000	8,454		0
896522-10-9	TRINITY INDUSTRIES INC		06/20/2014	Stock Split	7,000.000	0		0
90187B-10-1	TWO HARBORS INVESTMENT CORP		06/16/2014	Goldman Sachs	23,200.000	238,983		0
907818-10-8	UNION PACIFIC CORP		06/17/2014	Instinet	460.000	45,924		0
907818-10-8	UNION PACIFIC CORP		06/09/2014	Stock Split	3,850.000	0		0
913017-10-9	UNITED TECHNOLOGIES CORP		07/22/2014	Various	2,085.000	239,990		0
91913Y-10-0	VALERO ENERGY CORP		07/22/2014	Various	11,800.000	614,402		0
92343V-10-4	VERIZON COMMUNICATIONS INC		09/23/2014	Various	11,485.000	569,478		0
92553P-20-1	VIACOM INC		06/16/2014	Various	5,300.000	458,742		0
92826C-83-9	VISA INC		06/17/2014	Instinet	700.000	148,717		0
963320-10-6	WHIRLPOOL CORP		11/20/2014	Loop Capital Markets Inc	4,720.000	858,963		0
976657-10-6	WISCONSIN ENERGY CORP		11/18/2014	Goldman Sachs (Asia) Llc	7,200.000	351,606		0
98310W-10-8	WYNDHAM WORLDWIDE CORP		09/23/2014	Credit Suisse FB	4,740.000	385,282		0
984121-10-3	XEROX CORP		07/22/2014	Citigroup Global Markets	20,100.000	263,461		0
98978V-10-3	ZOETIS INC		06/12/2014	Instinet	110.000	3,510		0
806857-10-8	SCHLUMBERGER LTD	F	06/17/2014	Instinet	1,410.000	150,557		0
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	06/16/2014	Goldman Sachs	100.000	5,703		0
G29183-10-3	EATON CORP PLC	F	09/17/2014	Various	13,805.000	972,399		0
G50871-10-5	JAZZ PHARMACEUTICALS PLC	F	10/13/2014	Various	4,330.000	690,736		0
G97822-10-3	PERRIGO CO PLC	F	06/17/2014	Various	5,830.000	860,215		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,073,690,005	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
000000-00-0	ORCHARD STREET ACRES INC - LTC INS		12/31/2014	Capital Contribution	100.000	86,721,985		0
000000-00-0	PIC REALTY CORP-CRP ACT		03/31/2014	Capital Contribution	236.000	1,259,195		0
000000-00-0	Prudential Retirement Insurance and Annuity Company		09/25/2014	Capital Contribution	0.000	500,000,000		0
000000-00-0	Rock George V SARL		09/30/2014	Capital Contribution	0.000	156,264,684		0
000000-00-0	Rock Harmon House SARL		09/30/2014	Capital Contribution	12,500.000	76,010,371		0
000000-00-0	Prudential Arizona Reinsurance Term Company		12/31/2014	Capital Contribution	0.000	20,000,000		0
000000-00-0	PRUDENTIAL ARIZONA REINSURANCE UNIVERSAL		12/31/2014	Capital Contribution	0.000	235,000,000		0
000000-00-0	Prudential Universal Reinsurance Service Corp		12/31/2014	Capital Contribution	0.000	170,000,000		0
000000-00-0	PRUDENTIAL TERM REINSURANCE CO		12/31/2014	Capital Contribution	0.000	50,000,000		0
000000-00-0	Rock UK Real Estate II SARL		09/30/2014	Capital Contribution	0.000	34,483,600		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,329,739,835	XXX	0
9799997. Total - Common Stocks - Part 3						2,403,429,840	XXX	0
9799998. Total - Common Stocks - Part 5						2,315,078,446	XXX	0
9799999. Total - Common Stocks						4,718,508,286	XXX	0
9899999. Total - Preferred and Common Stocks						4,734,084,065	XXX	0
9999999 - Totals						40,340,523,094	XXX	113,836,135

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
Bonds - U.S. Governments																				
36178G-FN-9	GNMA POOL NO AA8273 3.500% 07/15/42		12/01/2014	Paydown		277,550	277,550	274,341	274,361	0	3,189	0	3,189	0	277,550	0	0	0	5,431	07/15/2042
36179M-G5-3	GNMA POOL NO MA0220 3.500% 07/20/42		11/24/2014	Credit Suisse First Boston Cor		4,741,033	4,522,168	4,891,714	4,883,688	0	(3,302)	0	(3,302)	0	4,880,385	0	(139,352)	(139,352)	156,078	07/20/2042
36179M-G5-3	GNMA POOL NO MA0220 3.500% 07/20/42		11/01/2014	Paydown		619,720	619,720	670,363	669,263	0	(49,543)	0	(49,543)	0	619,720	0	0	0	11,884	07/20/2042
36179M-K7-4	GNMA POOL NO MA0318 3.500% 08/20/42		11/24/2014	Credit Suisse First Boston Cor		16,918,987	16,137,936	17,464,273	17,439,341	0	(12,685)	0	(12,685)	0	17,426,656	0	(507,669)	(507,669)	556,983	08/20/2042
36179M-K7-4	GNMA POOL NO MA0318 3.500% 08/20/42		11/01/2014	Paydown		2,124,604	2,124,604	2,299,219	2,295,937	0	(171,334)	0	(171,334)	0	2,124,604	0	0	0	40,862	08/20/2042
36200A-K6-5	GNMA 1 POOL NO 595317 5.500% 02/15/33		12/01/2014	Paydown		8,028	8,028	7,820	7,834	0	194	0	194	0	8,028	0	0	0	246	02/15/2033
36200A-R5-0	GNMA 1 POOL NO 595508 6.000% 04/15/33		12/01/2014	Paydown		77,722	77,722	78,961	78,864	0	(1,143)	0	(1,143)	0	77,722	0	0	0	3,445	04/15/2033
36200D-ME-0	GNMA 1 POOL NO 598057 6.000% 02/15/33		12/01/2014	Paydown		680	680	678	678	0	1	0	1	0	680	0	0	0	22	02/15/2033
36200D-PT-4	GNMA 1 POOL NO 598134 6.000% 03/15/33		12/01/2014	Paydown		1,035	1,035	1,052	1,051	0	(16)	0	(16)	0	1,035	0	0	0	34	03/15/2033
36200D-TC-7	GNMA 1 POOL NO 598247 5.500% 06/15/33		12/01/2014	Paydown		70,330	70,330	70,225	70,222	0	108	0	108	0	70,330	0	0	0	2,396	06/15/2033
36200F-NJ-3	GNMA 1 POOL NO 599893 6.000% 03/15/33		12/01/2014	Paydown		5,467	5,467	5,554	5,548	0	(82)	0	(82)	0	5,467	0	0	0	180	03/15/2033
36200F-PE-2	GNMA 1 POOL NO 599921 6.000% 04/15/33		12/01/2014	Paydown		25,396	25,396	25,803	25,770	0	(374)	0	(374)	0	25,396	0	0	0	749	04/15/2033
36200F-SR-0	GNMA 1 POOL NO 600028 6.000% 04/15/33		12/01/2014	Paydown		1,523	1,523	1,547	1,545	0	(23)	0	(23)	0	1,523	0	0	0	50	04/15/2033
36200G-MD-5	GNMA POOL NO 600756 5.500% 02/15/34		12/01/2014	Paydown		136,172	136,172	132,927	133,086	0	3,086	0	3,086	0	136,172	0	0	0	3,263	02/15/2034
36200G-MU-7	GNMA POOL NO 600771 5.500% 03/15/34		12/01/2014	Paydown		40,285	40,285	39,325	39,376	0	909	0	909	0	40,285	0	0	0	736	03/15/2034
36200J-3Q-1	GNMA POOL NO 603007 6.000% 05/15/33		12/01/2014	Paydown		64,332	64,332	65,327	65,263	0	(930)	0	(930)	0	64,332	0	0	0	1,942	05/15/2033
36200J-AM-2	GNMA POOL NO 602212 6.000% 03/15/33		12/01/2014	Paydown		10,617	10,617	10,787	10,774	0	(157)	0	(157)	0	10,617	0	0	0	396	03/15/2033
36200J-AS-9	GNMA POOL NO 602217 6.000% 04/15/33		12/01/2014	Paydown		8,266	8,266	8,399	8,387	0	(121)	0	(121)	0	8,266	0	0	0	223	04/15/2033
36200J-QV-5	GNMA POOL NO 602668 6.000% 01/15/34		12/01/2014	Paydown		1,391	1,391	1,412	1,411	0	(21)	0	(21)	0	1,391	0	0	0	46	01/15/2034
36200J-T7-5	GNMA POOL NO 602774 5.500% 02/15/33		12/01/2014	Paydown		99	99	96	96	0	2	0	2	0	99	0	0	0	3	02/15/2033
36200K-EB-9	GNMA 1 POOL NO 603230 5.500% 03/15/34		12/01/2014	Paydown		180,933	180,933	186,573	185,883	0	(4,950)	0	(4,950)	0	180,933	0	0	0	6,701	03/15/2034
36200K-K5-5	GNMA 1 POOL NO 603416 5.500% 02/15/33		12/01/2014	Paydown		689	689	673	674	0	15	0	15	0	689	0	0	0	20	02/15/2033
36200K-K9-7	GNMA 1 POOL NO 603420 6.000% 02/15/33		12/01/2014	Paydown		11,671	11,671	11,850	11,836	0	(165)	0	(165)	0	11,671	0	0	0	420	02/15/2033
36200K-MR-5	GNMA 1 POOL NO 603468 5.500% 02/15/33		12/01/2014	Paydown		16,718	16,718	16,693	16,692	0	26	0	26	0	16,718	0	0	0	507	02/15/2033
36200K-R3-3	GNMA 1 POOL NO 603606 6.000% 04/15/33		12/01/2014	Paydown		18,731	18,731	19,031	19,011	0	(280)	0	(280)	0	18,731	0	0	0	992	04/15/2033
36200K-T7-2	GNMA 1 POOL NO 603674 6.000% 05/15/33		12/01/2014	Paydown		10,346	10,346	10,511	10,501	0	(155)	0	(155)	0	10,346	0	0	0	337	05/15/2033
36200M-B5-1	GNMA 1 POOL NO 604060 6.000% 03/15/33		12/01/2014	Paydown		644	644	654	654	0	(10)	0	(10)	0	644	0	0	0	21	03/15/2033
36200M-BH-5	GNMA 1 POOL NO 604040 6.000% 02/15/33		12/01/2014	Paydown		2,096	2,096	2,130	2,128	0	(31)	0	(31)	0	2,096	0	0	0	69	02/15/2033
36200M-EN-9	GNMA 1 POOL NO 604141 6.000% 03/15/33		12/01/2014	Paydown		14,807	14,807	15,037	15,029	0	(221)	0	(221)	0	14,807	0	0	0	433	03/15/2033
36200M-FA-6	GNMA 1 POOL NO 604161 6.000% 04/15/33		12/01/2014	Paydown		547	547	556	555	0	(8)	0	(8)	0	547	0	0	0	18	04/15/2033
36200M-FJ-7	GNMA 1 POOL NO 604169 6.000% 04/15/33		12/01/2014	Paydown		44,786	44,786	45,504	45,443	0	(657)	0	(657)	0	44,786	0	0	0	1,376	04/15/2033
36200M-J6-1	GNMA 1 POOL NO 604285 5.000% 05/15/33		12/01/2014	Paydown		339,713	339,713	334,591	334,989	0	4,724	0	4,724	0	339,713	0	0	0	9,660	05/15/2033
36200M-RJ-4	GNMA 1 POOL NO 604489 6.000% 07/15/33		12/01/2014	Paydown		7,861	7,861	7,982	7,976	0	(116)	0	(116)	0	7,861	0	0	0	224	07/15/2033
36200M-RS-4	GNMA 1 POOL NO 604497 5.000% 07/15/33		12/01/2014	Paydown		335,987	335,987	323,414	324,387	0	11,600	0	11,600	0	335,987	0	0	0	9,460	07/15/2033
36200M-WN-9	GNMA 1 POOL NO 604653 5.500% 01/15/36		12/01/2014	Paydown		218,315	218,315	213,061	213,240	0	5,075	0	5,075	0	218,315	0	0	0	3,970	01/15/2036
36200M-YK-3	GNMA 1 POOL NO 604714 6.000% 10/15/33		12/01/2014	Paydown		13,847	13,847	14,061	14,051	0	(205)	0	(205)	0	13,847	0	0	0	392	10/15/2033
36200M-YW-7	GNMA 1 POOL NO 604725 5.000% 10/15/33		12/01/2014	Paydown		1,153,392	1,153,392	1,148,335	1,148,586	0	4,806	0	4,806	0	1,153,392	0	0	0	29,752	10/15/2033
36200N-2X-8	GNMA POOL NO 605690 5.500% 09/15/34		12/01/2014	Paydown		48,549	48,549	47,392	47,469	0	1,080	0	1,080	0	48,549	0	0	0	1,391	09/15/2034
36200N-3C-3	GNMA POOL NO 605695 6.500% 09/15/34		12/01/2014	Paydown		7,551	7,551	7,889	7,870	0	(319)	0	(319)	0	7,551	0	0	0	349	09/15/2034
36200N-BP-5	GNMA POOL NO 604946 5.500% 01/15/34		12/01/2014	Paydown		61,296	61,296	59,836	59,910	0	1,387	0	1,387	0	61,296	0	0	0	1,788	01/15/2034
36200N-BQ-3	GNMA POOL NO 604947 6.000% 01/15/34		12/01/2014	Paydown		21,614	21,614	21,957	21,933	0	(320)	0	(320)	0	21,614	0	0	0	584	01/15/2034
36200N-CE-9	GNMA POOL NO 604969 6.000% 01/15/34		12/01/2014	Paydown		6,734	6,734	6,838	6,834	0	(100)	0	(100)	0	6,734	0	0	0	161	01/15/2034
36200N-NQ-0	GNMA POOL NO 605299 6.500% 07/15/34		12/01/2014	Paydown		116,173	116,173	121,990	121,347	0	(5,174)	0	(5,174)	0	116,173	0	0	0	4,158	07/15/2034
36200N-QR-5	GNMA POOL NO 605364 6.000% 09/15/34		12/01/2014	Paydown		215	215	214	214	0	0	0	0	0	215	0	0	0	7	09/15/2034
36200N-SQ-5	GNMA POOL NO 605427 5.500% 05/15/34		12/01/2014	Paydown		2,603,694	2,603,694	2,589,251	2,589,781	0	13,912	0	13,912	0	2,603,694	0	0	0	80,284	05/15/2034
36200N-SR-3	GNMA POOL NO 605428 6.000% 05/15/34		12/01/2014	Paydown		978	978	993	993	0	(15)	0	(15)	0	978	0	0	0	32	05/15/2034
36200N-SU-6	GNMA POOL NO 605431 5.500% 05/15/34		12/01/2014	Paydown		2,083,188	2,083,188	2,071,633	2,072,085	0	11,103	0	11,103	0	2,083,188	0	0	0	56,021	05/15/2034
36200N-T9-2	GNMA POOL NO 605476 5.500% 07/15/34		12/01/2014	Paydown		7,788	7,788	7,602	7,611	0	177	0	177	0	7,788	0	0	0	205	07/15/2034
36200N-TT-8	GNMA POOL NO 605462 5.500% 06/15/34		12/01/2014	Paydown		163,058	163,058	159,172	159,363	0	3,694	0	3,694	0	163,058	0	0	0	4,885	06/15/2034
36200N-UU-3	GNMA POOL NO 605495 6.500% 07/15/34		12/01/2014	Paydown		111,039	111,039	116,599	116,152	0	(5,113)	0	(5,113)	0	111,039	0	0	0	3,136	07/15/2034
36200N-WN-7	GNMA POOL NO 605553 6.500% 11/15/34		04/01/2014	Paydown		4,418	4,418	4,616	4,607	0	(189)	0	(189)	0	4,418	0	0	0	95	11/15/2034
36200N-YP-0	GNMA POOL NO 605618 5.500% 07/15/34		12/01/2014	Paydown		44,422	44,422	43,364	43,415	0	1,007	0	1,007	0	44,422	0	0	0	1,391	07/15/2034
36200Q-W6-7	GNMA 1 POOL NO 569569 6.000% 01/15/32		12/01/2014	Paydown		646	646	656	656	0	(10)	0	(10)	0	646	0	0	0	17	01/15/2032
36200R-2J-0	GNMA 1 POOL NO 570577 5.500% 03/15/34		12/01/2014	Paydown		12,199	12,199	12,566	12,530	0	(332)	0	(332)	0	12,199	0	0	0	257	03/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36200R-BF-8	GNMA 1 POOL NO 569838 6.000% 06/15/32		12/01/2014	Paydown		2,188	2,188	2,182	2,182	0	5	0	5	0	2,188	0	0	0	67	06/15/2032
36200R-HZ-8	GNMA 1 POOL NO 570048 5.500% 01/15/36		12/01/2014	Paydown		183,536	183,536	179,163	179,422	0	4,114	0	4,114	0	183,536	0	0	0	7,269	01/15/2036
36200R-P8-9	GNMA 1 POOL NO 570247 6.000% 12/15/31		12/01/2014	Paydown		113	113	115	115	0	(2)	0	(2)	0	113	0	0	0	4	12/15/2031
36200R-SM-5	GNMA 1 POOL NO 570324 6.000% 02/15/32		12/01/2014	Paydown		2,299	2,299	2,335	2,332	0	(33)	0	(33)	0	2,299	0	0	0	69	02/15/2032
36200R-YS-5	GNMA 1 POOL NO 570521 6.500% 01/15/32		12/01/2014	Paydown		7,444	7,444	7,562	7,553	0	(109)	0	(109)	0	7,444	0	0	0	261	01/15/2032
36200T-RQ-3	GNMA 1 POOL NO 572095 6.000% 03/15/34		12/01/2014	Paydown		45,074	45,074	44,968	44,968	0	106	0	106	0	45,074	0	0	0	1,175	03/15/2034
36200W-D6-5	GNMA 1 POOL NO 574425 6.500% 02/15/32		12/01/2014	Paydown		10,941	10,941	11,432	11,397	0	(457)	0	(457)	0	10,941	0	0	0	566	02/15/2032
36200W-E3-1	GNMA 1 POOL NO 574454 6.500% 02/15/32		12/01/2014	Paydown		12,892	12,892	13,098	13,081	0	(189)	0	(189)	0	12,892	0	0	0	304	02/15/2032
36200W-HZ-7	GNMA 1 POOL NO 574548 5.500% 04/15/34		12/01/2014	Paydown		21,121	21,121	20,617	20,647	0	474	0	474	0	21,121	0	0	0	684	04/15/2034
36200W-JM-4	GNMA 1 POOL NO 574568 5.500% 04/15/34		12/01/2014	Paydown		702,872	702,872	728,187	725,399	0	(22,527)	0	(22,527)	0	702,872	0	0	0	20,329	04/15/2034
36200X-6K-0	GNMA 1 POOL NO 576074 6.000% 01/15/32		12/01/2014	Paydown		967	967	982	981	0	(14)	0	(14)	0	967	0	0	0	32	01/15/2032
36200X-JW-0	GNMA 1 POOL NO 575477 6.000% 01/15/32		12/01/2014	Paydown		482	482	490	489	0	(7)	0	(7)	0	482	0	0	0	12	01/15/2032
36201C-4K-7	GNMA 1 POOL NO 579626 6.500% 02/15/32		12/01/2014	Paydown		9,175	9,175	9,316	9,311	0	(136)	0	(136)	0	9,175	0	0	0	314	02/15/2032
36201C-4R-2	GNMA 1 POOL NO 579632 6.000% 02/15/32		12/01/2014	Paydown		1,464	1,464	1,488	1,485	0	(21)	0	(21)	0	1,464	0	0	0	76	02/15/2032
36201E-HS-2	GNMA 1 POOL NO 580841 6.000% 06/15/34		12/01/2014	Paydown		180	180	179	179	0	1	0	1	0	180	0	0	0	7	06/15/2034
36201E-JS-0	GNMA 1 POOL NO 580873 6.500% 01/15/32		12/01/2014	Paydown		14,711	14,711	15,371	15,327	0	(615)	0	(615)	0	14,711	0	0	0	363	01/15/2032
36201F-AF-4	GNMA 1 POOL NO 581506 6.000% 04/15/33		12/01/2014	Paydown		31,279	31,279	31,779	31,742	0	(464)	0	(464)	0	31,279	0	0	0	492	04/15/2033
36201F-SZ-1	GNMA 1 POOL NO 582036 6.000% 02/15/32		12/01/2014	Paydown		1,044	1,044	1,061	1,060	0	(15)	0	(15)	0	1,044	0	0	0	15	02/15/2032
36201F-YS-0	GNMA 1 POOL NO 582221 6.000% 01/15/32		12/01/2014	Paydown		3,344	3,344	3,337	3,337	0	7	0	7	0	3,344	0	0	0	110	01/15/2032
36201G-UL-7	GNMA 1 POOL NO 582987 5.500% 10/15/34		12/01/2014	Paydown		23,976	23,976	23,405	23,434	0	542	0	542	0	23,976	0	0	0	654	10/15/2034
36201G-VF-9	GNMA 1 POOL NO 583014 5.500% 06/15/34		12/01/2014	Paydown		12,107	12,107	11,818	11,833	0	274	0	274	0	12,107	0	0	0	379	06/15/2034
36201H-L8-4	GNMA 1 POOL NO 583651 6.000% 11/15/32		12/01/2014	Paydown		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	11/15/2032
36201J-2Y-4	GNMA 1 POOL NO 584991 6.000% 04/15/32		12/01/2014	Paydown		7,177	7,177	7,292	7,275	0	(98)	0	(98)	0	7,177	0	0	0	182	04/15/2032
36201K-DP-8	GNMA 1 POOL NO 585210 6.000% 03/15/33		12/01/2014	Paydown		17,999	17,999	18,283	18,266	0	(267)	0	(267)	0	17,999	0	0	0	414	03/15/2033
36201L-GQ-1	GNMA 1 POOL NO 586207 6.500% 08/15/34		12/01/2014	Paydown		1,178	1,178	1,231	1,228	0	(50)	0	(50)	0	1,178	0	0	0	42	08/15/2034
36201M-4V-1	GNMA 1 POOL NO 587736 6.500% 08/15/32		12/01/2014	Paydown		1,494	1,494	1,557	1,557	0	(63)	0	(63)	0	1,494	0	0	0	81	08/15/2032
36201M-CK-6	GNMA 1 POOL NO 586974 6.000% 03/15/32		12/01/2014	Paydown		1,069	1,069	1,086	1,085	0	(16)	0	(16)	0	1,069	0	0	0	36	03/15/2032
36201M-NZ-1	GNMA 1 POOL NO 587308 5.500% 04/15/34		12/01/2014	Paydown		1,639	1,639	1,600	1,602	0	37	0	37	0	1,639	0	0	0	49	04/15/2034
36201M-RM-6	GNMA 1 POOL NO 587392 6.500% 11/15/32		12/01/2014	Paydown		769	769	803	802	0	(33)	0	(33)	0	769	0	0	0	25	11/15/2032
36201M-T5-1	GNMA 1 POOL NO 587472 6.500% 04/15/32		12/01/2014	Paydown		128	128	134	134	0	(5)	0	(5)	0	128	0	0	0	5	04/15/2032
36201N-KJ-8	GNMA 1 POOL NO 588097 6.000% 10/15/32		12/01/2014	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	10/15/2032
36201N-NH-9	GNMA 1 POOL NO 588192 6.000% 02/15/33		12/01/2014	Paydown		6,187	6,187	6,283	6,279	0	(92)	0	(92)	0	6,187	0	0	0	259	02/15/2033
36201N-QY-9	GNMA 1 POOL NO 588271 6.000% 04/15/33		12/01/2014	Paydown		1,160	1,160	1,178	1,177	0	(17)	0	(17)	0	1,160	0	0	0	38	04/15/2033
36201P-YR-0	GNMA 1 POOL NO 589420 6.000% 06/15/32		12/01/2014	Paydown		580	580	589	588	0	(9)	0	(9)	0	580	0	0	0	20	06/15/2032
36201Q-3U-5	GNMA 1 POOL NO 590411 6.000% 08/15/32		09/01/2014	Paydown		3,538	3,538	3,595	3,591	0	(53)	0	(53)	0	3,538	0	0	0	157	08/15/2032
36201Q-R9-6	GNMA 1 POOL NO 590112 5.500% 06/15/34		12/01/2014	Paydown		13,048	13,048	12,737	12,753	0	295	0	295	0	13,048	0	0	0	466	06/15/2034
36201Q-RS-4	GNMA 1 POOL NO 590097 5.500% 10/15/33		12/01/2014	Paydown		399	399	388	389	0	10	0	10	0	399	0	0	0	12	10/15/2033
36201S-6U-8	GNMA 1 POOL NO 592283 6.000% 02/15/33		12/01/2014	Paydown		11,651	11,651	11,832	11,824	0	(172)	0	(172)	0	11,651	0	0	0	382	02/15/2033
36201S-SR-1	GNMA 1 POOL NO 591928 6.500% 07/15/32		12/01/2014	Paydown		7,753	7,753	8,101	8,077	0	(324)	0	(324)	0	7,753	0	0	0	180	07/15/2032
36201T-FV-4	GNMA 1 POOL NO 592480 6.000% 01/15/33		12/01/2014	Paydown		13,732	13,732	13,945	13,937	0	(204)	0	(204)	0	13,732	0	0	0	493	01/15/2033
36201T-MM-6	GNMA 1 POOL NO 592664 6.000% 04/15/33		12/01/2014	Paydown		4,800	4,800	4,877	4,872	0	(72)	0	(72)	0	4,800	0	0	0	103	04/15/2033
36201U-2N-3	GNMA POOL NO 593981 6.000% 05/15/33		12/01/2014	Paydown		8,993	8,993	9,137	9,124	0	(132)	0	(132)	0	8,993	0	0	0	296	05/15/2033
36201U-D3-5	GNMA POOL NO 593322 6.000% 03/15/33		12/01/2014	Paydown		1,467	1,467	1,491	1,490	0	(22)	0	(22)	0	1,467	0	0	0	48	03/15/2033
36201U-UE-2	GNMA POOL NO 593781 5.500% 12/15/33		12/01/2014	Paydown		26,406	26,406	25,777	25,832	0	574	0	574	0	26,406	0	0	0	906	12/15/2033
36201V-ZY-1	GNMA 1 POOL NO 594859 6.500% 08/15/32		12/01/2014	Paydown		2,199	2,199	2,298	2,292	0	(93)	0	(93)	0	2,199	0	0	0	79	08/15/2032
36201X-AK-4	GNMA POOL NO 605810 5.500% 12/15/34		12/01/2014	Paydown		141,436	141,436	138,066	138,246	0	3,189	0	3,189	0	141,436	0	0	0	3,563	12/15/2034
36201X-AU-2	GNMA POOL NO 605819 5.500% 03/15/36		12/01/2014	Paydown		122,152	122,152	119,213	119,429	0	2,724	0	2,724	0	122,152	0	0	0	5,334	03/15/2036
36201Y-3H-7	GNMA 1 POOL NO 607500 5.500% 04/15/34		12/01/2014	Paydown		99,427	99,427	100,933	100,788	0	(1,362)	0	(1,362)	0	99,427	0	0	0	3,160	04/15/2034
36201Y-PA-8	GNMA 1 POOL NO 607117 5.500% 03/15/34		12/01/2014	Paydown		61,988	61,988	63,852	63,606	0	(1,618)	0	(1,618)	0	61,988	0	0	0	2,657	03/15/2034
36201Y-V9-4	GNMA 1 POOL NO 607340 6.000% 06/15/33		12/01/2014	Paydown		127,866	127,866	131,712	131,288	0	(3,422)	0	(3,422)	0	127,866	0	0	0	5,281	06/15/2033
36202A-GE-1	GNMA POOL NO 000197 12.000% 09/20/14		05/01/2014	Paydown		203	203	188	200	0	3	0	3	0	203	0	0	0	6	09/20/2014
36202D-2V-2	GNMA 2 POOL NO 003488 5.500% 12/20/33		12/01/2014	Paydown		353,397	353,397	356,908	356,580	0	(3,183)	0	(3,183)	0	353,397	0	0	0	10,051	12/20/2033
36202D-6F-3	GNMA 2 POOL NO 003570 6.000% 06/20/34		12/01/2014	Paydown		405,642	405,642	417,265	416,533	0	(10,891)	0	(10,891)	0	405,642	0	0	0	12,444	06/20/2034
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		11/21/2014	Credit Suisse First Boston Cor		6,211,746	5,798,173	6,259,309	6,252,003	0	(1,431)	0	(1,431)	0	6,250,572	0	(38,826)	(38,826)	228,706	02/20/2042
36202F-3N-4	GNMA POOL NO 005305 4.000% 02/20/42		12/01/2014	Paydown		2,160,312	2,160,312	2,332,526	2,329,797	0	(169,485)	0	(169,485)	0	2,160,312	0	0	0	47,167	02/20/2042
36202F-4Q-6	GNMA POOL NO 005331 3.500% 03/20/42		11/24/2014	Credit Suisse First Boston Cor		10,096,819	9,630,708	10,120,520	10,109,289	0	(3,969)	0	(3,969)	0	10,105,320	0	(8,500)	(8,500)	332,393	03/20/2042

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36202F-4Q-6	GNMA POOL NO 005331	3.500% 03/20/42		12/01/2014	Paydown		2,274,482	2,274,482	2,390,161	2,387,508	0	(113,026)	0	(113,026)	0	2,274,482	0	0	0	44,135	03/20/2042
36202F-B4-7	GNMA POOL NO 004559	5.000% 10/20/39		12/01/2014	Paydown		7,720	7,720	8,518	8,512	0	(792)	0	(792)	0	7,720	0	0	0	215	10/20/2039
36202F-DB-9	GNMA POOL NO 004598	4.500% 12/20/39		12/01/2014	Paydown		16,240	16,240	17,887	17,870	0	(1,630)	0	(1,630)	0	16,240	0	0	0	416	12/20/2039
36202F-E6-9	GNMA POOL NO 004657	4.500% 03/20/40		12/01/2014	Paydown		10,099	10,099	11,120	11,111	0	(1,011)	0	(1,011)	0	10,099	0	0	0	257	03/20/2040
36202F-GW-0	GNMA POOL NO 004713	4.500% 06/20/40		12/01/2014	Paydown		23,256	23,256	25,607	25,585	0	(2,329)	0	(2,329)	0	23,256	0	0	0	600	06/20/2040
36202F-HX-7	GNMA POOL NO 004746	4.500% 07/20/40		04/16/2014	JP Morgan Securities, Inc		1,012,186	932,085	1,024,129	1,022,373	0	162	0	162	0	1,022,535	0	(10,349)	(10,349)	16,428	07/20/2040
36202F-HX-7	GNMA POOL NO 004746	4.500% 07/20/40		04/01/2014	Paydown		51,487	51,487	56,571	56,474	0	(4,987)	0	(4,987)	0	51,487	0	0	0	468	07/20/2040
36202F-JP-2	GNMA POOL NO 004770	4.000% 08/20/40		11/21/2014	Credit Suisse First Boston Cor		10,778,088	10,045,841	10,852,647	10,835,545	0	(5,769)	0	(5,769)	0	10,829,776	0	(51,688)	(51,688)	396,253	08/20/2040
36202F-JP-2	GNMA POOL NO 004770	4.000% 08/20/40		11/01/2014	Paydown		1,879,337	1,879,337	2,030,271	2,027,071	0	(147,735)	0	(147,735)	0	1,879,337	0	0	0	40,711	08/20/2040
36202F-KM-7	GNMA POOL NO 004800	4.000% 09/20/40		11/21/2014	Credit Suisse First Boston Cor		1,954,938	1,822,122	1,968,461	1,965,227	0	(1,157)	0	(1,157)	0	1,964,069	0	(9,132)	(9,132)	71,873	09/20/2040
36202F-KM-7	GNMA POOL NO 004800	4.000% 09/20/40		11/01/2014	Paydown		313,633	313,633	338,821	338,264	0	(24,632)	0	(24,632)	0	313,633	0	0	0	6,764	09/20/2040
36202F-LP-9	GNMA POOL NO 004834	4.500% 10/20/40		12/01/2014	Paydown		26,379	26,379	29,045	29,023	0	(2,644)	0	(2,644)	0	26,379	0	0	0	655	10/20/2040
36202F-X8-4	GNMA POOL NO 005203	4.000% 10/20/41		06/01/2014	WELLS FARGO SEC LLC		6,151,065	5,790,515	6,178,660	6,171,082	0	1,065	0	1,065	0	6,172,147	0	(21,082)	(21,082)	127,391	10/20/2041
36202F-X8-4	GNMA POOL NO 005203	4.000% 10/20/41		12/01/2014	Paydown		4,163,555	4,163,555	4,425,094	4,419,993	0	(256,439)	0	(256,439)	0	4,163,555	0	0	0	91,399	10/20/2041
36202S-DK-1	GNMA 1 POOL NO 607706	6.000% 02/15/33		12/01/2014	Paydown		49,186	49,186	49,071	49,071	0	115	0	115	0	49,186	0	0	0	2,523	02/15/2033
36202S-ST-6	GNMA 1 POOL NO 608130	6.000% 03/15/33		12/01/2014	Paydown		15,757	15,757	16,009	15,990	0	(232)	0	(232)	0	15,757	0	0	0	358	03/15/2033
36202T-DR-4	GNMA POOL NO 608612	5.500% 05/15/34		12/01/2014	Paydown		50,148	50,148	48,953	49,045	0	1,103	0	1,103	0	50,148	0	0	0	1,974	05/15/2034
36202T-EM-4	GNMA POOL NO 608640	5.500% 07/15/34		12/01/2014	Paydown		48,247	48,247	47,098	47,168	0	1,080	0	1,080	0	48,247	0	0	0	2,322	07/15/2034
36202T-P5-9	GNMA POOL NO 608944	5.500% 06/15/36		12/01/2014	Paydown		9,150	9,150	8,930	8,944	0	207	0	207	0	9,150	0	0	0	276	06/15/2036
36202U-3S-0	GNMA POOL NO 610209	6.000% 05/15/33		12/01/2014	Paydown		17,680	17,680	17,953	17,935	0	(254)	0	(254)	0	17,680	0	0	0	665	05/15/2033
36202U-DB-6	GNMA POOL NO 609498	6.000% 10/15/33		12/01/2014	Paydown		47,747	47,747	48,487	48,455	0	(708)	0	(708)	0	47,747	0	0	0	804	10/15/2033
36202U-FZ-1	GNMA POOL NO 609584	5.500% 04/15/34		12/01/2014	Paydown		1,104	1,104	1,078	1,079	0	25	0	25	0	1,104	0	0	0	33	04/15/2034
36202U-HU-0	GNMA POOL NO 609643	6.000% 05/15/33		12/01/2014	Paydown		28,962	28,962	29,410	29,390	0	(428)	0	(428)	0	28,962	0	0	0	1,362	05/15/2033
36202W-AV-1	GNMA POOL NO 611220	5.500% 06/15/34		12/01/2014	Paydown		12,996	12,996	12,686	12,702	0	294	0	294	0	12,996	0	0	0	359	06/15/2034
36203A-D9-4	GNMA 1 POOL NO 343128	7.000% 12/15/22		12/01/2014	Paydown		645	645	620	626	0	19	0	19	0	645	0	0	0	25	12/15/2022
36203A-EB-8	GNMA 1 POOL NO 343130	7.500% 12/15/22		12/01/2014	Paydown		1,442	1,442	1,501	1,482	0	(41)	0	(41)	0	1,442	0	0	0	59	12/15/2022
36203A-EM-4	GNMA 1 POOL NO 343140	7.000% 12/15/22		12/01/2014	Paydown		382	382	348	356	0	26	0	26	0	382	0	0	0	15	12/15/2022
36203A-MH-6	GNMA 1 POOL NO 343360	7.000% 05/15/23		09/01/2014	Paydown		1,229	1,229	1,213	1,215	0	14	0	14	0	1,229	0	0	0	63	05/15/2023
36203A-TM-8	GNMA 1 POOL NO 343556	7.000% 04/15/23		03/01/2014	Paydown		542	542	535	536	0	6	0	6	0	542	0	0	0	9	04/15/2023
36203A-VZ-6	GNMA 1 POOL NO 343632	7.000% 07/15/23		12/01/2014	Paydown		3,332	3,332	3,287	3,296	0	36	0	36	0	3,332	0	0	0	132	07/15/2023
36203B-J3-9	GNMA 1 POOL NO 344182	8.000% 12/15/22		12/01/2014	Paydown		4,241	4,241	4,310	4,295	0	(54)	0	(54)	0	4,241	0	0	0	186	12/15/2022
36203B-J5-4	GNMA 1 POOL NO 344184	7.000% 12/15/22		12/01/2014	Paydown		2,012	2,012	2,038	2,029	0	(17)	0	(17)	0	2,012	0	0	0	53	12/15/2022
36203B-KH-6	GNMA 1 POOL NO 344196	7.000% 01/15/23		12/01/2014	Paydown		5,444	5,444	5,374	5,386	0	58	0	58	0	5,444	0	0	0	289	01/15/2023
36203B-KQ-6	GNMA 1 POOL NO 344203	7.000% 01/15/23		12/01/2014	Paydown		298	298	294	294	0	3	0	3	0	298	0	0	0	11	01/15/2023
36203B-LN-2	GNMA 1 POOL NO 344233	8.000% 02/15/23		12/01/2014	Paydown		3,419	3,419	3,556	3,523	0	(104)	0	(104)	0	3,419	0	0	0	150	02/15/2023
36203B-UC-6	GNMA 1 POOL NO 344479	7.500% 05/15/23		12/01/2014	Paydown		332	332	331	331	0	1	0	1	0	332	0	0	0	14	05/15/2023
36203C-4K-5	GNMA 1 POOL NO 345626	7.500% 03/15/24		12/01/2014	Paydown		116	116	116	116	0	0	0	0	0	116	0	0	0	5	03/15/2024
36203C-HL-9	GNMA 1 POOL NO 345035	7.500% 09/15/23		12/01/2014	Paydown		726	726	753	746	0	(20)	0	(20)	0	726	0	0	0	30	09/15/2023
36203C-HN-5	GNMA 1 POOL NO 345037	7.500% 10/15/23		12/01/2014	Paydown		267	267	266	266	0	1	0	1	0	267	0	0	0	11	10/15/2023
36203C-JR-4	GNMA 1 POOL NO 345072	7.000% 12/15/23		12/01/2014	Paydown		3,880	3,880	3,915	3,903	0	(23)	0	(23)	0	3,880	0	0	0	117	12/15/2023
36203C-Q2-1	GNMA 1 POOL NO 345273	7.000% 04/15/23		12/01/2014	Paydown		624	624	615	617	0	7	0	7	0	624	0	0	0	24	04/15/2023
36203C-ST-0	GNMA 1 POOL NO 345330	7.000% 06/15/23		12/01/2014	Paydown		2,784	2,784	2,747	2,753	0	31	0	31	0	2,784	0	0	0	101	06/15/2023
36203C-SW-3	GNMA 1 POOL NO 345333	7.500% 07/15/23		12/01/2014	Paydown		2,651	2,651	2,548	2,566	0	86	0	86	0	2,651	0	0	0	136	07/15/2023
36203C-ZG-0	GNMA 1 POOL NO 345543	7.000% 02/15/24		12/01/2014	Paydown		1,774	1,774	1,823	1,810	0	(36)	0	(36)	0	1,774	0	0	0	57	02/15/2024
36203D-EC-0	GNMA 1 POOL NO 345831	7.000% 09/15/23		12/01/2014	Paydown		1,154	1,154	1,161	1,160	0	(5)	0	(5)	0	1,154	0	0	0	43	09/15/2023
36203D-F2-1	GNMA 1 POOL NO 345885	7.000% 09/15/23		12/01/2014	Paydown		1,868	1,868	1,843	1,847	0	21	0	21	0	1,868	0	0	0	68	09/15/2023
36203D-HL-7	GNMA 1 POOL NO 345935	7.000% 02/15/24		12/01/2014	Paydown		19,163	19,163	19,001	19,023	0	140	0	140	0	19,163	0	0	0	734	02/15/2024
36203D-M8-0	GNMA 1 POOL NO 346083	7.500% 03/15/23		12/01/2014	Paydown		969	969	919	932	0	37	0	37	0	969	0	0	0	40	03/15/2023
36203D-MG-2	GNMA 1 POOL NO 346059	7.000% 12/15/23		12/01/2014	Paydown		2,983	2,983	3,004	2,997	0	(14)	0	(14)	0	2,983	0	0	0	92	12/15/2023
36203D-MH-0	GNMA 1 POOL NO 346060	7.000% 12/15/23		12/01/2014	Paydown		1,580	1,580	1,590	1,587	0	(7)	0	(7)	0	1,580	0	0	0	61	12/15/2023
36203D-R4-4	GNMA 1 POOL NO 346207	7.000% 12/15/22		12/01/2014	Paydown		657	657	638	642	0	14	0	14	0	657	0	0	0	25	12/15/2022
36203D-RN-2	GNMA 1 POOL NO 346193	7.000% 12/15/22		12/01/2014	Paydown		846	846	858	853	0	(7)	0	(7)	0	846	0	0	0	33	12/15/2022
36203E-6E-3	GNMA POOL NO 347469	7.000% 06/15/23		03/01/2014	Paydown		4,021	4,021	3,969	3,977	0	44	0	44	0	4,021	0	0	0	58	06/15/2023
36203E-6W-3	GNMA POOL NO 347485	7.000% 08/15/23		12/01/2014	Paydown		3,181	3,181	3,139	3,149	0	32	0	32	0	3,181	0	0	0	120	08/15/2023
36203E-AY-4	GNMA POOL NO 346623	7.000% 06/15/23		12/01/2014	Paydown		270	270	272	272	0	(1)	0	(1)	0	270	0	0	0	10	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203E-BL-1	GNMA POOL NO 346643 7.000% 07/15/23		12/01/2014	Paydown		4,134	4,134	4,081	4,089	0	45	0	45	0	4,134	0	0	0	173	07/15/2023
36203E-DG-0	GNMA POOL NO 346703 7.500% 08/15/23		12/01/2014	Paydown		991	991	1,026	1,016	0	(25)	0	(25)	0	991	0	0	0	40	08/15/2023
36203E-MJ-4	GNMA POOL NO 346961 7.000% 12/15/23		12/01/2014	Paydown		114	114	112	113	0	1	0	1	0	114	0	0	0	4	12/15/2023
36203F-FG-5	GNMA 1 POOL NO 347667 7.000% 07/15/23		06/01/2014	Paydown		8,395	8,395	8,284	8,305	0	90	0	90	0	8,395	0	0	0	288	07/15/2023
36203F-FT-7	GNMA 1 POOL NO 347678 7.500% 08/15/23		12/01/2014	Paydown		159	159	165	164	0	(5)	0	(5)	0	159	0	0	0	6	08/15/2023
36203F-MK-8	GNMA 1 POOL NO 347862 7.500% 05/15/23		12/01/2014	Paydown		210	210	220	218	0	(8)	0	(8)	0	210	0	0	0	9	05/15/2023
36203F-U2-9	GNMA 1 POOL NO 348101 7.000% 06/15/23		12/01/2014	Paydown		4,332	4,332	4,273	4,285	0	47	0	47	0	4,332	0	0	0	208	06/15/2023
36203F-WD-3	GNMA 1 POOL NO 348144 7.000% 07/15/23		12/01/2014	Paydown		1,190	1,190	1,201	1,198	0	(7)	0	(7)	0	1,190	0	0	0	46	07/15/2023
36203F-WR-2	GNMA 1 POOL NO 348156 7.000% 07/15/23		12/01/2014	Paydown		398	398	393	394	0	4	0	4	0	398	0	0	0	15	07/15/2023
36203G-6U-2	GNMA 1 POOL NO 349283 8.500% 01/15/23		12/01/2014	Paydown		186	186	197	194	0	(8)	0	(8)	0	186	0	0	0	9	01/15/2023
36203G-D3-4	GNMA 1 POOL NO 348522 7.500% 07/15/23		12/01/2014	Paydown		933	933	930	930	0	3	0	3	0	933	0	0	0	38	07/15/2023
36203G-J7-9	GNMA 1 POOL NO 348686 7.500% 05/15/23		12/01/2014	Paydown		40	40	38	38	0	2	0	2	0	40	0	0	0	2	05/15/2023
36203G-KA-0	GNMA 1 POOL NO 348689 7.500% 05/15/23		12/01/2014	Paydown		62	62	59	60	0	2	0	2	0	62	0	0	0	4	05/15/2023
36203G-KT-9	GNMA 1 POOL NO 348706 7.000% 06/15/23		12/01/2014	Paydown		44	44	45	44	0	0	0	0	0	44	0	0	0	2	06/15/2023
36203G-N6-6	GNMA 1 POOL NO 348813 7.500% 06/15/23		12/01/2014	Paydown		453	453	456	455	0	(3)	0	(3)	0	453	0	0	0	19	06/15/2023
36203G-NV-1	GNMA 1 POOL NO 348804 8.000% 05/15/23		12/01/2014	Paydown		570	570	592	587	0	(17)	0	(17)	0	570	0	0	0	25	05/15/2023
36203G-P9-8	GNMA 1 POOL NO 348848 7.000% 06/15/23		12/01/2014	Paydown		310	310	312	311	0	(2)	0	(2)	0	310	0	0	0	12	06/15/2023
36203G-PG-2	GNMA 1 POOL NO 348823 7.000% 06/15/23		12/01/2014	Paydown		3,575	3,575	3,528	3,536	0	39	0	39	0	3,575	0	0	0	94	06/15/2023
36203G-SU-8	GNMA 1 POOL NO 348931 7.000% 08/15/23		12/01/2014	Paydown		1,641	1,641	1,619	1,623	0	18	0	18	0	1,641	0	0	0	63	08/15/2023
36203G-T6-0	GNMA 1 POOL NO 348973 8.500% 05/15/23		12/01/2014	Paydown		746	746	754	751	0	(5)	0	(5)	0	746	0	0	0	36	05/15/2023
36203H-C3-3	GNMA 1 POOL NO 349390 7.000% 06/15/23		12/01/2014	Paydown		3,900	3,900	3,848	3,859	0	41	0	41	0	3,900	0	0	0	161	06/15/2023
36203H-J5-1	GNMA 1 POOL NO 349584 7.500% 04/15/23		12/01/2014	Paydown		219	219	210	212	0	7	0	7	0	219	0	0	0	9	04/15/2023
36203H-YN-5	GNMA 1 POOL NO 350017 7.500% 02/15/23		12/01/2014	Paydown		994	994	990	990	0	4	0	4	0	994	0	0	0	41	02/15/2023
36203J-DG-9	GNMA POOL NO 350303 7.000% 04/15/23		03/01/2014	Paydown		17,870	17,870	17,627	17,680	0	190	0	190	0	17,870	0	0	0	311	04/15/2023
36203J-JY-4	GNMA POOL NO 350479 7.000% 05/15/23		12/01/2014	Paydown		699	699	690	692	0	7	0	7	0	699	0	0	0	27	05/15/2023
36203J-U9-6	GNMA POOL NO 350808 7.000% 08/15/23		12/01/2014	Paydown		1,722	1,722	1,700	1,704	0	18	0	18	0	1,722	0	0	0	65	08/15/2023
36203K-A2-0	GNMA 1 POOL NO 351125 7.500% 07/15/23		12/01/2014	Paydown		45	45	44	44	0	0	0	0	0	45	0	0	0	2	07/15/2023
36203K-CL-6	GNMA 1 POOL NO 351175 7.000% 09/15/23		12/01/2014	Paydown		1,080	1,080	1,066	1,068	0	12	0	12	0	1,080	0	0	0	40	09/15/2023
36203K-K6-0	GNMA 1 POOL NO 351417 7.000% 01/15/24		12/01/2014	Paydown		3,052	3,052	3,072	3,066	0	(14)	0	(14)	0	3,052	0	0	0	140	01/15/2024
36203K-QW-7	GNMA 1 POOL NO 351569 7.000% 11/15/23		02/01/2014	Paydown		2,008	2,008	2,021	2,017	0	(10)	0	(10)	0	2,008	0	0	0	23	11/15/2023
36203K-RZ-9	GNMA 1 POOL NO 351604 7.500% 03/15/23		12/01/2014	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	2	03/15/2023
36203L-BT-8	GNMA 1 POOL NO 352050 7.000% 10/15/23		12/01/2014	Paydown		205	205	202	202	0	2	0	2	0	205	0	0	0	9	10/15/2023
36203L-DM-1	GNMA 1 POOL NO 352108 7.000% 08/15/23		12/01/2014	Paydown		90	90	91	91	0	0	0	0	0	90	0	0	0	3	08/15/2023
36203L-DX-7	GNMA 1 POOL NO 352118 8.000% 08/15/23		12/01/2014	Paydown		672	672	705	699	0	(26)	0	(26)	0	672	0	0	0	15	08/15/2023
36203L-ET-5	GNMA 1 POOL NO 352146 8.000% 07/15/23		12/01/2014	Paydown		56,554	56,554	58,826	58,363	0	(1,809)	0	(1,809)	0	56,554	0	0	0	3,305	07/15/2023
36203L-F5-6	GNMA 1 POOL NO 352188 7.500% 04/15/23		12/01/2014	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	04/15/2023
36203L-F8-0	GNMA 1 POOL NO 352191 7.000% 05/15/23		12/01/2014	Paydown		681	681	672	673	0	8	0	8	0	681	0	0	0	26	05/15/2023
36203L-FK-3	GNMA 1 POOL NO 352170 8.000% 06/15/23		12/01/2014	Paydown		139	139	145	144	0	(5)	0	(5)	0	139	0	0	0	6	06/15/2023
36203L-GC-0	GNMA 1 POOL NO 352195 8.000% 05/15/23		12/01/2014	Paydown		287	287	301	298	0	(10)	0	(10)	0	287	0	0	0	13	05/15/2023
36203L-H8-8	GNMA 1 POOL NO 352255 8.000% 05/15/23		12/01/2014	Paydown		38	38	39	39	0	(1)	0	(1)	0	38	0	0	0	2	05/15/2023
36203L-WJ-7	GNMA 1 POOL NO 352649 8.000% 04/15/23		12/01/2014	Paydown		505	505	534	526	0	(21)	0	(21)	0	505	0	0	0	22	04/15/2023
36203L-XQ-0	GNMA 1 POOL NO 352687 7.000% 06/15/23		12/01/2014	Paydown		1,504	1,504	1,484	1,488	0	16	0	16	0	1,504	0	0	0	73	06/15/2023
36203L-YF-3	GNMA 1 POOL NO 352710 7.000% 07/15/23		12/01/2014	Paydown		1,317	1,317	1,299	1,303	0	14	0	14	0	1,317	0	0	0	52	07/15/2023
36203M-ES-5	GNMA 1 POOL NO 353045 8.000% 07/15/24		12/01/2014	Paydown		1,492	1,492	1,558	1,543	0	(52)	0	(52)	0	1,492	0	0	0	65	07/15/2024
36203M-JN-1	GNMA 1 POOL NO 353169 7.000% 12/15/23		12/01/2014	Paydown		2,235	2,235	2,206	2,213	0	23	0	23	0	2,235	0	0	0	85	12/15/2023
36203M-M9-8	GNMA 1 POOL NO 353284 7.500% 05/15/23		12/01/2014	Paydown		332	332	331	331	0	1	0	1	0	332	0	0	0	14	05/15/2023
36203M-P8-7	GNMA 1 POOL NO 353347 8.000% 08/15/24		12/01/2014	Paydown		778	778	814	806	0	(29)	0	(29)	0	778	0	0	0	34	08/15/2024
36203M-RC-6	GNMA 1 POOL NO 353383 8.000% 05/15/25		12/01/2014	Paydown		82	82	85	85	0	(3)	0	(3)	0	82	0	0	0	4	05/15/2025
36203M-RW-2	GNMA 1 POOL NO 353401 8.000% 08/15/25		12/01/2014	Paydown		67	67	70	69	0	(2)	0	(2)	0	67	0	0	0	3	08/15/2025
36203N-3E-6	GNMA 1 POOL NO 354597 8.000% 06/15/23		12/01/2014	Paydown		17,127	17,127	17,943	17,737	0	(609)	0	(609)	0	17,127	0	0	0	304	06/15/2023
36203N-5M-6	GNMA 1 POOL NO 354652 7.000% 09/15/23		12/01/2014	Paydown		1,638	1,638	1,617	1,620	0	18	0	18	0	1,638	0	0	0	59	09/15/2023
36203N-5S-3	GNMA 1 POOL NO 354657 7.000% 09/15/23		12/01/2014	Paydown		3,385	3,385	3,340	3,347	0	38	0	38	0	3,385	0	0	0	126	09/15/2023
36203N-6K-9	GNMA 1 POOL NO 354674 7.000% 10/15/23		12/01/2014	Paydown		21,285	21,285	21,422	21,384	0	(99)	0	(99)	0	21,285	0	0	0	772	10/15/2023
36203N-6W-3	GNMA 1 POOL NO 354685 7.000% 11/15/23		12/01/2014	Paydown		7,365	7,365	7,410	7,399	0	(34)	0	(34)	0	7,365	0	0	0	238	11/15/2023
36203N-7K-8	GNMA 1 POOL NO 354698 8.000% 11/15/23		12/01/2014	Paydown		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	11/15/2023
36203N-G8-5	GNMA 1 POOL NO 354023 7.000% 05/15/23		12/01/2014	Paydown		6,228	6,228	6,145	6,169	0	59	0	59	0	6,228	0	0	0	237	05/15/2023
36203N-SG-4	GNMA 1 POOL NO 354319 7.000% 06/15/23		12/01/2014	Paydown		2,924	2,924	2,884	2,893	0	31	0	31	0	2,924	0	0	0	114	06/15/2023
36203N-TD-0	GNMA 1 POOL NO 354348 8.500% 01/15/23		12/01/2014	Paydown		488	488	504	499	0	(10)	0	(10)	0	488	0	0	0	23	01/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203P-A6-0	GNMA 1 POOL NO 354729 7.500% 01/15/24		12/01/2014	Paydown		1,110	1,110	1,151	1,140	0	(30)	0	(30)	0	1,110	0	0	0	50	01/15/2024
36203P-AV-5	GNMA 1 POOL NO 354720 7.000% 01/15/24		12/01/2014	Paydown		369	369	371	371	0	(2)	0	(2)	0	369	0	0	0	17	01/15/2024
36203P-CR-2	GNMA 1 POOL NO 354780 7.000% 03/15/24		12/01/2014	Paydown		1,787	1,787	1,834	1,821	0	(34)	0	(34)	0	1,787	0	0	0	70	03/15/2024
36203P-CS-0	GNMA 1 POOL NO 354781 7.500% 03/15/24		12/01/2014	Paydown		869	869	901	894	0	(25)	0	(25)	0	869	0	0	0	33	03/15/2024
36203P-DB-6	GNMA 1 POOL NO 354798 7.000% 04/15/24		12/01/2014	Paydown		738	738	758	753	0	(15)	0	(15)	0	738	0	0	0	22	04/15/2024
36203P-E6-6	GNMA 1 POOL NO 354857 8.000% 07/15/24		12/01/2014	Paydown		2,488	2,488	2,601	2,579	0	(91)	0	(91)	0	2,488	0	0	0	114	07/15/2024
36203P-MH-3	GNMA 1 POOL NO 355060 7.000% 03/15/24		12/01/2014	Paydown		15,447	15,447	15,551	15,507	0	(60)	0	(60)	0	15,447	0	0	0	541	03/15/2024
36203P-W5-8	GNMA 1 POOL NO 355368 8.000% 11/15/21		12/01/2014	Paydown		425	425	444	438	0	(12)	0	(12)	0	425	0	0	0	19	11/15/2021
36203Q-4A-6	GNMA POOL NO 356417 8.000% 05/15/23		12/01/2014	Paydown		1,888	1,888	1,962	1,941	0	(53)	0	(53)	0	1,888	0	0	0	42	05/15/2023
36203Q-EH-0	GNMA POOL NO 355736 7.000% 07/15/23		12/01/2014	Paydown		530	530	523	525	0	6	0	6	0	530	0	0	0	20	07/15/2023
36203R-4F-3	GNMA 1 POOL NO 357322 7.000% 09/15/23		12/01/2014	Paydown		294	294	296	295	0	(1)	0	(1)	0	294	0	0	0	11	09/15/2023
36203R-4X-4	GNMA 1 POOL NO 357338 7.000% 10/15/23		12/01/2014	Paydown		351	351	347	347	0	4	0	4	0	351	0	0	0	13	10/15/2023
36203R-FM-6	GNMA 1 POOL NO 356672 7.500% 07/15/23		12/01/2014	Paydown		38	38	36	37	0	1	0	1	0	38	0	0	0	2	07/15/2023
36203R-GL-7	GNMA 1 POOL NO 356703 7.000% 09/15/23		12/01/2014	Paydown		4,808	4,808	4,743	4,756	0	53	0	53	0	4,808	0	0	0	171	09/15/2023
36203R-L2-3	GNMA 1 POOL NO 356845 7.000% 05/15/23		03/01/2014	Paydown		4,863	4,863	4,799	4,811	0	52	0	52	0	4,863	0	0	0	84	05/15/2023
36203R-M3-0	GNMA 1 POOL NO 356878 7.000% 05/15/23		12/01/2014	Paydown		2,453	2,453	2,468	2,464	0	(11)	0	(11)	0	2,453	0	0	0	100	05/15/2023
36203R-SP-5	GNMA 1 POOL NO 357026 7.000% 07/15/23		12/01/2014	Paydown		561	561	553	555	0	6	0	6	0	561	0	0	0	22	07/15/2023
36203R-YS-2	GNMA 1 POOL NO 357221 7.500% 09/15/23		12/01/2014	Paydown		176	176	183	182	0	(5)	0	(5)	0	176	0	0	0	7	09/15/2023
36203R-ZZ-5	GNMA 1 POOL NO 357260 7.000% 09/15/23		12/01/2014	Paydown		2,122	2,122	2,094	2,099	0	23	0	23	0	2,122	0	0	0	78	09/15/2023
36203S-4K-0	GNMA 1 POOL NO 358226 7.000% 08/15/23		12/01/2014	Paydown		2,474	2,474	2,442	2,446	0	27	0	27	0	2,474	0	0	0	72	08/15/2023
36203S-TQ-0	GNMA 1 POOL NO 357959 7.000% 07/15/23		12/01/2014	Paydown		859	859	848	850	0	9	0	9	0	859	0	0	0	33	07/15/2023
36203S-YL-5	GNMA 1 POOL NO 358115 7.000% 07/15/23		12/01/2014	Paydown		2,751	2,751	2,715	2,722	0	29	0	29	0	2,751	0	0	0	106	07/15/2023
36203T-3D-5	GNMA 1 POOL NO 359096 7.000% 07/15/23		12/01/2014	Paydown		369	369	364	365	0	4	0	4	0	369	0	0	0	14	07/15/2023
36203T-3N-3	GNMA 1 POOL NO 359105 8.000% 07/15/23		12/01/2014	Paydown		5,028	5,028	5,357	5,266	0	(238)	0	(238)	0	5,028	0	0	0	291	07/15/2023
36203T-3T-0	GNMA 1 POOL NO 359110 7.000% 08/15/23		12/01/2014	Paydown		8,680	8,680	8,565	8,590	0	90	0	90	0	8,680	0	0	0	299	08/15/2023
36203T-M6-9	GNMA 1 POOL NO 358681 7.000% 08/15/23		12/01/2014	Paydown		3,527	3,527	3,480	3,492	0	35	0	35	0	3,527	0	0	0	135	08/15/2023
36203T-MW-2	GNMA 1 POOL NO 358673 7.000% 07/15/23		12/01/2014	Paydown		725	725	729	728	0	(3)	0	(3)	0	725	0	0	0	28	07/15/2023
36203T-ND-3	GNMA 1 POOL NO 358688 7.500% 08/15/23		12/01/2014	Paydown		32	32	32	32	0	0	0	0	0	32	0	0	0	2	08/15/2023
36203T-PD-1	GNMA 1 POOL NO 358720 7.000% 12/15/23		12/01/2014	Paydown		735	735	740	738	0	(3)	0	(3)	0	735	0	0	0	28	12/15/2023
36203T-PT-6	GNMA 1 POOL NO 358734 7.500% 09/15/23		12/01/2014	Paydown		245	245	249	248	0	(3)	0	(3)	0	245	0	0	0	10	09/15/2023
36203T-QB-4	GNMA 1 POOL NO 358750 8.000% 10/15/23		12/01/2014	Paydown		3,117	3,117	3,254	3,216	0	(98)	0	(98)	0	3,117	0	0	0	221	10/15/2023
36203T-TG-0	GNMA 1 POOL NO 358851 7.000% 10/15/23		12/01/2014	Paydown		2,846	2,846	2,808	2,816	0	30	0	30	0	2,846	0	0	0	133	10/15/2023
36203T-WH-4	GNMA 1 POOL NO 358948 7.500% 06/15/23		12/01/2014	Paydown		199	199	198	198	0	1	0	1	0	199	0	0	0	8	06/15/2023
36203U-2S-0	GNMA 1 POOL NO 359985 7.000% 01/15/24		12/01/2014	Paydown		194	194	199	197	0	(4)	0	(4)	0	194	0	0	0	8	01/15/2024
36203U-GF-3	GNMA 1 POOL NO 359398 8.000% 08/15/23		12/01/2014	Paydown		2,657	2,657	2,783	2,752	0	(95)	0	(95)	0	2,657	0	0	0	116	08/15/2023
36203U-HA-3	GNMA 1 POOL NO 359425 8.500% 09/15/23		12/01/2014	Paydown		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	2	09/15/2023
36203U-K4-3	GNMA 1 POOL NO 359515 7.500% 05/15/24		12/01/2014	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	2	05/15/2024
36203U-N3-2	GNMA 1 POOL NO 359610 7.000% 08/15/23		12/01/2014	Paydown		204	204	205	205	0	(1)	0	(1)	0	204	0	0	0	8	08/15/2023
36203U-U4-2	GNMA 1 POOL NO 359803 7.000% 08/15/23		12/01/2014	Paydown		2,026	2,026	2,000	2,005	0	22	0	22	0	2,026	0	0	0	100	08/15/2023
36203U-Y8-9	GNMA 1 POOL NO 359935 7.000% 11/15/23		12/01/2014	Paydown		370	370	365	365	0	4	0	4	0	370	0	0	0	14	11/15/2023
36203U-Z5-4	GNMA 1 POOL NO 359964 7.500% 12/15/23		12/01/2014	Paydown		487	487	485	485	0	2	0	2	0	487	0	0	0	20	12/15/2023
36203V-4M-9	GNMA 1 POOL NO 360928 7.000% 07/15/23		12/01/2014	Paydown		1,370	1,370	1,352	1,356	0	14	0	14	0	1,370	0	0	0	53	07/15/2023
36203V-CD-0	GNMA 1 POOL NO 360168 7.500% 08/15/23		12/01/2014	Paydown		290	290	292	292	0	(2)	0	(2)	0	290	0	0	0	12	08/15/2023
36203V-MX-5	GNMA 1 POOL NO 360474 7.000% 01/15/24		12/01/2014	Paydown		6,802	6,802	6,847	6,831	0	(29)	0	(29)	0	6,802	0	0	0	295	01/15/2024
36203V-PA-2	GNMA 1 POOL NO 360517 7.500% 04/15/24		12/01/2014	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	1	04/15/2024
36203V-UM-0	GNMA 1 POOL NO 360688 7.000% 06/15/23		10/01/2014	Paydown		2,628	2,628	2,652	2,644	0	(15)	0	(15)	0	2,628	0	0	0	148	06/15/2023
36203V-YJ-3	GNMA 1 POOL NO 360813 7.000% 03/15/24		12/01/2014	Paydown		838	838	843	841	0	(4)	0	(4)	0	838	0	0	0	33	03/15/2024
36203V-ZX-1	GNMA 1 POOL NO 360858 7.000% 04/15/24		12/01/2014	Paydown		2,192	2,192	2,246	2,231	0	(38)	0	(38)	0	2,192	0	0	0	83	04/15/2024
36203W-2E-7	GNMA 1 POOL NO 361773 7.000% 02/15/22		12/01/2014	Paydown		471	471	481	477	0	(7)	0	(7)	0	471	0	0	0	18	02/15/2022
36203W-2J-6	GNMA 1 POOL NO 361777 7.000% 03/15/22		12/01/2014	Paydown		808	808	818	815	0	(7)	0	(7)	0	808	0	0	0	31	03/15/2022
36203W-2Z-0	GNMA 1 POOL NO 361792 7.000% 08/15/23		12/01/2014	Paydown		1,828	1,828	1,804	1,809	0	19	0	19	0	1,828	0	0	0	70	08/15/2023
36203W-N8-7	GNMA 1 POOL NO 361415 7.000% 03/15/24		12/01/2014	Paydown		351	351	360	358	0	(7)	0	(7)	0	351	0	0	0	13	03/15/2024
36203W-NX-2	GNMA 1 POOL NO 361406 7.000% 02/15/24		12/01/2014	Paydown		439	439	442	441	0	(2)	0	(2)	0	439	0	0	0	17	02/15/2024
36203W-PR-3	GNMA 1 POOL NO 361432 7.500% 05/15/24		12/01/2014	Paydown		511	511	505	506	0	6	0	6	0	511	0	0	0	22	05/15/2024
36203W-RC-4	GNMA 1 POOL NO 361483 7.500% 08/15/23		12/01/2014	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	3	08/15/2023
36203W-VK-1	GNMA 1 POOL NO 361618 7.000% 11/15/25		12/01/2014	Paydown		707	707	717	714	0	(7)	0	(7)	0	707	0	0	0	27	11/15/2025
36203W-WR-5	GNMA 1 POOL NO 361656 7.500% 08/15/23		09/01/2014	Paydown		703	703	700	700	0	3	0	3	0	703	0	0	0	39	08/15/2023
36203X-4M-5	GNMA 1 POOL NO 362728 7.500% 01/15/24		12/01/2014	Paydown		1,039	1,039	1,075	1,066	0	(26)	0	(26)	0	1,039	0	0	0	43	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36203X-6G-6	GNMA 1 POOL NO 362771 7.000% 11/15/23		12/01/2014	Paydown		1,497	1,497	1,478	1,481	0	16	0	16	0	1,497	0	0	0	57	11/15/2023
36203X-E5-1	GNMA 1 POOL NO 362056 7.500% 06/15/23		12/01/2014	Paydown		821	821	818	819	0	3	0	3	0	821	0	0	0	34	06/15/2023
36203X-EF-9	GNMA 1 POOL NO 362034 7.000% 11/15/23		12/01/2014	Paydown		886	886	874	876	0	10	0	10	0	886	0	0	0	29	11/15/2023
36203X-GK-6	GNMA 1 POOL NO 362102 7.500% 09/15/23		12/01/2014	Paydown		55	55	56	56	0	(2)	0	(2)	0	55	0	0	0	2	09/15/2023
36203X-HR-0	GNMA 1 POOL NO 362140 7.500% 11/15/23		12/01/2014	Paydown		1,701	1,701	1,764	1,747	0	(47)	0	(47)	0	1,701	0	0	0	66	11/15/2023
36203X-MK-9	GNMA 1 POOL NO 362262 7.500% 04/15/24		12/01/2014	Paydown		393	393	406	403	0	(10)	0	(10)	0	393	0	0	0	8	04/15/2024
36203X-MT-0	GNMA 1 POOL NO 362270 8.000% 05/15/24		12/01/2014	Paydown		839	839	874	865	0	(27)	0	(27)	0	839	0	0	0	33	05/15/2024
36203X-UT-1	GNMA 1 POOL NO 362494 7.000% 07/15/23		12/01/2014	Paydown		1,160	1,160	1,145	1,148	0	12	0	12	0	1,160	0	0	0	44	07/15/2023
36203Y-DU-5	GNMA 1 POOL NO 362915 7.000% 09/15/23		12/01/2014	Paydown		676	676	667	668	0	7	0	7	0	676	0	0	0	26	09/15/2023
36203Y-LE-2	GNMA 1 POOL NO 363125 7.000% 12/15/23		12/01/2014	Paydown		134	134	132	133	0	2	0	2	0	134	0	0	0	5	12/15/2023
36203Y-LR-3	GNMA 1 POOL NO 363136 7.500% 08/15/23		12/01/2014	Paydown		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	2	08/15/2023
36204A-DV-4	GNMA 1 POOL NO 363816 7.000% 12/15/23		12/01/2014	Paydown		281	281	283	283	0	(1)	0	(1)	0	281	0	0	0	11	12/15/2023
36204A-EX-9	GNMA 1 POOL NO 363850 7.000% 08/15/23		12/01/2014	Paydown		2,346	2,346	2,315	2,322	0	24	0	24	0	2,346	0	0	0	90	08/15/2023
36204A-SV-8	GNMA 1 POOL NO 364232 7.000% 03/15/24		12/01/2014	Paydown		1,655	1,655	1,666	1,662	0	(7)	0	(7)	0	1,655	0	0	0	63	03/15/2024
36204B-5P-4	GNMA POOL NO 365454 7.000% 09/15/25		12/01/2014	Paydown		413	413	423	421	0	(9)	0	(9)	0	413	0	0	0	17	09/15/2025
36204B-5U-3	GNMA POOL NO 365459 7.500% 10/15/25		12/01/2014	Paydown		721	721	745	740	0	(19)	0	(19)	0	721	0	0	0	30	10/15/2025
36204B-DJ-9	GNMA POOL NO 364705 7.000% 10/15/23		12/01/2014	Paydown		3,765	3,765	3,715	3,726	0	40	0	40	0	3,765	0	0	0	164	10/15/2023
36204B-FN-8	GNMA POOL NO 364773 7.000% 11/15/23		12/01/2014	Paydown		1,045	1,045	1,031	1,034	0	11	0	11	0	1,045	0	0	0	40	11/15/2023
36204B-JG-9	GNMA POOL NO 364863 7.000% 01/15/24		12/01/2014	Paydown		7,973	7,973	8,106	8,064	0	(91)	0	(91)	0	7,973	0	0	0	161	01/15/2024
36204B-PZ-0	GNMA POOL NO 365040 7.000% 05/15/24		10/01/2014	Paydown		9,415	9,415	9,656	9,590	0	(175)	0	(175)	0	9,415	0	0	0	517	05/15/2024
36204B-QJ-5	GNMA POOL NO 365057 8.000% 06/15/24		12/01/2014	Paydown		586	586	607	601	0	(15)	0	(15)	0	586	0	0	0	26	06/15/2024
36204B-RM-7	GNMA POOL NO 365092 8.000% 07/15/24		12/01/2014	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	07/15/2024
36204B-S8-7	GNMA POOL NO 365143 8.000% 09/15/24		12/01/2014	Paydown		20,930	20,930	21,935	21,654	0	(724)	0	(724)	0	20,930	0	0	0	960	09/15/2024
36204C-4L-2	GNMA 1 POOL NO 366327 7.000% 09/15/23		12/01/2014	Paydown		3,671	3,671	3,621	3,632	0	39	0	39	0	3,671	0	0	0	91	09/15/2023
36204C-7M-7	GNMA 1 POOL NO 366400 7.000% 12/15/23		12/01/2014	Paydown		299	299	301	301	0	(1)	0	(1)	0	299	0	0	0	11	12/15/2023
36204C-FX-4	GNMA 1 POOL NO 365682 7.500% 10/15/23		12/01/2014	Paydown		30	30	31	31	0	0	0	0	0	30	0	0	0	2	10/15/2023
36204C-NB-3	GNMA 1 POOL NO 365886 7.500% 09/15/23		12/01/2014	Paydown		468	468	449	453	0	15	0	15	0	468	0	0	0	19	09/15/2023
36204C-P4-7	GNMA 1 POOL NO 365943 7.000% 10/15/23		12/01/2014	Paydown		4,799	4,799	4,736	4,745	0	53	0	53	0	4,799	0	0	0	261	10/15/2023
36204C-PP-0	GNMA 1 POOL NO 365930 7.000% 11/15/23		12/01/2014	Paydown		465	465	458	460	0	5	0	5	0	465	0	0	0	18	11/15/2023
36204C-PT-2	GNMA 1 POOL NO 365934 7.000% 11/15/23		12/01/2014	Paydown		256	256	258	258	0	(1)	0	(1)	0	256	0	0	0	10	11/15/2023
36204D-4X-4	GNMA 1 POOL NO 367238 7.000% 10/15/23		12/01/2014	Paydown		918	918	924	923	0	(4)	0	(4)	0	918	0	0	0	43	10/15/2023
36204D-AB-5	GNMA 1 POOL NO 366402 7.000% 01/15/24		12/01/2014	Paydown		1,190	1,190	1,198	1,195	0	(5)	0	(5)	0	1,190	0	0	0	42	01/15/2024
36204D-MQ-9	GNMA 1 POOL NO 366767 7.000% 04/15/24		12/01/2014	Paydown		13,923	13,923	14,035	14,001	0	(78)	0	(78)	0	13,923	0	0	0	366	04/15/2024
36204D-NF-2	GNMA 1 POOL NO 366790 8.000% 05/15/24		12/01/2014	Paydown		892	892	928	922	0	(31)	0	(31)	0	892	0	0	0	18	05/15/2024
36204D-SC-4	GNMA 1 POOL NO 366915 8.000% 12/15/24		12/01/2014	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	12/15/2024
36204E-CK-1	GNMA 1 POOL NO 367374 7.500% 01/15/24		12/01/2014	Paydown		287	287	298	295	0	(8)	0	(8)	0	287	0	0	0	12	01/15/2024
36204E-GX-9	GNMA 1 POOL NO 367514 7.000% 11/15/23		12/01/2014	Paydown		1,568	1,568	1,579	1,574	0	(6)	0	(6)	0	1,568	0	0	0	72	11/15/2023
36204E-UW-5	GNMA 1 POOL NO 367897 8.000% 10/15/23		12/01/2014	Paydown		301	301	312	310	0	(9)	0	(9)	0	301	0	0	0	13	10/15/2023
36204E-Y5-0	GNMA 1 POOL NO 368032 7.500% 11/15/23		12/01/2014	Paydown		316	316	319	318	0	(2)	0	(2)	0	316	0	0	0	13	11/15/2023
36204F-D7-6	GNMA POOL NO 368326 7.500% 01/15/24		12/01/2014	Paydown		179	179	169	171	0	8	0	8	0	179	0	0	0	7	01/15/2024
36204F-FS-8	GNMA POOL NO 368377 7.000% 01/15/24		12/01/2014	Paydown		381	381	383	382	0	(2)	0	(2)	0	381	0	0	0	15	01/15/2024
36204F-V8-4	GNMA POOL NO 368839 7.000% 12/15/23		12/01/2014	Paydown		1,912	1,912	1,886	1,892	0	20	0	20	0	1,912	0	0	0	73	12/15/2023
36204F-VJ-0	GNMA POOL NO 368817 7.000% 10/15/23		12/01/2014	Paydown		43	43	43	43	0	0	0	0	0	43	0	0	0	2	10/15/2023
36204G-4X-7	GNMA 1 POOL NO 369938 7.000% 12/15/23		12/01/2014	Paydown		904	904	910	907	0	(4)	0	(4)	0	904	0	0	0	35	12/15/2023
36204G-HY-1	GNMA 1 POOL NO 369347 7.000% 10/15/23		12/01/2014	Paydown		455	455	449	450	0	5	0	5	0	455	0	0	0	17	10/15/2023
36204G-LC-4	GNMA 1 POOL NO 369423 7.000% 12/15/23		12/01/2014	Paydown		296	296	298	298	0	(1)	0	(1)	0	296	0	0	0	11	12/15/2023
36204G-ME-9	GNMA 1 POOL NO 369457 8.000% 09/15/24		12/01/2014	Paydown		329	329	340	338	0	(9)	0	(9)	0	329	0	0	0	21	09/15/2024
36204G-PH-9	GNMA 1 POOL NO 369524 8.000% 09/15/24		12/01/2014	Paydown		517	517	541	537	0	(19)	0	(19)	0	517	0	0	0	23	09/15/2024
36204G-UK-6	GNMA 1 POOL NO 369686 7.000% 12/15/23		12/01/2014	Paydown		5,128	5,128	5,163	5,151	0	(23)	0	(23)	0	5,128	0	0	0	271	12/15/2023
36204G-YD-8	GNMA 1 POOL NO 369808 7.000% 12/15/23		07/01/2014	Paydown		4,800	4,800	4,832	4,823	0	(22)	0	(22)	0	4,800	0	0	0	193	12/15/2023
36204H-5Q-9	GNMA 1 POOL NO 370855 7.000% 10/15/23		12/01/2014	Paydown		622	622	614	615	0	7	0	7	0	622	0	0	0	24	10/15/2023
36204H-F2-1	GNMA 1 POOL NO 370185 7.500% 12/15/23		02/01/2014	Paydown		420	420	436	434	0	(14)	0	(14)	0	420	0	0	0	5	12/15/2023
36204H-ZX-1	GNMA 1 POOL NO 370758 7.000% 10/15/23		12/01/2014	Paydown		944	944	931	934	0	10	0	10	0	944	0	0	0	45	10/15/2023
36204H-ZY-9	GNMA 1 POOL NO 370759 7.000% 10/15/23		12/01/2014	Paydown		4,053	4,053	4,000	4,008	0	45	0	45	0	4,053	0	0	0	226	10/15/2023
36204J-3B-0	GNMA 1 POOL NO 371694 7.500% 03/15/24		12/01/2014	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	03/15/2024
36204J-DL-7	GNMA 1 POOL NO 371007 7.500% 01/15/24		12/01/2014	Paydown		1,173	1,173	1,217	1,206	0	(32)	0	(32)	0	1,173	0	0	0	48	01/15/2024
36204J-L3-8	GNMA 1 POOL NO 371246 7.000% 01/15/24		12/01/2014	Paydown		2,543	2,543	2,561	2,555	0	(11)	0	(11)	0	2,543	0	0	0	100	01/15/2024
36204J-L6-1	GNMA 1 POOL NO 371249 7.000% 01/15/24		12/01/2014	Paydown		362	362	365	364	0	(2)	0	(2)	0	362	0	0	0	14	01/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36204J-ZD-1	GNMA 1 POOL NO 371640 7.000% 03/15/24		12/01/2014	Paydown		763	763	768	767	0	(4)	0	(4)	0	763	0	0	0	29	03/15/2024
36204K-AP-8	GNMA 1 POOL NO 371814 8.000% 06/15/24		12/01/2014	Paydown		211	211	218	217	0	(6)	0	(6)	0	211	0	0	0	8	06/15/2024
36204K-BN-2	GNMA 1 POOL NO 371845 7.500% 06/15/24		12/01/2014	Paydown		132	132	137	137	0	(4)	0	(4)	0	132	0	0	0	6	06/15/2024
36204K-MC-4	GNMA 1 POOL NO 372155 8.000% 09/15/24		12/01/2014	Paydown		2,305	2,305	2,404	2,381	0	(76)	0	(76)	0	2,305	0	0	0	101	09/15/2024
36204K-R3-9	GNMA 1 POOL NO 372306 7.000% 12/15/25		12/01/2014	Paydown		5,600	5,600	5,752	5,717	0	(117)	0	(117)	0	5,600	0	0	0	302	12/15/2025
36204K-RW-5	GNMA 1 POOL NO 372301 7.000% 11/15/25		12/01/2014	Paydown		78	78	80	79	0	(1)	0	(1)	0	78	0	0	0	3	11/15/2025
36204L-C8-2	GNMA 1 POOL NO 372795 7.000% 02/15/24		12/01/2014	Paydown		860	860	866	864	0	(4)	0	(4)	0	860	0	0	0	25	02/15/2024
36204L-C9-0	GNMA 1 POOL NO 372796 7.500% 02/15/24		12/01/2014	Paydown		190	190	197	195	0	(5)	0	(5)	0	190	0	0	0	8	02/15/2024
36204L-CQ-2	GNMA 1 POOL NO 372779 7.000% 01/15/24		12/01/2014	Paydown		875	875	881	879	0	(4)	0	(4)	0	875	0	0	0	34	01/15/2024
36204L-GH-8	GNMA 1 POOL NO 372900 7.000% 12/15/23		12/01/2014	Paydown		516	516	509	510	0	6	0	6	0	516	0	0	0	20	12/15/2023
36204L-KE-0	GNMA 1 POOL NO 372993 7.500% 04/15/24		12/01/2014	Paydown		1,399	1,399	1,450	1,439	0	(40)	0	(40)	0	1,399	0	0	0	92	04/15/2024
36204L-V4-0	GNMA 1 POOL NO 373335 7.500% 05/15/22		12/01/2014	Paydown		1,005	1,005	1,021	1,016	0	(11)	0	(11)	0	1,005	0	0	0	41	05/15/2022
36204L-V5-7	GNMA 1 POOL NO 373336 7.500% 05/15/22		12/01/2014	Paydown		459	459	457	457	0	2	0	2	0	459	0	0	0	19	05/15/2022
36204L-VX-6	GNMA 1 POOL NO 373330 7.500% 05/15/22		12/01/2014	Paydown		94	94	94	94	0	0	0	0	0	94	0	0	0	4	05/15/2022
36204L-WC-1	GNMA 1 POOL NO 373343 7.500% 06/15/22		12/01/2014	Paydown		532	532	530	530	0	2	0	2	0	532	0	0	0	20	06/15/2022
36204M-RW-1	GNMA 1 POOL NO 374101 7.500% 11/15/23		12/01/2014	Paydown		513	513	511	511	0	2	0	2	0	513	0	0	0	21	11/15/2023
36204M-VE-6	GNMA 1 POOL NO 374213 8.000% 11/15/24		03/01/2014	Paydown		11,068	11,068	11,597	11,506	0	(438)	0	(438)	0	11,068	0	0	0	220	11/15/2024
36204N-MR-5	GNMA 1 POOL NO 374868 7.500% 01/15/24		12/01/2014	Paydown		813	813	810	810	0	3	0	3	0	813	0	0	0	33	01/15/2024
36204N-UM-7	GNMA 1 POOL NO 375088 7.000% 07/15/25		12/01/2014	Paydown		66	66	64	64	0	2	0	2	0	66	0	0	0	2	07/15/2025
36204N-WV-5	GNMA 1 POOL NO 375160 7.500% 10/15/23		12/01/2014	Paydown		3,162	3,162	3,271	3,236	0	(73)	0	(73)	0	3,162	0	0	0	130	10/15/2023
36204P-4H-2	GNMA 1 POOL NO 376224 7.000% 08/15/25		12/01/2014	Paydown		101	101	103	103	0	(2)	0	(2)	0	101	0	0	0	4	08/15/2025
36204P-RP-9	GNMA 1 POOL NO 375894 7.500% 06/15/24		12/01/2014	Paydown		86	86	89	89	0	(3)	0	(3)	0	86	0	0	0	4	06/15/2024
36204P-XC-1	GNMA 1 POOL NO 376075 7.500% 05/15/24		12/01/2014	Paydown		60	60	59	59	0	0	0	0	0	60	0	0	0	2	05/15/2024
36204Q-BQ-2	GNMA 1 POOL NO 376347 7.000% 12/15/23		12/01/2014	Paydown		203	203	200	201	0	2	0	2	0	203	0	0	0	13	12/15/2023
36204Q-BR-0	GNMA 1 POOL NO 376348 7.000% 12/15/23		12/01/2014	Paydown		339	339	341	340	0	(2)	0	(2)	0	339	0	0	0	12	12/15/2023
36204Q-GV-6	GNMA 1 POOL NO 376512 7.000% 05/15/24		12/01/2014	Paydown		145	145	146	146	0	(1)	0	(1)	0	145	0	0	0	6	05/15/2024
36204Q-HQ-6	GNMA 1 POOL NO 376539 8.000% 06/15/24		12/01/2014	Paydown		27	27	28	28	0	(1)	0	(1)	0	27	0	0	0	1	06/15/2024
36204Q-VL-1	GNMA 1 POOL NO 376919 8.000% 09/15/24		12/01/2014	Paydown		2,456	2,456	2,548	2,525	0	(70)	0	(70)	0	2,456	0	0	0	108	09/15/2024
36204R-5P-9	GNMA POOL NO 378054 7.000% 12/15/23		12/01/2014	Paydown		689	689	680	681	0	7	0	7	0	689	0	0	0	26	12/15/2023
36204R-D3-9	GNMA POOL NO 377322 8.000% 10/15/24		12/01/2014	Paydown		100	100	104	103	0	(3)	0	(3)	0	100	0	0	0	4	10/15/2024
36204R-ME-5	GNMA POOL NO 377557 8.000% 07/15/25		12/01/2014	Paydown		1,556	1,556	1,623	1,611	0	(54)	0	(54)	0	1,556	0	0	0	63	07/15/2025
36204S-HB-5	GNMA 1 POOL NO 378326 6.500% 06/15/24		12/01/2014	Paydown		390	390	395	394	0	(3)	0	(3)	0	390	0	0	0	15	06/15/2024
36204S-SK-3	GNMA 1 POOL NO 378622 7.000% 12/15/23		12/01/2014	Paydown		520	520	523	522	0	(2)	0	(2)	0	520	0	0	0	20	12/15/2023
36204S-XB-7	GNMA 1 POOL NO 378774 8.000% 04/15/24		12/01/2014	Paydown		662	662	689	682	0	(19)	0	(19)	0	662	0	0	0	29	04/15/2024
36204T-KZ-6	GNMA 1 POOL NO 379312 7.500% 12/15/25		12/01/2014	Paydown		630	630	665	657	0	(27)	0	(27)	0	630	0	0	0	26	12/15/2025
36204T-QW-7	GNMA 1 POOL NO 379469 7.000% 06/15/24		12/01/2014	Paydown		1,570	1,570	1,581	1,577	0	(7)	0	(7)	0	1,570	0	0	0	59	06/15/2024
36204U-DB-4	GNMA POOL NO 379998 8.000% 05/15/24		12/01/2014	Paydown		235	235	236	236	0	(1)	0	(1)	0	235	0	0	0	9	05/15/2024
36204U-J6-9	GNMA POOL NO 380185 7.000% 12/15/23		12/01/2014	Paydown		2,336	2,336	2,352	2,347	0	(10)	0	(10)	0	2,336	0	0	0	90	12/15/2023
36204U-PH-8	GNMA POOL NO 380324 7.500% 01/15/24		12/01/2014	Paydown		892	892	926	919	0	(26)	0	(26)	0	892	0	0	0	28	01/15/2024
36204U-Q9-5	GNMA POOL NO 380380 8.000% 08/15/24		12/01/2014	Paydown		212	212	219	218	0	(6)	0	(6)	0	212	0	0	0	9	08/15/2024
36204U-Y9-6	GNMA POOL NO 380636 8.000% 10/15/24		12/01/2014	Paydown		1,334	1,334	1,395	1,381	0	(46)	0	(46)	0	1,334	0	0	0	58	10/15/2024
36204V-EB-1	GNMA 1 POOL NO 380930 7.000% 04/15/24		12/01/2014	Paydown		419	419	430	427	0	(8)	0	(8)	0	419	0	0	0	16	04/15/2024
36204V-HM-4	GNMA 1 POOL NO 381036 7.500% 01/15/24		12/01/2014	Paydown		177	177	182	181	0	(4)	0	(4)	0	177	0	0	0	7	01/15/2024
36204V-QD-4	GNMA 1 POOL NO 381252 7.500% 06/15/26		12/01/2014	Paydown		164	164	171	170	0	(6)	0	(6)	0	164	0	0	0	7	06/15/2026
36204W-5T-0	GNMA 1 POOL NO 382558 8.000% 06/15/24		12/01/2014	Paydown		3,672	3,672	3,798	3,774	0	(101)	0	(101)	0	3,672	0	0	0	57	06/15/2024
36204X-B8-7	GNMA POOL NO 382663 8.000% 09/15/24		04/01/2014	Paydown		7,053	7,053	7,334	7,277	0	(224)	0	(224)	0	7,053	0	0	0	187	09/15/2024
36204X-BE-4	GNMA POOL NO 382637 8.000% 06/15/24		12/01/2014	Paydown		852	852	887	879	0	(27)	0	(27)	0	852	0	0	0	37	06/15/2024
36204X-S9-7	GNMA POOL NO 383144 7.000% 01/15/24		12/01/2014	Paydown		572	572	587	582	0	(10)	0	(10)	0	572	0	0	0	22	01/15/2024
36204X-W4-3	GNMA POOL NO 383267 8.000% 08/15/24		12/01/2014	Paydown		1,331	1,331	1,398	1,381	0	(51)	0	(51)	0	1,331	0	0	0	59	08/15/2024
36204X-XQ-3	GNMA POOL NO 383287 8.000% 10/15/24		12/01/2014	Paydown		747	747	778	772	0	(25)	0	(25)	0	747	0	0	0	33	10/15/2024
36204Y-BW-2	GNMA POOL NO 383553 7.000% 02/15/24		12/01/2014	Paydown		929	929	935	933	0	(4)	0	(4)	0	929	0	0	0	27	02/15/2024
36204Y-PY-3	GNMA POOL NO 383939 7.500% 02/15/24		12/01/2014	Paydown		135	135	140	139	0	(4)	0	(4)	0	135	0	0	0	6	02/15/2024
36204Y-U5-0	GNMA POOL NO 384104 7.500% 05/15/24		12/01/2014	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	2	05/15/2024
36204Y-WA-7	GNMA POOL NO 384141 8.000% 05/15/24		12/01/2014	Paydown		30	30	32	32	0	(1)	0	(1)	0	30	0	0	0	2	05/15/2024
36205A-5Z-3	GNMA 1 POOL NO 385264 7.500% 06/15/24		12/01/2014	Paydown		125	125	125	125	0	0	0	0	0	125	0	0	0	5	06/15/2024
36205A-6M-1	GNMA 1 POOL NO 385276 8.000% 07/15/24		12/01/2014	Paydown		749	749	782	775	0	(26)	0	(26)	0	749	0	0	0	33	07/15/2024
36205A-GP-3	GNMA 1 POOL NO 384606 8.000% 07/15/25		12/01/2014	Paydown		303	303	315	313	0	(10)	0	(10)	0	303	0	0	0	13	07/15/2025
36205A-RG-1	GNMA 1 POOL NO 384887 7.500% 11/15/25		12/01/2014	Paydown		653	653	679	674	0	(20)	0	(20)	0	653	0	0	0	27	11/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205B-BW-1	GNMA 1 POOL NO 385353 8.500% 04/15/25		12/01/2014	Paydown		102	102	105	105	0	(2)	0	(2)	0	102	0	0	0	5	04/15/2025
36205B-GU-0	GNMA 1 POOL NO 385511 7.000% 05/15/24		12/01/2014	Paydown		355	355	364	362	0	(7)	0	(7)	0	355	0	0	0	14	05/15/2024
36205B-K2-7	GNMA 1 POOL NO 385613 7.500% 04/15/24		12/01/2014	Paydown		88	88	91	90	0	(2)	0	(2)	0	88	0	0	0	4	04/15/2024
36205B-K8-4	GNMA 1 POOL NO 385619 7.500% 04/15/24		12/01/2014	Paydown		630	630	652	649	0	(18)	0	(18)	0	630	0	0	0	26	04/15/2024
36205B-PJ-5	GNMA 1 POOL NO 385725 8.000% 06/15/24		12/01/2014	Paydown		729	729	762	755	0	(26)	0	(26)	0	729	0	0	0	33	06/15/2024
36205B-R4-6	GNMA 1 POOL NO 385807 7.500% 07/15/24		12/01/2014	Paydown		47	47	48	48	0	(1)	0	(1)	0	47	0	0	0	2	07/15/2024
36205B-R5-3	GNMA 1 POOL NO 385808 8.000% 07/15/24		12/01/2014	Paydown		2,245	2,245	2,347	2,325	0	(80)	0	(80)	0	2,245	0	0	0	106	07/15/2024
36205B-TF-9	GNMA 1 POOL NO 385850 8.000% 08/15/24		12/01/2014	Paydown		598	598	627	622	0	(23)	0	(23)	0	598	0	0	0	27	08/15/2024
36205B-UR-1	GNMA 1 POOL NO 385892 8.000% 09/15/24		12/01/2014	Paydown		381	381	400	397	0	(16)	0	(16)	0	381	0	0	0	17	09/15/2024
36205B-UT-7	GNMA 1 POOL NO 385894 8.000% 09/15/24		12/01/2014	Paydown		164	164	170	169	0	(5)	0	(5)	0	164	0	0	0	3	09/15/2024
36205B-VZ-2	GNMA 1 POOL NO 385932 8.000% 11/15/24		12/01/2014	Paydown		651	651	682	677	0	(26)	0	(26)	0	651	0	0	0	28	11/15/2024
36205B-XM-9	GNMA 1 POOL NO 385984 8.000% 12/15/24		12/01/2014	Paydown		1,188	1,188	1,243	1,232	0	(44)	0	(44)	0	1,188	0	0	0	43	12/15/2024
36205B-XS-6	GNMA 1 POOL NO 385989 8.000% 11/15/24		12/01/2014	Paydown		747	747	782	775	0	(27)	0	(27)	0	747	0	0	0	33	11/15/2024
36205B-ZB-1	GNMA 1 POOL NO 386038 7.000% 06/15/24		12/01/2014	Paydown		5,245	5,245	5,385	5,345	0	(101)	0	(101)	0	5,245	0	0	0	261	06/15/2024
36205C-5L-0	GNMA 1 POOL NO 387051 8.000% 07/15/25		12/01/2014	Paydown		642	642	669	666	0	(24)	0	(24)	0	642	0	0	0	28	07/15/2025
36205C-G6-1	GNMA 1 POOL NO 386421 7.500% 04/15/24		12/01/2014	Paydown		753	753	780	774	0	(21)	0	(21)	0	753	0	0	0	31	04/15/2024
36205C-HT-0	GNMA 1 POOL NO 386442 8.000% 08/15/24		12/01/2014	Paydown		160	160	160	160	0	(1)	0	(1)	0	160	0	0	0	7	08/15/2024
36205C-K5-8	GNMA 1 POOL NO 386516 8.000% 09/15/24		12/01/2014	Paydown		5,670	5,670	5,978	5,911	0	(241)	0	(241)	0	5,670	0	0	0	358	09/15/2024
36205C-KY-5	GNMA 1 POOL NO 386511 7.500% 05/15/24		12/01/2014	Paydown		133	133	132	132	0	0	0	0	0	133	0	0	0	6	05/15/2024
36205D-QH-4	GNMA 1 POOL NO 387556 8.000% 05/15/24		12/01/2014	Paydown		526	526	545	542	0	(15)	0	(15)	0	526	0	0	0	24	05/15/2024
36205E-F3-5	GNMA 1 POOL NO 388186 7.000% 04/15/24		12/01/2014	Paydown		440	440	443	442	0	(2)	0	(2)	0	440	0	0	0	17	04/15/2024
36205E-LR-5	GNMA 1 POOL NO 388336 7.500% 05/15/24		12/01/2014	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	05/15/2024
36205F-C2-7	GNMA POOL NO 388989 7.500% 07/15/22		12/01/2014	Paydown		297	297	295	296	0	1	0	1	0	297	0	0	0	12	07/15/2022
36205F-C3-5	GNMA POOL NO 388990 7.500% 07/15/22		12/01/2014	Paydown		799	799	796	796	0	3	0	3	0	799	0	0	0	32	07/15/2022
36205F-DA-8	GNMA POOL NO 388997 7.500% 08/15/22		12/01/2014	Paydown		440	440	445	444	0	(3)	0	(3)	0	440	0	0	0	18	08/15/2022
36205F-DD-2	GNMA POOL NO 389000 7.000% 08/15/22		12/01/2014	Paydown		712	712	730	725	0	(13)	0	(13)	0	712	0	0	0	27	08/15/2022
36205F-UH-4	GNMA POOL NO 389484 8.000% 04/15/24		12/01/2014	Paydown		897	897	938	929	0	(31)	0	(31)	0	897	0	0	0	39	04/15/2024
36205F-X3-2	GNMA POOL NO 389598 8.000% 08/15/24		12/01/2014	Paydown		1,168	1,168	1,216	1,205	0	(37)	0	(37)	0	1,168	0	0	0	51	08/15/2024
36205G-3K-5	GNMA 1 POOL NO 390602 8.000% 09/15/24		12/01/2014	Paydown		906	906	948	939	0	(33)	0	(33)	0	906	0	0	0	40	09/15/2024
36205G-EV-9	GNMA 1 POOL NO 389948 7.000% 04/15/24		12/01/2014	Paydown		11,063	11,063	11,319	11,256	0	(192)	0	(192)	0	11,063	0	0	0	253	04/15/2024
36205G-FB-2	GNMA 1 POOL NO 389962 8.000% 05/15/24		12/01/2014	Paydown		500	500	520	517	0	(16)	0	(16)	0	500	0	0	0	24	05/15/2024
36205H-ZR-3	GNMA 1 POOL NO 391452 8.000% 06/15/24		12/01/2014	Paydown		25,194	25,194	26,281	25,948	0	(754)	0	(754)	0	25,194	0	0	0	1,599	06/15/2024
36205J-2F-1	GNMA POOL NO 392374 8.000% 06/15/24		12/01/2014	Paydown		2,819	2,819	2,924	2,895	0	(76)	0	(76)	0	2,819	0	0	0	126	06/15/2024
36205J-UH-6	GNMA POOL NO 392184 8.000% 05/15/24		12/01/2014	Paydown		142	142	143	142	0	0	0	0	0	142	0	0	0	6	05/15/2024
36205J-VW-2	GNMA POOL NO 392229 7.500% 06/15/24		12/01/2014	Paydown		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	06/15/2024
36205J-WU-5	GNMA POOL NO 392259 7.500% 05/15/24		12/01/2014	Paydown		209	209	209	209	0	1	0	1	0	209	0	0	0	9	05/15/2024
36205K-BT-8	GNMA POOL NO 392550 8.000% 09/15/24		09/01/2014	Paydown		313	313	324	322	0	(9)	0	(9)	0	313	0	0	0	18	09/15/2024
36205K-C4-2	GNMA POOL NO 392591 8.000% 09/15/24		12/01/2014	Paydown		352	352	370	366	0	(14)	0	(14)	0	352	0	0	0	16	09/15/2024
36205K-EH-1	GNMA POOL NO 392636 7.000% 10/15/24		12/01/2014	Paydown		1,482	1,482	1,492	1,488	0	(6)	0	(6)	0	1,482	0	0	0	57	10/15/2024
36205K-FD-9	GNMA POOL NO 392664 7.500% 10/15/24		09/01/2014	Paydown		411	411	410	410	0	1	0	1	0	411	0	0	0	23	10/15/2024
36205K-M6-6	GNMA POOL NO 392881 8.500% 01/15/25		12/01/2014	Paydown		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	2	01/15/2025
36205K-WE-8	GNMA POOL NO 393145 7.500% 05/15/24		12/01/2014	Paydown		176	176	182	181	0	(5)	0	(5)	0	176	0	0	0	6	05/15/2024
36205K-XF-4	GNMA POOL NO 393178 8.000% 08/15/24		12/01/2014	Paydown		117	117	122	121	0	(4)	0	(4)	0	117	0	0	0	5	08/15/2024
36205L-5Q-9	GNMA POOL NO 394255 7.000% 09/15/25		12/01/2014	Paydown		188	188	193	192	0	(4)	0	(4)	0	188	0	0	0	7	09/15/2025
36205L-MU-1	GNMA POOL NO 393771 8.000% 05/15/25		12/01/2014	Paydown		148	148	154	153	0	(5)	0	(5)	0	148	0	0	0	6	05/15/2025
36205M-4C-9	GNMA 1 POOL NO 395119 8.000% 11/15/24		12/01/2014	Paydown		291	291	301	299	0	(8)	0	(8)	0	291	0	0	0	13	11/15/2024
36205N-U2-0	GNMA 1 POOL NO 395801 8.000% 06/15/25		12/01/2014	Paydown		1,048	1,048	1,093	1,084	0	(36)	0	(36)	0	1,048	0	0	0	46	06/15/2025
36205N-UK-0	GNMA 1 POOL NO 395786 8.000% 05/15/25		12/01/2014	Paydown		266	266	277	275	0	(9)	0	(9)	0	266	0	0	0	12	05/15/2025
36205P-UG-4	GNMA 1 POOL NO 396683 8.000% 09/15/24		12/01/2014	Paydown		25	25	26	26	0	(1)	0	(1)	0	25	0	0	0	1	09/15/2024
36205Q-UX-5	GNMA 1 POOL NO 397598 7.500% 07/15/24		12/01/2014	Paydown		998	998	994	994	0	3	0	3	0	998	0	0	0	41	07/15/2024
36205Q-Z4-4	GNMA 1 POOL NO 397763 7.000% 06/15/24		12/01/2014	Paydown		1,286	1,286	1,294	1,291	0	(5)	0	(5)	0	1,286	0	0	0	49	06/15/2024
36205R-L5-4	GNMA 1 POOL NO 398248 7.000% 09/15/25		12/01/2014	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	09/15/2025
36205R-ZZ-3	GNMA 1 POOL NO 398660 7.500% 05/15/26		12/01/2014	Paydown		775	775	805	800	0	(25)	0	(25)	0	775	0	0	0	18	05/15/2026
36205S-TN-5	GNMA 1 POOL NO 399357 8.000% 09/15/24		12/01/2014	Paydown		162	162	167	166	0	(4)	0	(4)	0	162	0	0	0	8	09/15/2024
36205T-AM-5	GNMA POOL NO 399712 8.000% 06/15/25		12/01/2014	Paydown		509	509	529	526	0	(17)	0	(17)	0	509	0	0	0	20	06/15/2025
36205T-BK-8	GNMA POOL NO 399742 7.000% 08/15/25		12/01/2014	Paydown		432	432	410	414	0	18	0	18	0	432	0	0	0	17	08/15/2025
36205T-BU-6	GNMA POOL NO 399751 7.000% 09/15/25		12/01/2014	Paydown		1,112	1,112	1,139	1,132	0	(20)	0	(20)	0	1,112	0	0	0	43	09/15/2025
36205T-L6-8	GNMA POOL NO 400049 7.500% 08/15/24		12/01/2014	Paydown		323	323	332	331	0	(7)	0	(7)	0	323	0	0	0	13	08/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205T-SF-1	GNMA POOL NO 400218 7.000% 04/15/24		12/01/2014	Paydown		492	492	495	494	0	(2)	0	(2)	0	492	0	0	0	19	04/15/2024
36205U-NQ-9	GNMA 1 POOL NO 400999 7.000% 06/15/24		12/01/2014	Paydown		585	585	589	588	0	(3)	0	(3)	0	585	0	0	0	22	06/15/2024
36205U-ST-8	GNMA 1 POOL NO 401130 7.500% 08/15/24		12/01/2014	Paydown		122	122	125	124	0	(2)	0	(2)	0	122	0	0	0	5	08/15/2024
36205U-T2-6	GNMA 1 POOL NO 401169 8.000% 10/15/24		12/01/2014	Paydown		2,339	2,339	2,467	2,433	0	(94)	0	(94)	0	2,339	0	0	0	103	10/15/2024
36205V-5D-6	GNMA POOL NO 402344 8.000% 07/15/24		04/01/2014	Paydown		1,353	1,353	1,401	1,389	0	(36)	0	(36)	0	1,353	0	0	0	36	07/15/2024
36205X-4F-8	GNMA 1 POOL NO 404122 8.000% 07/15/25		12/01/2014	Paydown		1,172	1,172	1,219	1,214	0	(41)	0	(41)	0	1,172	0	0	0	57	07/15/2025
36205X-E2-6	GNMA 1 POOL NO 403453 6.500% 11/15/33		12/01/2014	Paydown		645	645	674	672	0	(27)	0	(27)	0	645	0	0	0	32	11/15/2033
36205X-JM-7	GNMA 1 POOL NO 403568 8.000% 12/15/24		12/01/2014	Paydown		1,155	1,155	1,201	1,194	0	(39)	0	(39)	0	1,155	0	0	0	80	12/15/2024
36205X-LP-7	GNMA 1 POOL NO 403634 8.000% 12/15/24		12/01/2014	Paydown		1,014	1,014	1,070	1,058	0	(44)	0	(44)	0	1,014	0	0	0	45	12/15/2024
36205X-WE-0	GNMA 1 POOL NO 403945 8.000% 08/15/24		12/01/2014	Paydown		143	143	148	147	0	(4)	0	(4)	0	143	0	0	0	6	08/15/2024
36205X-XE-9	GNMA 1 POOL NO 403977 7.500% 10/15/24		12/01/2014	Paydown		89	89	89	89	0	0	0	0	0	89	0	0	0	4	10/15/2024
36205X-XW-9	GNMA 1 POOL NO 403993 8.000% 11/15/24		12/01/2014	Paydown		461	461	482	478	0	(17)	0	(17)	0	461	0	0	0	20	11/15/2024
36205X-YH-1	GNMA 1 POOL NO 404012 8.000% 12/15/24		12/01/2014	Paydown		3,971	3,971	4,152	4,117	0	(146)	0	(146)	0	3,971	0	0	0	114	12/15/2024
36205Y-2L-5	GNMA POOL NO 404979 8.000% 04/15/25		12/01/2014	Paydown		279	279	290	288	0	(9)	0	(9)	0	279	0	0	0	12	04/15/2025
36205Y-YG-1	GNMA POOL NO 404911 8.000% 10/15/24		02/01/2014	Paydown		8,696	8,696	9,079	9,001	0	(305)	0	(305)	0	8,696	0	0	0	116	10/15/2024
36206A-EW-9	GNMA 1 POOL NO 405249 7.500% 04/15/26		12/01/2014	Paydown		473	473	491	488	0	(14)	0	(14)	0	473	0	0	0	19	04/15/2026
36206A-N5-8	GNMA 1 POOL NO 405512 7.000% 10/15/25		12/01/2014	Paydown		169	169	170	170	0	(1)	0	(1)	0	169	0	0	0	7	10/15/2025
36206A-XS-7	GNMA 1 POOL NO 405789 8.000% 10/15/24		12/01/2014	Paydown		294	294	306	304	0	(10)	0	(10)	0	294	0	0	0	13	10/15/2024
36206C-SB-6	GNMA POOL NO 407414 7.000% 06/15/25		12/01/2014	Paydown		269	269	273	272	0	(3)	0	(3)	0	269	0	0	0	10	06/15/2025
36206D-K7-1	GNMA 1 POOL NO 408118 7.500% 09/15/25		12/01/2014	Paydown		861	861	909	901	0	(41)	0	(41)	0	861	0	0	0	35	09/15/2025
36206D-ZD-2	GNMA 1 POOL NO 408540 8.000% 04/15/25		12/01/2014	Paydown		111	111	115	115	0	(4)	0	(4)	0	111	0	0	0	5	04/15/2025
36206E-2P-9	GNMA POOL NO 409482 8.000% 06/15/25		12/01/2014	Paydown		168	168	175	174	0	(6)	0	(6)	0	168	0	0	0	7	06/15/2025
36206F-7G-1	GNMA 1 POOL NO 410495 7.000% 02/15/26		09/01/2014	Paydown		6,355	6,355	6,479	6,457	0	(102)	0	(102)	0	6,355	0	0	0	208	02/15/2026
36206F-RA-2	GNMA 1 POOL NO 410081 8.000% 08/15/25		12/01/2014	Paydown		1,022	1,022	1,062	1,057	0	(35)	0	(35)	0	1,022	0	0	0	28	08/15/2025
36206F-SD-5	GNMA 1 POOL NO 410116 7.500% 09/15/25		12/01/2014	Paydown		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	1	09/15/2025
36206F-SE-3	GNMA 1 POOL NO 410117 7.000% 09/15/25		12/01/2014	Paydown		556	556	571	568	0	(12)	0	(12)	0	556	0	0	0	30	09/15/2025
36206F-U8-3	GNMA 1 POOL NO 410207 7.500% 11/15/25		12/01/2014	Paydown		374	374	389	387	0	(13)	0	(13)	0	374	0	0	0	12	11/15/2025
36206F-WN-8	GNMA 1 POOL NO 410253 7.000% 12/15/25		12/01/2014	Paydown		164	164	169	168	0	(4)	0	(4)	0	164	0	0	0	7	12/15/2025
36206F-XE-7	GNMA 1 POOL NO 410277 8.000% 08/15/25		12/01/2014	Paydown		605	605	631	627	0	(21)	0	(21)	0	605	0	0	0	27	08/15/2025
36206G-DV-9	GNMA POOL NO 410616 7.000% 07/15/25		12/01/2014	Paydown		990	990	939	951	0	39	0	39	0	990	0	0	0	38	07/15/2025
36206G-QG-8	GNMA POOL NO 410955 7.000% 08/15/25		12/01/2014	Paydown		848	848	806	814	0	35	0	35	0	848	0	0	0	32	08/15/2025
36206H-3T-3	GNMA POOL NO 412210 7.500% 02/15/26		12/01/2014	Paydown		702	702	729	724	0	(22)	0	(22)	0	702	0	0	0	30	02/15/2026
36206J-5R-1	GNMA 1 POOL NO 413156 7.000% 10/15/25		12/01/2014	Paydown		149	149	142	143	0	6	0	6	0	149	0	0	0	6	10/15/2025
36206J-6E-9	GNMA 1 POOL NO 413169 7.500% 10/15/25		12/01/2014	Paydown		323	323	335	333	0	(10)	0	(10)	0	323	0	0	0	14	10/15/2025
36206J-FF-6	GNMA 1 POOL NO 412466 8.000% 06/15/25		12/01/2014	Paydown		2,087	2,087	2,174	2,155	0	(67)	0	(67)	0	2,087	0	0	0	92	06/15/2025
36206J-FU-3	GNMA 1 POOL NO 412479 8.000% 08/15/25		12/01/2014	Paydown		163	163	169	168	0	(6)	0	(6)	0	163	0	0	0	7	08/15/2025
36206J-QG-2	GNMA 1 POOL NO 412755 8.000% 06/15/25		12/01/2014	Paydown		117	117	121	121	0	(4)	0	(4)	0	117	0	0	0	5	06/15/2025
36206J-WM-2	GNMA 1 POOL NO 412952 8.000% 07/15/25		12/01/2014	Paydown		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	2	07/15/2025
36206J-X3-3	GNMA 1 POOL NO 412998 8.000% 08/15/25		12/01/2014	Paydown		1,368	1,368	1,422	1,414	0	(46)	0	(46)	0	1,368	0	0	0	61	08/15/2025
36206J-XY-5	GNMA 1 POOL NO 412995 7.000% 08/15/25		12/01/2014	Paydown		207	207	196	198	0	9	0	9	0	207	0	0	0	8	08/15/2025
36206K-FS-5	GNMA POOL NO 413377 8.000% 06/15/25		12/01/2014	Paydown		5,178	5,178	5,390	5,337	0	(160)	0	(160)	0	5,178	0	0	0	226	06/15/2025
36206K-FT-3	GNMA POOL NO 413378 8.000% 06/15/25		12/01/2014	Paydown		103	103	107	106	0	(4)	0	(4)	0	103	0	0	0	5	06/15/2025
36206K-MB-4	GNMA POOL NO 413554 7.500% 11/15/25		12/01/2014	Paydown		420	420	436	433	0	(13)	0	(13)	0	420	0	0	0	17	11/15/2025
36206L-4T-3	GNMA 1 POOL NO 414934 7.000% 01/15/26		12/01/2014	Paydown		1,138	1,138	1,158	1,155	0	(18)	0	(18)	0	1,138	0	0	0	42	01/15/2026
36206L-NV-7	GNMA 1 POOL NO 414504 8.000% 08/15/25		12/01/2014	Paydown		231	231	239	238	0	(8)	0	(8)	0	231	0	0	0	10	08/15/2025
36206L-QX-0	GNMA 1 POOL NO 414570 7.500% 08/15/25		12/01/2014	Paydown		202	202	210	209	0	(7)	0	(7)	0	202	0	0	0	8	08/15/2025
36206L-ZA-0	GNMA 1 POOL NO 414837 7.000% 11/15/25		12/01/2014	Paydown		18	18	18	18	0	1	0	1	0	18	0	0	0	1	11/15/2025
36206M-LX-3	GNMA 1 POOL NO 415342 8.000% 07/15/25		12/01/2014	Paydown		111	111	115	115	0	(4)	0	(4)	0	111	0	0	0	5	07/15/2025
36206N-6E-0	GNMA 1 POOL NO 416769 7.000% 10/15/25		12/01/2014	Paydown		335	335	340	339	0	(4)	0	(4)	0	335	0	0	0	13	10/15/2025
36206N-C3-7	GNMA 1 POOL NO 415990 7.500% 09/15/25		12/01/2014	Paydown		148	148	153	152	0	(4)	0	(4)	0	148	0	0	0	6	09/15/2025
36206N-CT-0	GNMA 1 POOL NO 415982 7.000% 08/15/25		12/01/2014	Paydown		1,174	1,174	1,116	1,127	0	48	0	48	0	1,174	0	0	0	37	08/15/2025
36206N-KP-9	GNMA 1 POOL NO 416202 7.000% 02/15/29		12/01/2014	Paydown		323	323	314	314	0	9	0	9	0	323	0	0	0	12	02/15/2029
36206N-WR-2	GNMA 1 POOL NO 416556 8.000% 07/15/25		12/01/2014	Paydown		115	115	120	119	0	(4)	0	(4)	0	115	0	0	0	5	07/15/2025
36206P-AE-0	GNMA 1 POOL NO 416805 7.000% 12/15/25		12/01/2014	Paydown		258	258	265	263	0	(5)	0	(5)	0	258	0	0	0	9	12/15/2025
36206P-B6-6	GNMA 1 POOL NO 416861 7.500% 11/15/25		12/01/2014	Paydown		210	210	219	217	0	(7)	0	(7)	0	210	0	0	0	9	11/15/2025
36206P-WY-2	GNMA 1 POOL NO 417463 7.000% 09/15/25		12/01/2014	Paydown		1,678	1,678	1,705	1,699	0	(20)	0	(20)	0	1,678	0	0	0	43	09/15/2025
36206Q-W7-9	GNMA POOL NO 418370 7.500% 12/15/25		12/01/2014	Paydown		511	511	531	527	0	(16)	0	(16)	0	511	0	0	0	20	12/15/2025
36206R-B2-1	GNMA POOL NO 418657 7.000% 11/15/25		12/01/2014	Paydown		990	990	1,005	1,001	0	(11)	0	(11)	0	990	0	0	0	39	11/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36206R-ET-9	GNMA POOL NO 418746 8.000% 08/15/25		12/01/2014	Paydown		80	80	83	83	0	(3)	0	(3)	0	80	0	0	0	4	08/15/2025
36206R-GD-2	GNMA POOL NO 418796 7.500% 11/15/25		12/01/2014	Paydown		89	89	93	92	0	(3)	0	(3)	0	89	0	0	0	4	11/15/2025
36206R-WT-9	GNMA POOL NO 419258 7.500% 12/15/25		12/01/2014	Paydown		445	445	464	460	0	(15)	0	(15)	0	445	0	0	0	18	12/15/2025
36206T-ZS-4	GNMA 1 POOL NO 421153 7.500% 01/15/26		12/01/2014	Paydown		618	618	643	639	0	(21)	0	(21)	0	618	0	0	0	44	01/15/2026
36206U-RD-3	GNMA POOL NO 421784 7.000% 03/15/26		12/01/2014	Paydown		922	922	939	936	0	(14)	0	(14)	0	922	0	0	0	35	03/15/2026
36206W-K4-6	GNMA 1 POOL NO 423415 7.500% 12/15/25		12/01/2014	Paydown		171	171	177	176	0	(5)	0	(5)	0	171	0	0	0	7	12/15/2025
36206W-K5-3	GNMA 1 POOL NO 423416 7.500% 12/15/25		12/01/2014	Paydown		594	594	618	614	0	(19)	0	(19)	0	594	0	0	0	25	12/15/2025
36206X-YU-1	GNMA 1 POOL NO 424723 7.500% 04/15/26		12/01/2014	Paydown		117	117	122	121	0	(4)	0	(4)	0	117	0	0	0	5	04/15/2026
36207A-LY-6	GNMA POOL NO 426143 7.500% 05/15/26		12/01/2014	Paydown		40	40	41	41	0	(1)	0	(1)	0	40	0	0	0	2	05/15/2026
36207E-AZ-7	GNMA 1 POOL NO 429424 7.500% 04/15/26		12/01/2014	Paydown		52	52	52	52	0	0	0	0	0	52	0	0	0	2	04/15/2026
36207E-NC-4	GNMA 1 POOL NO 429787 6.000% 12/15/33		12/01/2014	Paydown		9,176	9,176	9,319	9,314	0	(137)	0	(137)	0	9,176	0	0	0	161	12/15/2033
36207K-3Z-1	GNMA 1 POOL NO 434716 7.500% 02/15/30		12/01/2014	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	02/15/2030
36207K-JK-7	GNMA 1 POOL NO 434166 7.000% 01/15/29		12/01/2014	Paydown		1,479	1,479	1,436	1,438	0	40	0	40	0	1,479	0	0	0	67	01/15/2029
36207K-KC-3	GNMA 1 POOL NO 434191 7.000% 01/15/29		12/01/2014	Paydown		118	118	115	115	0	3	0	3	0	118	0	0	0	5	01/15/2029
36207K-KT-6	GNMA 1 POOL NO 434206 7.000% 02/15/29		12/01/2014	Paydown		1,880	1,880	1,824	1,828	0	52	0	52	0	1,880	0	0	0	92	02/15/2029
36207K-MK-3	GNMA 1 POOL NO 434262 7.000% 04/15/29		12/01/2014	Paydown		2,012	2,012	1,953	1,956	0	56	0	56	0	2,012	0	0	0	77	04/15/2029
36207K-PN-4	GNMA 1 POOL NO 434329 7.000% 05/15/29		12/01/2014	Paydown		4,534	4,534	4,398	4,409	0	124	0	124	0	4,534	0	0	0	112	05/15/2029
36207K-R5-1	GNMA 1 POOL NO 434408 7.000% 06/15/29		12/01/2014	Paydown		669	669	649	651	0	18	0	18	0	669	0	0	0	25	06/15/2029
36207K-S3-5	GNMA 1 POOL NO 434438 7.000% 07/15/29		12/01/2014	Paydown		4,989	4,989	4,840	4,855	0	134	0	134	0	4,989	0	0	0	251	07/15/2029
36207K-XP-0	GNMA 1 POOL NO 434586 7.000% 11/15/29		12/01/2014	Paydown		5,712	5,712	5,651	5,655	0	57	0	57	0	5,712	0	0	0	38	11/15/2029
36207L-D2-1	GNMA 1 POOL NO 434921 7.000% 10/15/30		07/01/2014	Paydown		4,844	4,844	4,793	4,797	0	47	0	47	0	4,844	0	0	0	196	10/15/2030
36207M-6Q-4	GNMA 1 POOL NO 436579 7.500% 12/15/26		12/01/2014	Paydown		118	118	123	122	0	(4)	0	(4)	0	118	0	0	0	5	12/15/2026
36207N-D4-3	GNMA 1 POOL NO 436723 7.500% 11/15/26		12/01/2014	Paydown		896	896	929	925	0	(29)	0	(29)	0	896	0	0	0	37	11/15/2026
36207N-G6-5	GNMA 1 POOL NO 436821 7.500% 12/15/26		12/01/2014	Paydown		103	103	107	107	0	(3)	0	(3)	0	103	0	0	0	4	12/15/2026
36207P-ZX-0	GNMA 1 POOL NO 438258 7.500% 08/15/26		12/01/2014	Paydown		626	626	649	644	0	(18)	0	(18)	0	626	0	0	0	26	08/15/2026
36207Q-KY-2	GNMA 1 POOL NO 438711 7.500% 04/15/27		12/01/2014	Paydown		323	323	323	323	0	0	0	0	0	323	0	0	0	13	04/15/2027
36207Q-VR-5	GNMA 1 POOL NO 439024 7.500% 11/15/26		12/01/2014	Paydown		483	483	503	500	0	(17)	0	(17)	0	483	0	0	0	20	11/15/2026
36207S-K4-4	GNMA POOL NO 440515 7.500% 12/15/26		12/01/2014	Paydown		200	200	208	207	0	(7)	0	(7)	0	200	0	0	0	8	12/15/2026
36207U-CJ-5	GNMA POOL NO 442073 7.500% 10/15/26		12/01/2014	Paydown		56	56	58	58	0	(2)	0	(2)	0	56	0	0	0	2	10/15/2026
36207Y-J3-5	GNMA 1 POOL NO 445882 6.500% 04/15/29		12/01/2014	Paydown		7,978	7,978	7,640	7,674	0	304	0	304	0	7,978	0	0	0	261	04/15/2029
36208H-RZ-1	GNMA 1 POOL NO 451504 6.500% 10/15/27		08/01/2014	Paydown		26,056	26,056	26,496	26,445	0	(389)	0	(389)	0	26,056	0	0	0	1,000	10/15/2027
36208J-KQ-4	GNMA 1 POOL NO 452203 5.500% 09/15/34		12/01/2014	Paydown		12,487	12,487	12,189	12,205	0	282	0	282	0	12,487	0	0	0	393	09/15/2034
36208M-ZD-0	GNMA 1 POOL NO 455340 7.000% 11/15/27		12/01/2014	Paydown		81	81	78	79	0	2	0	2	0	81	0	0	0	4	11/15/2027
36208Q-TK-2	GNMA 1 POOL NO 457854 5.500% 12/15/28		12/01/2014	Paydown		817	817	797	799	0	18	0	18	0	817	0	0	0	26	12/15/2028
36208Q-TR-7	GNMA 1 POOL NO 457860 7.000% 01/15/29		12/01/2014	Paydown		4,039	4,039	3,914	3,925	0	113	0	113	0	4,039	0	0	0	202	01/15/2029
36208Q-WZ-5	GNMA 1 POOL NO 457964 6.500% 01/15/29		12/01/2014	Paydown		51	51	50	50	0	1	0	1	0	51	0	0	0	2	01/15/2029
36208Q-YJ-9	GNMA 1 POOL NO 458013 6.500% 02/15/29		12/01/2014	Paydown		8,007	8,007	8,002	8,002	0	5	0	5	0	8,007	0	0	0	369	02/15/2029
36208Q-ZM-1	GNMA 1 POOL NO 458048 6.500% 02/15/29		12/01/2014	Paydown		1,137	1,137	1,114	1,117	0	20	0	20	0	1,137	0	0	0	11	02/15/2029
36208R-4F-8	GNMA 1 POOL NO 459022 6.500% 03/15/29		12/01/2014	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	1	03/15/2029
36208R-4J-0	GNMA 1 POOL NO 459025 7.000% 03/15/29		12/01/2014	Paydown		261	261	253	254	0	7	0	7	0	261	0	0	0	10	03/15/2029
36208T-HT-0	GNMA 1 POOL NO 460242 8.000% 02/15/28		06/01/2014	Paydown		864	864	900	897	0	(33)	0	(33)	0	864	0	0	0	24	02/15/2028
36208W-DX-8	GNMA 1 POOL NO 462818 6.500% 06/15/28		12/01/2014	Paydown		3,644	3,644	3,808	3,791	0	(147)	0	(147)	0	3,644	0	0	0	123	06/15/2028
36208W-XT-5	GNMA 1 POOL NO 463390 5.500% 10/15/34		12/01/2014	Paydown		358,889	358,889	350,337	350,748	0	8,141	0	8,141	0	358,889	0	0	0	11,239	10/15/2034
36208Y-BX-6	GNMA 1 POOL NO 464554 7.000% 02/15/29		12/01/2014	Paydown		269	269	261	261	0	7	0	7	0	269	0	0	0	10	02/15/2029
36209A-CV-0	GNMA 1 POOL NO 465484 7.500% 09/15/29		12/01/2014	Paydown		26	26	25	25	0	1	0	1	0	26	0	0	0	1	09/15/2029
36209A-R7-7	GNMA 1 POOL NO 465910 8.000% 02/15/28		12/01/2014	Paydown		81	81	84	84	0	(3)	0	(3)	0	81	0	0	0	4	02/15/2028
36209A-W6-3	GNMA 1 POOL NO 466069 6.500% 07/15/29		12/01/2014	Paydown		8,519	8,519	8,156	8,192	0	327	0	327	0	8,519	0	0	0	457	07/15/2029
36209D-RD-8	GNMA 1 POOL NO 468584 7.000% 02/15/29		12/01/2014	Paydown		1,722	1,722	1,671	1,677	0	45	0	45	0	1,722	0	0	0	106	02/15/2029
36209D-WV-2	GNMA 1 POOL NO 468760 7.000% 03/15/28		12/01/2014	Paydown		3,935	3,935	3,987	3,980	0	(45)	0	(45)	0	3,935	0	0	0	254	03/15/2028
36209F-6J-3	GNMA 1 POOL NO 470773 7.000% 08/15/29		12/01/2014	Paydown		76	76	74	74	0	2	0	2	0	76	0	0	0	4	08/15/2029
36209F-A5-8	GNMA 1 POOL NO 469928 6.000% 01/15/29		12/01/2014	Paydown		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	2	01/15/2029
36209F-AP-4	GNMA 1 POOL NO 469914 7.000% 01/15/29		12/01/2014	Paydown		314	314	305	306	0	9	0	9	0	314	0	0	0	12	01/15/2029
36209F-AT-6	GNMA 1 POOL NO 469918 7.000% 01/15/29		12/01/2014	Paydown		892	892	866	868	0	24	0	24	0	892	0	0	0	34	01/15/2029
36209F-AV-1	GNMA 1 POOL NO 469920 7.000% 01/15/29		01/01/2014	Paydown		117	117	114	114	0	3	0	3	0	117	0	0	0	1	01/15/2029
36209F-DS-5	GNMA 1 POOL NO 470013 7.000% 02/15/29		12/01/2014	Paydown		468	468	454	455	0	13	0	13	0	468	0	0	0	18	02/15/2029
36209F-DT-3	GNMA 1 POOL NO 470014 7.000% 02/15/29		12/01/2014	Paydown		42	42	41	41	0	1	0	1	0	42	0	0	0	2	02/15/2029
36209F-DV-8	GNMA 1 POOL NO 470016 7.000% 02/15/29		12/01/2014	Paydown		1,083	1,083	1,050	1,052	0	30	0	30	0	1,083	0	0	0	41	02/15/2029
36209F-DX-4	GNMA 1 POOL NO 470018 7.000% 02/15/29		12/01/2014	Paydown		2,917	2,917	2,834	2,839	0	78	0	78	0	2,917	0	0	0	112	02/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36209F-FE-4	GNMA 1 POOL NO 470065 7.000% 02/15/29		12/01/2014	Paydown		2,761	2,761	2,680	2,686	0	74	0	74	0	2,761	0	0	0	126	02/15/2029
36209F-HT-9	GNMA 1 POOL NO 470142 6.500% 03/15/29		12/01/2014	Paydown		135	135	135	135	0	0	0	0	0	135	0	0	0	5	03/15/2029
36209F-JF-7	GNMA 1 POOL NO 470162 7.500% 03/15/29		12/01/2014	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	1	03/15/2029
36209F-L3-1	GNMA 1 POOL NO 470246 7.000% 04/15/29		12/01/2014	Paydown		140	140	136	137	0	4	0	4	0	140	0	0	0	5	04/15/2029
36209F-L7-2	GNMA 1 POOL NO 470250 6.500% 04/15/29		12/01/2014	Paydown		122	122	117	117	0	5	0	5	0	122	0	0	0	4	04/15/2029
36209F-ME-6	GNMA 1 POOL NO 470257 7.000% 04/15/29		12/01/2014	Paydown		221	221	214	215	0	6	0	6	0	221	0	0	0	9	04/15/2029
36209F-ML-0	GNMA 1 POOL NO 470263 7.000% 04/15/29		12/01/2014	Paydown		450	450	436	437	0	13	0	13	0	450	0	0	0	16	04/15/2029
36209F-PL-7	GNMA 1 POOL NO 470327 7.000% 05/15/29		12/01/2014	Paydown		64	64	65	65	0	(1)	0	(1)	0	64	0	0	0	2	05/15/2029
36209F-U4-9	GNMA 1 POOL NO 470503 7.000% 06/15/29		12/01/2014	Paydown		415	415	403	404	0	11	0	11	0	415	0	0	0	16	06/15/2029
36209F-U9-8	GNMA 1 POOL NO 470508 7.000% 06/15/29		12/01/2014	Paydown		5,839	5,839	5,666	5,683	0	156	0	156	0	5,839	0	0	0	318	06/15/2029
36209F-UF-4	GNMA 1 POOL NO 470482 6.500% 06/15/29		12/01/2014	Paydown		100	100	94	95	0	5	0	5	0	100	0	0	0	3	06/15/2029
36209F-UK-3	GNMA 1 POOL NO 470486 6.500% 06/15/29		12/01/2014	Paydown		890	890	852	855	0	34	0	34	0	890	0	0	0	32	06/15/2029
36209F-UQ-0	GNMA 1 POOL NO 470491 7.000% 06/15/29		12/01/2014	Paydown		11,526	11,526	11,181	11,213	0	313	0	313	0	11,526	0	0	0	496	06/15/2029
36209F-VW-6	GNMA 1 POOL NO 470529 7.000% 06/15/29		07/01/2014	Paydown		5,397	5,397	5,235	5,247	0	150	0	150	0	5,397	0	0	0	218	06/15/2029
36209F-YP-8	GNMA 1 POOL NO 470618 6.500% 07/15/29		12/01/2014	Paydown		1,074	1,074	1,029	1,033	0	42	0	42	0	1,074	0	0	0	38	07/15/2029
36209F-YT-0	GNMA 1 POOL NO 470622 6.500% 07/15/29		12/01/2014	Paydown		80	80	76	76	0	4	0	4	0	80	0	0	0	3	07/15/2029
36209F-ZE-2	GNMA 1 POOL NO 470641 7.000% 07/15/29		12/01/2014	Paydown		4,913	4,913	4,837	4,842	0	71	0	71	0	4,913	0	0	0	143	07/15/2029
36209G-SW-8	GNMA 1 POOL NO 471333 6.500% 07/15/32		12/01/2014	Paydown		1,359	1,359	1,418	1,416	0	(58)	0	(58)	0	1,359	0	0	0	30	07/15/2032
36209J-MF-5	GNMA 1 POOL NO 472958 7.000% 05/15/29		12/01/2014	Paydown		616	616	597	599	0	17	0	17	0	616	0	0	0	24	05/15/2029
36209J-NU-1	GNMA 1 POOL NO 473003 7.000% 06/15/29		12/01/2014	Paydown		340	340	330	331	0	9	0	9	0	340	0	0	0	13	06/15/2029
36209L-5T-9	GNMA 1 POOL NO 475258 7.000% 06/15/29		12/01/2014	Paydown		248	248	241	241	0	7	0	7	0	248	0	0	0	9	06/15/2029
36209L-K9-6	GNMA 1 POOL NO 474720 6.500% 05/15/29		12/01/2014	Paydown		744	744	704	708	0	36	0	36	0	744	0	0	0	30	05/15/2029
36209Q-X3-4	GNMA 1 POOL NO 478698 7.000% 09/15/29		12/01/2014	Paydown		26	26	26	26	0	1	0	1	0	26	0	0	0	1	09/15/2029
36209S-6W-6	GNMA 1 POOL NO 480685 7.000% 05/15/29		12/01/2014	Paydown		72	72	70	70	0	2	0	2	0	72	0	0	0	3	05/15/2029
36209S-Y2-1	GNMA 1 POOL NO 480529 7.500% 06/15/29		12/01/2014	Paydown		19	19	19	19	0	1	0	1	0	19	0	0	0	1	06/15/2029
36209S-ZQ-7	GNMA 1 POOL NO 480551 7.000% 04/15/29		12/01/2014	Paydown		223	223	216	217	0	6	0	6	0	223	0	0	0	8	04/15/2029
36209T-4F-3	GNMA 1 POOL NO 481522 6.500% 09/15/28		12/01/2014	Paydown		5,041	5,041	4,772	4,795	0	245	0	245	0	5,041	0	0	0	141	09/15/2028
36209T-4T-3	GNMA 1 POOL NO 481534 6.500% 09/15/28		12/01/2014	Paydown		456	456	476	474	0	(18)	0	(18)	0	456	0	0	0	16	09/15/2028
36209T-6W-4	GNMA 1 POOL NO 481585 7.000% 07/15/29		12/01/2014	Paydown		20	20	19	19	0	0	0	0	0	20	0	0	0	1	07/15/2029
36209U-BB-1	GNMA 1 POOL NO 481634 7.000% 08/15/29		12/01/2014	Paydown		345	345	341	342	0	3	0	3	0	345	0	0	0	13	08/15/2029
36209V-R6-3	GNMA 1 POOL NO 483009 7.000% 03/15/29		12/01/2014	Paydown		169	169	164	164	0	5	0	5	0	169	0	0	0	6	03/15/2029
36209W-ZV-7	GNMA 1 POOL NO 484156 7.000% 04/15/29		12/01/2014	Paydown		576	576	560	561	0	15	0	15	0	576	0	0	0	22	04/15/2029
36209X-5K-2	GNMA 1 POOL NO 485150 6.500% 02/15/29		12/01/2014	Paydown		1,667	1,667	1,597	1,604	0	62	0	62	0	1,667	0	0	0	59	02/15/2029
36209Y-NY-0	GNMA 1 POOL NO 485607 6.500% 07/15/31		12/01/2014	Paydown		711	711	743	741	0	(30)	0	(30)	0	711	0	0	0	25	07/15/2031
3620A1-X7-8	GNMA POOL NO 716302 5.000% 06/15/39		12/01/2014	Paydown		1,972	1,972	2,152	2,150	0	(178)	0	(178)	0	1,972	0	0	0	58	06/15/2039
3620A8-LU-5	GNMA POOL NO 722239 5.000% 08/15/39		12/01/2014	Paydown		3,670	3,670	4,005	4,001	0	(331)	0	(331)	0	3,670	0	0	0	83	08/15/2039
3620A9-SH-5	GNMA POOL NO 723320 5.000% 09/15/39		12/01/2014	Paydown		4,720	4,720	5,150	5,146	0	(426)	0	(426)	0	4,720	0	0	0	139	09/15/2039
3620AC-2Y-9	GNMA POOL NO 726291 4.500% 09/15/39		12/01/2014	Paydown		457,803	457,803	498,995	497,985	0	(40,182)	0	(40,182)	0	457,803	0	0	0	14,715	09/15/2039
3620AC-3Z-5	GNMA POOL NO 726316 5.000% 09/15/39		12/01/2014	Paydown		16,151	16,151	17,625	17,609	0	(1,458)	0	(1,458)	0	16,151	0	0	0	442	09/15/2039
3620AC-4G-6	GNMA POOL NO 726323 5.000% 09/15/39		12/01/2014	Paydown		2,369	2,369	2,585	2,583	0	(214)	0	(214)	0	2,369	0	0	0	65	09/15/2039
3620AL-5Q-3	GNMA POOL NO 733555 4.500% 03/15/40		12/01/2014	Paydown		22,674	22,674	24,758	24,708	0	(2,034)	0	(2,034)	0	22,674	0	0	0	562	03/15/2040
3620AR-MU-2	GNMA POOL NO 737571 4.000% 11/15/40		12/01/2014	Paydown		75,460	75,460	81,811	81,509	0	(6,049)	0	(6,049)	0	75,460	0	0	0	1,567	11/15/2040
3620AR-NE-7	GNMA POOL NO 737589 4.000% 11/20/40		06/01/2014	WELLS FARGO SEC LLC		4,425,988	4,166,555	4,568,349	4,558,792	0	(339)	0	(339)	0	4,558,452	0	(132,465)	(132,465)	91,664	11/20/2040
3620AR-NE-7	GNMA POOL NO 737589 4.000% 11/20/40		06/01/2014	Paydown		154,535	154,535	169,438	169,083	0	(14,548)	0	(14,548)	0	154,535	0	0	0	1,265	11/20/2040
3620AW-G2-0	GNMA POOL NO 741917 4.500% 04/20/40		12/01/2014	Paydown		238,289	238,289	261,554	260,694	0	(22,405)	0	(22,405)	0	238,289	0	0	0	6,907	04/20/2040
36210A-HN-0	GNMA 1 POOL NO 486337 7.000% 04/15/29		12/01/2014	Paydown		302	302	293	294	0	8	0	8	0	302	0	0	0	12	04/15/2029
36210A-J7-3	GNMA 1 POOL NO 486386 7.000% 06/15/29		12/01/2014	Paydown		3,181	3,181	3,086	3,095	0	86	0	86	0	3,181	0	0	0	145	06/15/2029
36210A-K6-3	GNMA 1 POOL NO 486417 7.500% 09/15/29		12/01/2014	Paydown		33	33	32	32	0	0	0	0	0	33	0	0	0	2	09/15/2029
36210A-KS-5	GNMA 1 POOL NO 486405 7.000% 08/15/29		12/01/2014	Paydown		255	255	246	247	0	8	0	8	0	255	0	0	0	10	08/15/2029
36210A-P3-5	GNMA 1 POOL NO 486542 6.500% 09/15/28		12/01/2014	Paydown		2,190	2,190	2,101	2,108	0	82	0	82	0	2,190	0	0	0	71	09/15/2028
36210A-ZK-6	GNMA 1 POOL NO 486846 7.000% 01/15/29		12/01/2014	Paydown		5,075	5,075	4,926	4,939	0	136	0	136	0	5,075	0	0	0	205	01/15/2029
36210B-BB-0	GNMA 1 POOL NO 487034 6.500% 03/15/29		12/01/2014	Paydown		3,232	3,232	3,373	3,364	0	(131)	0	(131)	0	3,232	0	0	0	118	03/15/2029
36210B-BE-4	GNMA 1 POOL NO 487037 7.500% 03/15/29		12/01/2014	Paydown		41	41	39	39	0	1	0	1	0	41	0	0	0	2	03/15/2029
36210B-D5-1	GNMA 1 POOL NO 487124 7.000% 04/15/29		12/01/2014	Paydown		1,016	1,016	986	988	0	28	0	28	0	1,016	0	0	0	23	04/15/2029
36210B-DW-2	GNMA 1 POOL NO 487117 7.000% 04/15/29		12/01/2014	Paydown		571	571	554	556	0	15	0	15	0	571	0	0	0	22	04/15/2029
36210B-DY-8	GNMA 1 POOL NO 487119 6.500% 04/15/29		12/01/2014	Paydown		27	27	26	26	0	1	0	1	0	27	0	0	0	1	04/15/2029
36210B-EP-6	GNMA 1 POOL NO 487142 6.500% 03/15/35		12/01/2014	Paydown		284	284	297	296	0	(12)	0	(12)	0	284	0	0	0	10	03/15/2035
36210B-GJ-8	GNMA 1 POOL NO 487201 7.000% 05/15/29		12/01/2014	Paydown		3,015	3,015	2,983	2,985	0	30	0	30	0	3,015	0	0	0	100	05/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210B-GK-5	GNMA 1 POOL NO 487202 7.500% 05/15/29		12/01/2014	Paydown		279	279	270	271	0	8	0	8	0	279	0	0	0	11	05/15/2029
36210B-S7-1	GNMA 1 POOL NO 487542 7.000% 07/15/29		12/01/2014	Paydown		497	497	482	483	0	14	0	14	0	497	0	0	0	19	07/15/2029
36210B-T8-8	GNMA 1 POOL NO 487575 7.000% 03/15/29		12/01/2014	Paydown		9,209	9,209	8,932	8,962	0	247	0	247	0	9,209	0	0	0	321	03/15/2029
36210D-FJ-5	GNMA 1 POOL NO 488969 7.000% 02/15/29		12/01/2014	Paydown		465	465	451	453	0	13	0	13	0	465	0	0	0	18	02/15/2029
36210D-GQ-8	GNMA 1 POOL NO 489007 7.000% 04/15/29		12/01/2014	Paydown		21	21	20	20	0	1	0	1	0	21	0	0	0	1	04/15/2029
36210D-GY-1	GNMA 1 POOL NO 489015 7.000% 05/15/29		12/01/2014	Paydown		250	250	242	243	0	7	0	7	0	250	0	0	0	10	05/15/2029
36210D-HF-1	GNMA 1 POOL NO 489030 7.000% 08/15/29		12/01/2014	Paydown		22,154	22,154	21,516	21,554	0	600	0	600	0	22,154	0	0	0	760	08/15/2029
36210D-HK-0	GNMA 1 POOL NO 489034 7.000% 09/15/29		12/01/2014	Paydown		1,604	1,604	1,556	1,560	0	44	0	44	0	1,604	0	0	0	62	09/15/2029
36210D-JK-8	GNMA 1 POOL NO 489066 7.000% 03/15/29		12/01/2014	Paydown		82	82	79	80	0	2	0	2	0	82	0	0	0	3	03/15/2029
36210E-PH-6	GNMA 1 POOL NO 490124 7.000% 01/15/29		12/01/2014	Paydown		2,124	2,124	2,061	2,065	0	59	0	59	0	2,124	0	0	0	27	01/15/2029
36210E-QH-5	GNMA 1 POOL NO 490156 7.000% 03/15/29		12/01/2014	Paydown		12,205	12,205	11,849	11,872	0	333	0	333	0	12,205	0	0	0	314	03/15/2029
36210F-QX-7	GNMA 1 POOL NO 491070 7.000% 01/15/29		12/01/2014	Paydown		13,854	13,854	13,446	13,485	0	369	0	369	0	13,854	0	0	0	427	01/15/2029
36210F-YM-2	GNMA 1 POOL NO 491316 7.000% 01/15/29		12/01/2014	Paydown		355	355	345	345	0	10	0	10	0	355	0	0	0	14	01/15/2029
36210G-5L-4	GNMA 1 POOL NO 492351 6.500% 02/15/29		08/01/2014	Paydown		244	244	244	244	0	0	0	0	0	244	0	0	0	8	02/15/2029
36210G-DW-1	GNMA 1 POOL NO 491617 7.500% 01/15/30		12/01/2014	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	01/15/2030
36210G-V9-2	GNMA 1 POOL NO 492140 6.500% 01/15/29		12/01/2014	Paydown		128	128	128	128	0	0	0	0	0	128	0	0	0	7	01/15/2029
36210H-BX-9	GNMA 1 POOL NO 492454 7.000% 02/15/29		12/01/2014	Paydown		301	301	292	293	0	8	0	8	0	301	0	0	0	12	02/15/2029
36210J-EK-0	GNMA 1 POOL NO 493438 6.500% 07/15/29		12/01/2014	Paydown		236	236	223	225	0	11	0	11	0	236	0	0	0	9	07/15/2029
36210J-UK-2	GNMA 1 POOL NO 493886 7.000% 04/15/29		12/01/2014	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	04/15/2029
36210J-WK-0	GNMA 1 POOL NO 493950 7.000% 06/15/29		12/01/2014	Paydown		67	67	65	65	0	2	0	2	0	67	0	0	0	2	06/15/2029
36210J-XB-9	GNMA 1 POOL NO 493974 7.000% 06/15/29		12/01/2014	Paydown		151	151	146	147	0	4	0	4	0	151	0	0	0	6	06/15/2029
36210J-YH-5	GNMA 1 POOL NO 494012 6.500% 07/15/29		12/01/2014	Paydown		234	234	224	224	0	9	0	9	0	234	0	0	0	8	07/15/2029
36210K-NP-6	GNMA 1 POOL NO 494598 6.500% 01/15/29		12/01/2014	Paydown		897	897	880	882	0	15	0	15	0	897	0	0	0	56	01/15/2029
36210K-UD-5	GNMA 1 POOL NO 494780 7.000% 06/15/29		12/01/2014	Paydown		215	215	209	209	0	6	0	6	0	215	0	0	0	8	06/15/2029
36210K-V6-9	GNMA 1 POOL NO 494837 7.000% 06/15/29		12/01/2014	Paydown		2,587	2,587	2,510	2,517	0	70	0	70	0	2,587	0	0	0	149	06/15/2029
36210L-2T-9	GNMA 1 POOL NO 495886 7.000% 01/15/29		12/01/2014	Paydown		53	53	51	51	0	1	0	1	0	53	0	0	0	2	01/15/2029
36210L-3D-3	GNMA 1 POOL NO 495896 7.000% 01/15/29		12/01/2014	Paydown		10,032	10,032	9,740	9,768	0	264	0	264	0	10,032	0	0	0	384	01/15/2029
36210L-5L-3	GNMA 1 POOL NO 495951 7.000% 02/15/29		12/01/2014	Paydown		12,387	12,387	12,020	12,058	0	329	0	329	0	12,387	0	0	0	336	02/15/2029
36210L-SG-9	GNMA 1 POOL NO 495619 7.000% 06/15/29		12/01/2014	Paydown		1,119	1,119	1,086	1,088	0	30	0	30	0	1,119	0	0	0	51	06/15/2029
36210L-YG-2	GNMA 1 POOL NO 495811 7.000% 01/15/29		12/01/2014	Paydown		1,063	1,063	1,027	1,029	0	33	0	33	0	1,063	0	0	0	41	01/15/2029
36210L-ZN-6	GNMA 1 POOL NO 495849 7.000% 01/15/29		12/01/2014	Paydown		21	21	21	21	0	1	0	1	0	21	0	0	0	1	01/15/2029
36210M-2U-4	GNMA 1 POOL NO 496787 7.000% 01/15/29		12/01/2014	Paydown		1,427	1,427	1,385	1,388	0	39	0	39	0	1,427	0	0	0	56	01/15/2029
36210M-EQ-0	GNMA 1 POOL NO 496143 7.000% 02/15/29		12/01/2014	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	02/15/2029
36210M-FM-8	GNMA 1 POOL NO 496172 7.000% 02/15/29		12/01/2014	Paydown		349	349	338	339	0	10	0	10	0	349	0	0	0	13	02/15/2029
36210M-QV-6	GNMA 1 POOL NO 496468 7.000% 01/15/29		12/01/2014	Paydown		128	128	125	125	0	3	0	3	0	128	0	0	0	5	01/15/2029
36210M-QW-4	GNMA 1 POOL NO 496469 7.000% 01/15/29		12/01/2014	Paydown		566	566	548	550	0	16	0	16	0	566	0	0	0	22	01/15/2029
36210M-SL-6	GNMA 1 POOL NO 496523 7.000% 02/15/29		12/01/2014	Paydown		532	532	516	517	0	14	0	14	0	532	0	0	0	20	02/15/2029
36210M-ZH-7	GNMA 1 POOL NO 496744 6.500% 01/15/29		08/01/2014	Paydown		2,779	2,779	2,769	2,770	0	9	0	9	0	2,779	0	0	0	119	01/15/2029
36210N-KT-5	GNMA 1 POOL NO 497206 6.500% 02/15/29		12/01/2014	Paydown		114	114	114	114	0	0	0	0	0	114	0	0	0	4	02/15/2029
36210N-WR-6	GNMA 1 POOL NO 497556 6.500% 02/15/29		12/01/2014	Paydown		762	762	760	760	0	1	0	1	0	762	0	0	0	7	02/15/2029
36210N-ZD-4	GNMA 1 POOL NO 497640 7.000% 02/15/29		12/01/2014	Paydown		337	337	327	328	0	9	0	9	0	337	0	0	0	13	02/15/2029
36210P-5F-7	GNMA 1 POOL NO 498646 7.000% 04/15/29		07/01/2014	Paydown		6,442	6,442	6,253	6,264	0	178	0	178	0	6,442	0	0	0	261	04/15/2029
36210P-RH-9	GNMA 1 POOL NO 498288 7.000% 01/15/29		12/01/2014	Paydown		197	197	192	192	0	5	0	5	0	197	0	0	0	8	01/15/2029
36210P-S7-0	GNMA 1 POOL NO 498342 6.500% 02/15/29		12/01/2014	Paydown		85	85	84	84	0	2	0	2	0	85	0	0	0	3	02/15/2029
36210P-UX-0	GNMA 1 POOL NO 498398 7.000% 02/15/29		12/01/2014	Paydown		744	744	722	724	0	21	0	21	0	744	0	0	0	29	02/15/2029
36210P-VG-6	GNMA 1 POOL NO 498415 6.500% 03/15/29		12/01/2014	Paydown		67	67	66	66	0	1	0	1	0	67	0	0	0	2	03/15/2029
36210P-VT-8	GNMA 1 POOL NO 498426 7.000% 03/15/29		12/01/2014	Paydown		183	183	177	178	0	5	0	5	0	183	0	0	0	7	03/15/2029
36210P-X7-4	GNMA 1 POOL NO 498502 6.500% 02/15/29		12/01/2014	Paydown		176	176	184	183	0	(7)	0	(7)	0	176	0	0	0	6	02/15/2029
36210Q-6B-3	GNMA 1 POOL NO 499566 7.000% 01/15/29		12/01/2014	Paydown		2,408	2,408	2,338	2,346	0	62	0	62	0	2,408	0	0	0	92	01/15/2029
36210Q-B6-8	GNMA 1 POOL NO 498761 7.000% 06/15/29		12/01/2014	Paydown		176	176	171	171	0	5	0	5	0	176	0	0	0	7	06/15/2029
36210Q-BG-6	GNMA 1 POOL NO 498739 6.500% 06/15/29		03/01/2014	Paydown		536	536	507	509	0	27	0	27	0	536	0	0	0	9	06/15/2029
36210Q-WG-3	GNMA 1 POOL NO 499347 7.000% 01/15/29		12/01/2014	Paydown		58	58	57	57	0	2	0	2	0	58	0	0	0	2	01/15/2029
36210Q-Y4-8	GNMA 1 POOL NO 499431 7.500% 04/15/29		12/01/2014	Paydown		548	548	531	533	0	16	0	16	0	548	0	0	0	14	04/15/2029
36210Q-Z8-8	GNMA 1 POOL NO 499467 7.000% 04/15/29		12/01/2014	Paydown		5,813	5,813	5,637	5,652	0	161	0	161	0	5,813	0	0	0	175	04/15/2029
36210Q-ZN-5	GNMA 1 POOL NO 499449 7.000% 04/15/29		12/01/2014	Paydown		580	580	562	564	0	16	0	16	0	580	0	0	0	22	04/15/2029
36210R-AT-7	GNMA 1 POOL NO 499618 7.000% 02/15/29		12/01/2014	Paydown		468	468	454	455	0	13	0	13	0	468	0	0	0	18	02/15/2029
36210R-PW-4	GNMA 1 POOL NO 500037 7.000% 06/15/29		12/01/2014	Paydown		8,026	8,026	7,785	7,810	0	216	0	216	0	8,026	0	0	0	62	06/15/2029
36210R-T9-1	GNMA 1 POOL NO 500176 7.500% 01/15/30		12/01/2014	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1	01/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36210S-PL-6	GNMA 1 POOL NO 500927 6.500% 05/15/29		12/01/2014	Paydown		6,524	6,524	6,247	6,271	0	253	0	253	0	6,524	0	0	0	125	05/15/2029
36210T-4E-3	GNMA 1 POOL NO 502221 7.000% 06/15/29		12/01/2014	Paydown		1,064	1,064	1,032	1,034	0	30	0	30	0	1,064	0	0	0	49	06/15/2029
36210T-CW-4	GNMA 1 POOL NO 501485 7.000% 03/15/29		12/01/2014	Paydown		3,045	3,045	3,094	3,089	0	(44)	0	(44)	0	3,045	0	0	0	67	03/15/2029
36210T-N8-5	GNMA 1 POOL NO 501815 6.500% 04/15/29		12/01/2014	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	1	04/15/2029
36210T-R3-2	GNMA 1 POOL NO 501906 7.000% 02/15/29		12/01/2014	Paydown		331	331	321	322	0	9	0	9	0	331	0	0	0	13	02/15/2029
36210T-SB-3	GNMA 1 POOL NO 501914 7.000% 04/15/29		12/01/2014	Paydown		349	349	339	340	0	10	0	10	0	349	0	0	0	11	04/15/2029
36210T-ZY-5	GNMA 1 POOL NO 502159 7.000% 04/15/29		12/01/2014	Paydown		91	91	88	88	0	2	0	2	0	91	0	0	0	4	04/15/2029
36210U-2D-4	GNMA 1 POOL NO 503072 7.000% 04/15/29		12/01/2014	Paydown		428	428	423	424	0	4	0	4	0	428	0	0	0	19	04/15/2029
36210U-AW-3	GNMA 1 POOL NO 502321 7.000% 04/15/29		12/01/2014	Paydown		2,652	2,652	2,576	2,584	0	68	0	68	0	2,652	0	0	0	102	04/15/2029
36210U-D2-6	GNMA 1 POOL NO 502421 7.500% 06/15/29		12/01/2014	Paydown		224	224	217	218	0	6	0	6	0	224	0	0	0	9	06/15/2029
36210U-ER-0	GNMA 1 POOL NO 502444 7.000% 06/15/29		12/01/2014	Paydown		401	401	389	390	0	11	0	11	0	401	0	0	0	15	06/15/2029
36210U-FD-0	GNMA 1 POOL NO 502464 7.000% 07/15/29		12/01/2014	Paydown		651	651	632	634	0	18	0	18	0	651	0	0	0	25	07/15/2029
36210U-KB-8	GNMA 1 POOL NO 502590 7.000% 08/15/29		12/01/2014	Paydown		432	432	428	428	0	4	0	4	0	432	0	0	0	17	08/15/2029
36210U-M3-4	GNMA 1 POOL NO 502678 7.000% 05/15/29		12/01/2014	Paydown		1,150	1,150	1,116	1,118	0	31	0	31	0	1,150	0	0	0	44	05/15/2029
36210U-MX-8	GNMA 1 POOL NO 502674 7.000% 05/15/29		12/01/2014	Paydown		385	385	373	374	0	11	0	11	0	385	0	0	0	16	05/15/2029
36210U-NU-3	GNMA 1 POOL NO 502703 7.000% 06/15/29		12/01/2014	Paydown		576	576	559	560	0	16	0	16	0	576	0	0	0	22	06/15/2029
36210U-QE-6	GNMA 1 POOL NO 502753 7.500% 08/15/29		12/01/2014	Paydown		73	73	71	71	0	2	0	2	0	73	0	0	0	3	08/15/2029
36210U-XQ-1	GNMA 1 POOL NO 502987 7.500% 02/15/29		12/01/2014	Paydown		325	325	315	316	0	9	0	9	0	325	0	0	0	13	02/15/2029
36210U-Y4-9	GNMA 1 POOL NO 503031 7.000% 03/15/29		04/01/2014	Paydown		244	244	236	237	0	7	0	7	0	244	0	0	0	4	03/15/2029
36210V-GQ-8	GNMA 1 POOL NO 503407 7.000% 04/15/29		12/01/2014	Paydown		2,723	2,723	2,650	2,655	0	68	0	68	0	2,723	0	0	0	151	04/15/2029
36210V-H4-6	GNMA 1 POOL NO 503451 7.000% 05/15/29		12/01/2014	Paydown		721	721	699	701	0	20	0	20	0	721	0	0	0	27	05/15/2029
36210V-J5-1	GNMA 1 POOL NO 503484 7.000% 03/15/29		12/01/2014	Paydown		36	36	34	35	0	1	0	1	0	36	0	0	0	1	03/15/2029
36210V-L5-8	GNMA 1 POOL NO 503548 7.000% 03/15/29		12/01/2014	Paydown		390	390	379	380	0	11	0	11	0	390	0	0	0	15	03/15/2029
36210V-M8-1	GNMA 1 POOL NO 503583 7.000% 04/15/29		12/01/2014	Paydown		3,637	3,637	3,527	3,537	0	100	0	100	0	3,637	0	0	0	135	04/15/2029
36210V-MM-0	GNMA 1 POOL NO 503564 7.000% 03/15/29		12/01/2014	Paydown		897	897	870	872	0	25	0	25	0	897	0	0	0	27	03/15/2029
36210V-QJ-3	GNMA 1 POOL NO 503657 7.000% 04/15/29		12/01/2014	Paydown		318	318	309	309	0	9	0	9	0	318	0	0	0	12	04/15/2029
36210W-H6-9	GNMA 1 POOL NO 504353 6.500% 05/15/29		12/01/2014	Paydown		151	151	143	144	0	8	0	8	0	151	0	0	0	5	05/15/2029
36210X-A3-1	GNMA 1 POOL NO 505026 7.000% 05/15/29		12/01/2014	Paydown		124	124	120	120	0	4	0	4	0	124	0	0	0	5	05/15/2029
36210X-BH-9	GNMA 1 POOL NO 505040 7.500% 05/15/29		12/01/2014	Paydown		2,288	2,288	2,218	2,222	0	66	0	66	0	2,288	0	0	0	158	05/15/2029
36210X-DQ-7	GNMA 1 POOL NO 505111 7.500% 08/15/29		12/01/2014	Paydown		98	98	95	95	0	3	0	3	0	98	0	0	0	4	08/15/2029
36210X-FB-8	GNMA 1 POOL NO 505162 7.000% 09/15/29		12/01/2014	Paydown		232	232	230	230	0	2	0	2	0	232	0	0	0	9	09/15/2029
36210X-VJ-3	GNMA 1 POOL NO 505617 7.000% 04/15/29		12/01/2014	Paydown		2,505	2,505	2,431	2,437	0	68	0	68	0	2,505	0	0	0	96	04/15/2029
36210X-VV-6	GNMA 1 POOL NO 505628 7.000% 05/15/29		12/01/2014	Paydown		3,688	3,688	3,578	3,587	0	101	0	101	0	3,688	0	0	0	175	05/15/2029
36210X-XR-3	GNMA 1 POOL NO 505688 7.000% 06/15/29		12/01/2014	Paydown		381	381	370	371	0	10	0	10	0	381	0	0	0	15	06/15/2029
36210X-YB-7	GNMA 1 POOL NO 505706 7.000% 06/15/29		12/01/2014	Paydown		604	604	588	588	0	16	0	16	0	604	0	0	0	23	06/15/2029
36210X-ZZ-3	GNMA 1 POOL NO 505760 6.500% 07/15/29		12/01/2014	Paydown		41	41	39	39	0	2	0	2	0	41	0	0	0	2	07/15/2029
36210Y-3A-1	GNMA 1 POOL NO 506693 6.500% 04/15/29		12/01/2014	Paydown		140	140	134	135	0	5	0	5	0	140	0	0	0	3	04/15/2029
36210Y-UQ-6	GNMA 1 POOL NO 506491 7.000% 04/15/29		12/01/2014	Paydown		110	110	107	107	0	3	0	3	0	110	0	0	0	4	04/15/2029
36210Y-XG-5	GNMA 1 POOL NO 506579 7.000% 05/15/29		12/01/2014	Paydown		39,801	39,801	38,625	38,767	0	1,034	0	1,034	0	39,801	0	0	0	1,833	05/15/2029
36210Y-ZS-7	GNMA 1 POOL NO 506653 7.000% 04/15/29		12/01/2014	Paydown		661	661	639	641	0	20	0	20	0	661	0	0	0	27	04/15/2029
36211A-A2-2	GNMA 1 POOL NO 506825 7.500% 01/15/30		12/01/2014	Paydown		57	57	56	56	0	2	0	2	0	57	0	0	0	2	01/15/2030
36211A-CA-2	GNMA 1 POOL NO 506865 7.000% 04/15/29		12/01/2014	Paydown		281	281	272	272	0	9	0	9	0	281	0	0	0	11	04/15/2029
36211A-DT-0	GNMA 1 POOL NO 506914 7.000% 05/15/29		12/01/2014	Paydown		68	68	66	66	0	2	0	2	0	68	0	0	0	3	05/15/2029
36211A-X5-0	GNMA 1 POOL NO 507500 7.000% 06/15/29		12/01/2014	Paydown		2,580	2,580	2,506	2,510	0	70	0	70	0	2,580	0	0	0	99	06/15/2029
36211B-DZ-4	GNMA 1 POOL NO 507820 7.000% 04/15/29		12/01/2014	Paydown		5,785	5,785	5,875	5,864	0	(79)	0	(79)	0	5,785	0	0	0	266	04/15/2029
36211B-FG-4	GNMA 1 POOL NO 507867 7.500% 05/15/29		12/01/2014	Paydown		178	178	173	173	0	5	0	5	0	178	0	0	0	7	05/15/2029
36211B-JL-9	GNMA 1 POOL NO 507967 7.000% 05/15/29		12/01/2014	Paydown		143	143	139	139	0	4	0	4	0	143	0	0	0	6	05/15/2029
36211B-TS-3	GNMA 1 POOL NO 508261 7.000% 06/15/29		12/01/2014	Paydown		1,740	1,740	1,689	1,696	0	45	0	45	0	1,740	0	0	0	67	06/15/2029
36211B-TV-6	GNMA 1 POOL NO 508264 7.000% 06/15/29		12/01/2014	Paydown		46	46	44	44	0	1	0	1	0	46	0	0	0	2	06/15/2029
36211B-WA-8	GNMA 1 POOL NO 508341 7.500% 05/15/30		12/01/2014	Paydown		2,687	2,687	2,605	2,608	0	79	0	79	0	2,687	0	0	0	77	05/15/2030
36211C-4V-1	GNMA 1 POOL NO 509436 7.500% 12/15/29		12/01/2014	Paydown		17	17	17	17	0	0	0	0	0	17	0	0	0	1	12/15/2029
36211C-6M-9	GNMA 1 POOL NO 509476 7.500% 01/15/30		12/01/2014	Paydown		57	57	56	56	0	2	0	2	0	57	0	0	0	2	01/15/2030
36211C-BP-6	GNMA 1 POOL NO 508646 7.000% 07/15/29		12/01/2014	Paydown		2,006	2,006	1,984	1,987	0	19	0	19	0	2,006	0	0	0	81	07/15/2029
36211C-GK-2	GNMA 1 POOL NO 508802 7.000% 09/15/29		12/01/2014	Paydown		3,507	3,507	3,470	3,472	0	35	0	35	0	3,507	0	0	0	180	09/15/2029
36211C-TN-2	GNMA 1 POOL NO 509157 7.000% 06/15/29		12/01/2014	Paydown		630	630	611	612	0	18	0	18	0	630	0	0	0	24	06/15/2029
36211D-3B-4	GNMA 1 POOL NO 510294 7.500% 08/15/29		12/01/2014	Paydown		59	59	57	57	0	2	0	2	0	59	0	0	0	2	08/15/2029
36211D-P2-0	GNMA 1 POOL NO 509941 7.000% 06/15/29		12/01/2014	Paydown		237	237	230	231	0	7	0	7	0	237	0	0	0	9	06/15/2029
36211D-QF-0	GNMA 1 POOL NO 509954 7.000% 06/15/29		12/01/2014	Paydown		375	375	364	365	0	10	0	10	0	375	0	0	0	18	06/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36211D-U8-1	GNMA 1 POOL NO 510107 7.500% 07/15/29		12/01/2014	Paydown		97	97	96	96	0	1	0	1	0	97	0	0	0	6	07/15/2029
36211D-UK-4	GNMA 1 POOL NO 510086 6.500% 07/15/29		12/01/2014	Paydown		2,620	2,620	2,509	2,517	0	103	0	103	0	2,620	0	0	0	87	07/15/2029
36211E-R2-6	GNMA 1 POOL NO 510905 7.500% 05/15/29		12/01/2014	Paydown		64	64	62	62	0	2	0	2	0	64	0	0	0	2	05/15/2029
36211G-MA-8	GNMA 1 POOL NO 512553 7.500% 10/15/29		12/01/2014	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	2	10/15/2029
36211G-TY-9	GNMA 1 POOL NO 512767 7.000% 06/15/29		08/01/2014	Paydown		1,133	1,133	1,100	1,102	0	31	0	31	0	1,133	0	0	0	52	06/15/2029
36211G-XK-4	GNMA 1 POOL NO 512882 7.000% 07/15/29		02/01/2014	Paydown		6,859	6,859	6,655	6,670	0	189	0	189	0	6,859	0	0	0	80	07/15/2029
36211H-KS-9	GNMA 1 POOL NO 513405 7.500% 09/15/29		12/01/2014	Paydown		72	72	69	70	0	2	0	2	0	72	0	0	0	3	09/15/2029
36211H-NM-9	GNMA 1 POOL NO 513496 7.500% 11/15/29		12/01/2014	Paydown		189	189	187	187	0	2	0	2	0	189	0	0	0	8	11/15/2029
36211H-RC-7	GNMA 1 POOL NO 513583 7.500% 05/15/30		12/01/2014	Paydown		61	61	61	61	0	1	0	1	0	61	0	0	0	2	05/15/2030
36211H-U6-6	GNMA 1 POOL NO 513705 7.000% 07/15/29		12/01/2014	Paydown		1,323	1,323	1,309	1,309	0	13	0	13	0	1,323	0	0	0	61	07/15/2029
36211H-VP-3	GNMA 1 POOL NO 513722 7.000% 07/15/29		12/01/2014	Paydown		731	731	723	724	0	7	0	7	0	731	0	0	0	41	07/15/2029
36211J-NN-3	GNMA 1 POOL NO 514397 7.500% 08/15/29		12/01/2014	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	2	08/15/2029
36211J-SA-6	GNMA 1 POOL NO 514513 7.000% 09/15/29		12/01/2014	Paydown		1,579	1,579	1,532	1,536	0	43	0	43	0	1,579	0	0	0	63	09/15/2029
36211J-UQ-8	GNMA 1 POOL NO 514591 7.500% 08/15/29		12/01/2014	Paydown		130	130	128	128	0	1	0	1	0	130	0	0	0	5	08/15/2029
36211K-PZ-1	GNMA 1 POOL NO 515340 7.500% 03/15/30		12/01/2014	Paydown		1,277	1,277	1,238	1,241	0	36	0	36	0	1,277	0	0	0	53	03/15/2030
36211K-RW-6	GNMA 1 POOL NO 515401 7.000% 05/15/30		12/01/2014	Paydown		100	100	99	99	0	1	0	1	0	100	0	0	0	4	05/15/2030
36211L-KN-1	GNMA 1 POOL NO 516101 7.500% 10/15/29		12/01/2014	Paydown		85	85	82	82	0	2	0	2	0	85	0	0	0	4	10/15/2029
36211L-LD-2	GNMA 1 POOL NO 516124 7.500% 12/15/29		12/01/2014	Paydown		173	173	168	168	0	5	0	5	0	173	0	0	0	6	12/15/2029
36211M-2F-6	GNMA 1 POOL NO 517474 7.500% 01/15/30		12/01/2014	Paydown		309	309	300	300	0	9	0	9	0	309	0	0	0	13	01/15/2030
36211N-KJ-6	GNMA 1 POOL NO 517897 7.000% 07/15/29		12/01/2014	Paydown		846	846	821	823	0	23	0	23	0	846	0	0	0	33	07/15/2029
36211N-R2-6	GNMA 1 POOL NO 518105 7.500% 09/15/29		12/01/2014	Paydown		30	30	29	29	0	1	0	1	0	30	0	0	0	2	09/15/2029
36211P-EB-5	GNMA 1 POOL NO 518630 7.500% 12/15/29		12/01/2014	Paydown		216	216	210	210	0	6	0	6	0	216	0	0	0	9	12/15/2029
36211P-X4-0	GNMA 1 POOL NO 519199 7.500% 02/15/30		12/01/2014	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	02/15/2030
36211Q-DD-0	GNMA 1 POOL NO 519500 7.500% 11/15/29		12/01/2014	Paydown		146	146	141	142	0	4	0	4	0	146	0	0	0	6	11/15/2029
36211R-FN-4	GNMA 1 POOL NO 520473 7.500% 01/15/30		12/01/2014	Paydown		32	32	31	31	0	1	0	1	0	32	0	0	0	2	01/15/2030
36211R-JB-6	GNMA 1 POOL NO 520558 7.500% 02/15/30		12/01/2014	Paydown		258	258	250	250	0	8	0	8	0	258	0	0	0	2	02/15/2030
36211R-SP-5	GNMA 1 POOL NO 520826 5.500% 03/15/35		12/01/2014	Paydown		17,862	17,862	17,437	17,454	0	408	0	408	0	17,862	0	0	0	595	03/15/2035
36211S-EC-7	GNMA 1 POOL NO 521331 5.500% 05/15/35		12/01/2014	Paydown		28,920	28,920	28,231	28,260	0	660	0	660	0	28,920	0	0	0	879	05/15/2035
36211S-XA-0	GNMA 1 POOL NO 521873 7.500% 11/15/29		12/01/2014	Paydown		12	12	12	12	0	0	0	0	0	12	0	0	0	1	11/15/2029
36211S-Y8-4	GNMA 1 POOL NO 521935 7.500% 12/15/29		12/01/2014	Paydown		51	51	51	51	0	1	0	1	0	51	0	0	0	2	12/15/2029
36211U-AB-8	GNMA 1 POOL NO 523002 6.500% 02/15/32		12/01/2014	Paydown		9,538	9,538	9,966	9,940	0	(402)	0	(402)	0	9,538	0	0	0	530	02/15/2032
36211U-KY-7	GNMA 1 POOL NO 523311 7.500% 12/15/29		12/01/2014	Paydown		40	40	38	38	0	1	0	1	0	40	0	0	0	2	12/15/2029
36211X-CW-4	GNMA 1 POOL NO 525785 7.500% 04/15/30		12/01/2014	Paydown		126	126	122	122	0	4	0	4	0	126	0	0	0	5	04/15/2030
36211Y-UZ-5	GNMA 1 POOL NO 527200 7.500% 01/15/30		12/01/2014	Paydown		108	108	106	106	0	1	0	1	0	108	0	0	0	5	01/15/2030
36212D-TR-0	GNMA 1 POOL NO 530760 6.500% 11/15/32		12/01/2014	Paydown		4,831	4,831	5,052	5,024	0	(193)	0	(193)	0	4,831	0	0	0	172	11/15/2032
36212D-TS-8	GNMA 1 POOL NO 530761 6.500% 11/15/32		06/01/2014	Paydown		184,617	184,617	193,097	191,996	0	(7,379)	0	(7,379)	0	184,617	0	0	0	5,282	11/15/2032
36212D-VQ-9	GNMA 1 POOL NO 530823 6.500% 02/15/33		12/01/2014	Paydown		5,784	5,784	6,096	6,069	0	(285)	0	(285)	0	5,784	0	0	0	206	02/15/2033
36212E-BQ-9	GNMA 1 POOL NO 531147 7.500% 05/15/30		12/01/2014	Paydown		34	34	33	33	0	1	0	1	0	34	0	0	0	2	05/15/2030
36212H-GV-6	GNMA 1 POOL NO 534012 6.500% 06/15/32		12/01/2014	Paydown		70,681	70,681	73,788	73,656	0	(2,975)	0	(2,975)	0	70,681	0	0	0	3,359	06/15/2032
36212S-ZR-0	GNMA 1 POOL NO 542652 5.500% 06/15/35		12/01/2014	Paydown		82,054	82,054	80,099	80,197	0	1,858	0	1,858	0	82,054	0	0	0	1,371	06/15/2035
36212S-ZS-8	GNMA 1 POOL NO 542653 6.000% 06/15/35		12/01/2014	Paydown		2,008	2,008	2,069	2,066	0	(58)	0	(58)	0	2,008	0	0	0	66	06/15/2035
36212U-2D-2	GNMA 1 POOL NO 544472 6.500% 04/15/31		12/01/2014	Paydown		6,555	6,555	6,849	6,828	0	(273)	0	(273)	0	6,555	0	0	0	323	04/15/2031
36212Y-G9-8	GNMA 1 POOL NO 547524 6.500% 04/15/31		12/01/2014	Paydown		16,551	16,551	17,294	17,232	0	(681)	0	(681)	0	16,551	0	0	0	540	04/15/2031
36213A-SF-2	GNMA 1 POOL NO 548718 6.500% 03/15/31		12/01/2014	Paydown		1,670	1,670	1,745	1,739	0	(69)	0	(69)	0	1,670	0	0	0	59	03/15/2031
36213C-TS-9	GNMA 1 POOL NO 550561 5.500% 07/15/35		12/01/2014	Paydown		47,686	47,686	47,142	47,163	0	523	0	523	0	47,686	0	0	0	1,445	07/15/2035
36213D-G3-6	GNMA 1 POOL NO 551118 6.000% 08/15/31		12/01/2014	Paydown		1,117	1,117	1,135	1,134	0	(16)	0	(16)	0	1,117	0	0	0	34	08/15/2031
36213E-MC-7	GNMA 1 POOL NO 552155 6.000% 11/15/31		12/01/2014	Paydown		656	656	666	665	0	(10)	0	(10)	0	656	0	0	0	23	11/15/2031
36213E-WW-2	GNMA 1 POOL NO 552461 6.000% 03/15/32		12/01/2014	Paydown		149	149	151	151	0	(2)	0	(2)	0	149	0	0	0	5	03/15/2032
36213F-BZ-5	GNMA 1 POOL NO 552756 6.000% 09/15/32		12/01/2014	Paydown		6,775	6,775	6,879	6,875	0	(100)	0	(100)	0	6,775	0	0	0	188	09/15/2032
36213F-MH-3	GNMA 1 POOL NO 553060 5.500% 02/15/33		12/01/2014	Paydown		28,961	28,961	28,918	28,917	0	44	0	44	0	28,961	0	0	0	893	02/15/2033
36213F-RN-5	GNMA 1 POOL NO 553193 6.000% 04/15/33		12/01/2014	Paydown		37,226	37,226	37,811	37,777	0	(551)	0	(551)	0	37,226	0	0	0	1,166	04/15/2033
36213H-KK-4	GNMA 1 POOL NO 554798 6.000% 04/15/31		12/01/2014	Paydown		399	399	405	405	0	(6)	0	(6)	0	399	0	0	0	14	04/15/2031
36213N-5D-4	GNMA 1 POOL NO 559844 6.500% 12/15/31		12/01/2014	Paydown		759	759	793	790	0	(31)	0	(31)	0	759	0	0	0	27	12/15/2031
36213N-BD-7	GNMA 1 POOL NO 559036 6.500% 07/15/31		12/01/2014	Paydown		1,046	1,046	1,093	1,090	0	(43)	0	(43)	0	1,046	0	0	0	37	07/15/2031
36213Q-YE-3	GNMA 1 POOL NO 561509 6.000% 07/15/31		12/01/2014	Paydown		135	135	137	137	0	(2)	0	(2)	0	135	0	0	0	5	07/15/2031
36213R-2K-2	GNMA 1 POOL NO 562478 5.500% 02/15/34		12/01/2014	Paydown		10,681	10,681	10,427	10,439	0	242	0	242	0	10,681	0	0	0	324	02/15/2034
36213R-W5-2	GNMA 1 POOL NO 562368 5.500% 01/15/34		12/01/2014	Paydown		3,635	3,635	3,549	3,553	0	82	0	82	0	3,635	0	0	0	109	01/15/2034
36213R-Y8-4	GNMA 1 POOL NO 562435 5.500% 01/15/34		12/01/2014	Paydown		1,157	1,157	1,129	1,130	0	26	0	26	0	1,157	0	0	0	34	01/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36213U-HV-5	GNMA 1 POOL NO 564644 6.500% 06/15/31		12/01/2014	Paydown		66,741	66,741	69,737	69,518	0	(2,777)	0	(2,777)	0	66,741	0	0	0	967	06/15/2031
36213U-W6-3	GNMA 1 POOL NO 565069 6.000% 01/15/32		12/01/2014	Paydown		1,808	1,808	1,837	1,834	0	(26)	0	(26)	0	1,808	0	0	0	64	01/15/2032
36213U-WV-8	GNMA 1 POOL NO 565060 6.000% 11/15/31		12/01/2014	Paydown		612	612	621	620	0	(9)	0	(9)	0	612	0	0	0	11	11/15/2031
36213W-BV-7	GNMA 1 POOL NO 566252 6.000% 10/15/31		12/01/2014	Paydown		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	10/15/2031
36213W-SR-8	GNMA 1 POOL NO 566728 6.500% 08/15/31		12/01/2014	Paydown		149	149	156	155	0	(6)	0	(6)	0	149	0	0	0	5	08/15/2031
36213X-6H-2	GNMA 1 POOL NO 567972 6.000% 01/15/33		12/01/2014	Paydown		1,979	1,979	2,011	2,009	0	(29)	0	(29)	0	1,979	0	0	0	65	01/15/2033
36213X-RR-7	GNMA 1 POOL NO 567596 6.500% 04/15/32		12/01/2014	Paydown		49	49	52	51	0	(2)	0	(2)	0	49	0	0	0	2	04/15/2032
36213Y-P3-0	GNMA 1 POOL NO 568442 6.000% 01/15/32		12/01/2014	Paydown		1,053	1,053	1,070	1,068	0	(15)	0	(15)	0	1,053	0	0	0	42	01/15/2032
362143-QF-9	GNMA POOL NO 122954 12.000% 02/15/15		12/01/2014	Paydown		3,243	3,243	3,449	3,256	0	(14)	0	(14)	0	3,243	0	0	0	219	02/15/2015
362146-CE-0	GNMA 1 POOL NO 125269 11.500% 09/15/15		12/01/2014	Paydown		1,161	1,161	1,217	1,170	0	(9)	0	(9)	0	1,161	0	0	0	74	09/15/2015
362146-ZC-9	GNMA 1 POOL NO 125939 12.000% 04/15/15		12/01/2014	Paydown		189	189	195	190	0	0	0	0	0	189	0	0	0	11	04/15/2015
362149-DT-0	GNMA POOL NO 128014 12.000% 04/15/15		09/01/2014	Paydown		314	314	323	314	0	(1)	0	(1)	0	314	0	0	0	17	04/15/2015
362149-F3-5	GNMA POOL NO 128086 12.000% 03/15/15		02/01/2014	Paydown		97	97	105	98	0	(1)	0	(1)	0	97	0	0	0	2	03/15/2015
36214A-2N-2	GNMA POOL NO 100781 12.000% 06/15/14		02/01/2014	Paydown		68	68	73	68	0	0	0	0	0	68	0	0	0	1	06/15/2014
36214K-5T-4	GNMA POOL NO 108958 12.000% 03/15/14		01/01/2014	Paydown		114	114	123	114	0	0	0	0	0	114	0	0	0	1	03/15/2014
36214M-Q7-5	GNMA POOL NO 110378 12.000% 04/15/14		01/01/2014	Paydown		452	452	436	449	0	3	0	3	0	452	0	0	0	5	04/15/2014
36214N-JK-2	GNMA POOL NO 111066 12.000% 06/15/14		02/01/2014	Paydown		361	361	384	361	0	0	0	0	0	361	0	0	0	6	06/15/2014
36214W-SX-4	GNMA POOL NO 118534 12.000% 02/15/15		11/01/2014	Paydown		1,596	1,596	1,726	1,608	0	(12)	0	(12)	0	1,596	0	0	0	110	02/15/2015
362152-YR-5	GNMA 1 POOL NO 152020 8.000% 01/15/20		02/01/2014	Paydown		5,033	5,033	5,192	5,110	0	(77)	0	(77)	0	5,033	0	0	0	67	01/15/2020
362156-HA-2	GNMA POOL NO 155125 8.500% 12/15/19		12/01/2014	Paydown		41	41	43	42	0	(1)	0	(1)	0	41	0	0	0	2	12/15/2019
362157-S5-9	GNMA 1 POOL NO 156340 8.500% 07/15/16		12/01/2014	Paydown		490	490	513	496	0	(6)	0	(6)	0	490	0	0	0	23	07/15/2016
36215A-C6-7	GNMA POOL NO 128893 12.000% 06/15/15		12/01/2014	Paydown		405	405	442	411	0	(6)	0	(6)	0	405	0	0	0	27	06/15/2015
36215B-5P-1	GNMA POOL NO 130554 12.000% 07/15/15		08/01/2014	Paydown		702	702	746	707	0	(6)	0	(6)	0	702	0	0	0	36	07/15/2015
36215C-D4-7	GNMA POOL NO 130723 12.000% 07/15/15		08/01/2014	Paydown		170	170	181	172	0	(2)	0	(2)	0	170	0	0	0	8	07/15/2015
36215C-SS-8	GNMA POOL NO 131129 12.000% 07/15/15		12/01/2014	Paydown		1,989	1,989	2,172	2,019	0	(30)	0	(30)	0	1,989	0	0	0	132	07/15/2015
36215H-3R-6	GNMA 1 POOL NO 135908 11.500% 08/15/15		12/01/2014	Paydown		189	189	202	191	0	(2)	0	(2)	0	189	0	0	0	12	08/15/2015
36215W-EY-6	GNMA 1 POOL NO 146951 11.500% 01/15/16		12/01/2014	Paydown		543	543	567	548	0	(4)	0	(4)	0	543	0	0	0	34	01/15/2016
36215X-UV-2	GNMA POOL NO 148296 11.000% 12/15/15		12/01/2014	Paydown		562	562	591	566	0	(4)	0	(4)	0	562	0	0	0	34	12/15/2015
362161-R4-5	GNMA POOL NO 180607 7.500% 04/15/17		12/01/2014	Paydown		498	498	513	502	0	(4)	0	(4)	0	498	0	0	0	21	04/15/2017
362164-4V-4	GNMA POOL NO 183636 7.500% 03/15/22		12/01/2014	Paydown		255	255	259	257	0	(3)	0	(3)	0	255	0	0	0	11	03/15/2022
362165-AP-7	GNMA 1 POOL NO 183714 7.000% 10/15/22		12/01/2014	Paydown		260	260	263	262	0	(3)	0	(3)	0	260	0	0	0	10	10/15/2022
362165-HJ-4	GNMA 1 POOL NO 183933 7.000% 12/15/22		12/01/2014	Paydown		953	953	960	958	0	(4)	0	(4)	0	953	0	0	0	37	12/15/2022
362165-M2-5	GNMA 1 POOL NO 184077 7.500% 07/15/23		12/01/2014	Paydown		49	49	49	49	0	0	0	0	0	49	0	0	0	2	07/15/2023
362166-CE-8	GNMA POOL NO 184669 8.000% 05/15/21		12/01/2014	Paydown		575	575	589	583	0	(8)	0	(8)	0	575	0	0	0	25	05/15/2021
362166-UX-6	GNMA POOL NO 185198 8.500% 10/15/21		12/01/2014	Paydown		1,436	1,436	1,492	1,471	0	(36)	0	(36)	0	1,436	0	0	0	67	10/15/2021
362167-RD-2	GNMA 1 POOL NO 185984 8.500% 03/15/17		12/01/2014	Paydown		269	269	283	274	0	(6)	0	(6)	0	269	0	0	0	13	03/15/2017
362169-MF-8	GNMA 1 POOL NO 186758 8.500% 06/15/21		12/01/2014	Paydown		309	309	321	317	0	(8)	0	(8)	0	309	0	0	0	14	06/15/2021
36216F-HU-7	GNMA 1 POOL NO 163243 8.500% 04/15/20		12/01/2014	Paydown		1,113	1,113	1,175	1,154	0	(41)	0	(41)	0	1,113	0	0	0	52	04/15/2020
36216F-WV-8	GNMA 1 POOL NO 163660 8.500% 07/15/16		12/01/2014	Paydown		347	347	368	352	0	(6)	0	(6)	0	347	0	0	0	16	07/15/2016
36216R-KH-6	GNMA POOL NO 172296 8.500% 10/15/16		12/01/2014	Paydown		556	556	611	573	0	(17)	0	(17)	0	556	0	0	0	26	10/15/2016
36216U-V5-3	GNMA POOL NO 175336 7.000% 02/15/29		12/01/2014	Paydown		809	809	784	786	0	23	0	23	0	809	0	0	0	31	02/15/2029
36216W-UP-6	GNMA POOL NO 177090 8.000% 05/15/21		12/01/2014	Paydown		493	493	505	500	0	(7)	0	(7)	0	493	0	0	0	22	05/15/2021
362170-AN-2	GNMA POOL NO 208013 7.500% 04/15/17		12/01/2014	Paydown		305	305	314	308	0	(3)	0	(3)	0	305	0	0	0	12	04/15/2017
362171-2J-8	GNMA POOL NO 209677 7.000% 04/15/22		12/01/2014	Paydown		2,663	2,663	2,699	2,682	0	(19)	0	(19)	0	2,663	0	0	0	102	04/15/2022
362171-XU-9	GNMA POOL NO 209591 8.500% 03/15/17		12/01/2014	Paydown		448	448	481	458	0	(11)	0	(11)	0	448	0	0	0	21	03/15/2017
362174-ZW-7	GNMA 1 POOL NO 212357 8.000% 05/15/21		12/01/2014	Paydown		1,236	1,236	1,249	1,243	0	(7)	0	(7)	0	1,236	0	0	0	54	05/15/2021
362178-MT-9	GNMA 1 POOL NO 215570 7.000% 11/15/22		12/01/2014	Paydown		810	810	823	819	0	(8)	0	(8)	0	810	0	0	0	31	11/15/2022
36217A-CL-2	GNMA POOL NO 187375 7.000% 11/15/22		12/01/2014	Paydown		3,799	3,799	3,856	3,835	0	(36)	0	(36)	0	3,799	0	0	0	100	11/15/2022
36217C-2Y-1	GNMA 1 POOL NO 189891 8.500% 02/15/17		12/01/2014	Paydown		330	330	352	337	0	(7)	0	(7)	0	330	0	0	0	15	02/15/2017
36217C-5L-6	GNMA 1 POOL NO 189951 8.500% 12/15/21		12/01/2014	Paydown		2,256	2,256	2,313	2,289	0	(33)	0	(33)	0	2,256	0	0	0	106	12/15/2021
36217E-YW-6	GNMA 1 POOL NO 191625 8.000% 01/15/17		12/01/2014	Paydown		779	779	823	792	0	(13)	0	(13)	0	779	0	0	0	34	01/15/2017
36217F-4B-2	GNMA 1 POOL NO 192618 8.000% 01/15/17		12/01/2014	Paydown		329	329	327	328	0	1	0	1	0	329	0	0	0	14	01/15/2017
36217F-CW-7	GNMA 1 POOL NO 191885 8.000% 01/15/20		02/01/2014	Paydown		2,042	2,042	2,100	2,072	0	(30)	0	(30)	0	2,042	0	0	0	26	01/15/2020
36217H-DR-3	GNMA 1 POOL NO 193712 6.500% 06/15/29		12/01/2014	Paydown		320	320	309	310	0	10	0	10	0	320	0	0	0	13	06/15/2029
36217L-CE-4	GNMA 1 POOL NO 196369 8.000% 02/15/17		12/01/2014	Paydown		3,966	3,966	4,164	4,020	0	(54)	0	(54)	0	3,966	0	0	0	174	02/15/2017
36217M-GL-2	GNMA 1 POOL NO 197403 8.500% 01/15/17		12/01/2014	Paydown		200	200	210	205	0	(4)	0	(4)	0	200	0	0	0	9	01/15/2017
36217Q-ES-0	GNMA POOL NO 200045 8.000% 03/15/17		12/01/2014	Paydown		4,050	4,050	4,136	4,070	0	(20)	0	(20)	0	4,050	0	0	0	178	03/15/2017
36217Q-HT-5	GNMA POOL NO 200142 8.000% 05/15/17		12/01/2014	Paydown		642	642	679	654	0	(12)	0	(12)	0	642	0	0	0	30	05/15/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36217Q-WA-9	GNMA POOL NO 200541 8.500% 01/15/17		12/01/2014	Paydown		117	117	122	119	0	(2)	0	(2)	0	117	0	0	0	5	01/15/2017
36217S-EX-5	GNMA POOL NO 201850 7.500% 06/15/24		12/01/2014	Paydown		541	541	539	539	0	2	0	2	0	541	0	0	0	23	06/15/2024
36217U-6R-2	GNMA POOL NO 204380 7.000% 11/15/22		12/01/2014	Paydown		1,894	1,894	1,811	1,834	0	61	0	61	0	1,894	0	0	0	73	11/15/2022
36217V-DA-9	GNMA 1 POOL NO 204497 8.500% 03/15/17		12/01/2014	Paydown		916	916	955	928	0	(12)	0	(12)	0	916	0	0	0	43	03/15/2017
36217W-VD-1	GNMA POOL NO 205912 8.000% 02/15/17		12/01/2014	Paydown		2,487	2,487	2,619	2,529	0	(42)	0	(42)	0	2,487	0	0	0	95	02/15/2017
36217X-3Z-1	GNMA POOL NO 207016 8.500% 03/15/17		12/01/2014	Paydown		986	986	1,050	1,006	0	(19)	0	(19)	0	986	0	0	0	47	03/15/2017
362181-KT-5	GNMA POOL NO 238006 8.000% 02/15/18		12/01/2014	Paydown		212	212	215	213	0	(1)	0	(1)	0	212	0	0	0	7	02/15/2018
362181-U4-9	GNMA POOL NO 238303 8.000% 12/15/17		12/01/2014	Paydown		605	605	620	610	0	(5)	0	(5)	0	605	0	0	0	27	12/15/2017
36218A-6P-9	GNMA 1 POOL NO 216978 8.000% 08/15/17		12/01/2014	Paydown		939	939	958	944	0	(5)	0	(5)	0	939	0	0	0	41	08/15/2017
36218C-R8-0	GNMA POOL NO 218411 7.500% 03/15/22		12/01/2014	Paydown		685	685	696	692	0	(7)	0	(7)	0	685	0	0	0	29	03/15/2022
36218D-ZN-6	GNMA POOL NO 219549 8.000% 07/15/17		01/01/2014	Paydown		1,001	1,001	1,022	1,007	0	(6)	0	(6)	0	1,001	0	0	0	7	07/15/2017
36218E-MW-8	GNMA 1 POOL NO 220073 8.500% 04/15/17		12/01/2014	Paydown		421	421	437	426	0	(5)	0	(5)	0	421	0	0	0	20	04/15/2017
36218G-RD-0	GNMA 1 POOL NO 221984 8.000% 12/15/17		12/01/2014	Paydown		253	253	258	255	0	(2)	0	(2)	0	253	0	0	0	11	12/15/2017
36218G-SA-5	GNMA 1 POOL NO 222013 12.000% 06/15/15		02/01/2014	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	06/15/2015
36218K-KL-0	GNMA POOL NO 224499 11.500% 12/15/17		12/01/2014	Paydown		42	42	45	43	0	(1)	0	(1)	0	42	0	0	0	3	12/15/2017
36218K-SZ-1	GNMA POOL NO 224736 7.000% 12/15/22		12/01/2014	Paydown		1,587	1,587	1,528	1,544	0	43	0	43	0	1,587	0	0	0	61	12/15/2022
36218N-TE-1	GNMA POOL NO 227449 8.500% 11/15/19		12/01/2014	Paydown		1,509	1,509	1,567	1,537	0	(27)	0	(27)	0	1,509	0	0	0	70	11/15/2019
36218Y-PX-9	GNMA 1 POOL NO 236338 8.500% 07/15/21		12/01/2014	Paydown		444	444	469	462	0	(18)	0	(18)	0	444	0	0	0	21	07/15/2021
362191-PF-9	GNMA 1 POOL NO 264222 8.500% 04/15/23		12/01/2014	Paydown		1,990	1,990	2,013	2,005	0	(14)	0	(14)	0	1,990	0	0	0	93	04/15/2023
362191-PL-6	GNMA 1 POOL NO 264227 7.500% 09/15/23		12/01/2014	Paydown		61	61	64	63	0	(2)	0	(2)	0	61	0	0	0	2	09/15/2023
36219B-SN-4	GNMA 1 POOL NO 270625 7.500% 07/15/23		12/01/2014	Paydown		420	420	435	433	0	(13)	0	(13)	0	420	0	0	0	19	07/15/2023
36219J-4L-2	GNMA 1 POOL NO 271827 8.000% 03/15/19		12/01/2014	Paydown		3,585	3,585	3,658	3,613	0	(27)	0	(27)	0	3,585	0	0	0	42	03/15/2019
36219F-ER-4	GNMA 1 POOL NO 247744 7.500% 07/15/26		12/01/2014	Paydown		189	189	196	195	0	(6)	0	(6)	0	189	0	0	0	8	07/15/2026
36219M-CZ-3	GNMA 1 POOL NO 253088 8.000% 07/15/22		12/01/2014	Paydown		175	175	182	180	0	(5)	0	(5)	0	175	0	0	0	8	07/15/2022
36219Q-XX-6	GNMA POOL NO 256394 8.500% 06/15/23		12/01/2014	Paydown		622	622	629	626	0	(5)	0	(5)	0	622	0	0	0	29	06/15/2023
36219Q-Z5-5	GNMA POOL NO 256464 8.000% 10/15/23		12/01/2014	Paydown		733	733	767	758	0	(25)	0	(25)	0	733	0	0	0	32	10/15/2023
36219R-F8-9	GNMA 1 POOL NO 256791 6.500% 03/15/29		12/01/2014	Paydown		106	106	102	102	0	4	0	4	0	106	0	0	0	4	03/15/2029
36219S-HS-1	GNMA 1 POOL NO 257741 7.000% 05/15/23		12/01/2014	Paydown		840	840	829	832	0	9	0	9	0	840	0	0	0	32	05/15/2023
36219T-2K-2	GNMA 1 POOL NO 259178 8.500% 08/15/21		12/01/2014	Paydown		238	238	249	245	0	(8)	0	(8)	0	238	0	0	0	11	08/15/2021
36219Y-N7-7	GNMA POOL NO 263314 8.000% 09/15/18		12/01/2014	Paydown		432	432	441	435	0	(3)	0	(3)	0	432	0	0	0	19	09/15/2018
362200-FY-8	GNMA POOL NO 292783 8.000% 06/15/20		12/01/2014	Paydown		27,385	27,385	28,119	27,753	0	(369)	0	(369)	0	27,385	0	0	0	1,483	06/15/2020
362202-ZZ-9	GNMA POOL NO 295160 8.000% 10/15/20		12/01/2014	Paydown		4,713	4,713	4,827	4,773	0	(61)	0	(61)	0	4,713	0	0	0	198	10/15/2020
362205-BH-8	GNMA POOL NO 297140 8.000% 08/15/22		12/01/2014	Paydown		938	938	954	950	0	(11)	0	(11)	0	938	0	0	0	42	08/15/2022
362205-TV-8	GNMA POOL NO 297664 7.000% 10/15/22		12/01/2014	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	3	10/15/2022
362205-X4-3	GNMA POOL NO 297799 7.000% 12/15/22		12/01/2014	Paydown		1,749	1,749	1,673	1,694	0	55	0	55	0	1,749	0	0	0	67	12/15/2022
362205-XB-7	GNMA POOL NO 297774 7.500% 04/15/22		12/01/2014	Paydown		998	998	1,028	1,017	0	(19)	0	(19)	0	998	0	0	0	41	04/15/2022
362206-6A-7	GNMA POOL NO 298865 8.500% 05/15/21		12/01/2014	Paydown		1,585	1,585	1,660	1,636	0	(51)	0	(51)	0	1,585	0	0	0	74	05/15/2021
362206-GM-0	GNMA POOL NO 298204 8.500% 04/15/21		12/01/2014	Paydown		1,112	1,112	1,150	1,134	0	(22)	0	(22)	0	1,112	0	0	0	52	04/15/2021
362206-T3-8	GNMA POOL NO 298570 8.500% 10/15/21		12/01/2014	Paydown		142	142	148	147	0	(5)	0	(5)	0	142	0	0	0	6	10/15/2021
362206-UX-0	GNMA POOL NO 298598 8.500% 12/15/21		12/01/2014	Paydown		8,188	8,188	8,520	8,416	0	(228)	0	(228)	0	8,188	0	0	0	370	12/15/2021
362207-A2-8	GNMA 1 POOL NO 298925 8.500% 12/15/21		12/01/2014	Paydown		1,595	1,595	1,665	1,641	0	(46)	0	(46)	0	1,595	0	0	0	74	12/15/2021
36220B-RV-4	GNMA 1 POOL NO 300300 8.500% 06/15/21		12/01/2014	Paydown		496	496	512	506	0	(10)	0	(10)	0	496	0	0	0	23	06/15/2021
36220J-5Y-0	GNMA 1 POOL NO 301563 7.500% 10/15/22		12/01/2014	Paydown		21,555	21,555	21,871	21,801	0	(247)	0	(247)	0	21,555	0	0	0	814	10/15/2022
36220J-7C-6	GNMA 1 POOL NO 301591 7.500% 11/15/22		12/01/2014	Paydown		1,435	1,435	1,460	1,452	0	(17)	0	(17)	0	1,435	0	0	0	59	11/15/2022
36220J-UJ-5	GNMA 1 POOL NO 301285 8.000% 04/15/21		12/01/2014	Paydown		5,821	5,821	6,083	5,963	0	(142)	0	(142)	0	5,821	0	0	0	257	04/15/2021
36220A-FE-0	GNMA 1 POOL NO 272065 8.000% 10/15/21		12/01/2014	Paydown		778	778	797	789	0	(11)	0	(11)	0	778	0	0	0	34	10/15/2021
36220B-HH-9	GNMA POOL NO 273032 7.000% 10/15/22		12/01/2014	Paydown		13,093	13,093	13,310	13,222	0	(129)	0	(129)	0	13,093	0	0	0	500	10/15/2022
36220C-6Y-2	GNMA 1 POOL NO 274587 8.500% 09/15/19		12/01/2014	Paydown		737	737	788	763	0	(26)	0	(26)	0	737	0	0	0	34	09/15/2019
36220D-KP-3	GNMA 1 POOL NO 274902 7.000% 03/15/24		12/01/2014	Paydown		691	691	696	695	0	(3)	0	(3)	0	691	0	0	0	26	03/15/2024
36220E-6P-7	GNMA 1 POOL NO 276378 7.500% 04/15/22		12/01/2014	Paydown		2,526	2,526	2,564	2,552	0	(26)	0	(26)	0	2,526	0	0	0	103	04/15/2022
36220E-AT-4	GNMA 1 POOL NO 275518 8.500% 12/15/19		12/01/2014	Paydown		1,240	1,240	1,316	1,278	0	(38)	0	(38)	0	1,240	0	0	0	58	12/15/2019
36220F-2P-8	GNMA POOL NO 277182 8.500% 09/15/19		04/01/2014	Paydown		2,526	2,526	2,641	2,582	0	(56)	0	(56)	0	2,526	0	0	0	68	09/15/2019
36220H-VW-7	GNMA 1 POOL NO 278829 8.500% 10/15/19		12/01/2014	Paydown		840	840	878	859	0	(20)	0	(20)	0	840	0	0	0	39	10/15/2019
36220J-LA-2	GNMA POOL NO 279421 8.500% 10/15/19		12/01/2014	Paydown		209	209	219	215	0	(5)	0	(5)	0	209	0	0	0	10	10/15/2019
36220J-YL-4	GNMA POOL NO 279815 8.500% 01/15/20		12/01/2014	Paydown		704	704	735	720	0	(17)	0	(17)	0	704	0	0	0	33	01/15/2020
36220J-Z6-6	GNMA POOL NO 279865 8.500% 10/15/21		08/01/2014	Paydown		16,427	16,427	17,111	16,864	0	(437)	0	(437)	0	16,427	0	0	0	907	10/15/2021
36220K-CJ-0	GNMA POOL NO 280073 8.000% 12/15/19		12/01/2014	Paydown		13,436	13,436	13,793	13,605	0	(169)	0	(169)	0	13,436	0	0	0	591	12/15/2019
36220K-CL-5	GNMA POOL NO 280075 8.000% 01/15/20		12/01/2014	Paydown		713	713	734	725	0	(12)	0	(12)	0	713	0	0	0	31	01/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36220K-MG-5	GNMA POOL NO 280359 8.500% 05/15/21		12/01/2014	Paydown		1,265	1,265	1,286	1,279	0	(15)	0	(15)	0	1,265	0	0	0	59	05/15/2021
36220N-6Z-5	GNMA POOL NO 283588 8.000% 03/15/20		12/01/2014	Paydown		535	535	549	542	0	(7)	0	(7)	0	535	0	0	0	23	03/15/2020
36220N-AG-2	GNMA POOL NO 282707 8.500% 11/15/19		12/01/2014	Paydown		553	553	575	565	0	(12)	0	(12)	0	553	0	0	0	26	11/15/2019
36220Q-KM-1	GNMA 1 POOL NO 284800 8.000% 02/15/20		12/01/2014	Paydown		3,928	3,928	4,040	3,984	0	(57)	0	(57)	0	3,928	0	0	0	187	02/15/2020
36220Q-NE-6	GNMA 1 POOL NO 284889 8.500% 03/15/20		12/01/2014	Paydown		6,066	6,066	6,284	6,226	0	(159)	0	(159)	0	6,066	0	0	0	248	03/15/2020
36220Q-NT-3	GNMA 1 POOL NO 284902 8.500% 12/15/19		12/01/2014	Paydown		574	574	601	588	0	(14)	0	(14)	0	574	0	0	0	27	12/15/2019
36220R-6X-1	GNMA POOL NO 286286 8.500% 01/15/20		12/01/2014	Paydown		79	79	83	81	0	(2)	0	(2)	0	79	0	0	0	4	01/15/2020
36220R-NE-4	GNMA POOL NO 285789 8.500% 01/15/20		12/01/2014	Paydown		5,263	5,263	5,524	5,392	0	(129)	0	(129)	0	5,263	0	0	0	88	01/15/2020
36220S-AH-9	GNMA 1 POOL NO 286308 8.500% 02/15/20		12/01/2014	Paydown		804	804	865	836	0	(33)	0	(33)	0	804	0	0	0	38	02/15/2020
36220S-B2-1	GNMA 1 POOL NO 286357 8.500% 02/15/20		12/01/2014	Paydown		185	185	193	190	0	(5)	0	(5)	0	185	0	0	0	9	02/15/2020
36220U-FJ-5	GNMA 1 POOL NO 288269 8.000% 02/15/20		12/01/2014	Paydown		4,464	4,464	4,583	4,524	0	(60)	0	(60)	0	4,464	0	0	0	196	02/15/2020
36220U-FX-4	GNMA 1 POOL NO 288282 8.000% 05/15/20		12/01/2014	Paydown		3,637	3,637	3,735	3,690	0	(54)	0	(54)	0	3,637	0	0	0	160	05/15/2020
36220U-JG-7	GNMA 1 POOL NO 288363 8.500% 04/15/20		12/01/2014	Paydown		48	48	50	49	0	(1)	0	(1)	0	48	0	0	0	2	04/15/2020
36220V-NA-3	GNMA POOL NO 289385 8.500% 12/15/19		01/01/2014	Paydown		706	706	778	748	0	(42)	0	(42)	0	706	0	0	0	5	12/15/2019
36220V-NB-1	GNMA POOL NO 289386 9.000% 12/15/19		12/01/2014	Paydown		27,359	27,359	26,393	26,729	0	630	0	630	0	27,359	0	0	0	1,357	12/15/2019
36220V-QY-8	GNMA POOL NO 289471 8.000% 05/15/20		12/01/2014	Paydown		920	920	958	942	0	(22)	0	(22)	0	920	0	0	0	40	05/15/2020
36220X-2T-1	GNMA 1 POOL NO 291586 8.500% 06/15/20		12/01/2014	Paydown		2,496	2,496	2,627	2,564	0	(68)	0	(68)	0	2,496	0	0	0	143	06/15/2020
36220Y-R3-9	GNMA 1 POOL NO 292206 7.000% 09/15/20		12/01/2014	Paydown		9,650	9,650	8,678	9,064	0	586	0	586	0	9,650	0	0	0	580	09/15/2020
36223A-AP-7	GNMA POOL NO 301614 7.000% 11/15/22		12/01/2014	Paydown		729	729	740	737	0	(7)	0	(7)	0	729	0	0	0	28	11/15/2022
36223A-G8-9	GNMA POOL NO 301823 8.000% 07/15/21		12/01/2014	Paydown		2,529	2,529	2,591	2,563	0	(33)	0	(33)	0	2,529	0	0	0	111	07/15/2021
36223A-L2-6	GNMA POOL NO 301945 7.000% 06/15/22		07/01/2014	Paydown		472	472	478	476	0	(4)	0	(4)	0	472	0	0	0	10	06/15/2022
36223A-L3-4	GNMA POOL NO 301946 7.500% 06/15/22		12/01/2014	Paydown		253	253	257	256	0	(3)	0	(3)	0	253	0	0	0	10	06/15/2022
36223B-6D-7	GNMA POOL NO 303368 8.500% 07/15/21		12/01/2014	Paydown		52	52	54	53	0	(2)	0	(2)	0	52	0	0	0	2	07/15/2021
36223B-EY-2	GNMA POOL NO 302651 8.000% 02/15/22		12/01/2014	Paydown		431	431	439	437	0	(5)	0	(5)	0	431	0	0	0	19	02/15/2022
36223B-J5-0	GNMA POOL NO 302784 8.500% 07/15/21		12/01/2014	Paydown		225	225	233	231	0	(6)	0	(6)	0	225	0	0	0	11	07/15/2021
36223B-NZ-9	GNMA POOL NO 302908 8.500% 05/15/21		12/01/2014	Paydown		266	266	274	271	0	(5)	0	(5)	0	266	0	0	0	12	05/15/2021
36223B-PS-3	GNMA POOL NO 302933 8.500% 06/15/21		12/01/2014	Paydown		2,694	2,694	2,816	2,775	0	(80)	0	(80)	0	2,694	0	0	0	154	06/15/2021
36223C-3V-8	GNMA POOL NO 304212 7.500% 02/15/22		12/01/2014	Paydown		6,783	6,783	6,945	6,887	0	(104)	0	(104)	0	6,783	0	0	0	210	02/15/2022
36223C-3W-6	GNMA POOL NO 304213 8.000% 02/15/22		12/01/2014	Paydown		381	381	388	386	0	(5)	0	(5)	0	381	0	0	0	17	02/15/2022
36223C-3Y-2	GNMA POOL NO 304215 7.500% 03/15/22		12/01/2014	Paydown		457	457	465	463	0	(5)	0	(5)	0	457	0	0	0	19	03/15/2022
36223C-BV-9	GNMA POOL NO 303452 8.500% 12/15/21		12/01/2014	Paydown		721	721	752	742	0	(21)	0	(21)	0	721	0	0	0	34	12/15/2021
36223C-L6-3	GNMA POOL NO 303749 7.500% 01/15/22		12/01/2014	Paydown		603	603	613	610	0	(7)	0	(7)	0	603	0	0	0	25	01/15/2022
36223D-2Z-8	GNMA POOL NO 305092 8.500% 07/15/21		12/01/2014	Paydown		1,082	1,082	1,129	1,109	0	(27)	0	(27)	0	1,082	0	0	0	51	07/15/2021
36223D-7A-8	GNMA POOL NO 305189 8.500% 07/15/21		12/01/2014	Paydown		1,830	1,830	1,913	1,891	0	(61)	0	(61)	0	1,830	0	0	0	85	07/15/2021
36223D-F2-7	GNMA POOL NO 304485 8.500% 03/15/21		12/01/2014	Paydown		750	750	774	765	0	(15)	0	(15)	0	750	0	0	0	35	03/15/2021
36223D-QL-3	GNMA POOL NO 304759 8.500% 05/15/21		12/01/2014	Paydown		150	150	155	154	0	(4)	0	(4)	0	150	0	0	0	7	05/15/2021
36223D-YK-6	GNMA POOL NO 305014 8.500% 06/15/21		12/01/2014	Paydown		135	135	142	140	0	(5)	0	(5)	0	135	0	0	0	6	06/15/2021
36223D-ZB-5	GNMA POOL NO 305038 8.500% 07/15/21		12/01/2014	Paydown		408	408	425	420	0	(12)	0	(12)	0	408	0	0	0	19	07/15/2021
36223E-DD-3	GNMA 1 POOL NO 305300 8.500% 10/15/21		02/01/2014	Paydown		80	80	84	83	0	(3)	0	(3)	0	80	0	0	0	1	10/15/2021
36223E-VJ-0	GNMA 1 POOL NO 305817 8.500% 03/15/21		12/01/2014	Paydown		359	359	373	368	0	(10)	0	(10)	0	359	0	0	0	17	03/15/2021
36223F-AC-5	GNMA 1 POOL NO 306103 8.500% 10/15/21		12/01/2014	Paydown		2,665	2,665	2,778	2,744	0	(79)	0	(79)	0	2,665	0	0	0	124	10/15/2021
36223F-CZ-2	GNMA 1 POOL NO 306188 8.500% 04/15/21		12/01/2014	Paydown		1,332	1,332	1,401	1,369	0	(38)	0	(38)	0	1,332	0	0	0	62	04/15/2021
36223F-D6-5	GNMA 1 POOL NO 306225 8.500% 06/15/21		12/01/2014	Paydown		740	740	788	769	0	(29)	0	(29)	0	740	0	0	0	34	06/15/2021
36223F-FX-4	GNMA 1 POOL NO 306282 8.500% 10/15/21		12/01/2014	Paydown		232	232	238	236	0	(4)	0	(4)	0	232	0	0	0	11	10/15/2021
36223F-P7-0	GNMA 1 POOL NO 306546 8.500% 11/15/21		12/01/2014	Paydown		1,215	1,215	1,274	1,257	0	(42)	0	(42)	0	1,215	0	0	0	56	11/15/2021
36223F-Q7-9	GNMA 1 POOL NO 306578 8.000% 03/15/22		12/01/2014	Paydown		82	82	83	83	0	(1)	0	(1)	0	82	0	0	0	4	03/15/2022
36223F-RK-9	GNMA 1 POOL NO 306590 8.500% 04/15/22		04/01/2014	Paydown		4,419	4,419	4,531	4,499	0	(80)	0	(80)	0	4,419	0	0	0	123	04/15/2022
36223F-V6-5	GNMA 1 POOL NO 306737 8.500% 01/15/22		12/01/2014	Paydown		190	190	192	191	0	(2)	0	(2)	0	190	0	0	0	9	01/15/2022
36223G-R3-5	GNMA POOL NO 307506 8.500% 05/15/21		12/01/2014	Paydown		421	421	439	434	0	(12)	0	(12)	0	421	0	0	0	20	05/15/2021
36223G-RR-2	GNMA POOL NO 307496 8.500% 05/15/21		12/01/2014	Paydown		116	116	121	119	0	(3)	0	(3)	0	116	0	0	0	5	05/15/2021
36223G-SV-2	GNMA POOL NO 307532 8.500% 06/15/21		12/01/2014	Paydown		344	344	358	354	0	(10)	0	(10)	0	344	0	0	0	16	06/15/2021
36223G-UN-7	GNMA POOL NO 307589 8.500% 08/15/21		12/01/2014	Paydown		143	143	146	145	0	(2)	0	(2)	0	143	0	0	0	7	08/15/2021
36223G-UR-8	GNMA POOL NO 307592 8.500% 08/15/21		05/01/2014	Paydown		2,523	2,523	2,614	2,592	0	(69)	0	(69)	0	2,523	0	0	0	88	08/15/2021
36223G-WZ-8	GNMA POOL NO 307664 8.500% 05/15/21		12/01/2014	Paydown		386	386	394	391	0	(5)	0	(5)	0	386	0	0	0	18	05/15/2021
36223G-ZB-8	GNMA POOL NO 307738 8.500% 06/15/21		12/01/2014	Paydown		1,680	1,680	1,733	1,712	0	(31)	0	(31)	0	1,680	0	0	0	78	06/15/2021
36223H-2U-0	GNMA POOL NO 308687 8.500% 07/15/21		12/01/2014	Paydown		134	134	139	137	0	(3)	0	(3)	0	134	0	0	0	6	07/15/2021
36223H-4T-1	GNMA POOL NO 308734 8.500% 11/15/21		12/01/2014	Paydown		940	940	982	968	0	(28)	0	(28)	0	940	0	0	0	44	11/15/2021
36223H-6N-2	GNMA POOL NO 308777 7.500% 05/15/22		12/01/2014	Paydown		4,893	4,893	4,980	4,949	0	(57)	0	(57)	0	4,893	0	0	0	141	05/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223H-GQ-4	GNMA POOL NO 308107 8.500% 11/15/21		12/01/2014	Paydown		80	80	83	82	0	(2)	0	(2)	0	80	0	0	0	4	11/15/2021
36223H-HW-0	GNMA POOL NO 308145 7.500% 02/15/22		12/01/2014	Paydown		79	79	82	81	0	(2)	0	(2)	0	79	0	0	0	3	02/15/2022
36223H-KG-1	GNMA POOL NO 308195 8.500% 05/15/21		12/01/2014	Paydown		120	120	122	121	0	(2)	0	(2)	0	120	0	0	0	5	05/15/2021
36223H-ND-5	GNMA POOL NO 308288 8.500% 11/15/21		12/01/2014	Paydown		1,095	1,095	1,143	1,125	0	(30)	0	(30)	0	1,095	0	0	0	51	11/15/2021
36223H-PW-1	GNMA POOL NO 308337 8.000% 01/15/22		12/01/2014	Paydown		2,449	2,449	2,491	2,475	0	(25)	0	(25)	0	2,449	0	0	0	107	01/15/2022
36223H-VE-4	GNMA POOL NO 308513 8.500% 07/15/21		12/01/2014	Paydown		90	90	94	93	0	(3)	0	(3)	0	90	0	0	0	4	07/15/2021
36223J-6X-6	GNMA 1 POOL NO 309686 8.000% 11/15/21		12/01/2014	Paydown		4,974	4,974	5,096	5,045	0	(70)	0	(70)	0	4,974	0	0	0	218	11/15/2021
36223J-LA-9	GNMA 1 POOL NO 309121 7.500% 03/15/22		12/01/2014	Paydown		250	250	257	254	0	(4)	0	(4)	0	250	0	0	0	10	03/15/2022
36223J-VH-3	GNMA 1 POOL NO 309416 8.500% 07/15/21		12/01/2014	Paydown		360	360	378	372	0	(12)	0	(12)	0	360	0	0	0	17	07/15/2021
36223K-3W-8	GNMA POOL NO 310513 8.500% 06/15/21		12/01/2014	Paydown		580	580	602	594	0	(15)	0	(15)	0	580	0	0	0	27	06/15/2021
36223K-4L-1	GNMA POOL NO 310527 8.500% 07/15/21		12/01/2014	Paydown		145	145	151	150	0	(4)	0	(4)	0	145	0	0	0	7	07/15/2021
36223K-4U-1	GNMA POOL NO 310535 8.500% 07/15/21		12/01/2014	Paydown		727	727	759	749	0	(22)	0	(22)	0	727	0	0	0	34	07/15/2021
36223K-5E-6	GNMA POOL NO 310545 8.500% 08/15/21		12/01/2014	Paydown		256	256	269	265	0	(9)	0	(9)	0	256	0	0	0	12	08/15/2021
36223K-5V-8	GNMA POOL NO 310560 8.500% 08/15/21		12/01/2014	Paydown		221	221	226	225	0	(4)	0	(4)	0	221	0	0	0	10	08/15/2021
36223K-M7-2	GNMA POOL NO 310082 7.500% 05/15/22		01/01/2014	Paydown		5,106	5,106	5,039	5,054	0	52	0	52	0	5,106	0	0	0	32	05/15/2022
36223K-PN-4	GNMA POOL NO 310129 7.000% 11/15/22		12/01/2014	Paydown		77	77	74	75	0	2	0	2	0	77	0	0	0	3	11/15/2022
36223K-PQ-7	GNMA POOL NO 310131 7.000% 12/15/22		12/01/2014	Paydown		524	524	532	529	0	(6)	0	(6)	0	524	0	0	0	20	12/15/2022
36223K-QQ-6	GNMA POOL NO 310163 8.500% 10/15/21		12/01/2014	Paydown		2,679	2,679	2,776	2,736	0	(57)	0	(57)	0	2,679	0	0	0	124	10/15/2021
36223K-RL-6	GNMA POOL NO 310191 8.500% 01/15/22		12/01/2014	Paydown		218	218	228	224	0	(6)	0	(6)	0	218	0	0	0	10	01/15/2022
36223L-4S-4	GNMA 1 POOL NO 311433 7.500% 04/15/22		12/01/2014	Paydown		4,037	4,037	4,103	4,081	0	(44)	0	(44)	0	4,037	0	0	0	212	04/15/2022
36223L-AR-9	GNMA 1 POOL NO 310616 8.500% 10/15/21		12/01/2014	Paydown		467	467	489	482	0	(15)	0	(15)	0	467	0	0	0	22	10/15/2021
36223L-AW-8	GNMA 1 POOL NO 310621 8.000% 11/15/21		12/01/2014	Paydown		226	226	232	230	0	(4)	0	(4)	0	226	0	0	0	10	11/15/2021
36223L-KG-2	GNMA 1 POOL NO 310895 8.500% 07/15/21		12/01/2014	Paydown		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	07/15/2021
36223L-UC-0	GNMA 1 POOL NO 311179 8.000% 11/15/21		12/01/2014	Paydown		1,073	1,073	1,098	1,087	0	(14)	0	(14)	0	1,073	0	0	0	47	11/15/2021
36223L-V9-6	GNMA 1 POOL NO 311240 7.500% 03/15/22		12/01/2014	Paydown		396	396	402	400	0	(5)	0	(5)	0	396	0	0	0	16	03/15/2022
36223L-VU-9	GNMA 1 POOL NO 311227 7.500% 03/15/22		12/01/2014	Paydown		7,360	7,360	7,468	7,431	0	(70)	0	(70)	0	7,360	0	0	0	379	03/15/2022
36223M-4Y-9	GNMA POOL NO 312339 7.500% 04/15/22		12/01/2014	Paydown		423	423	431	429	0	(6)	0	(6)	0	423	0	0	0	17	04/15/2022
36223M-A2-2	GNMA POOL NO 311525 8.000% 08/15/22		12/01/2014	Paydown		14,258	14,258	14,514	14,431	0	(173)	0	(173)	0	14,258	0	0	0	304	08/15/2022
36223M-H3-3	GNMA POOL NO 311750 8.500% 08/15/21		12/01/2014	Paydown		3,692	3,692	3,857	3,789	0	(97)	0	(97)	0	3,692	0	0	0	172	08/15/2021
36223M-R9-9	GNMA POOL NO 312012 8.500% 07/15/21		12/01/2014	Paydown		299	299	314	310	0	(11)	0	(11)	0	299	0	0	0	14	07/15/2021
36223M-RW-8	GNMA POOL NO 312001 8.500% 07/15/21		12/01/2014	Paydown		210	210	221	218	0	(8)	0	(8)	0	210	0	0	0	10	07/15/2021
36223M-SF-4	GNMA POOL NO 312018 8.500% 07/15/21		12/01/2014	Paydown		1,084	1,084	1,127	1,114	0	(29)	0	(29)	0	1,084	0	0	0	24	07/15/2021
36223M-TE-6	GNMA POOL NO 312049 8.500% 08/15/21		12/01/2014	Paydown		260	260	270	267	0	(7)	0	(7)	0	260	0	0	0	8	08/15/2021
36223M-U8-7	GNMA POOL NO 312107 8.500% 09/15/21		12/01/2014	Paydown		1,026	1,026	1,068	1,055	0	(29)	0	(29)	0	1,026	0	0	0	14	09/15/2021
36223M-VN-3	GNMA POOL NO 312121 8.500% 09/15/21		12/01/2014	Paydown		393	393	408	403	0	(10)	0	(10)	0	393	0	0	0	18	09/15/2021
36223M-WG-7	GNMA POOL NO 312147 8.500% 10/15/21		12/01/2014	Paydown		4,682	4,682	4,874	4,809	0	(127)	0	(127)	0	4,682	0	0	0	197	10/15/2021
36223M-XB-7	GNMA POOL NO 312174 8.500% 11/15/21		12/01/2014	Paydown		192	192	200	198	0	(5)	0	(5)	0	192	0	0	0	9	11/15/2021
36223M-Y3-4	GNMA POOL NO 312230 8.000% 12/15/21		12/01/2014	Paydown		694	694	712	706	0	(13)	0	(13)	0	694	0	0	0	34	12/15/2021
36223M-YR-1	GNMA POOL NO 312220 8.500% 11/15/21		12/01/2014	Paydown		505	505	534	524	0	(19)	0	(19)	0	505	0	0	0	23	11/15/2021
36223N-4J-0	GNMA 1 POOL NO 313225 8.500% 10/15/21		06/01/2014	Paydown		907	907	942	933	0	(26)	0	(26)	0	907	0	0	0	37	10/15/2021
36223N-4X-9	GNMA 1 POOL NO 313238 8.500% 11/15/21		12/01/2014	Paydown		1,257	1,257	1,303	1,293	0	(36)	0	(36)	0	1,257	0	0	0	102	11/15/2021
36223N-5N-0	GNMA 1 POOL NO 313253 8.000% 12/15/21		12/01/2014	Paydown		824	824	846	839	0	(14)	0	(14)	0	824	0	0	0	36	12/15/2021
36223N-5P-5	GNMA 1 POOL NO 313254 8.500% 12/15/21		12/01/2014	Paydown		296	296	312	307	0	(11)	0	(11)	0	296	0	0	0	14	12/15/2021
36223N-5W-0	GNMA 1 POOL NO 313261 8.000% 12/15/21		12/01/2014	Paydown		308	308	311	310	0	(1)	0	(1)	0	308	0	0	0	14	12/15/2021
36223N-6D-1	GNMA 1 POOL NO 313268 8.500% 08/15/21		12/01/2014	Paydown		1,153	1,153	1,194	1,177	0	(25)	0	(25)	0	1,153	0	0	0	53	08/15/2021
36223N-DL-5	GNMA 1 POOL NO 312507 8.000% 11/15/21		12/01/2014	Paydown		193	193	198	196	0	(3)	0	(3)	0	193	0	0	0	9	11/15/2021
36223N-F3-3	GNMA 1 POOL NO 312586 8.000% 12/15/21		12/01/2014	Paydown		182	182	187	185	0	(3)	0	(3)	0	182	0	0	0	8	12/15/2021
36223N-K8-6	GNMA 1 POOL NO 312719 8.000% 12/15/21		08/01/2014	Paydown		3,726	3,726	3,822	3,792	0	(67)	0	(67)	0	3,726	0	0	0	147	12/15/2021
36223N-RR-7	GNMA 1 POOL NO 312896 8.500% 10/15/21		12/01/2014	Paydown		203	203	213	210	0	(7)	0	(7)	0	203	0	0	0	9	10/15/2021
36223N-UD-4	GNMA 1 POOL NO 312980 8.500% 12/15/21		12/01/2014	Paydown		656	656	686	678	0	(22)	0	(22)	0	656	0	0	0	17	12/15/2021
36223N-UQ-5	GNMA 1 POOL NO 312991 8.000% 01/15/22		12/01/2014	Paydown		1,147	1,147	1,167	1,161	0	(14)	0	(14)	0	1,147	0	0	0	50	01/15/2022
36223N-WS-9	GNMA 1 POOL NO 313057 7.500% 06/15/22		05/01/2014	Paydown		777	777	801	795	0	(17)	0	(17)	0	777	0	0	0	16	06/15/2022
36223N-YC-2	GNMA 1 POOL NO 313107 7.000% 11/15/22		12/01/2014	Paydown		1,047	1,047	1,062	1,057	0	(10)	0	(10)	0	1,047	0	0	0	40	11/15/2022
36223P-4X-4	GNMA 1 POOL NO 314138 8.500% 11/15/21		12/01/2014	Paydown		3,156	3,156	3,268	3,225	0	(69)	0	(69)	0	3,156	0	0	0	147	11/15/2021
36223P-K4-0	GNMA 1 POOL NO 313615 8.500% 12/15/21		12/01/2014	Paydown		1,093	1,093	1,142	1,125	0	(31)	0	(31)	0	1,093	0	0	0	51	12/15/2021
36223P-N3-9	GNMA 1 POOL NO 313710 8.000% 12/15/21		12/01/2014	Paydown		828	828	850	842	0	(13)	0	(13)	0	828	0	0	0	36	12/15/2021
36223P-P9-4	GNMA 1 POOL NO 313748 8.500% 11/15/21		12/01/2014	Paydown		1,608	1,608	1,683	1,652	0	(45)	0	(45)	0	1,608	0	0	0	75	11/15/2021
36223P-TA-7	GNMA 1 POOL NO 313845 8.000% 12/15/21		12/01/2014	Paydown		401	401	420	413	0	(12)	0	(12)	0	401	0	0	0	18	12/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223Q-2S-5	GNMA POOL NO 314985 7.000% 12/15/22		12/01/2014	Paydown		1,614	1,614	1,637	1,628	0	(14)	0	(14)	0	1,614	0	0	0	62	12/15/2022
36223Q-6Y-8	GNMA POOL NO 315087 8.500% 12/15/21		12/01/2014	Paydown		926	926	968	956	0	(30)	0	(30)	0	926	0	0	0	50	12/15/2021
36223Q-7K-7	GNMA POOL NO 315098 8.000% 11/15/21		12/01/2014	Paydown		943	943	968	960	0	(16)	0	(16)	0	943	0	0	0	42	11/15/2021
36223Q-AV-9	GNMA POOL NO 314220 7.500% 04/15/22		12/01/2014	Paydown		442	442	450	447	0	(5)	0	(5)	0	442	0	0	0	18	04/15/2022
36223Q-DE-4	GNMA POOL NO 314301 7.500% 04/15/22		12/01/2014	Paydown		4,087	4,087	4,151	4,122	0	(36)	0	(36)	0	4,087	0	0	0	169	04/15/2022
36223Q-N7-8	GNMA POOL NO 314614 8.000% 04/15/22		12/01/2014	Paydown		13,270	13,270	13,508	13,419	0	(149)	0	(149)	0	13,270	0	0	0	562	04/15/2022
36223Q-RL-3	GNMA POOL NO 314691 8.500% 10/15/21		12/01/2014	Paydown		3,320	3,320	3,461	3,409	0	(89)	0	(89)	0	3,320	0	0	0	155	10/15/2021
36223Q-Z8-3	GNMA POOL NO 314967 8.500% 12/15/21		12/01/2014	Paydown		876	876	914	902	0	(26)	0	(26)	0	876	0	0	0	41	12/15/2021
36223R-2P-9	GNMA POOL NO 315882 7.500% 03/15/22		12/01/2014	Paydown		137	137	141	139	0	(3)	0	(3)	0	137	0	0	0	5	03/15/2022
36223R-A6-2	GNMA POOL NO 315129 8.000% 02/15/22		12/01/2014	Paydown		3,348	3,348	3,408	3,387	0	(39)	0	(39)	0	3,348	0	0	0	159	02/15/2022
36223R-A8-8	GNMA POOL NO 315131 8.500% 02/15/22		12/01/2014	Paydown		62	62	65	64	0	(3)	0	(3)	0	62	0	0	0	3	02/15/2022
36223R-BN-4	GNMA POOL NO 315145 7.500% 03/15/22		12/01/2014	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	03/15/2022
36223R-DU-6	GNMA POOL NO 315215 7.500% 09/15/22		12/01/2014	Paydown		2,333	2,333	2,357	2,348	0	(15)	0	(15)	0	2,333	0	0	0	96	09/15/2022
36223R-E5-0	GNMA POOL NO 315256 7.000% 11/15/22		12/01/2014	Paydown		1,335	1,335	1,355	1,349	0	(14)	0	(14)	0	1,335	0	0	0	62	11/15/2022
36223R-E7-6	GNMA POOL NO 315258 7.500% 11/15/22		12/01/2014	Paydown		13,805	13,805	13,637	13,661	0	144	0	144	0	13,805	0	0	0	551	11/15/2022
36223R-E8-4	GNMA POOL NO 315259 7.500% 11/15/22		12/01/2014	Paydown		64,947	64,947	64,106	64,269	0	678	0	678	0	64,947	0	0	0	2,722	11/15/2022
36223R-EE-1	GNMA POOL NO 315233 7.000% 09/15/22		12/01/2014	Paydown		208	208	211	210	0	(2)	0	(2)	0	208	0	0	0	8	09/15/2022
36223R-FB-6	GNMA POOL NO 315262 8.500% 11/15/22		12/01/2014	Paydown		1,809	1,809	1,855	1,844	0	(35)	0	(35)	0	1,809	0	0	0	85	11/15/2022
36223R-J3-0	GNMA POOL NO 315382 7.500% 02/15/22		12/01/2014	Paydown		2,336	2,336	2,375	2,360	0	(24)	0	(24)	0	2,336	0	0	0	96	02/15/2022
36223R-QE-8	GNMA POOL NO 315553 8.000% 12/15/21		12/01/2014	Paydown		1,045	1,045	1,072	1,063	0	(18)	0	(18)	0	1,045	0	0	0	46	12/15/2021
36223R-QZ-1	GNMA POOL NO 315572 8.000% 12/15/21		12/01/2014	Paydown		94	94	98	97	0	(3)	0	(3)	0	94	0	0	0	4	12/15/2021
36223R-SY-2	GNMA POOL NO 315635 8.000% 12/15/21		12/01/2014	Paydown		1,119	1,119	1,165	1,151	0	(32)	0	(32)	0	1,119	0	0	0	49	12/15/2021
36223S-4G-5	GNMA POOL NO 316823 7.500% 03/15/22		12/01/2014	Paydown		45,276	45,276	46,048	45,673	0	(397)	0	(397)	0	45,276	0	0	0	623	03/15/2022
36223S-5C-3	GNMA POOL NO 316843 8.000% 12/15/21		12/01/2014	Paydown		827	827	847	840	0	(13)	0	(13)	0	827	0	0	0	34	12/15/2021
36223S-7J-6	GNMA POOL NO 316897 8.500% 10/15/21		12/01/2014	Paydown		1,137	1,137	1,176	1,161	0	(24)	0	(24)	0	1,137	0	0	0	53	10/15/2021
36223S-AB-9	GNMA POOL NO 316002 8.000% 05/15/22		12/01/2014	Paydown		632	632	657	651	0	(18)	0	(18)	0	632	0	0	0	28	05/15/2022
36223S-BJ-1	GNMA POOL NO 316041 8.000% 12/15/21		08/01/2014	Paydown		3,863	3,863	3,976	3,935	0	(72)	0	(72)	0	3,863	0	0	0	71	12/15/2021
36223S-C3-5	GNMA POOL NO 316090 7.500% 02/15/22		12/01/2014	Paydown		5,779	5,779	5,959	5,894	0	(115)	0	(115)	0	5,779	0	0	0	257	02/15/2022
36223S-CV-3	GNMA POOL NO 316084 7.500% 02/15/22		12/01/2014	Paydown		6,512	6,512	6,622	6,585	0	(73)	0	(73)	0	6,512	0	0	0	221	02/15/2022
36223S-DM-2	GNMA POOL NO 316108 8.000% 03/15/22		12/01/2014	Paydown		1,194	1,194	1,214	1,208	0	(14)	0	(14)	0	1,194	0	0	0	45	03/15/2022
36223S-DY-6	GNMA POOL NO 316119 7.000% 03/15/22		12/01/2014	Paydown		1,477	1,477	1,315	1,368	0	109	0	109	0	1,477	0	0	0	55	03/15/2022
36223S-EJ-8	GNMA POOL NO 316137 7.500% 04/15/22		12/01/2014	Paydown		351	351	356	354	0	(3)	0	(3)	0	351	0	0	0	14	04/15/2022
36223S-EZ-2	GNMA POOL NO 316152 7.500% 04/15/22		12/01/2014	Paydown		1,018	1,018	1,049	1,038	0	(20)	0	(20)	0	1,018	0	0	0	42	04/15/2022
36223S-FV-0	GNMA POOL NO 316180 7.500% 03/15/22		12/01/2014	Paydown		400	400	406	404	0	(4)	0	(4)	0	400	0	0	0	16	03/15/2022
36223S-GQ-0	GNMA POOL NO 316207 7.500% 02/15/22		12/01/2014	Paydown		328	328	333	331	0	(3)	0	(3)	0	328	0	0	0	13	02/15/2022
36223S-GR-8	GNMA POOL NO 316208 8.000% 02/15/22		12/01/2014	Paydown		147	147	153	152	0	(5)	0	(5)	0	147	0	0	0	7	02/15/2022
36223S-HP-1	GNMA POOL NO 316238 8.000% 01/15/22		12/01/2014	Paydown		5,971	5,971	6,075	6,040	0	(70)	0	(70)	0	5,971	0	0	0	260	01/15/2022
36223S-JS-3	GNMA POOL NO 316273 8.500% 12/15/21		12/01/2014	Paydown		190	190	199	197	0	(6)	0	(6)	0	190	0	0	0	9	12/15/2021
36223S-NW-9	GNMA POOL NO 316405 8.500% 12/15/21		12/01/2014	Paydown		241	241	252	248	0	(7)	0	(7)	0	241	0	0	0	11	12/15/2021
36223S-PD-9	GNMA POOL NO 316420 7.500% 02/15/22		12/01/2014	Paydown		197	197	203	201	0	(4)	0	(4)	0	197	0	0	0	8	02/15/2022
36223S-UE-1	GNMA POOL NO 316581 8.500% 11/15/21		12/01/2014	Paydown		5,403	5,403	5,604	5,535	0	(132)	0	(132)	0	5,403	0	0	0	440	11/15/2021
36223S-V4-2	GNMA POOL NO 316635 8.000% 12/15/21		12/01/2014	Paydown		1,605	1,605	1,644	1,630	0	(25)	0	(25)	0	1,605	0	0	0	70	12/15/2021
36223S-V5-9	GNMA POOL NO 316636 8.000% 12/15/21		12/01/2014	Paydown		228	228	235	233	0	(5)	0	(5)	0	228	0	0	0	10	12/15/2021
36223S-Z2-2	GNMA POOL NO 316761 7.500% 12/15/21		12/01/2014	Paydown		105	105	106	105	0	(1)	0	(1)	0	105	0	0	0	4	12/15/2021
36223S-Z3-0	GNMA POOL NO 316762 8.000% 12/15/21		12/01/2014	Paydown		197	197	206	203	0	(6)	0	(6)	0	197	0	0	0	11	12/15/2021
36223T-7D-7	GNMA 1 POOL NO 317792 7.500% 03/15/22		12/01/2014	Paydown		2,514	2,514	2,596	2,566	0	(53)	0	(53)	0	2,514	0	0	0	103	03/15/2022
36223T-AB-7	GNMA 1 POOL NO 316902 8.500% 11/15/21		12/01/2014	Paydown		588	588	616	607	0	(19)	0	(19)	0	588	0	0	0	27	11/15/2021
36223T-FK-2	GNMA 1 POOL NO 317070 8.500% 12/15/21		12/01/2014	Paydown		525	525	545	538	0	(13)	0	(13)	0	525	0	0	0	25	12/15/2021
36223T-KZ-3	GNMA 1 POOL NO 317212 8.500% 11/15/21		12/01/2014	Paydown		233	233	242	239	0	(6)	0	(6)	0	233	0	0	0	11	11/15/2021
36223T-XN-6	GNMA 1 POOL NO 317585 8.000% 12/15/21		12/01/2014	Paydown		330	330	340	337	0	(6)	0	(6)	0	330	0	0	0	15	12/15/2021
36223T-ZJ-3	GNMA 1 POOL NO 317645 8.500% 01/15/22		12/01/2014	Paydown		676	676	721	705	0	(29)	0	(29)	0	676	0	0	0	32	01/15/2022
36223U-7G-7	GNMA POOL NO 318695 7.500% 03/15/22		12/01/2014	Paydown		708	708	717	714	0	(6)	0	(6)	0	708	0	0	0	29	03/15/2022
36223U-JX-7	GNMA POOL NO 318078 7.500% 01/15/22		12/01/2014	Paydown		571	571	586	580	0	(9)	0	(9)	0	571	0	0	0	23	01/15/2022
36223U-M7-0	GNMA POOL NO 318182 8.000% 11/15/21		07/01/2014	Paydown		751	751	769	765	0	(14)	0	(14)	0	751	0	0	0	34	11/15/2021
36223U-VL-9	GNMA POOL NO 318419 8.000% 06/15/22		12/01/2014	Paydown		3,076	3,076	3,129	3,112	0	(36)	0	(36)	0	3,076	0	0	0	106	06/15/2022
36223U-WQ-7	GNMA POOL NO 318455 8.000% 12/15/21		12/01/2014	Paydown		3,514	3,514	3,597	3,562	0	(47)	0	(47)	0	3,514	0	0	0	153	12/15/2021
36223U-XK-9	GNMA POOL NO 318482 7.500% 04/15/22		12/01/2014	Paydown		2,047	2,047	2,075	2,064	0	(17)	0	(17)	0	2,047	0	0	0	84	04/15/2022
36223V-4D-5	GNMA 1 POOL NO 319520 8.000% 02/15/22		12/01/2014	Paydown		19,736	19,736	20,090	19,953	0	(218)	0	(218)	0	19,736	0	0	0	1,227	02/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36223V-DL-7	GNMA 1 POOL NO 318807 7.500% 03/15/22		12/01/2014	Paydown		591	591	600	597	0	(6)	0	(6)	0	591	0	0	0	24	03/15/2022
36223V-DQ-6	GNMA 1 POOL NO 318811 7.500% 03/15/22		12/01/2014	Paydown		1,505	1,505	1,531	1,520	0	(16)	0	(16)	0	1,505	0	0	0	62	03/15/2022
36223V-FV-3	GNMA 1 POOL NO 318880 8.000% 05/15/22		12/01/2014	Paydown		2,281	2,281	2,318	2,310	0	(29)	0	(29)	0	2,281	0	0	0	97	05/15/2022
36223V-G5-9	GNMA 1 POOL NO 318920 8.500% 12/15/21		12/01/2014	Paydown		4,310	4,310	4,492	4,419	0	(109)	0	(109)	0	4,310	0	0	0	201	12/15/2021
36223V-N7-7	GNMA 1 POOL NO 319114 7.500% 04/15/22		12/01/2014	Paydown		1,178	1,178	1,197	1,190	0	(12)	0	(12)	0	1,178	0	0	0	49	04/15/2022
36223V-NP-7	GNMA 1 POOL NO 319098 7.000% 04/15/22		12/01/2014	Paydown		63	63	64	63	0	0	0	0	0	63	0	0	0	2	04/15/2022
36223V-PB-6	GNMA 1 POOL NO 319118 8.000% 04/15/22		11/01/2014	Paydown		2,202	2,202	2,241	2,230	0	(29)	0	(29)	0	2,202	0	0	0	87	04/15/2022
36223V-UN-4	GNMA 1 POOL NO 319289 8.000% 12/15/21		12/01/2014	Paydown		87	87	89	88	0	(1)	0	(1)	0	87	0	0	0	4	12/15/2021
36223V-UR-5	GNMA 1 POOL NO 319292 7.500% 01/15/22		12/01/2014	Paydown		587	587	597	593	0	(7)	0	(7)	0	587	0	0	0	24	01/15/2022
36223V-US-3	GNMA 1 POOL NO 319293 8.000% 01/15/22		12/01/2014	Paydown		259	259	264	263	0	(3)	0	(3)	0	259	0	0	0	11	01/15/2022
36223V-UV-6	GNMA 1 POOL NO 319296 8.000% 01/15/22		12/01/2014	Paydown		3,468	3,468	3,528	3,511	0	(43)	0	(43)	0	3,468	0	0	0	154	01/15/2022
36223V-V3-7	GNMA 1 POOL NO 319334 7.500% 02/15/22		12/01/2014	Paydown		4,546	4,546	4,649	4,613	0	(68)	0	(68)	0	4,546	0	0	0	151	02/15/2022
36223V-V4-5	GNMA 1 POOL NO 319335 8.000% 02/15/22		12/01/2014	Paydown		253	253	258	256	0	(3)	0	(3)	0	253	0	0	0	11	02/15/2022
36223V-V6-0	GNMA 1 POOL NO 319337 7.500% 02/15/22		12/01/2014	Paydown		4,504	4,504	4,584	4,563	0	(60)	0	(60)	0	4,504	0	0	0	110	02/15/2022
36223V-VH-6	GNMA 1 POOL NO 319316 8.000% 02/15/22		12/01/2014	Paydown		25	25	26	26	0	0	0	0	0	25	0	0	0	1	02/15/2022
36223V-VX-1	GNMA 1 POOL NO 319330 7.500% 02/15/22		12/01/2014	Paydown		546	546	555	552	0	(6)	0	(6)	0	546	0	0	0	22	02/15/2022
36223V-WD-4	GNMA 1 POOL NO 319344 7.000% 03/15/22		12/01/2014	Paydown		329	329	333	332	0	(3)	0	(3)	0	329	0	0	0	13	03/15/2022
36223V-WM-4	GNMA 1 POOL NO 319352 7.500% 04/15/22		12/01/2014	Paydown		620	620	631	628	0	(7)	0	(7)	0	620	0	0	0	26	04/15/2022
36223V-WT-9	GNMA 1 POOL NO 319358 8.000% 04/15/22		12/01/2014	Paydown		3,905	3,905	3,975	3,952	0	(47)	0	(47)	0	3,905	0	0	0	155	04/15/2022
36223V-WU-6	GNMA 1 POOL NO 319359 8.500% 04/15/22		12/01/2014	Paydown		437	437	460	453	0	(15)	0	(15)	0	437	0	0	0	22	04/15/2022
36223V-Z6-6	GNMA 1 POOL NO 319465 7.000% 12/15/22		12/01/2014	Paydown		11,528	11,528	10,700	10,977	0	551	0	551	0	11,528	0	0	0	204	12/15/2022
36223V-ZQ-2	GNMA 1 POOL NO 319451 8.000% 05/15/22		12/01/2014	Paydown		8,373	8,373	8,523	8,477	0	(104)	0	(104)	0	8,373	0	0	0	642	05/15/2022
36223W-BY-9	GNMA 1 POOL NO 319655 7.000% 11/15/22		12/01/2014	Paydown		243	243	247	246	0	(3)	0	(3)	0	243	0	0	0	9	11/15/2022
36223W-DQ-4	GNMA 1 POOL NO 319711 8.000% 11/15/21		12/01/2014	Paydown		1,205	1,205	1,236	1,226	0	(21)	0	(21)	0	1,205	0	0	0	53	11/15/2021
36223W-NA-8	GNMA 1 POOL NO 319985 8.000% 05/15/22		12/01/2014	Paydown		766	766	780	776	0	(10)	0	(10)	0	766	0	0	0	33	05/15/2022
36223W-PN-8	GNMA 1 POOL NO 320029 7.000% 12/15/22		12/01/2014	Paydown		2,137	2,137	2,148	2,143	0	(6)	0	(6)	0	2,137	0	0	0	82	12/15/2022
36223W-SD-7	GNMA 1 POOL NO 320116 7.500% 04/15/22		12/01/2014	Paydown		7,054	7,054	7,168	7,116	0	(61)	0	(61)	0	7,054	0	0	0	290	04/15/2022
36223W-TU-8	GNMA 1 POOL NO 320163 7.500% 02/15/22		12/01/2014	Paydown		1,964	1,964	1,938	1,946	0	18	0	18	0	1,964	0	0	0	81	02/15/2022
36223W-XR-0	GNMA 1 POOL NO 320288 8.000% 02/15/22		12/01/2014	Paydown		2,726	2,726	2,775	2,760	0	(34)	0	(34)	0	2,726	0	0	0	120	02/15/2022
36223X-GQ-9	GNMA 1 POOL NO 320707 7.500% 03/15/22		12/01/2014	Paydown		1,115	1,115	1,132	1,127	0	(12)	0	(12)	0	1,115	0	0	0	46	03/15/2022
36223X-LE-0	GNMA 1 POOL NO 320825 8.500% 05/15/22		12/01/2014	Paydown		1,634	1,634	1,679	1,666	0	(33)	0	(33)	0	1,634	0	0	0	77	05/15/2022
36223X-LG-5	GNMA 1 POOL NO 320827 8.000% 06/15/22		12/01/2014	Paydown		2,547	2,547	2,593	2,579	0	(32)	0	(32)	0	2,547	0	0	0	111	06/15/2022
36223X-PV-8	GNMA 1 POOL NO 320936 8.500% 03/15/22		12/01/2014	Paydown		347	347	357	354	0	(7)	0	(7)	0	347	0	0	0	16	03/15/2022
36223X-RS-3	GNMA 1 POOL NO 320997 7.500% 12/15/22		12/01/2014	Paydown		5,170	5,170	5,353	5,297	0	(128)	0	(128)	0	5,170	0	0	0	95	12/15/2022
36223X-S3-7	GNMA 1 POOL NO 321038 7.500% 04/15/22		12/01/2014	Paydown		712	712	722	719	0	(6)	0	(6)	0	712	0	0	0	29	04/15/2022
36223X-UY-6	GNMA 1 POOL NO 321099 8.000% 05/15/22		12/01/2014	Paydown		2,734	2,734	2,783	2,766	0	(32)	0	(32)	0	2,734	0	0	0	120	05/15/2022
36223X-V5-8	GNMA 1 POOL NO 321136 7.500% 04/15/22		09/01/2014	Paydown		10,811	10,811	10,956	10,902	0	(92)	0	(92)	0	10,811	0	0	0	577	04/15/2022
36223X-ZF-2	GNMA 1 POOL NO 321242 7.500% 05/15/22		12/01/2014	Paydown		983	983	1,001	994	0	(11)	0	(11)	0	983	0	0	0	40	05/15/2022
36223Y-CN-8	GNMA 1 POOL NO 321477 7.500% 03/15/22		05/01/2014	Paydown		18,064	18,064	18,326	18,222	0	(158)	0	(158)	0	18,064	0	0	0	448	03/15/2022
36223Y-DA-5	GNMA 1 POOL NO 321497 7.500% 04/15/22		12/01/2014	Paydown		1,696	1,696	1,725	1,714	0	(17)	0	(17)	0	1,696	0	0	0	70	04/15/2022
36223Y-E5-5	GNMA 1 POOL NO 321556 8.000% 06/15/22		12/01/2014	Paydown		1,774	1,774	1,805	1,796	0	(22)	0	(22)	0	1,774	0	0	0	78	06/15/2022
36223Y-EH-9	GNMA 1 POOL NO 321536 7.000% 10/15/22		12/01/2014	Paydown		84	84	85	84	0	(1)	0	(1)	0	84	0	0	0	3	10/15/2022
36223Y-GW-4	GNMA 1 POOL NO 321613 8.000% 04/15/22		12/01/2014	Paydown		262	262	272	270	0	(8)	0	(8)	0	262	0	0	0	12	04/15/2022
36223Y-K5-8	GNMA 1 POOL NO 321716 7.000% 11/15/22		12/01/2014	Paydown		476	476	482	480	0	(4)	0	(4)	0	476	0	0	0	18	11/15/2022
36223Y-M3-1	GNMA 1 POOL NO 321778 8.000% 06/15/22		12/01/2014	Paydown		6,629	6,629	6,748	6,713	0	(85)	0	(85)	0	6,629	0	0	0	406	06/15/2022
36223Y-MN-7	GNMA 1 POOL NO 321765 8.500% 06/15/22		12/01/2014	Paydown		524	524	531	529	0	(4)	0	(4)	0	524	0	0	0	25	06/15/2022
36223Y-N3-0	GNMA 1 POOL NO 321810 8.000% 06/15/22		12/01/2014	Paydown		7,471	7,471	7,606	7,557	0	(86)	0	(86)	0	7,471	0	0	0	328	06/15/2022
36223Y-N7-1	GNMA 1 POOL NO 321814 8.000% 07/15/22		12/01/2014	Paydown		286	286	299	296	0	(11)	0	(11)	0	286	0	0	0	13	07/15/2022
36223Y-Q4-5	GNMA 1 POOL NO 321875 7.500% 03/15/22		12/01/2014	Paydown		265	265	269	268	0	(3)	0	(3)	0	265	0	0	0	11	03/15/2022
36223Y-S6-8	GNMA 1 POOL NO 321941 8.000% 10/15/22		12/01/2014	Paydown		122	122	124	124	0	(2)	0	(2)	0	122	0	0	0	5	10/15/2022
36223Y-VU-1	GNMA 1 POOL NO 322027 7.500% 01/15/22		12/01/2014	Paydown		3,491	3,491	3,566	3,537	0	(46)	0	(46)	0	3,491	0	0	0	144	01/15/2022
36223Y-XD-7	GNMA 1 POOL NO 322076 8.000% 07/15/22		12/01/2014	Paydown		41,687	41,687	42,416	42,180	0	(494)	0	(494)	0	41,687	0	0	0	1,900	07/15/2022
36224A-2N-0	GNMA POOL NO 323081 7.500% 05/15/22		12/01/2014	Paydown		264	264	268	267	0	(3)	0	(3)	0	264	0	0	0	11	05/15/2022
36224A-4C-2	GNMA POOL NO 323119 7.500% 05/15/22		12/01/2014	Paydown		2,981	2,981	3,033	3,012	0	(31)	0	(31)	0	2,981	0	0	0	97	05/15/2022
36224A-4U-2	GNMA POOL NO 323135 8.000% 06/15/22		12/01/2014	Paydown		3,185	3,185	3,240	3,224	0	(39)	0	(39)	0	3,185	0	0	0	140	06/15/2022
36224A-5G-2	GNMA POOL NO 323147 7.500% 06/15/22		12/01/2014	Paydown		7,711	7,711	7,946	7,865	0	(154)	0	(154)	0	7,711	0	0	0	393	06/15/2022
36224A-5H-0	GNMA POOL NO 323148 8.000% 06/15/22		12/01/2014	Paydown		1,133	1,133	1,153	1,149	0	(16)	0	(16)	0	1,133	0	0	0	49	06/15/2022
36224A-6D-8	GNMA POOL NO 323168 8.000% 07/15/22		12/01/2014	Paydown		58	58	60	60	0	(2)	0	(2)	0	58	0	0	0	2	07/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224A-6K-2	GNMA POOL NO 323174 8.500% 07/15/22		12/01/2014	Paydown		134	134	138	137	0	(3)	0	(3)	0	134	0	0	0	6	07/15/2022
36224A-F9-7	GNMA POOL NO 322492 7.500% 08/15/22		12/01/2014	Paydown		1,507	1,507	1,528	1,520	0	(13)	0	(13)	0	1,507	0	0	0	62	08/15/2022
36224A-RM-5	GNMA POOL NO 322792 7.500% 04/15/22		12/01/2014	Paydown		1,635	1,635	1,675	1,662	0	(27)	0	(27)	0	1,635	0	0	0	67	04/15/2022
36224A-VP-3	GNMA POOL NO 322922 7.000% 12/15/22		12/01/2014	Paydown		324	324	329	327	0	(3)	0	(3)	0	324	0	0	0	12	12/15/2022
36224A-Z9-5	GNMA POOL NO 323068 7.500% 04/15/22		12/01/2014	Paydown		6,613	6,613	6,728	6,686	0	(74)	0	(74)	0	6,613	0	0	0	308	04/15/2022
36224A-ZE-4	GNMA POOL NO 323041 7.500% 03/15/22		12/01/2014	Paydown		882	882	896	892	0	(10)	0	(10)	0	882	0	0	0	36	03/15/2022
36224A-ZZ-7	GNMA POOL NO 323060 7.500% 04/15/22		12/01/2014	Paydown		2,682	2,682	2,749	2,726	0	(44)	0	(44)	0	2,682	0	0	0	117	04/15/2022
36224B-3P-2	GNMA POOL NO 324006 8.000% 06/15/22		12/01/2014	Paydown		26,750	26,750	27,231	27,054	0	(304)	0	(304)	0	26,750	0	0	0	900	06/15/2022
36224B-4E-6	GNMA POOL NO 324021 7.500% 02/15/22		12/01/2014	Paydown		5,416	5,416	5,494	5,466	0	(50)	0	(50)	0	5,416	0	0	0	236	02/15/2022
36224B-4Y-2	GNMA POOL NO 324039 7.500% 04/15/22		12/01/2014	Paydown		452	452	459	457	0	(5)	0	(5)	0	452	0	0	0	19	04/15/2022
36224B-AV-1	GNMA POOL NO 323220 8.000% 06/15/22		12/01/2014	Paydown		6,961	6,961	7,073	7,050	0	(89)	0	(89)	0	6,961	0	0	0	200	06/15/2022
36224B-CL-1	GNMA POOL NO 323275 7.500% 05/15/22		12/01/2014	Paydown		1,487	1,487	1,510	1,502	0	(15)	0	(15)	0	1,487	0	0	0	61	05/15/2022
36224B-DK-2	GNMA POOL NO 323306 8.000% 06/15/22		12/01/2014	Paydown		5,249	5,249	5,344	5,314	0	(65)	0	(65)	0	5,249	0	0	0	230	06/15/2022
36224B-DQ-9	GNMA POOL NO 323311 8.000% 08/15/22		12/01/2014	Paydown		39,846	39,846	40,562	40,294	0	(448)	0	(448)	0	39,846	0	0	0	2,782	08/15/2022
36224B-EL-9	GNMA POOL NO 323339 7.500% 10/15/22		12/01/2014	Paydown		384	384	399	395	0	(11)	0	(11)	0	384	0	0	0	16	10/15/2022
36224B-G7-8	GNMA POOL NO 323422 8.000% 06/15/22		12/01/2014	Paydown		1,444	1,444	1,470	1,461	0	(17)	0	(17)	0	1,444	0	0	0	63	06/15/2022
36224B-GY-9	GNMA POOL NO 323415 7.500% 05/15/22		12/01/2014	Paydown		633	633	653	646	0	(13)	0	(13)	0	633	0	0	0	26	05/15/2022
36224B-HD-4	GNMA POOL NO 323428 8.000% 06/15/22		12/01/2014	Paydown		547	547	557	554	0	(7)	0	(7)	0	547	0	0	0	24	06/15/2022
36224B-JQ-3	GNMA POOL NO 323471 7.500% 04/15/22		12/01/2014	Paydown		139	139	144	143	0	(4)	0	(4)	0	139	0	0	0	6	04/15/2022
36224B-LJ-6	GNMA POOL NO 323529 7.000% 10/15/22		12/01/2014	Paydown		1,445	1,445	1,468	1,459	0	(14)	0	(14)	0	1,445	0	0	0	56	10/15/2022
36224B-LT-4	GNMA POOL NO 323538 7.000% 11/15/22		12/01/2014	Paydown		161	161	163	162	0	(1)	0	(1)	0	161	0	0	0	6	11/15/2022
36224B-VB-2	GNMA POOL NO 323810 8.000% 04/15/22		12/01/2014	Paydown		873	873	888	883	0	(10)	0	(10)	0	873	0	0	0	38	04/15/2022
36224C-5C-7	GNMA 1 POOL NO 324943 8.000% 06/15/22		12/01/2014	Paydown		885	885	901	897	0	(11)	0	(11)	0	885	0	0	0	39	06/15/2022
36224C-HY-6	GNMA 1 POOL NO 324347 7.500% 04/15/22		12/01/2014	Paydown		186	186	188	187	0	(2)	0	(2)	0	186	0	0	0	8	04/15/2022
36224C-JJ-7	GNMA 1 POOL NO 324365 8.000% 06/15/22		12/01/2014	Paydown		5,084	5,084	5,172	5,146	0	(62)	0	(62)	0	5,084	0	0	0	220	06/15/2022
36224C-K3-0	GNMA 1 POOL NO 324414 8.000% 07/15/22		12/01/2014	Paydown		2,414	2,414	2,505	2,487	0	(73)	0	(73)	0	2,414	0	0	0	117	07/15/2022
36224C-KD-8	GNMA 1 POOL NO 324392 8.000% 06/15/22		12/01/2014	Paydown		2,271	2,271	2,312	2,299	0	(28)	0	(28)	0	2,271	0	0	0	68	06/15/2022
36224C-L7-0	GNMA 1 POOL NO 324450 7.500% 05/15/22		12/01/2014	Paydown		3,537	3,537	3,595	3,576	0	(39)	0	(39)	0	3,537	0	0	0	255	05/15/2022
36224C-LS-4	GNMA 1 POOL NO 324437 8.500% 08/15/22		12/01/2014	Paydown		597	597	632	621	0	(24)	0	(24)	0	597	0	0	0	28	08/15/2022
36224C-ZK-6	GNMA 1 POOL NO 324846 8.000% 06/15/22		12/01/2014	Paydown		3,464	3,464	3,524	3,506	0	(43)	0	(43)	0	3,464	0	0	0	152	06/15/2022
36224D-D7-7	GNMA 1 POOL NO 325126 7.500% 05/15/22		12/01/2014	Paydown		13,514	13,514	13,738	13,661	0	(147)	0	(147)	0	13,514	0	0	0	896	05/15/2022
36224D-DP-7	GNMA 1 POOL NO 325110 7.500% 04/15/22		12/01/2014	Paydown		1,000	1,000	1,017	1,012	0	(11)	0	(11)	0	1,000	0	0	0	33	04/15/2022
36224D-FD-2	GNMA 1 POOL NO 325164 8.000% 07/15/22		12/01/2014	Paydown		253	253	257	256	0	(3)	0	(3)	0	253	0	0	0	11	07/15/2022
36224D-L8-6	GNMA 1 POOL NO 325351 7.500% 05/15/22		12/01/2014	Paydown		1,881	1,881	1,914	1,901	0	(20)	0	(20)	0	1,881	0	0	0	77	05/15/2022
36224D-LZ-6	GNMA 1 POOL NO 325344 7.500% 05/15/22		12/01/2014	Paydown		1,507	1,507	1,529	1,521	0	(14)	0	(14)	0	1,507	0	0	0	62	05/15/2022
36224D-M8-5	GNMA 1 POOL NO 325383 8.000% 06/15/22		12/01/2014	Paydown		1,206	1,206	1,228	1,221	0	(15)	0	(15)	0	1,206	0	0	0	52	06/15/2022
36224D-MR-3	GNMA 1 POOL NO 325368 7.500% 04/15/22		12/01/2014	Paydown		519	519	534	529	0	(10)	0	(10)	0	519	0	0	0	22	04/15/2022
36224D-N4-3	GNMA 1 POOL NO 325411 7.000% 10/15/22		12/01/2014	Paydown		4,644	4,644	4,721	4,693	0	(49)	0	(49)	0	4,644	0	0	0	204	10/15/2022
36224D-NR-2	GNMA 1 POOL NO 325400 8.000% 08/15/22		12/01/2014	Paydown		4,263	4,263	4,339	4,319	0	(56)	0	(56)	0	4,263	0	0	0	190	08/15/2022
36224D-NW-1	GNMA 1 POOL NO 325405 8.500% 09/15/22		01/01/2014	Paydown		4,171	4,171	4,381	4,317	0	(146)	0	(146)	0	4,171	0	0	0	30	09/15/2022
36224D-PG-4	GNMA 1 POOL NO 325423 7.000% 12/15/22		12/01/2014	Paydown		3,198	3,198	3,064	3,098	0	100	0	100	0	3,198	0	0	0	41	12/15/2022
36224D-S0-9	GNMA 1 POOL NO 325527 7.500% 03/15/22		12/01/2014	Paydown		5,221	5,221	5,310	5,268	0	(47)	0	(47)	0	5,221	0	0	0	215	03/15/2022
36224D-VK-8	GNMA 1 POOL NO 325618 7.000% 11/15/22		12/01/2014	Paydown		1,000	1,000	1,013	1,009	0	(8)	0	(8)	0	1,000	0	0	0	38	11/15/2022
36224D-XH-3	GNMA 1 POOL NO 325680 8.500% 02/15/22		12/01/2014	Paydown		339	339	345	343	0	(4)	0	(4)	0	339	0	0	0	16	02/15/2022
36224E-AX-1	GNMA 1 POOL NO 325922 7.500% 03/15/22		12/01/2014	Paydown		356	356	368	364	0	(8)	0	(8)	0	356	0	0	0	15	03/15/2022
36224E-DL-4	GNMA 1 POOL NO 326007 7.500% 04/15/22		12/01/2014	Paydown		11,698	11,698	11,888	11,804	0	(106)	0	(106)	0	11,698	0	0	0	298	04/15/2022
36224E-FB-4	GNMA 1 POOL NO 326062 7.500% 05/15/22		12/01/2014	Paydown		1,521	1,521	1,547	1,536	0	(15)	0	(15)	0	1,521	0	0	0	63	05/15/2022
36224E-SA-2	GNMA 1 POOL NO 326413 8.500% 12/15/22		12/01/2014	Paydown		122	122	128	127	0	(4)	0	(4)	0	122	0	0	0	6	12/15/2022
36224E-SE-4	GNMA 1 POOL NO 326417 8.500% 12/15/22		12/01/2014	Paydown		199	199	204	203	0	(4)	0	(4)	0	199	0	0	0	9	12/15/2022
36224F-2R-0	GNMA POOL NO 327584 8.500% 06/15/22		12/01/2014	Paydown		1,567	1,567	1,644	1,615	0	(48)	0	(48)	0	1,567	0	0	0	74	06/15/2022
36224F-7G-9	GNMA POOL NO 327695 7.500% 07/15/22		05/01/2014	Paydown		5,888	5,888	6,057	6,004	0	(116)	0	(116)	0	5,888	0	0	0	181	07/15/2022
36224F-AJ-9	GNMA POOL NO 326809 7.000% 11/15/22		12/01/2014	Paydown		646	646	655	652	0	(6)	0	(6)	0	646	0	0	0	27	11/15/2022
36224F-F7-0	GNMA POOL NO 326990 7.000% 05/15/23		12/01/2014	Paydown		468	468	462	464	0	5	0	5	0	468	0	0	0	19	05/15/2023
36224F-J2-7	GNMA POOL NO 327081 7.500% 05/15/22		12/01/2014	Paydown		115	115	117	116	0	(1)	0	(1)	0	115	0	0	0	5	05/15/2022
36224F-J7-6	GNMA POOL NO 327086 7.500% 06/15/22		12/01/2014	Paydown		1,161	1,161	1,180	1,173	0	(12)	0	(12)	0	1,161	0	0	0	48	06/15/2022
36224F-KE-9	GNMA POOL NO 327093 7.500% 06/15/22		12/01/2014	Paydown		619	619	611	612	0	7	0	7	0	619	0	0	0	25	06/15/2022
36224F-MP-2	GNMA POOL NO 327166 8.000% 04/15/21		12/01/2014	Paydown		3,646	3,646	3,810	3,751	0	(105)	0	(105)	0	3,646	0	0	0	158	04/15/2021
36224F-P8-7	GNMA POOL NO 327247 7.500% 08/15/22		12/01/2014	Paydown		215	215	218	217	0	(2)	0	(2)	0	215	0	0	0	9	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224F-PH-7	GNMA POOL NO 327224 7.000% 11/15/22		12/01/2014	Paydown		417	417	430	425	0	(8)	0	(8)	0	417	0	0	0	16	11/15/2022
36224F-QJ-2	GNMA POOL NO 327257 8.000% 06/15/22		12/01/2014	Paydown		4,366	4,366	4,444	4,421	0	(55)	0	(55)	0	4,366	0	0	0	205	06/15/2022
36224F-UB-4	GNMA POOL NO 327378 8.000% 06/15/22		12/01/2014	Paydown		104	104	105	105	0	(1)	0	(1)	0	104	0	0	0	5	06/15/2022
36224F-VD-9	GNMA POOL NO 327412 8.000% 07/15/22		12/01/2014	Paydown		794	794	807	804	0	(10)	0	(10)	0	794	0	0	0	35	07/15/2022
36224G-G2-8	GNMA POOL NO 327917 7.000% 10/15/23		12/01/2014	Paydown		1,788	1,788	1,764	1,770	0	18	0	18	0	1,788	0	0	0	69	10/15/2023
36224G-NE-4	GNMA POOL NO 328089 8.000% 07/15/22		12/01/2014	Paydown		241	241	244	244	0	(3)	0	(3)	0	241	0	0	0	11	07/15/2022
36224G-PG-7	GNMA POOL NO 328123 8.500% 08/15/22		12/01/2014	Paydown		5,178	5,178	5,295	5,252	0	(74)	0	(74)	0	5,178	0	0	0	221	08/15/2022
36224G-YD-4	GNMA POOL NO 328408 8.000% 09/15/22		12/01/2014	Paydown		664	664	695	686	0	(22)	0	(22)	0	664	0	0	0	30	09/15/2022
36224H-3H-7	GNMA 1 POOL NO 329400 8.000% 06/15/22		12/01/2014	Paydown		4,106	4,106	4,180	4,153	0	(46)	0	(46)	0	4,106	0	0	0	180	06/15/2022
36224H-A6-3	GNMA 1 POOL NO 328629 7.000% 11/15/22		12/01/2014	Paydown		742	742	755	751	0	(8)	0	(8)	0	742	0	0	0	28	11/15/2022
36224H-AE-6	GNMA 1 POOL NO 328605 7.000% 10/15/22		12/01/2014	Paydown		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	3	10/15/2022
36224H-BB-1	GNMA 1 POOL NO 328634 7.000% 11/15/22		12/01/2014	Paydown		1,000	1,000	1,016	1,010	0	(10)	0	(10)	0	1,000	0	0	0	38	11/15/2022
36224H-CZ-7	GNMA 1 POOL NO 328688 7.000% 11/15/22		12/01/2014	Paydown		468	468	475	473	0	(5)	0	(5)	0	468	0	0	0	15	11/15/2022
36224H-ME-3	GNMA 1 POOL NO 328957 7.000% 12/15/22		12/01/2014	Paydown		911	911	871	881	0	30	0	30	0	911	0	0	0	35	12/15/2022
36224H-SA-5	GNMA 1 POOL NO 329113 8.000% 06/15/22		12/01/2014	Paydown		1,033	1,033	1,051	1,045	0	(13)	0	(13)	0	1,033	0	0	0	45	06/15/2022
36224H-SU-1	GNMA 1 POOL NO 329131 8.000% 09/15/22		12/01/2014	Paydown		2,147	2,147	2,183	2,174	0	(27)	0	(27)	0	2,147	0	0	0	94	09/15/2022
36224H-SX-5	GNMA 1 POOL NO 329134 8.000% 07/15/22		12/01/2014	Paydown		3,315	3,315	3,374	3,356	0	(41)	0	(41)	0	3,315	0	0	0	136	07/15/2022
36224J-AJ-1	GNMA 1 POOL NO 329509 8.000% 11/15/22		12/01/2014	Paydown		4,758	4,758	4,835	4,814	0	(56)	0	(56)	0	4,758	0	0	0	209	11/15/2022
36224J-AT-9	GNMA 1 POOL NO 329518 7.000% 12/15/22		12/01/2014	Paydown		1,071	1,071	1,025	1,037	0	34	0	34	0	1,071	0	0	0	41	12/15/2022
36224J-B7-6	GNMA 1 POOL NO 329562 7.000% 11/15/22		12/01/2014	Paydown		4,630	4,630	4,688	4,664	0	(33)	0	(33)	0	4,630	0	0	0	123	11/15/2022
36224J-EF-5	GNMA 1 POOL NO 329634 8.500% 08/15/22		12/01/2014	Paydown		203	203	206	205	0	(2)	0	(2)	0	203	0	0	0	9	08/15/2022
36224J-HZ-8	GNMA 1 POOL NO 329748 8.000% 01/15/23		12/01/2014	Paydown		914	914	953	946	0	(32)	0	(32)	0	914	0	0	0	29	01/15/2023
36224J-JF-0	GNMA 1 POOL NO 329762 8.000% 08/15/22		12/01/2014	Paydown		1,198	1,198	1,220	1,213	0	(15)	0	(15)	0	1,198	0	0	0	54	08/15/2022
36224J-JY-9	GNMA 1 POOL NO 329779 7.000% 10/15/22		12/01/2014	Paydown		6,161	6,161	6,260	6,226	0	(65)	0	(65)	0	6,161	0	0	0	165	10/15/2022
36224J-KH-4	GNMA 1 POOL NO 329796 7.500% 10/15/22		12/01/2014	Paydown		1,294	1,294	1,341	1,329	0	(35)	0	(35)	0	1,294	0	0	0	32	10/15/2022
36224J-KL-5	GNMA 1 POOL NO 329799 7.000% 11/15/22		12/01/2014	Paydown		600	600	609	606	0	(6)	0	(6)	0	600	0	0	0	23	11/15/2022
36224J-KT-8	GNMA 1 POOL NO 329806 7.000% 11/15/22		12/01/2014	Paydown		1,494	1,494	1,516	1,507	0	(13)	0	(13)	0	1,494	0	0	0	57	11/15/2022
36224J-LU-4	GNMA 1 POOL NO 329839 7.000% 11/15/22		12/01/2014	Paydown		2,271	2,271	2,302	2,289	0	(18)	0	(18)	0	2,271	0	0	0	87	11/15/2022
36224J-N5-7	GNMA 1 POOL NO 329912 7.000% 11/15/23		12/01/2014	Paydown		46	46	46	46	0	1	0	1	0	46	0	0	0	2	11/15/2023
36224J-RC-8	GNMA 1 POOL NO 329983 8.000% 02/15/23		12/01/2014	Paydown		383	383	395	391	0	(8)	0	(8)	0	383	0	0	0	17	02/15/2023
36224K-AU-3	GNMA 1 POOL NO 330419 7.500% 05/15/22		12/01/2014	Paydown		1,364	1,364	1,388	1,381	0	(17)	0	(17)	0	1,364	0	0	0	56	05/15/2022
36224K-EG-0	GNMA 1 POOL NO 330535 8.000% 09/15/22		12/01/2014	Paydown		61	61	62	62	0	(1)	0	(1)	0	61	0	0	0	3	09/15/2022
36224K-EY-1	GNMA 1 POOL NO 330551 7.000% 11/15/22		12/01/2014	Paydown		105	105	106	106	0	(1)	0	(1)	0	105	0	0	0	4	11/15/2022
36224K-JT-7	GNMA 1 POOL NO 330674 7.000% 12/15/22		12/01/2014	Paydown		3,091	3,091	3,136	3,123	0	(33)	0	(33)	0	3,091	0	0	0	173	12/15/2022
36224K-KX-6	GNMA 1 POOL NO 330710 7.500% 10/15/22		12/01/2014	Paydown		314	314	327	324	0	(9)	0	(9)	0	314	0	0	0	13	10/15/2022
36224K-M3-0	GNMA 1 POOL NO 330778 7.000% 12/15/22		12/01/2014	Paydown		855	855	868	864	0	(9)	0	(9)	0	855	0	0	0	33	12/15/2022
36224K-MW-6	GNMA 1 POOL NO 330773 7.000% 10/15/22		12/01/2014	Paydown		5,286	5,286	5,364	5,338	0	(53)	0	(53)	0	5,286	0	0	0	158	10/15/2022
36224K-PU-7	GNMA 1 POOL NO 330835 7.000% 12/15/22		12/01/2014	Paydown		1,499	1,499	1,522	1,514	0	(15)	0	(15)	0	1,499	0	0	0	58	12/15/2022
36224K-QU-6	GNMA 1 POOL NO 330867 7.000% 11/15/22		12/01/2014	Paydown		172	172	175	174	0	(2)	0	(2)	0	172	0	0	0	7	11/15/2022
36224K-R6-8	GNMA 1 POOL NO 330909 7.000% 12/15/22		12/01/2014	Paydown		167	167	169	169	0	(1)	0	(1)	0	167	0	0	0	6	12/15/2022
36224K-R7-6	GNMA 1 POOL NO 330910 7.000% 12/15/22		12/01/2014	Paydown		804	804	816	812	0	(8)	0	(8)	0	804	0	0	0	31	12/15/2022
36224K-XX-2	GNMA 1 POOL NO 331094 7.000% 12/15/22		12/01/2014	Paydown		1,359	1,359	1,305	1,321	0	38	0	38	0	1,359	0	0	0	52	12/15/2022
36224L-B4-8	GNMA 1 POOL NO 331359 7.500% 11/15/22		12/01/2014	Paydown		3,930	3,930	4,094	4,030	0	(100)	0	(100)	0	3,930	0	0	0	162	11/15/2022
36224L-FS-1	GNMA 1 POOL NO 331477 7.000% 11/15/22		12/01/2014	Paydown		5,161	5,161	5,301	5,254	0	(94)	0	(94)	0	5,161	0	0	0	170	11/15/2022
36224L-HA-8	GNMA 1 POOL NO 331525 7.000% 11/15/22		12/01/2014	Paydown		577	577	585	583	0	(6)	0	(6)	0	577	0	0	0	22	11/15/2022
36224L-RF-6	GNMA 1 POOL NO 331786 8.000% 08/15/22		12/01/2014	Paydown		4,140	4,140	4,215	4,193	0	(53)	0	(53)	0	4,140	0	0	0	149	08/15/2022
36224L-SG-3	GNMA 1 POOL NO 331819 7.000% 11/15/22		12/01/2014	Paydown		2,585	2,585	2,604	2,595	0	(10)	0	(10)	0	2,585	0	0	0	99	11/15/2022
36224L-SJ-7	GNMA 1 POOL NO 331821 7.500% 11/15/22		12/01/2014	Paydown		15,960	15,960	16,126	16,072	0	(112)	0	(112)	0	15,960	0	0	0	825	11/15/2022
36224L-SQ-1	GNMA 1 POOL NO 331827 7.000% 12/15/22		12/01/2014	Paydown		719	719	729	726	0	(7)	0	(7)	0	719	0	0	0	27	12/15/2022
36224L-SS-7	GNMA 1 POOL NO 331829 7.500% 12/15/22		12/01/2014	Paydown		1,957	1,957	1,988	1,982	0	(25)	0	(25)	0	1,957	0	0	0	80	12/15/2022
36224L-SZ-1	GNMA 1 POOL NO 331836 7.000% 01/15/23		12/01/2014	Paydown		1,469	1,469	1,449	1,453	0	15	0	15	0	1,469	0	0	0	56	01/15/2023
36224L-UQ-8	GNMA 1 POOL NO 331891 8.000% 06/15/22		12/01/2014	Paydown		723	723	736	732	0	(9)	0	(9)	0	723	0	0	0	32	06/15/2022
36224L-YE-1	GNMA 1 POOL NO 332009 7.000% 10/15/22		12/01/2014	Paydown		637	637	644	642	0	(5)	0	(5)	0	637	0	0	0	26	10/15/2022
36224L-ZA-8	GNMA 1 POOL NO 332037 8.000% 08/15/22		12/01/2014	Paydown		355	355	369	365	0	(11)	0	(11)	0	355	0	0	0	15	08/15/2022
36224M-2F-1	GNMA 1 POOL NO 332974 7.000% 11/15/22		12/01/2014	Paydown		59	59	56	57	0	2	0	2	0	59	0	0	0	2	11/15/2022
36224M-J3-0	GNMA 1 POOL NO 332482 7.000% 01/15/23		12/01/2014	Paydown		1,039	1,039	1,025	1,028	0	11	0	11	0	1,039	0	0	0	40	01/15/2023
36224M-KC-8	GNMA 1 POOL NO 332491 7.000% 01/15/23		12/01/2014	Paydown		200	200	201	201	0	(1)	0	(1)	0	200	0	0	0	8	01/15/2023
36224M-LT-0	GNMA 1 POOL NO 332538 7.000% 12/15/22		12/01/2014	Paydown		7,660	7,660	7,482	7,534	0	126	0	126	0	7,660	0	0	0	297	12/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224M-RE-7	GNMA 1 POOL NO 332685 7.000% 04/15/23		12/01/2014	Paydown		999	999	986	989	0	10	0	10	0	999	0	0	0	38	04/15/2023
36224M-SX-4	GNMA 1 POOL NO 332734 7.500% 11/15/22		12/01/2014	Paydown		47,463	47,463	46,905	47,002	0	461	0	461	0	47,463	0	0	0	1,953	11/15/2022
36224M-T5-4	GNMA 1 POOL NO 332772 7.000% 03/15/24		12/01/2014	Paydown		176	176	180	179	0	(3)	0	(3)	0	176	0	0	0	7	03/15/2024
36224M-T6-2	GNMA 1 POOL NO 332773 7.500% 03/15/24		12/01/2014	Paydown		49	49	51	51	0	(2)	0	(2)	0	49	0	0	0	2	03/15/2024
36224M-UY-9	GNMA 1 POOL NO 332799 7.500% 12/15/22		12/01/2014	Paydown		920	920	930	927	0	(7)	0	(7)	0	920	0	0	0	38	12/15/2022
36224N-3C-5	GNMA POOL NO 333895 8.500% 08/15/22		12/01/2014	Paydown		563	563	593	582	0	(20)	0	(20)	0	563	0	0	0	26	08/15/2022
36224N-3Q-4	GNMA POOL NO 333907 8.000% 09/15/22		12/01/2014	Paydown		999	999	1,017	1,012	0	(13)	0	(13)	0	999	0	0	0	44	09/15/2022
36224N-BS-1	GNMA POOL NO 333149 7.000% 12/15/22		12/01/2014	Paydown		3,371	3,371	3,237	3,279	0	92	0	92	0	3,371	0	0	0	190	12/15/2022
36224N-D8-3	GNMA POOL NO 333227 7.000% 12/15/22		12/01/2014	Paydown		78	78	74	75	0	3	0	3	0	78	0	0	0	3	12/15/2022
36224N-DC-4	GNMA POOL NO 333199 8.000% 11/15/22		12/01/2014	Paydown		42,520	42,520	43,284	43,039	0	(519)	0	(519)	0	42,520	0	0	0	2,158	11/15/2022
36224N-GL-1	GNMA POOL NO 333303 8.000% 08/15/22		12/01/2014	Paydown		1,452	1,452	1,478	1,469	0	(17)	0	(17)	0	1,452	0	0	0	64	08/15/2022
36224N-HW-6	GNMA POOL NO 333345 7.000% 11/15/22		12/01/2014	Paydown		1,272	1,272	1,281	1,277	0	(5)	0	(5)	0	1,272	0	0	0	49	11/15/2022
36224N-KY-8	GNMA POOL NO 333411 8.000% 11/15/22		12/01/2014	Paydown		3,225	3,225	3,283	3,265	0	(40)	0	(40)	0	3,225	0	0	0	148	11/15/2022
36224N-TQ-6	GNMA POOL NO 333659 7.000% 01/15/23		04/01/2014	Paydown		2,651	2,651	2,616	2,621	0	30	0	30	0	2,651	0	0	0	51	01/15/2023
36224N-UY-7	GNMA POOL NO 333699 8.000% 09/15/22		12/01/2014	Paydown		1,737	1,737	1,831	1,807	0	(71)	0	(71)	0	1,737	0	0	0	76	09/15/2022
36224N-W3-3	GNMA POOL NO 333766 7.000% 11/15/22		12/01/2014	Paydown		2,596	2,596	2,634	2,621	0	(25)	0	(25)	0	2,596	0	0	0	100	11/15/2022
36224N-WY-5	GNMA POOL NO 333763 7.500% 10/15/22		12/01/2014	Paydown		374	374	386	383	0	(9)	0	(9)	0	374	0	0	0	13	10/15/2022
36224N-XA-6	GNMA POOL NO 333773 7.000% 12/15/22		12/01/2014	Paydown		261	261	265	263	0	(3)	0	(3)	0	261	0	0	0	10	12/15/2022
36224P-2H-0	GNMA 1 POOL NO 334776 8.000% 08/15/25		12/01/2014	Paydown		725	725	754	750	0	(26)	0	(26)	0	725	0	0	0	32	08/15/2025
36224P-AC-2	GNMA 1 POOL NO 334003 7.000% 09/15/22		12/01/2014	Paydown		99	99	100	100	0	(1)	0	(1)	0	99	0	0	0	4	09/15/2022
36224P-D6-2	GNMA 1 POOL NO 334125 7.000% 10/15/22		12/01/2014	Paydown		3,647	3,647	3,489	3,540	0	107	0	107	0	3,647	0	0	0	140	10/15/2022
36224P-KS-6	GNMA 1 POOL NO 334305 7.500% 06/15/23		12/01/2014	Paydown		458	458	462	460	0	(2)	0	(2)	0	458	0	0	0	19	06/15/2023
36224P-RH-3	GNMA 1 POOL NO 334488 7.000% 11/15/22		12/01/2014	Paydown		2,215	2,215	2,122	2,151	0	64	0	64	0	2,215	0	0	0	85	11/15/2022
36224P-YK-8	GNMA 1 POOL NO 334714 8.000% 08/15/23		12/01/2014	Paydown		1,058	1,058	1,107	1,094	0	(36)	0	(36)	0	1,058	0	0	0	47	08/15/2023
36224Q-C9-5	GNMA 1 POOL NO 334996 7.000% 11/15/22		12/01/2014	Paydown		261	261	264	263	0	(2)	0	(2)	0	261	0	0	0	10	11/15/2022
36224Q-CB-0	GNMA 1 POOL NO 334966 7.500% 09/15/22		12/01/2014	Paydown		198	198	204	203	0	(5)	0	(5)	0	198	0	0	0	8	09/15/2022
36224Q-CR-5	GNMA 1 POOL NO 334980 7.000% 10/15/22		12/01/2014	Paydown		2,651	2,651	2,550	2,574	0	77	0	77	0	2,651	0	0	0	51	10/15/2022
36224Q-DC-7	GNMA 1 POOL NO 334999 7.500% 11/15/22		12/01/2014	Paydown		205	205	209	208	0	(3)	0	(3)	0	205	0	0	0	9	11/15/2022
36224Q-DM-5	GNMA 1 POOL NO 335008 7.000% 11/15/22		12/01/2014	Paydown		2,409	2,409	2,473	2,452	0	(43)	0	(43)	0	2,409	0	0	0	53	11/15/2022
36224Q-MA-1	GNMA 1 POOL NO 335253 7.500% 01/15/24		12/01/2014	Paydown		40	40	40	40	0	0	0	0	0	40	0	0	0	2	01/15/2024
36224Q-W8-5	GNMA 1 POOL NO 335571 7.500% 11/15/22		11/01/2014	Paydown		2,957	2,957	2,988	2,980	0	(23)	0	(23)	0	2,957	0	0	0	108	11/15/2022
36224Q-X2-7	GNMA 1 POOL NO 335597 7.000% 12/15/22		12/01/2014	Paydown		5,992	5,992	6,080	6,045	0	(53)	0	(53)	0	5,992	0	0	0	255	12/15/2022
36224Q-X5-0	GNMA 1 POOL NO 335600 7.000% 12/15/22		12/01/2014	Paydown		1,085	1,085	1,102	1,096	0	(11)	0	(11)	0	1,085	0	0	0	42	12/15/2022
36224Q-X8-4	GNMA 1 POOL NO 335603 7.500% 12/15/22		12/01/2014	Paydown		905	905	921	916	0	(11)	0	(11)	0	905	0	0	0	37	12/15/2022
36224Q-XN-1	GNMA 1 POOL NO 335585 7.000% 11/15/22		12/01/2014	Paydown		6,984	6,984	7,088	7,048	0	(64)	0	(64)	0	6,984	0	0	0	273	11/15/2022
36224Q-Z2-5	GNMA 1 POOL NO 335661 7.500% 04/15/23		12/01/2014	Paydown		571	571	546	552	0	20	0	20	0	571	0	0	0	23	04/15/2023
36224Q-ZH-2	GNMA 1 POOL NO 335644 8.500% 03/15/23		12/01/2014	Paydown		997	997	1,026	1,016	0	(19)	0	(19)	0	997	0	0	0	47	03/15/2023
36224R-3D-4	GNMA 1 POOL NO 336596 7.000% 10/15/22		12/01/2014	Paydown		62	62	55	57	0	5	0	5	0	62	0	0	0	2	10/15/2022
36224R-C4-4	GNMA 1 POOL NO 335891 7.000% 11/15/22		12/01/2014	Paydown		365	365	370	368	0	(3)	0	(3)	0	365	0	0	0	14	11/15/2022
36224R-CF-9	GNMA 1 POOL NO 335870 7.000% 09/15/22		12/01/2014	Paydown		810	810	820	816	0	(6)	0	(6)	0	810	0	0	0	31	09/15/2022
36224R-EW-0	GNMA 1 POOL NO 335949 7.000% 10/15/22		12/01/2014	Paydown		270	270	274	273	0	(3)	0	(3)	0	270	0	0	0	10	10/15/2022
36224R-Y2-4	GNMA 1 POOL NO 336529 8.500% 09/15/22		12/01/2014	Paydown		763	763	784	778	0	(16)	0	(16)	0	763	0	0	0	36	09/15/2022
36224R-YT-5	GNMA 1 POOL NO 336522 7.000% 12/15/22		12/01/2014	Paydown		574	574	582	579	0	(5)	0	(5)	0	574	0	0	0	22	12/15/2022
36224S-2B-7	GNMA POOL NO 337470 7.000% 07/15/23		12/01/2014	Paydown		603	603	595	597	0	7	0	7	0	603	0	0	0	23	07/15/2023
36224S-4Y-5	GNMA POOL NO 337539 7.000% 07/15/23		12/01/2014	Paydown		1,997	1,997	1,970	1,976	0	21	0	21	0	1,997	0	0	0	73	07/15/2023
36224S-4Z-2	GNMA POOL NO 337540 7.000% 08/15/23		12/01/2014	Paydown		2,465	2,465	2,432	2,437	0	28	0	28	0	2,465	0	0	0	106	08/15/2023
36224S-CN-0	GNMA POOL NO 336777 7.000% 11/15/22		12/01/2014	Paydown		859	859	871	867	0	(8)	0	(8)	0	859	0	0	0	39	11/15/2022
36224S-HG-0	GNMA POOL NO 336931 8.000% 03/15/23		12/01/2014	Paydown		1,646	1,646	1,725	1,704	0	(58)	0	(58)	0	1,646	0	0	0	115	03/15/2023
36224S-KS-0	GNMA POOL NO 337005 8.000% 12/15/22		12/01/2014	Paydown		7,696	7,696	8,033	7,939	0	(243)	0	(243)	0	7,696	0	0	0	306	12/15/2022
36224S-KV-3	GNMA POOL NO 337008 8.500% 12/15/22		12/01/2014	Paydown		220	220	233	229	0	(9)	0	(9)	0	220	0	0	0	10	12/15/2022
36224S-PN-6	GNMA POOL NO 337129 8.000% 08/15/22		02/01/2014	Paydown		12,808	12,808	13,424	13,239	0	(431)	0	(431)	0	12,808	0	0	0	170	08/15/2022
36224S-WD-0	GNMA POOL NO 337344 7.000% 08/15/23		12/01/2014	Paydown		1,088	1,088	1,073	1,076	0	12	0	12	0	1,088	0	0	0	39	08/15/2023
36224S-WX-6	GNMA POOL NO 337362 8.500% 03/15/23		12/01/2014	Paydown		721	721	742	738	0	(17)	0	(17)	0	721	0	0	0	46	03/15/2023
36224S-ZQ-8	GNMA POOL NO 337451 7.500% 05/15/23		12/01/2014	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/15/2023
36224T-2A-7	GNMA 1 POOL NO 338369 7.000% 12/15/22		12/01/2014	Paydown		87	87	87	87	0	1	0	1	0	87	0	0	0	3	12/15/2022
36224T-BY-5	GNMA 1 POOL NO 337655 7.000% 11/15/22		12/01/2014	Paydown		476	476	482	479	0	(4)	0	(4)	0	476	0	0	0	18	11/15/2022
36224T-F4-7	GNMA 1 POOL NO 337787 8.000% 11/15/22		12/01/2014	Paydown		6,047	6,047	6,145	6,120	0	(73)	0	(73)	0	6,047	0	0	0	267	11/15/2022
36224T-GM-6	GNMA 1 POOL NO 337804 7.000% 11/15/22		12/01/2014	Paydown		675	675	685	682	0	(6)	0	(6)	0	675	0	0	0	26	11/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224T-KN-9	GNMA 1 POOL NO 337901 7.000% 12/15/22		12/01/2014	Paydown		7,132	7,132	7,234	7,195	0	(63)	0	(63)	0	7,132	0	0	0	415	12/15/2022
36224T-KP-4	GNMA 1 POOL NO 337902 7.000% 12/15/22		12/01/2014	Paydown		613	613	622	619	0	(5)	0	(5)	0	613	0	0	0	24	12/15/2022
36224T-KU-3	GNMA 1 POOL NO 337907 8.000% 12/15/22		12/01/2014	Paydown		904	904	920	914	0	(10)	0	(10)	0	904	0	0	0	40	12/15/2022
36224T-KW-9	GNMA 1 POOL NO 337909 7.000% 12/15/22		12/01/2014	Paydown		4,057	4,057	4,116	4,091	0	(34)	0	(34)	0	4,057	0	0	0	155	12/15/2022
36224T-QM-5	GNMA 1 POOL NO 338060 7.500% 02/15/23		12/01/2014	Paydown		91	91	91	91	0	0	0	0	0	91	0	0	0	4	02/15/2023
36224T-U5-7	GNMA 1 POOL NO 338204 7.000% 02/15/23		12/01/2014	Paydown		485	485	479	480	0	5	0	5	0	485	0	0	0	18	02/15/2023
36224T-UC-2	GNMA 1 POOL NO 338179 7.000% 12/15/22		12/01/2014	Paydown		1,533	1,533	1,555	1,548	0	(15)	0	(15)	0	1,533	0	0	0	39	12/15/2022
36224T-UG-3	GNMA 1 POOL NO 338183 7.000% 12/15/22		12/01/2014	Paydown		1,046	1,046	1,061	1,057	0	(10)	0	(10)	0	1,046	0	0	0	40	12/15/2022
36224T-UK-4	GNMA 1 POOL NO 338186 7.000% 12/15/22		12/01/2014	Paydown		71	71	72	72	0	(1)	0	(1)	0	71	0	0	0	3	12/15/2022
36224T-VQ-0	GNMA 1 POOL NO 338223 8.500% 11/15/22		12/01/2014	Paydown		315	315	329	324	0	(9)	0	(9)	0	315	0	0	0	15	11/15/2022
36224T-W8-9	GNMA 1 POOL NO 338271 7.000% 11/15/22		12/01/2014	Paydown		672	672	681	679	0	(7)	0	(7)	0	672	0	0	0	37	11/15/2022
36224T-WA-4	GNMA 1 POOL NO 338241 7.000% 11/15/22		12/01/2014	Paydown		603	603	612	608	0	(6)	0	(6)	0	603	0	0	0	23	11/15/2022
36224T-WK-2	GNMA 1 POOL NO 338250 7.000% 11/15/22		12/01/2014	Paydown		2,243	2,243	2,146	2,170	0	73	0	73	0	2,243	0	0	0	83	11/15/2022
36224T-WQ-9	GNMA 1 POOL NO 338255 7.500% 11/15/22		12/01/2014	Paydown		2,424	2,424	2,473	2,457	0	(33)	0	(33)	0	2,424	0	0	0	100	11/15/2022
36224T-WS-5	GNMA 1 POOL NO 338257 8.500% 11/15/22		12/01/2014	Paydown		696	696	729	719	0	(23)	0	(23)	0	696	0	0	0	32	11/15/2022
36224T-WW-6	GNMA 1 POOL NO 338261 7.000% 11/15/22		12/01/2014	Paydown		1,467	1,467	1,478	1,474	0	(7)	0	(7)	0	1,467	0	0	0	56	11/15/2022
36224T-XK-1	GNMA 1 POOL NO 338282 7.000% 12/15/22		12/01/2014	Paydown		1,651	1,651	1,664	1,659	0	(9)	0	(9)	0	1,651	0	0	0	61	12/15/2022
36224T-XL-9	GNMA 1 POOL NO 338283 7.000% 12/15/22		12/01/2014	Paydown		928	928	942	937	0	(10)	0	(10)	0	928	0	0	0	35	12/15/2022
36224T-Y6-1	GNMA 1 POOL NO 338333 7.000% 11/15/22		12/01/2014	Paydown		970	970	983	979	0	(9)	0	(9)	0	970	0	0	0	37	11/15/2022
36224T-YE-4	GNMA 1 POOL NO 338309 7.000% 12/15/22		12/01/2014	Paydown		337	337	314	319	0	17	0	17	0	337	0	0	0	13	12/15/2022
36224T-ZK-9	GNMA 1 POOL NO 338346 7.000% 12/15/22		12/01/2014	Paydown		1,588	1,588	1,562	1,568	0	20	0	20	0	1,588	0	0	0	62	12/15/2022
36224T-ZV-5	GNMA 1 POOL NO 338356 7.000% 12/15/22		12/01/2014	Paydown		3,686	3,686	3,528	3,566	0	121	0	121	0	3,686	0	0	0	97	12/15/2022
36224U-3J-4	GNMA POOL NO 339301 7.000% 11/15/22		12/01/2014	Paydown		4,180	4,180	4,239	4,219	0	(39)	0	(39)	0	4,180	0	0	0	152	11/15/2022
36224U-7H-4	GNMA POOL NO 339396 7.000% 11/15/22		12/01/2014	Paydown		867	867	880	875	0	(8)	0	(8)	0	867	0	0	0	33	11/15/2022
36224U-AQ-0	GNMA POOL NO 338515 7.000% 11/15/22		12/01/2014	Paydown		42	42	39	40	0	2	0	2	0	42	0	0	0	2	11/15/2022
36224U-BN-6	GNMA POOL NO 338545 7.000% 12/15/22		12/01/2014	Paydown		2,029	2,029	2,057	2,047	0	(17)	0	(17)	0	2,029	0	0	0	77	12/15/2022
36224U-M3-8	GNMA POOL NO 338878 7.000% 11/15/22		12/01/2014	Paydown		185	185	177	179	0	5	0	5	0	185	0	0	0	7	11/15/2022
36224U-P9-2	GNMA POOL NO 338948 7.500% 11/15/22		12/01/2014	Paydown		570	570	586	579	0	(10)	0	(10)	0	570	0	0	0	23	11/15/2022
36224U-Y3-5	GNMA POOL NO 339230 7.500% 03/15/23		12/01/2014	Paydown		7	7	7	7	0	0	0	0	0	7	0	0	0	0	03/15/2023
36224V-DG-7	GNMA 1 POOL NO 339503 7.000% 11/15/22		12/01/2014	Paydown		5,176	5,176	5,303	5,255	0	(79)	0	(79)	0	5,176	0	0	0	90	11/15/2022
36224V-QY-4	GNMA 1 POOL NO 339871 7.000% 12/15/22		12/01/2014	Paydown		110	110	105	107	0	3	0	3	0	110	0	0	0	4	12/15/2022
36224V-TV-7	GNMA 1 POOL NO 339964 8.000% 12/15/22		12/01/2014	Paydown		3,026	3,026	3,080	3,059	0	(33)	0	(33)	0	3,026	0	0	0	133	12/15/2022
36224V-TW-5	GNMA 1 POOL NO 339965 7.000% 11/15/22		12/01/2014	Paydown		140	140	142	141	0	(1)	0	(1)	0	140	0	0	0	5	11/15/2022
36224V-WX-9	GNMA 1 POOL NO 340062 7.000% 12/15/22		12/01/2014	Paydown		255	255	248	249	0	6	0	6	0	255	0	0	0	10	12/15/2022
36224V-XU-4	GNMA 1 POOL NO 340091 7.000% 12/15/22		12/01/2014	Paydown		114	114	109	110	0	4	0	4	0	114	0	0	0	4	12/15/2022
36224V-XY-6	GNMA 1 POOL NO 340095 8.500% 12/15/22		05/01/2014	Paydown		569	569	601	594	0	(25)	0	(25)	0	569	0	0	0	13	12/15/2022
36224V-ZD-0	GNMA 1 POOL NO 340140 8.000% 07/15/23		12/01/2014	Paydown		1,868	1,868	1,951	1,923	0	(55)	0	(55)	0	1,868	0	0	0	82	07/15/2023
36224W-EE-9	GNMA 1 POOL NO 340433 7.500% 12/15/22		12/01/2014	Paydown		1,714	1,714	1,767	1,755	0	(41)	0	(41)	0	1,714	0	0	0	71	12/15/2022
36224W-MA-8	GNMA 1 POOL NO 340653 8.000% 02/15/23		12/01/2014	Paydown		47,979	47,979	50,129	49,735	0	(1,756)	0	(1,756)	0	47,979	0	0	0	2,181	02/15/2023
36224W-V5-9	GNMA 1 POOL NO 340936 7.000% 05/15/23		12/01/2014	Paydown		935	935	922	925	0	10	0	10	0	935	0	0	0	29	05/15/2023
36224W-WV-1	GNMA 1 POOL NO 340960 7.000% 04/15/24		12/01/2014	Paydown		583	583	600	595	0	(12)	0	(12)	0	583	0	0	0	22	04/15/2024
36224X-5N-7	GNMA 1 POOL NO 342053 8.000% 11/15/22		12/01/2014	Paydown		2,731	2,731	2,780	2,763	0	(32)	0	(32)	0	2,731	0	0	0	120	11/15/2022
36224X-BY-6	GNMA 1 POOL NO 341255 7.500% 11/15/22		12/01/2014	Paydown		30,428	30,428	30,990	30,790	0	(362)	0	(362)	0	30,428	0	0	0	1,302	11/15/2022
36224X-DZ-1	GNMA 1 POOL NO 341320 7.000% 11/15/22		12/01/2014	Paydown		1,649	1,649	1,671	1,664	0	(16)	0	(16)	0	1,649	0	0	0	63	11/15/2022
36224X-GU-9	GNMA 1 POOL NO 341411 7.500% 12/15/22		03/01/2014	Paydown		2,453	2,453	2,531	2,507	0	(54)	0	(54)	0	2,453	0	0	0	46	12/15/2022
36224X-Y8-8	GNMA 1 POOL NO 341935 8.000% 07/15/23		12/01/2014	Paydown		4,994	4,994	5,207	5,143	0	(149)	0	(149)	0	4,994	0	0	0	145	07/15/2023
36224Y-4X-4	GNMA 1 POOL NO 342938 7.000% 11/15/22		12/01/2014	Paydown		805	805	769	781	0	24	0	24	0	805	0	0	0	31	11/15/2022
36224Y-HK-8	GNMA 1 POOL NO 342334 7.500% 04/15/23		12/01/2014	Paydown		47	47	47	47	0	0	0	0	0	47	0	0	0	2	04/15/2023
36224Y-K9-9	GNMA 1 POOL NO 342420 7.000% 10/15/23		12/01/2014	Paydown		679	679	671	672	0	7	0	7	0	679	0	0	0	26	10/15/2023
36224Y-LH-0	GNMA 1 POOL NO 342428 7.000% 12/15/22		12/01/2014	Paydown		2,221	2,221	2,249	2,239	0	(18)	0	(18)	0	2,221	0	0	0	95	12/15/2022
36224Y-LJ-6	GNMA 1 POOL NO 342429 7.000% 12/15/22		12/01/2014	Paydown		938	938	951	947	0	(9)	0	(9)	0	938	0	0	0	36	12/15/2022
36224Y-M2-2	GNMA 1 POOL NO 342477 7.000% 12/15/22		12/01/2014	Paydown		9,709	9,709	9,690	9,686	0	22	0	22	0	9,709	0	0	0	331	12/15/2022
36224Y-M3-0	GNMA 1 POOL NO 342478 7.000% 12/15/22		12/01/2014	Paydown		1,450	1,450	1,379	1,394	0	56	0	56	0	1,450	0	0	0	27	12/15/2022
36224Y-M4-8	GNMA 1 POOL NO 342479 7.500% 11/15/22		12/01/2014	Paydown		336	336	341	340	0	(4)	0	(4)	0	336	0	0	0	14	11/15/2022
36224Y-M5-5	GNMA 1 POOL NO 342480 7.500% 12/15/22		12/01/2014	Paydown		378	378	393	389	0	(11)	0	(11)	0	378	0	0	0	16	12/15/2022
36224Y-M7-1	GNMA 1 POOL NO 342482 8.000% 12/15/22		12/01/2014	Paydown		10	10	10	10	0	0	0	0	0	10	0	0	0	1	12/15/2022
36224Y-PL-7	GNMA 1 POOL NO 342527 7.500% 02/15/23		12/01/2014	Paydown		9,360	9,360	9,474	9,438	0	(78)	0	(78)	0	9,360	0	0	0	374	02/15/2023
36224Y-QF-9	GNMA 1 POOL NO 342554 8.000% 03/15/23		12/01/2014	Paydown		2,024	2,024	2,128	2,105	0	(80)	0	(80)	0	2,024	0	0	0	55	03/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36224Y-QN-2	GNMA 1 POOL NO 342561 8.000% 08/15/24		12/01/2014	Paydown		70	70	73	73	0	(2)	0	(2)	0	70	0	0	0	2	08/15/2024
36224Y-ZE-2	GNMA 1 POOL NO 342841 8.500% 12/15/22		12/01/2014	Paydown		1,164	1,164	1,221	1,206	0	(42)	0	(42)	0	1,164	0	0	0	28	12/15/2022
36224Y-ZJ-1	GNMA 1 POOL NO 342845 8.500% 01/15/23		12/01/2014	Paydown		806	806	832	825	0	(19)	0	(19)	0	806	0	0	0	44	01/15/2023
36225A-2J-8	GNMA 1 POOL NO 780777 7.000% 04/15/28		12/01/2014	Paydown		475	475	461	462	0	13	0	13	0	475	0	0	0	19	04/15/2028
36225A-7K-0	GNMA 1 POOL NO 780898 7.000% 11/15/28		12/01/2014	Paydown		4,869	4,869	4,726	4,740	0	130	0	130	0	4,869	0	0	0	205	11/15/2028
36225A-A8-3	GNMA 1 POOL NO 780031 7.000% 07/15/24		12/01/2014	Paydown		4,338	4,338	4,367	4,358	0	(20)	0	(20)	0	4,338	0	0	0	173	07/15/2024
36225A-AR-1	GNMA 1 POOL NO 780016 8.500% 12/15/21		12/01/2014	Paydown		992	992	1,020	1,011	0	(19)	0	(19)	0	992	0	0	0	44	12/15/2021
36225A-AY-6	GNMA 1 POOL NO 780023 7.000% 09/15/24		12/01/2014	Paydown		9,361	9,361	9,423	9,404	0	(44)	0	(44)	0	9,361	0	0	0	404	09/15/2024
36225A-B2-5	GNMA 1 POOL NO 780057 7.500% 02/15/25		12/01/2014	Paydown		215	215	223	222	0	(7)	0	(7)	0	215	0	0	0	10	02/15/2025
36225A-B3-3	GNMA 1 POOL NO 780058 7.000% 01/15/25		12/01/2014	Paydown		1,829	1,829	1,860	1,852	0	(23)	0	(23)	0	1,829	0	0	0	65	01/15/2025
36225A-B5-8	GNMA 1 POOL NO 780060 8.000% 02/15/25		12/01/2014	Paydown		3,281	3,281	3,399	3,380	0	(99)	0	(99)	0	3,281	0	0	0	136	02/15/2025
36225A-C6-5	GNMA 1 POOL NO 780093 6.500% 07/15/24		12/01/2014	Paydown		3,892	3,892	3,751	3,780	0	112	0	112	0	3,892	0	0	0	126	07/15/2024
36225A-DA-5	GNMA 1 POOL NO 780097 8.000% 04/15/25		12/01/2014	Paydown		285	285	297	295	0	(10)	0	(10)	0	285	0	0	0	12	04/15/2025
36225A-DJ-6	GNMA 1 POOL NO 780105 7.000% 01/15/25		12/01/2014	Paydown		408	408	417	415	0	(8)	0	(8)	0	408	0	0	0	15	01/15/2025
36225A-DU-1	GNMA 1 POOL NO 780115 8.500% 04/15/25		12/01/2014	Paydown		41,817	41,817	42,886	42,727	0	(910)	0	(910)	0	41,817	0	0	0	1,850	04/15/2025
36225A-EA-4	GNMA 1 POOL NO 780129 7.000% 11/15/24		12/01/2014	Paydown		81	81	83	82	0	(1)	0	(1)	0	81	0	0	0	3	11/15/2024
36225A-F6-2	GNMA 1 POOL NO 780189 7.000% 07/15/25		12/01/2014	Paydown		2,998	2,998	3,055	3,042	0	(45)	0	(45)	0	2,998	0	0	0	130	07/15/2025
36225A-FB-1	GNMA 1 POOL NO 780162 8.500% 06/15/25		12/01/2014	Paydown		7,828	7,828	8,035	7,997	0	(169)	0	(169)	0	7,828	0	0	0	367	06/15/2025
36225A-FH-8	GNMA 1 POOL NO 780168 6.500% 05/15/24		12/01/2014	Paydown		124	124	123	123	0	0	0	0	0	124	0	0	0	4	05/15/2024
36225A-GH-7	GNMA 1 POOL NO 780200 8.500% 07/15/25		12/01/2014	Paydown		82,457	82,457	84,634	84,259	0	(1,802)	0	(1,802)	0	82,457	0	0	0	3,605	07/15/2025
36225A-HD-5	GNMA 1 POOL NO 780228 8.000% 12/15/23		12/01/2014	Paydown		118	118	122	121	0	(3)	0	(3)	0	118	0	0	0	3	12/15/2023
36225A-HF-0	GNMA 1 POOL NO 780230 7.500% 12/15/22		12/01/2014	Paydown		2,021	2,021	2,058	2,047	0	(26)	0	(26)	0	2,021	0	0	0	86	12/15/2022
36225A-KD-1	GNMA 1 POOL NO 780292 8.000% 12/15/23		12/01/2014	Paydown		579	579	583	582	0	(3)	0	(3)	0	579	0	0	0	23	12/15/2023
36225A-LU-2	GNMA 1 POOL NO 780339 8.000% 12/15/23		12/01/2014	Paydown		525	525	547	542	0	(17)	0	(17)	0	525	0	0	0	20	12/15/2023
36225A-MB-3	GNMA 1 POOL NO 780354 6.500% 12/15/23		12/01/2014	Paydown		221	221	221	221	0	0	0	0	0	221	0	0	0	8	12/15/2023
36225A-MU-1	GNMA 1 POOL NO 780371 8.000% 11/15/22		12/01/2014	Paydown		305	305	310	309	0	(4)	0	(4)	0	305	0	0	0	14	11/15/2022
36225A-MX-5	GNMA 1 POOL NO 780374 7.500% 12/15/23		12/01/2014	Paydown		2,592	2,592	2,628	2,619	0	(27)	0	(27)	0	2,592	0	0	0	106	12/15/2023
36225A-NB-2	GNMA 1 POOL NO 780386 7.000% 12/15/23		12/01/2014	Paydown		821	821	826	825	0	(4)	0	(4)	0	821	0	0	0	29	12/15/2023
36225A-NN-6	GNMA 1 POOL NO 780397 8.000% 12/15/22		12/01/2014	Paydown		3,876	3,876	3,946	3,927	0	(51)	0	(51)	0	3,876	0	0	0	160	12/15/2022
36225A-NX-4	GNMA 1 POOL NO 780406 7.000% 12/15/23		12/01/2014	Paydown		2,915	2,915	2,936	2,929	0	(14)	0	(14)	0	2,915	0	0	0	102	12/15/2023
36225A-Q3-7	GNMA 1 POOL NO 780474 7.500% 12/15/23		12/01/2014	Paydown		1,654	1,654	1,665	1,662	0	(7)	0	(7)	0	1,654	0	0	0	64	12/15/2023
36225A-QT-0	GNMA 1 POOL NO 780466 7.500% 12/15/23		12/01/2014	Paydown		23,527	23,527	23,661	23,620	0	(93)	0	(93)	0	23,527	0	0	0	919	12/15/2023
36225A-QV-5	GNMA 1 POOL NO 780468 7.000% 12/15/23		12/01/2014	Paydown		5,488	5,488	5,526	5,514	0	(26)	0	(26)	0	5,488	0	0	0	248	12/15/2023
36225A-R6-9	GNMA 1 POOL NO 780509 6.500% 02/15/27		12/01/2014	Paydown		42,133	42,133	42,844	42,720	0	(586)	0	(586)	0	42,133	0	0	0	1,525	02/15/2027
36225A-U2-4	GNMA 1 POOL NO 780601 7.000% 07/15/27		12/01/2014	Paydown		4,039	4,039	4,109	4,098	0	(59)	0	(59)	0	4,039	0	0	0	143	07/15/2027
36225A-UA-6	GNMA 1 POOL NO 780577 7.000% 12/15/23		12/01/2014	Paydown		5,936	5,936	5,978	5,965	0	(29)	0	(29)	0	5,936	0	0	0	211	12/15/2023
36225A-UH-1	GNMA 1 POOL NO 780584 7.000% 06/15/27		12/01/2014	Paydown		1,263	1,263	1,285	1,283	0	(20)	0	(20)	0	1,263	0	0	0	43	06/15/2027
36225A-UK-4	GNMA 1 POOL NO 780586 7.000% 09/15/24		12/01/2014	Paydown		18,779	18,779	18,908	18,872	0	(93)	0	(93)	0	18,779	0	0	0	719	09/15/2024
36225A-UN-8	GNMA 1 POOL NO 780589 7.000% 06/15/27		12/01/2014	Paydown		3,310	3,310	3,363	3,355	0	(45)	0	(45)	0	3,310	0	0	0	136	06/15/2027
36225A-VT-4	GNMA 1 POOL NO 780626 7.000% 08/15/27		12/01/2014	Paydown		1,757	1,757	1,789	1,785	0	(28)	0	(28)	0	1,757	0	0	0	71	08/15/2027
36225B-2X-5	GNMA POOL NO 781690 6.000% 12/15/33		12/01/2014	Paydown		47,008	47,008	47,753	47,706	0	(698)	0	(698)	0	47,008	0	0	0	1,472	12/15/2033
36225B-3M-8	GNMA POOL NO 781704 6.500% 04/15/33		12/01/2014	Paydown		1,865	1,865	1,949	1,943	0	(78)	0	(78)	0	1,865	0	0	0	64	04/15/2033
36225B-3V-8	GNMA POOL NO 781712 6.000% 01/15/34		12/01/2014	Paydown		16,054	16,054	16,312	16,293	0	(238)	0	(238)	0	16,054	0	0	0	533	01/15/2034
36225B-4W-5	GNMA POOL NO 781737 5.500% 04/15/34		12/01/2014	Paydown		17,278	17,278	16,867	16,887	0	391	0	391	0	17,278	0	0	0	528	04/15/2034
36225B-AC-2	GNMA POOL NO 780903 8.000% 12/15/22		12/01/2014	Paydown		197,143	197,143	198,591	198,119	0	(976)	0	(976)	0	197,143	0	0	0	7,847	12/15/2022
36225B-AK-4	GNMA POOL NO 780910 8.000% 11/15/28		12/01/2014	Paydown		463	463	481	479	0	(17)	0	(17)	0	463	0	0	0	20	11/15/2028
36225B-BU-1	GNMA POOL NO 780951 7.000% 01/15/29		12/01/2014	Paydown		1,587	1,587	1,540	1,544	0	43	0	43	0	1,587	0	0	0	66	01/15/2029
36225B-D8-8	GNMA POOL NO 781027 7.000% 04/15/29		12/01/2014	Paydown		511	511	506	506	0	5	0	5	0	511	0	0	0	17	04/15/2029
36225B-DY-1	GNMA POOL NO 781019 7.000% 03/15/29		12/01/2014	Paydown		1,820	1,820	1,766	1,771	0	49	0	49	0	1,820	0	0	0	67	03/15/2029
36225B-FV-5	GNMA POOL NO 781080 7.500% 08/15/29		12/01/2014	Paydown		270	270	262	262	0	8	0	8	0	270	0	0	0	13	08/15/2029
36225B-HM-3	GNMA POOL NO 781136 7.000% 12/15/28		12/01/2014	Paydown		732	732	724	725	0	7	0	7	0	732	0	0	0	30	12/15/2028
36225B-WZ-7	GNMA POOL NO 781564 6.000% 02/15/33		12/01/2014	Paydown		203,400	203,400	206,650	206,433	0	(3,033)	0	(3,033)	0	203,400	0	0	0	6,002	02/15/2033
36225B-Y9-3	GNMA POOL NO 781636 5.500% 07/15/33		12/01/2014	Paydown		257,372	257,372	258,257	258,149	0	(776)	0	(776)	0	257,372	0	0	0	7,520	07/15/2033
36225C-4V-5	GNMA 2 POOL NO 080835 1.625% 02/20/34		12/01/2014	Paydown		139,724	139,724	146,304	146,081	0	(6,357)	0	(6,357)	0	139,724	0	0	0	1,263	02/20/2034
36230S-KD-5	GNMA POOL NO 757492 4.000% 01/15/42		12/01/2014	Paydown		72,372	72,372	77,483	77,384	0	(5,012)	0	(5,012)	0	72,372	0	0	0	1,667	01/15/2042
36241K-DR-6	GNMA POOL NO 781912 6.500% 11/15/34		12/01/2014	Paydown		6,677	6,677	6,977	6,957	0	(280)	0	(280)	0	6,677	0	0	0	230	11/15/2034
36241K-FC-7	GNMA POOL NO 781963 6.500% 06/15/35		12/01/2014	Paydown		107,866	107,866	112,708	112,408	0	(4,542)	0	(4,542)	0	107,866	0	0	0	3,718	06/15/2035
36241K-ZA-9	GNMA POOL NO 782537 5.500% 12/15/38		12/01/2014	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/15/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362900-JV-8	GNMA 1 POOL NO 614176 6.000% 07/15/34		12/01/2014	Paydown		9,357	9,357	9,652	9,636	0	(279)	0	(279)	0	9,357	0	0	0	315	07/15/2034
362900-TH-8	GNMA 1 POOL NO 614452 6.000% 06/15/33		12/01/2014	Paydown		43,877	43,877	44,554	44,515	0	(639)	0	(639)	0	43,877	0	0	0	1,725	06/15/2033
362900-WD-3	GNMA 1 POOL NO 614544 6.000% 06/15/33		12/01/2014	Paydown		113,297	113,297	113,053	113,052	0	244	0	244	0	113,297	0	0	0	3,391	06/15/2033
36290R-HU-0	GNMA POOL NO 615043 5.500% 05/15/34		12/01/2014	Paydown		1,235	1,235	1,205	1,207	0	28	0	28	0	1,235	0	0	0	37	05/15/2034
36290R-RP-0	GNMA POOL NO 615294 6.500% 07/15/33		12/01/2014	Paydown		2,549	2,549	2,664	2,653	0	(103)	0	(103)	0	2,549	0	0	0	88	07/15/2033
36290S-2L-4	GNMA 1 POOL NO 616479 5.500% 06/15/34		12/01/2014	Paydown		27,085	27,085	26,440	26,476	0	609	0	609	0	27,085	0	0	0	964	06/15/2034
36290S-6R-7	GNMA 1 POOL NO 616580 5.500% 08/15/34		12/01/2014	Paydown		13,193	13,193	12,879	12,904	0	290	0	290	0	13,193	0	0	0	497	08/15/2034
36290S-CU-3	GNMA 1 POOL NO 615783 6.000% 09/15/33		12/01/2014	Paydown		16,840	16,840	17,100	17,083	0	(243)	0	(243)	0	16,840	0	0	0	782	09/15/2033
36290S-K5-9	GNMA 1 POOL NO 616016 5.000% 10/15/33		12/01/2014	Paydown		817,283	817,283	805,311	806,292	0	10,990	0	10,990	0	817,283	0	0	0	16,168	10/15/2033
36290S-MS-7	GNMA 1 POOL NO 616069 6.000% 11/15/33		12/01/2014	Paydown		11,542	11,542	11,719	11,706	0	(164)	0	(164)	0	11,542	0	0	0	380	11/15/2033
36290S-PT-2	GNMA 1 POOL NO 616134 6.000% 12/15/33		12/01/2014	Paydown		183,892	183,892	184,122	184,073	0	(181)	0	(181)	0	183,892	0	0	0	6,588	12/15/2033
36290S-QK-0	GNMA 1 POOL NO 616158 6.000% 12/15/33		12/01/2014	Paydown		3,488	3,488	3,542	3,540	0	(52)	0	(52)	0	3,488	0	0	0	133	12/15/2033
36290S-TH-4	GNMA 1 POOL NO 616252 5.500% 02/15/34		12/01/2014	Paydown		15,154	15,154	14,761	14,788	0	366	0	366	0	15,154	0	0	0	577	02/15/2034
36290S-U6-6	GNMA 1 POOL NO 616305 5.500% 03/15/34		12/01/2014	Paydown		95,231	95,231	92,962	93,109	0	2,122	0	2,122	0	95,231	0	0	0	2,571	03/15/2034
36290T-CW-7	GNMA POOL NO 616685 5.500% 10/15/34		12/01/2014	Paydown		26,856	26,856	26,216	26,259	0	598	0	598	0	26,856	0	0	0	562	10/15/2034
36290T-QA-0	GNMA POOL NO 617049 5.500% 04/15/36		12/01/2014	Paydown		63,481	63,481	61,954	62,092	0	1,389	0	1,389	0	63,481	0	0	0	1,817	04/15/2036
36290U-AW-6	GNMA POOL NO 617521 6.000% 05/15/37		12/01/2014	Paydown		101,603	101,603	100,825	100,852	0	751	0	751	0	101,603	0	0	0	2,667	05/15/2037
36290V-6R-0	GNMA POOL NO 619280 5.500% 01/15/35		12/01/2014	Paydown		82,208	82,208	80,249	80,481	0	1,728	0	1,728	0	82,208	0	0	0	1,964	01/15/2035
36290V-XL-3	GNMA POOL NO 619083 5.500% 09/15/34		12/01/2014	Paydown		4,298	4,298	4,196	4,202	0	96	0	96	0	4,298	0	0	0	125	09/15/2034
36290W-4P-4	GNMA 1 POOL NO 620130 5.500% 01/15/35		12/01/2014	Paydown		28,642	28,642	27,960	27,993	0	650	0	650	0	28,642	0	0	0	1,365	01/15/2035
36290X-P8-7	GNMA 1 POOL NO 620647 6.000% 07/15/33		12/01/2014	Paydown		93,102	93,102	94,545	94,487	0	(1,385)	0	(1,385)	0	93,102	0	0	0	966	07/15/2033
36290Y-2E-7	GNMA 1 POOL NO 621873 5.500% 02/15/34		12/01/2014	Paydown		271,500	271,500	265,030	265,334	0	6,165	0	6,165	0	271,500	0	0	0	8,340	02/15/2034
36290Y-F8-6	GNMA 1 POOL NO 621291 6.000% 10/15/33		12/01/2014	Paydown		1,396	1,396	1,417	1,417	0	(21)	0	(21)	0	1,396	0	0	0	46	10/15/2033
36290Y-Y4-4	GNMA 1 POOL NO 621831 6.000% 12/15/33		12/01/2014	Paydown		545	545	553	553	0	(8)	0	(8)	0	545	0	0	0	18	12/15/2033
36291A-CD-9	GNMA POOL NO 622068 6.000% 07/15/34		12/01/2014	Paydown		2,113	2,113	2,108	2,108	0	5	0	5	0	2,113	0	0	0	69	07/15/2034
36291A-H8-5	GNMA POOL NO 622255 5.500% 02/15/35		12/01/2014	Paydown		34,641	34,641	33,816	33,853	0	788	0	788	0	34,641	0	0	0	471	02/15/2035
36291A-UZ-0	GNMA POOL NO 622600 6.000% 11/15/33		12/01/2014	Paydown		4,651	4,651	4,723	4,720	0	(68)	0	(68)	0	4,651	0	0	0	152	11/15/2033
36291B-QX-8	GNMA POOL NO 623370 5.500% 01/15/34		12/01/2014	Paydown		17,784	17,784	17,360	17,384	0	400	0	400	0	17,784	0	0	0	672	01/15/2034
36291B-RH-2	GNMA POOL NO 623388 5.500% 02/15/34		12/01/2014	Paydown		64,194	64,194	62,664	62,755	0	1,439	0	1,439	0	64,194	0	0	0	1,562	02/15/2034
36291C-Q2-4	GNMA POOL NO 624273 5.500% 03/15/34		12/01/2014	Paydown		9,296	9,296	9,074	9,083	0	213	0	213	0	9,296	0	0	0	220	03/15/2034
36291C-UF-0	GNMA POOL NO 624382 5.500% 03/15/34		12/01/2014	Paydown		16,197	16,197	15,811	15,828	0	369	0	369	0	16,197	0	0	0	757	03/15/2034
36291D-6M-0	GNMA POOL NO 625576 5.500% 12/15/33		12/01/2014	Paydown		16,307	16,307	15,918	15,939	0	368	0	368	0	16,307	0	0	0	608	12/15/2033
36291E-BU-4	GNMA POOL NO 625651 5.500% 01/15/34		12/01/2014	Paydown		29,076	29,076	28,383	28,421	0	655	0	655	0	29,076	0	0	0	696	01/15/2034
36291F-H5-0	GNMA POOL NO 626752 5.500% 03/15/35		12/01/2014	Paydown		81,957	81,957	80,004	80,119	0	1,838	0	1,838	0	81,957	0	0	0	3,095	03/15/2035
36291F-M7-0	GNMA POOL NO 626882 5.500% 06/15/34		12/01/2014	Paydown		4,969	4,969	4,851	4,858	0	111	0	111	0	4,969	0	0	0	153	06/15/2034
36291F-TZ-1	GNMA POOL NO 627068 5.500% 03/15/34		12/01/2014	Paydown		21,886	21,886	21,364	21,386	0	499	0	499	0	21,886	0	0	0	598	03/15/2034
36291F-UR-7	GNMA POOL NO 627092 5.500% 02/15/34		12/01/2014	Paydown		42,627	42,627	41,611	41,665	0	962	0	962	0	42,627	0	0	0	1,023	02/15/2034
36291F-V5-4	GNMA POOL NO 627136 5.500% 03/15/34		12/01/2014	Paydown		14,031	14,031	13,697	13,711	0	320	0	320	0	14,031	0	0	0	468	03/15/2034
36291G-SJ-6	GNMA POOL NO 627921 6.000% 02/15/34		12/01/2014	Paydown		11,891	11,891	12,082	12,067	0	(176)	0	(176)	0	11,891	0	0	0	411	02/15/2034
36291G-UQ-7	GNMA POOL NO 627991 6.000% 03/15/34		12/01/2014	Paydown		8,761	8,761	8,897	8,893	0	(132)	0	(132)	0	8,761	0	0	0	222	03/15/2034
36291G-YM-2	GNMA POOL NO 628116 5.500% 05/15/34		12/01/2014	Paydown		72,293	72,293	70,570	70,677	0	1,616	0	1,616	0	72,293	0	0	0	2,149	05/15/2034
36291J-7E-4	GNMA POOL NO 630093 5.500% 06/15/34		12/01/2014	Paydown		14,745	14,745	14,394	14,409	0	336	0	336	0	14,745	0	0	0	410	06/15/2034
36291J-7J-3	GNMA POOL NO 630097 5.500% 06/15/34		12/01/2014	Paydown		3,143	3,143	3,068	3,072	0	72	0	72	0	3,143	0	0	0	95	06/15/2034
36291J-FP-0	GNMA POOL NO 629374 5.500% 03/15/34		12/01/2014	Paydown		25,645	25,645	25,034	25,068	0	577	0	577	0	25,645	0	0	0	572	03/15/2034
36291K-4N-4	GNMA POOL NO 630929 5.500% 05/15/34		12/01/2014	Paydown		18,497	18,497	18,056	18,086	0	411	0	411	0	18,497	0	0	0	424	05/15/2034
36291K-A3-1	GNMA POOL NO 630126 5.500% 06/15/34		12/01/2014	Paydown		25,138	25,138	24,539	24,570	0	568	0	568	0	25,138	0	0	0	1,213	06/15/2034
36291K-AF-4	GNMA POOL NO 630106 5.500% 06/15/34		12/01/2014	Paydown		18,284	18,284	17,849	17,871	0	413	0	413	0	18,284	0	0	0	282	06/15/2034
36291L-EN-1	GNMA POOL NO 631141 6.000% 09/15/34		12/01/2014	Paydown		289,111	289,111	289,472	289,418	0	(307)	0	(307)	0	289,111	0	0	0	7,612	09/15/2034
36291L-TQ-8	GNMA POOL NO 631559 5.500% 08/15/34		12/01/2014	Paydown		31,747	31,747	30,990	31,052	0	695	0	695	0	31,747	0	0	0	291	08/15/2034
36291L-VN-2	GNMA POOL NO 631621 5.500% 08/15/34		12/01/2014	Paydown		34,802	34,802	33,973	34,017	0	785	0	785	0	34,802	0	0	0	1,241	08/15/2034
36291L-Z6-5	GNMA POOL NO 631765 5.500% 10/15/34		12/01/2014	Paydown		2,043	2,043	1,995	1,997	0	47	0	47	0	2,043	0	0	0	61	10/15/2034
36291M-ST-1	GNMA POOL NO 632430 6.000% 08/15/34		12/01/2014	Paydown		5,820	5,820	6,055	6,032	0	(212)	0	(212)	0	5,820	0	0	0	196	08/15/2034
36291N-2C-4	GNMA POOL NO 633571 6.000% 08/15/34		12/01/2014	Paydown		118,000	118,000	117,724	117,724	0	277	0	277	0	118,000	0	0	0	3,185	08/15/2034
36291N-M7-3	GNMA POOL NO 633182 5.500% 06/15/34		12/01/2014	Paydown		13,597	13,597	13,273	13,290	0	306	0	306	0	13,597	0	0	0	360	06/15/2034
36291N-PZ-8	GNMA POOL NO 633240 5.500% 09/15/34		12/01/2014	Paydown		47,312	47,312	46,185	46,255	0	1,057	0	1,057	0	47,312	0	0	0	870	09/15/2034
36291N-UN-9	GNMA POOL NO 633389 6.000% 01/15/36		12/01/2014	Paydown		690	690	688	688	0	2	0	2	0	690	0	0	0	25	01/15/2036
36291P-CY-0	GNMA POOL NO 633787 5.500% 10/15/34		12/01/2014	Paydown		18,906	18,906	18,456	18,478	0	429	0	429	0	18,906	0	0	0	525	10/15/2034
36291P-XA-9	GNMA POOL NO 634373 5.500% 09/15/34		12/01/2014	Paydown		1,903	1,903	1,857	1,860	0	43	0	43	0	1,903	0	0	0	58	09/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36291Q-EW-0	GNMA POOL NO 634749 6.000% 08/15/34		12/01/2014	Paydown		13,433	13,433	13,975	13,911	0	(478)	0	(478)	0	13,433	0	0	0	444	08/15/2034
36291R-3M-2	GNMA POOL NO 636304 5.500% 04/15/35		11/01/2014	Paydown		24,474	24,474	23,890	23,910	0	564	0	564	0	24,474	0	0	0	1,222	04/15/2035
36291R-LR-1	GNMA POOL NO 635836 5.500% 10/15/34		12/01/2014	Paydown		21,084	21,084	20,582	20,599	0	485	0	485	0	21,084	0	0	0	949	10/15/2034
36291R-NV-0	GNMA POOL NO 635904 6.000% 11/15/34		12/01/2014	Paydown		193,261	193,261	201,052	200,408	0	(7,147)	0	(7,147)	0	193,261	0	0	0	6,117	11/15/2034
36291R-X7-2	GNMA POOL NO 636202 5.500% 02/15/35		06/01/2014	Paydown		113,249	113,249	110,550	110,667	0	2,582	0	2,582	0	113,249	0	0	0	2,944	02/15/2035
36291T-AC-2	GNMA POOL NO 637303 5.500% 11/15/34		12/01/2014	Paydown		135,591	135,591	132,360	132,569	0	3,022	0	3,022	0	135,591	0	0	0	3,139	11/15/2034
36291V-J8-7	GNMA POOL NO 639387 6.000% 05/15/35		12/01/2014	Paydown		45,459	45,459	45,111	45,121	0	338	0	338	0	45,459	0	0	0	629	05/15/2035
36291W-E2-3	GNMA POOL NO 640153 5.500% 02/15/35		12/01/2014	Paydown		106,744	106,744	104,201	104,372	0	2,373	0	2,373	0	106,744	0	0	0	3,550	02/15/2035
36291W-GW-5	GNMA POOL NO 640213 5.500% 03/15/35		12/01/2014	Paydown		9,587	9,587	9,358	9,370	0	217	0	217	0	9,587	0	0	0	417	03/15/2035
36291X-B8-1	GNMA POOL NO 640963 6.500% 05/15/35		12/01/2014	Paydown		586	586	612	611	0	(25)	0	(25)	0	586	0	0	0	21	05/15/2035
36291X-BE-8	GNMA POOL NO 640937 6.500% 05/15/35		12/01/2014	Paydown		2,244	2,244	2,344	2,339	0	(95)	0	(95)	0	2,244	0	0	0	131	05/15/2035
36291Y-3Y-1	GNMA POOL NO 642615 5.500% 03/15/36		12/01/2014	Paydown		13,272	13,272	12,952	12,978	0	294	0	294	0	13,272	0	0	0	472	03/15/2036
36292B-DU-7	GNMA POOL NO 643715 6.000% 08/15/35		12/01/2014	Paydown		6,428	6,428	6,413	6,413	0	15	0	15	0	6,428	0	0	0	235	08/15/2035
36292F-K7-1	GNMA POOL NO 647518 6.000% 01/15/36		12/01/2014	Paydown		74,178	74,178	74,004	74,004	0	174	0	174	0	74,178	0	0	0	2,548	01/15/2036
36292F-K8-9	GNMA POOL NO 647519 6.000% 01/15/36		12/01/2014	Paydown		6,197	6,197	6,182	6,182	0	15	0	15	0	6,197	0	0	0	203	01/15/2036
36292F-PQ-4	GNMA POOL NO 647631 6.000% 12/15/36		12/01/2014	Paydown		2,884	2,884	2,878	2,878	0	7	0	7	0	2,884	0	0	0	95	12/15/2036
36292F-PR-2	GNMA POOL NO 647632 6.000% 12/15/36		12/01/2014	Paydown		105,546	105,546	105,298	105,298	0	247	0	247	0	105,546	0	0	0	2,741	12/15/2036
36292G-TE-5	GNMA POOL NO 648649 5.500% 01/15/36		12/01/2014	Paydown		359	359	350	351	0	8	0	8	0	359	0	0	0	9	01/15/2036
36292H-LX-9	GNMA POOL NO 649342 5.500% 01/15/36		12/01/2014	Paydown		69	69	67	67	0	2	0	2	0	69	0	0	0	2	01/15/2036
36292H-MS-9	GNMA POOL NO 649369 5.500% 01/15/36		12/01/2014	Paydown		2,001	2,001	1,953	1,955	0	46	0	46	0	2,001	0	0	0	60	01/15/2036
36292J-D4-8	GNMA POOL NO 650023 5.500% 02/15/36		12/01/2014	Paydown		5,813	5,813	5,673	5,680	0	133	0	133	0	5,813	0	0	0	176	02/15/2036
36292J-JD-2	GNMA POOL NO 650160 5.500% 04/15/36		12/01/2014	Paydown		87,342	87,342	85,240	85,363	0	1,978	0	1,978	0	87,342	0	0	0	2,047	04/15/2036
36292K-6L-5	GNMA POOL NO 651675 5.500% 01/15/36		12/01/2014	Paydown		218,641	218,641	213,216	213,434	0	5,206	0	5,206	0	218,641	0	0	0	3,407	01/15/2036
36292K-6M-3	GNMA POOL NO 651676 6.000% 01/15/36		12/01/2014	Paydown		635	635	634	634	0	2	0	2	0	635	0	0	0	12	01/15/2036
36292K-MY-9	GNMA POOL NO 651175 5.500% 01/15/36		12/01/2014	Paydown		80,487	80,487	78,550	78,655	0	1,832	0	1,832	0	80,487	0	0	0	1,976	01/15/2036
36292K-P6-7	GNMA POOL NO 651245 5.500% 02/15/36		12/01/2014	Paydown		129,740	129,740	126,618	126,765	0	2,975	0	2,975	0	129,740	0	0	0	4,681	02/15/2036
36292K-P7-5	GNMA POOL NO 651246 5.500% 02/15/36		12/01/2014	Paydown		32,218	32,218	31,443	31,479	0	739	0	739	0	32,218	0	0	0	1,157	02/15/2036
36292L-AC-8	GNMA POOL NO 651703 5.500% 02/15/36		12/01/2014	Paydown		50,870	50,870	49,658	49,731	0	1,139	0	1,139	0	50,870	0	0	0	931	02/15/2036
36292L-AL-8	GNMA POOL NO 651711 5.500% 02/15/36		12/01/2014	Paydown		5,446	5,446	5,317	5,323	0	123	0	123	0	5,446	0	0	0	148	02/15/2036
36292L-BN-3	GNMA POOL NO 651745 5.500% 03/15/36		12/01/2014	Paydown		22,525	22,525	21,983	22,020	0	505	0	505	0	22,525	0	0	0	723	03/15/2036
36292L-BZ-6	GNMA POOL NO 651756 5.500% 03/15/36		12/01/2014	Paydown		45,936	45,936	44,831	44,880	0	1,056	0	1,056	0	45,936	0	0	0	1,393	03/15/2036
36292L-CH-5	GNMA POOL NO 651772 5.500% 04/15/36		12/01/2014	Paydown		69,017	69,017	67,356	67,461	0	1,556	0	1,556	0	69,017	0	0	0	2,153	04/15/2036
36292L-DN-1	GNMA POOL NO 651809 6.000% 05/15/36		12/01/2014	Paydown		2,308	2,308	2,290	2,291	0	17	0	17	0	2,308	0	0	0	76	05/15/2036
36292N-HV-5	GNMA POOL NO 653744 5.500% 03/15/36		12/01/2014	Paydown		130,517	130,517	127,377	127,579	0	2,938	0	2,938	0	130,517	0	0	0	3,848	03/15/2036
36292N-KS-8	GNMA POOL NO 653805 5.500% 04/15/36		12/01/2014	Paydown		11,436	11,436	11,160	11,172	0	264	0	264	0	11,436	0	0	0	171	04/15/2036
36292N-KU-3	GNMA POOL NO 653807 5.500% 04/15/36		12/01/2014	Paydown		35,043	35,043	34,200	34,252	0	791	0	791	0	35,043	0	0	0	1,088	04/15/2036
36294N-S4-1	GNMA POOL NO 654939 6.000% 08/15/36		12/01/2014	Paydown		10,477	10,477	10,454	10,454	0	23	0	23	0	10,477	0	0	0	552	08/15/2036
36294P-DQ-3	GNMA POOL NO 655411 6.000% 06/15/36		12/01/2014	Paydown		500	500	499	499	0	1	0	1	0	500	0	0	0	16	06/15/2036
36294X-AH-9	GNMA POOL NO 662508 6.000% 07/15/37		12/01/2014	Paydown		17,776	17,776	17,735	17,735	0	42	0	42	0	17,776	0	0	0	570	07/15/2037
362950-BH-2	GNMA POOL NO 676940 5.000% 04/15/38		12/01/2014	WELLS FARGO SEC LLC		2,716,599	2,454,296	2,420,933	2,421,697	0	(588)	0	(588)	0	2,421,110	0	295,489	295,489	123,738	04/15/2038
362950-BH-2	GNMA POOL NO 676940 5.000% 04/15/38		12/01/2014	Paydown		682,749	682,749	673,468	673,680	0	9,068	0	9,068	0	682,749	0	0	0	18,121	04/15/2038
36296N-Y5-9	GNMA POOL NO 696532 6.000% 08/15/38		12/01/2014	Paydown		2,878	2,878	3,266	3,258	0	(380)	0	(380)	0	2,878	0	0	0	95	08/15/2038
36296N-YU-4	GNMA POOL NO 696523 5.500% 08/15/38		12/01/2014	Paydown		7,135	7,135	8,016	7,999	0	(864)	0	(864)	0	7,135	0	0	0	216	08/15/2038
36296R-PJ-0	GNMA POOL NO 698925 5.500% 08/20/38		08/01/2014	Paydown		143,219	143,219	160,021	159,645	0	(16,426)	0	(16,426)	0	143,219	0	0	0	5,182	08/20/2038
83162C-HX-4	SMALL BUSINESS ADMINISTRATION SERIES 19		12/01/2014	Paydown		8,495	8,495	8,178	8,494	0	1	0	1	0	8,495	0	0	0	386	12/01/2017
912803-AY-9	United States Treasury STRIP		05/21/2014	Cantor Fitzgerald & Co. Inc.		59,119,900	70,000,000	42,352,623	51,010,096	0	794,861	0	794,861	0	51,804,957	0	7,314,943	7,314,943	0	11/15/2021
912803-BM-4	United States Treasury STRIP		06/30/2014	Barclays Capital Inc		24,386,492	36,200,000	14,145,846	18,760,093	0	449,759	0	449,759	0	19,209,852	0	5,176,640	5,176,640	0	11/15/2027
912803-BP-7	United States Treasury STRIP		06/30/2014	Barclays Capital Inc		45,555,668	69,800,000	27,430,040	35,262,120	0	832,615	0	832,615	0	36,094,735	0	9,460,933	9,460,933	0	08/15/2028
912803-BV-4	United States Treasury STRIP		06/27/2014	Barclays Capital Inc		1,102,943	1,700,000	661,266	852,627	0	19,899	0	19,899	0	872,526	0	230,417	230,417	0	11/15/2028
912803-EA-7	United States Treasury STRIP		04/16/2014	Various		106,444,933	317,050,000	95,279,240	96,608,302	0	723,806	0	723,806	0	97,332,109	0	9,112,824	9,112,824	0	02/15/2043
912803-ED-1	United States Treasury STRIP		04/16/2014	Various		92,836,396	271,600,000	80,719,520	81,150,433	0	973,458	0	973,458	0	82,123,890	0	10,712,506	10,712,506	0	08/15/2043
912803-EE-9	United States Treasury STRIP		04/01/2014	Barclays Capital Inc		38,669,292	117,747,000	34,218,456	34,355,909	0	359,970	0	359,970	0	34,715,879	0	3,953,413	3,953,413	0	11/15/2043
912810-QN-1	UNITED STATES TREASURY TREASURY		04/15/2014	Various		135,054,688	110,000,000	128,115,625	128,096,784	0	(97,911)	0	(97,911)	0	127,998,873	0	7,055,815	7,055,815	3,294,820	02/15/2041
912810-QQ-4	UNITED STATES TREASURY TREASURY		04/15/2014	Deutsche Bank Securities Inc		15,404,711	13,155,000	14,692,491	14,622,009	0	(8,899)	0	(8,899)	0	14,613,110	0	791,600	791,600	241,660	05/15/2041
912810-RA-8	UNITED STATES TREASURY TREASURY		01/09/2014	Royal Bank of Scotland		17,992,668	22,115,000	18,074,557	18,063,731	29,341	2,984	0	32,325	0	18,096,056	0	(103,388)	(103,388)	56,433	02/15/2043
912810-RB-6	UNITED STATES TREASURY TREASURY		04/25/2014	Various		127,932,762	145,160,000	120,234,790	120,378,668	0	120,845	0	120,845	0	120,499,514	0	7,433,248	7,433,248	1,682,137	05/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912810-RC-4	UNITED STATES TREASURY TREASURY		05/22/2014	Various		243,542,594	250,718,000	237,055,649	239,430,122	0	250	2,373,515	(2,373,265)	0	237,056,857	0	6,485,737	6,485,737	3,988,400	08/15/2043
912810-RD-2	UNITED STATES TREASURY TREASURY		05/13/2014	Various		343,631,114	329,335,000	321,248,837	321,252,311	0	46,053	0	46,053	0	321,298,364	0	22,332,750	22,332,750	5,243,770	11/15/2043
912828-A3-4	UNITED STATES TREASURY TREASURY		02/19/2014	Goldman Sachs & Co		5,136,996	5,175,000	5,064,224	5,126,967	0	0	62,743	(62,743)	0	5,064,224	0	72,772	72,772	14,750	11/30/2018
912828-A4-2	UNITED STATES TREASURY TREASURY		04/03/2014	Various		119,876,435	122,245,000	121,537,953	121,544,735	0	23,577	0	23,577	0	121,568,313	0	(1,691,878)	(1,691,878)	838,877	11/30/2020
912828-A5-9	UNITED STATES TREASURY TREASURY		01/13/2014	Goldman Sachs & Co		1,485,984	1,490,000	1,487,907	1,487,930	0	0	0	0	0	1,487,930	0	(1,946)	(1,946)	819	12/15/2016
912828-A7-5	UNITED STATES TREASURY TREASURY		05/23/2014	HSBC Securities (USA) Inc		827,643	825,000	817,813	817,817	0	554	0	554	0	818,371	0	9,272	9,272	5,025	12/31/2018
912828-RH-5	UNITED STATES TREASURY TREASURY		05/21/2014	Goldman Sachs & Co		1,281,500	1,280,000	1,286,100	1,285,905	0	(467)	0	(467)	0	1,285,438	0	(3,938)	(3,938)	11,301	09/30/2018
912828-VM-9	UNITED STATES TREASURY TREASURY		01/03/2014	Royal Bank of Scotland		25,482,390	26,225,000	25,575,769	25,511,660	69,908	1,116	0	71,024	0	25,582,684	0	(100,295)	(100,295)	46,918	07/15/2023
912828-VS-6	UNITED STATES TREASURY TREASURY		01/22/2014	Various		1,075,710	1,105,000	1,104,545	1,104,556	0	0	0	0	0	1,104,556	0	(28,846)	(28,846)	11,678	08/15/2023
912828-WE-6	UNITED STATES TREASURY TREASURY		05/01/2014	Various		113,583,730	115,555,000	114,852,092	114,920,378	0	2,199	65,931	(63,732)	0	114,856,646	0	(1,272,916)	(1,272,916)	531,289	11/15/2023
912833-LL-2	UNITED STATES TREASURY STRIP		06/05/2014	Barclays Capital Inc		46,349,732	58,070,000	37,459,118	41,135,972	0	673,524	0	673,524	0	41,809,495	0	4,540,237	4,540,237	0	02/15/2023
912833-LT-5	UNITED STATES TREASURY STRIP		06/26/2014	Barclays Capital Inc		37,596,000	50,000,000	23,588,500	30,624,037	0	682,585	0	682,585	0	31,306,622	0	6,289,378	6,289,378	0	11/15/2024
912833-LZ-1	UNITED STATES TREASURY STRIP		03/24/2014	Merrill Lynch,Pierce,Fenner &		6,597,164	9,700,000	4,626,900	5,595,597	0	58,359	0	58,359	0	5,653,957	0	943,207	943,207	0	05/15/2026
912833-QB-9	UNITED STATES TREASURY STRIP		05/22/2014	Barclays Capital Inc		65,884,000	100,000,000	40,914,863	52,848,348	0	967,038	0	967,038	0	53,815,385	0	12,068,615	12,068,615	0	11/15/2027
912833-X8-8	UNITED STATES TREASURY STRIP		06/30/2014	Barclays Capital Inc		22,140,900	45,000,000	16,133,400	18,491,131	0	388,770	0	388,770	0	18,879,901	0	3,260,999	3,260,999	0	05/15/2035
912833-Z6-0	UNITED STATES TREASURY STRIP		02/12/2014	Jefferies & Co, Inc		77,457	196,000	56,795	68,155	0	349	0	349	0	68,504	0	8,953	8,953	0	02/15/2038
912834-DU-9	UNITED STATES TREASURY STRIP		02/12/2014	Jefferies & Co, Inc		6,052,482	15,821,000	4,653,747	5,425,089	0	27,305	0	27,305	0	5,452,394	0	600,088	600,088	0	11/15/2038
999070-A3-9	FHA FEDERAL HSG ADMIN PROJ POOL N		11/01/2014	Paydown		122,954	122,954	84,762	103,393	0	19,561	0	19,561	0	122,954	0	0	0	4,615	08/01/2024
999070-A7-0	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2014	Paydown		14,175	14,175	13,606	13,886	0	289	0	289	0	14,175	0	0	0	577	10/01/2023
999070-AB-1	FHA REILLY PROJ POOL 5 10102 PUT		12/01/2014	Paydown		44,611	44,611	39,954	42,589	0	2,022	0	2,022	0	44,611	0	0	0	1,780	10/25/2022
999070-AC-9	FHA REILLY PROJ POOL 48 120102 PUT		12/01/2014	Paydown		47,154	47,154	43,910	45,356	0	1,798	0	1,798	0	47,154	0	0	0	1,920	07/25/2023
999070-AJ-4	FHA REILLY PROJ POOL 87 SEC 236		12/01/2014	Paydown		252,404	252,404	217,173	247,397	0	5,007	0	5,007	0	252,404	0	0	0	9,179	12/25/2015
999070-AL-9	FHA BANCO PROJ POOL 5 100199 PUT		12/01/2014	Paydown		130,943	130,943	97,863	109,412	0	21,531	0	21,531	0	130,943	0	0	0	6,671	02/25/2021
999070-AP-0	FHA GMAC PROJ POOL 56 70101 PUT		12/01/2014	Paydown		221,841	221,841	185,264	206,391	0	15,450	0	15,450	0	221,841	0	0	0	9,147	11/01/2022
999070-AS-4	FHA FEDERAL HSG ADMIN BANCO PROJ P		12/01/2014	Paydown		4,038	4,038	3,951	3,978	0	60	0	60	0	4,038	0	0	0	164	05/25/2021
999070-AT-2	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2014	Paydown		27,436	27,436	23,541	25,870	0	1,566	0	1,566	0	27,436	0	0	0	1,117	03/25/2022
999070-AW-5	FHA FEDERAL HSG ADMIN MERRILL LYNC		12/01/2014	Paydown		6,995	6,995	5,962	6,537	0	458	0	458	0	6,995	0	0	0	286	05/01/2023
999070-AY-1	FHA FEDERAL HSG ADMIN PROJ		12/01/2014	Paydown		298,536	298,536	272,822	283,334	0	15,202	0	15,202	0	298,536	0	0	0	20,426	09/25/2023
999070-BA-2	FHA FEDERAL HSG ADMIN CITICORP PRO		12/01/2014	Paydown		58,558	58,558	37,490	47,849	0	10,709	0	10,709	0	58,558	0	0	0	2,378	12/01/2023
999070-BB-0	FHA FEDERAL HSG ADMIN CITICORP PRO		05/01/2014	Paydown		975,308	975,308	851,261	921,191	0	54,117	0	54,117	0	975,308	0	0	0	35,598	05/01/2023
999070-BF-1	FHA FEDERAL HSG ADMIN PROJ POOL		12/01/2014	Paydown		39,589	39,589	35,003	37,571	0	2,018	0	2,018	0	39,589	0	0	0	1,255	01/01/2023
999070-BR-5	FHA FEDERAL HSG ADMIN WEYERHAUSER		12/01/2014	Paydown		41,253	41,253	33,916	37,844	0	3,409	0	3,409	0	41,253	0	0	0	1,679	01/01/2024
0599999. Subtotal - Bonds - U.S. Governments						1,809,062,438	2,407,500,104	1,638,778,857	1,691,282,535	99,249	6,155,284	2,502,189	3,752,344	0	1,695,034,869	0	114,027,566	114,027,566	19,142,366	XXX
Bonds - All Other Governments																				
135087-A6-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	04/25/2014	Hong Kong Banking Inc		135,713	145,066	136,291	135,658	0	461	0	461	1,081	131,124	(6,077)	4,589	(1,488)	894	06/01/2023
135087-YQ-1	CANADIAN GOVERNMENT GOVT FOREIGN	C	10/07/2014	Various		287,915	236,041	267,916	263,826	0	(145)	0	(145)	2,762	254,425	(12,018)	33,490	21,472	5,119	06/01/2041
135087-ZS-6	CANADIAN GOVERNMENT GOVT FOREIGN	C	11/13/2014	Various		326,196	274,945	309,190	307,501	0	(241)	0	(241)	1,665	289,548	(19,377)	36,649	17,272	9,052	12/01/2045
448814-CP-6	HYDRO-QUEBEC GOVT FOREIGN	A	12/18/2014	Prudential Investment Mgmt.		1,131,139	760,000	847,111	821,074	0	(3,062)	0	(3,062)	0	818,012	0	313,128	313,128	87,685	03/01/2026
448814-CT-8	HYDRO-QUEBEC GOVT FOREIGN	A	03/10/2014	Susquehanna Intl Group		413,604	300,000	420,762	406,867	0	(1,228)	0	(1,228)	0	405,639	0	7,965	7,965	16,363	01/15/2027
448814-CT-8	HYDRO-QUEBEC GOVT FOREIGN	A	12/18/2014	Prudential Investment Mgmt.		1,989,858	1,360,000	1,471,520	1,438,041	0	(3,617)	0	(3,617)	0	1,434,424	0	555,435	555,435	160,197	01/15/2027
448814-EK-5	HYDRO-QUEBEC GOVT FOREIGN	A	12/18/2014	Prudential Investment Mgmt.		859,715	794,000	775,039	789,670	0	1,715	0	1,715	0	791,385	0	68,330	68,330	72,453	04/01/2016
563469-CE-3	MANITOBA PROV CDA GOVT FOREIGN	A	12/18/2014	Prudential Investment Mgmt.		3,785,344	3,425,000	3,508,330	3,443,441	0	(6,797)	0	(6,797)	0	3,436,645	0	348,700	348,700	377,511	07/17/2016
683234-B9-8	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	05/02/2014	Wood Gundy Inc		175,470	155,003	195,846	190,258	0	(234)	0	(234)	5,187	184,097	(11,116)	(8,627)	(19,743)	3,081	06/02/2041
683234-ZP-6	ONTARIO (PROVINCE OF) CORP FOREIGN	C	01/08/2014	DESJARDINS		299,417	277,804	348,838	330,294	0	(43)	0	(43)	17,444	324,932	(22,763)	(25,515)	(48,278)	1,470	06/02/2039
68323A-AY-0	ONTARIO (PROVINCE OF) GOVT FOREIGN	C	10/06/2014	DESJARDINS		283,827	286,085	302,019	294,130	0	104	0	104	7,961	279,488	(22,708)	4,340	(18,368)	8,652	06/02/2043
748148-QR-7	PROVINCE OF QUEBEC GOVT FOREIGN	A	12/18/2014	Prudential Investment Mgmt.		6,967,271	4,700,000	5,083,750	4,987,717	0	(10,877)	0	(10,877)	0	4,976,840	0	1,990,431	1,990,431	444,542	09/15/2029
195325-AU-9	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/21/2014	Merrill Lynch,Pierce,Fenner &		4,318,500	3,000,000	4,440,000	3,846,955	0	(7,097)	0	(7,097)	0	3,839,858	0	478,642	478,642	145,896	02/25/2020
195325-BD-6	REPUBLIC OF COLOMBIA GOVT FOREIGN	F	01/21/2014	Merrill Lynch,Pierce,Fenner &		4,818,750	3,750,000	3,612,120	3,653,507	0	195	0	195	0	3,653,702	0	1,165,048	1,165,048	53,320	05/21/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
200447-AD-2	COMISION FED DE ELECTRIC GOVT FOREIGN	F	04/03/2014	Santander Investment Sec Inc		282,013	275,000	273,424	273,428	0	11	0	11	0	273,439	0	8,573	8,573	6,107	01/15/2024
455780-AP-1	REPUBLIC OF INDONESIA GOVT FOREIGN	F	03/10/2014	Maturity		300,000	300,000	303,375	300,062	0	(62)	0	(62)	0	300,000	0	0	0	10,125	03/10/2014
455780-AU-0	REPUBLIC OF INDONESIA CORP FOREIGN	F	01/08/2014	Merrill Lynch International		2,232,500	2,000,000	2,117,000	2,047,209	0	(430)	0	(430)	0	2,046,779	0	185,721	185,721	47,361	03/09/2017
471048-AG-3	JAPAN BANK FOR INTL COOP GOVT FOREIGN	F	01/14/2014	SG Americas securities LLC		198,932	200,000	199,748	199,753	0	3	0	3	0	199,756	0	(824)	(824)	3,131	07/31/2023
50064F-AH-7	REPUBLIC OF KOREA GLOBAL GOVT FOREIGN	F	04/16/2014	Maturity		1,500,000	1,500,000	1,492,680	1,499,207	0	793	0	793	0	1,500,000	0	0	0	43,125	04/16/2014
500769-FU-3	KFW GOVT FOREIGN 1.750% 07/15/16	C	03/10/2014	RBC Capital Markets		455,616	451,508	485,475	470,604	0	(4)	0	(4)	14,873	451,519	(33,953)	4,097	(29,856)	5,233	07/15/2016
637193-BB-8	NATIONAL POWER CORPORATION GOVT FOREIGN	F	08/07/2014	Standard Chartered Bank London		2,655,120	2,300,000	2,557,250	2,394,732	0	(18,405)	0	(18,405)	0	2,376,328	0	278,792	278,792	127,190	12/15/2016
695847-AB-9	ISLAMIC REP OF PAKISTAN CORP FOREIGN	F	12/08/2014	Merrill Lynch,Pierce,Fenner &		950,000	1,000,000	410,000	367,441	0	1,331	0	1,331	0	368,772	0	581,228	581,228	94,281	03/31/2036
718286-AK-3	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	05/20/2014	ING Bank		1,872,077	1,408,000	1,209,418	1,302,045	0	5,491	0	5,491	0	1,307,536	0	564,541	564,541	118,956	01/15/2019
718286-AQ-0	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	05/20/2014	Royal Bank of Scotland		243,040	200,000	202,500	200,843	0	(125)	0	(125)	0	200,717	0	42,323	42,323	15,885	01/18/2017
718286-AU-1	REPUBLIC OF PHILIPPINES NOTES	F	01/15/2014	Maturity		138,000	138,000	150,593	138,068	0	(68)	0	(68)	0	138,000	0	0	0	5,693	01/15/2014
718286-BE-6	REPUBLIC OF PHILIPPINES GOVT FOREIGN	F	04/03/2014	Deutsche Bank Securities Inc		2,671,200	2,100,000	2,082,318	2,088,593	0	142	0	142	0	2,088,735	0	582,465	582,465	54,228	06/17/2019
718286-BK-2	REPUBLIC OF PHILIPPINES CORP FOREIGN	F	01/21/2014	Standard Chartered Bank London		4,755,398	4,578,000	4,611,374	4,602,036	0	(169)	0	(169)	0	4,601,867	0	153,531	153,531	96,138	01/15/2021
78307A-CZ-4	RUSSIAN FEDERATION GOVT FOREIGN	F	09/30/2014	Redemption 100.0000		1,316,578	1,316,578	944,158	1,078,868	0	237,710	0	237,710	0	1,316,578	0	0	0	74,057	03/31/2030
78307A-DF-7	RUSSIAN FEDERATION GOVT FOREIGN	F	12/16/2014	BANCA IMI SECURITIES NY		344,000	400,000	396,780	396,921	0	608	0	608	0	397,528	0	(53,528)	(53,528)	17,578	01/16/2019
82937J-AB-0	SINOPEC GROUP OVERSEAS DEVELOP GOVT FORE	F	02/25/2014	Nomura Securities Intl		1,306,552	1,330,000	1,414,671	1,404,383	0	(1,247)	0	(1,247)	0	1,403,136	0	(96,584)	(96,584)	14,552	05/17/2022
836205-AJ-3	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	F	06/02/2014	Maturity		2,950,000	2,950,000	2,911,296	2,947,389	0	2,611	0	2,611	0	2,950,000	0	0	0	95,875	06/02/2014
836205-AL-8	REPUBLIC OF SOUTH AFRICA GOVT FOREIGN	F	06/02/2014	Barclays Capital Inc		3,060,041	2,711,000	2,711,000	2,711,000	0	0	0	0	0	2,711,000	0	349,041	349,041	81,848	05/30/2022
900123-AS-9	REPUBLIC OF TURKEY GOVT FOREIGN	F	01/15/2014	Maturity		3,387,000	3,387,000	3,678,959	3,388,578	0	(1,578)	0	(1,578)	0	3,387,000	0	0	0	160,883	01/15/2014
910860-AG-3	UNITED MEXICAN STATES GOVT FOREIGN	F	09/17/2014	Morgan Stanley & Co, Inc		17,029,950	11,585,000	16,432,823	16,296,301	0	(127,062)	0	(127,062)	0	16,169,239	0	860,711	860,711	1,060,381	08/15/2031
922646-BM-5	REPUBLIC OF VENEZUELA GOVT FOREIGN	F	10/08/2014	Maturity		880,000	880,000	672,606	853,146	0	26,854	0	26,854	0	880,000	0	0	0	74,800	10/08/2014
D20658-PR-1	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI	D	08/25/2014	Various		546,210	365,129	510,770	524,605	0	(2,582)	0	(2,582)	(15,094)	512,358	5,429	33,852	39,281	27,356	01/04/2031
D20658-Y3-4	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI	D	02/27/2014	Various		655,353	594,610	651,210	662,002	0	(2,307)	0	(2,307)	(13,026)	654,393	7,723	961	8,684	24,558	01/04/2017
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN	D	01/23/2014	Citigroup Capital Markets Inc		297,736	305,201	306,482	325,487	0	(24)	0	(24)	(19,326)	320,395	14,258	(22,659)	(8,401)	4,348	07/04/2044
D20659-2Y-9	BUNDESOBLIGATION GOVT FOREIGN	D	01/07/2014	Various		1,287,305	1,275,894	1,299,873	1,320,180	0	(71)	0	(71)	(20,554)	1,307,359	7,804	(20,053)	(12,249)	10,317	08/15/2023
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN	D	01/14/2014	UNICREDIT BANK AG		221,043	191,149	220,773	224,599	0	(299)	0	(299)	(4,442)	222,251	2,393	(1,208)	1,185	4,385	07/04/2018
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	02/13/2014	Various		858,618	764,637	861,848	869,656	0	(559)	0	(559)	(9,718)	861,224	1,845	(2,606)	(761)	25,475	01/04/2020
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN	D	02/13/2014	HSBC Securities (USA) Inc		199,716	176,651	201,570	200,933	0	(426)	0	(426)	95	197,735	(2,867)	1,981	(886)	3,325	07/04/2020
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	02/27/2014	Goldman Sachs & Co		476,097	437,344	466,551	474,778	0	(819)	0	(819)	(8,752)	470,091	4,884	6,006	10,890	4,880	09/04/2020
D20659-XN-9	BUNDESOBLIGATION GOVT FOREIGN	D	02/27/2014	UNICREDIT BANK AG		273,654	266,507	269,684	276,583	0	(737)	0	(737)	(7,457)	273,584	5,195	70	5,265	1,866	10/09/2015
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN	D	01/14/2014	Various		1,140,856	1,057,657	1,147,884	1,158,578	0	(459)	0	(459)	(11,539)	1,147,035	456	(6,180)	(5,724)	27,151	01/04/2021
F0732Z-DB-4	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	03/25/2014	NATIXIS S.A.		427,870	413,505	407,550	417,091	0	(120)	0	(120)	(9,596)	417,105	9,729	10,765	20,494	7,319	02/24/2021
F4040S-3S-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN	D	08/11/2014	NATIXIS S.A.		1,007,271	972,551	968,358	1,046,530	0	(14,450)	0	(14,450)	(109,218)	1,003,142	80,279	4,129	84,408	23,421	10/25/2015
F4040S-HL-3	FRANCE O.A.T. GOVT BOND GOVT FOREIGN	D	06/03/2014	SG Americas securities LLC		806,714	578,319	685,137	632,167	0	(873)	0	(873)	42,370	623,491	(50,173)	183,223	133,050	36,005	04/25/2029
G92450-CV-8	UNITED KINGDOM GOVERNMENT UK TREASURY	D	01/14/2014	Barclays Capital Inc		239,368	180,213	239,388	241,361	0	(137)	0	(137)	(2,171)	238,601	(451)	767	316	1,218	12/07/2028
G92450-K8-0	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	01/15/2014	Goldman Sachs International		187,370	164,605	185,515	190,230	0	(292)	0	(292)	(5,283)	188,754	4,099	(1,384)	2,715	3,069	03/07/2018
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	03/10/2014	Deutsche Bank Securities Inc		650,064	535,072	646,828	574,016	0	(229)	0	(229)	71,261	579,267	(65,781)	70,797	5,016	6,563	12/07/2038
G92450-WT-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	03/12/2014	Goldman Sachs & Co		101,662	88,126	99,312	101,702	0	(46)	0	(46)	(2,429)	102,051	2,823	(389)	2,434	988	12/07/2046
J2S40S-AB-2	JAPAN FINANCE CORP GOVT FOREIGN	F	01/14/2014	Bank Of Montreal-Montreal		501,910	500,000	502,743	502,642	0	(20)	0	(20)	0	502,622	0	(712)	(712)	4,722	02/07/2019
K5675S-JH-3	KINGDOM OF DENMARK GOVT FOREIGN	D	03/31/2014	Maturity		154,235	154,235	142,941	156,198	0	(447)	0	(447)	(16,093)	154,235	14,576	0	14,576	4,882	03/31/2014
N4580Z-KQ-9	NETHERLANDS GOVERNMENT GOVT FOREIGN	D	05/23/2014	CREDIT AGRICOLE CIB		282,875	273,130	267,332	288,760	0	(3,050)	0	(3,050)	(32,200)	282,790	29,280	85	29,365	7,685	07/15/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N4580Z-LN-5	NETHERLANDS GOVERNMENT GOVT FOREIGN	D	08/13/2014	BANCA IMI SECURITIES NY		718,253	667,875	702,585	752,233	0	(13,944)	0	(13,944)	(80,251)	714,090	56,053	4,163	60,216	29,628	07/15/2016
Q6717X-AP-5	NEW ZEALAND LOCAL GOVERNMENT F GOVT FORE	D	03/12/2014	Australia/New Zealand Banking		446,260	424,375	431,825	431,392	0	(932)	0	(932)	(786)	443,873	14,199	2,388	16,587	6,226	12/15/2017
Q67383-GF-2	GOVT OF NEW ZEALAND GOVT FOREIGN	D	03/12/2014	Australia/New Zealand Banking		623,311	594,125	592,822	593,389	0	(388)	0	(388)	(1,081)	611,480	19,560	11,831	31,391	11,718	05/15/2021
W9478G-UA-9	SWEDEN GOVT GOVT FOREIGN	D	05/07/2014	Maturity		139,225	139,225	139,381	139,143	0	(1,294)	0	(1,294)	(6,008)	139,225	7,385	0	7,385	4,351	05/07/2014
X3328Z-FG-5	HELLENIC REPUBLIC GOVT FOREIGN	D	11/12/2014	Merrill Lynch,Pierce,Fenner &		87,545	124,265	89,204	90,221	0	3,278	0	3,278	(802)	84,348	(8,349)	3,197	(5,152)	4,536	02/24/2023
X6738P-GW-8	OBRIGACOES DO TESOURO GOVT FOREIGN	D	12/04/2014	BBVA		263,843	246,430	269,127	277,612	0	(882)	0	(882)	(8,663)	247,433	(20,634)	16,410	(4,224)	30,308	02/15/2016
X7331A-EX-0	REPUBLIC OF FINLAND GOVT FOREIGN	D	05/20/2014	DANSKE BANK A/S		739,133	706,554	705,029	753,262	0	(9,997)	0	(9,997)	(85,485)	738,781	81,001	353	81,354	26,573	07/04/2015
X7331A-LB-0	REPUBLIC OF FINLAND GOVT FOREIGN	D	08/11/2014	Commerzbank A.G.		140,538	134,145	143,124	143,587	0	(1,076)	0	(1,076)	(505)	138,737	(3,268)	1,801	(1,467)	3,426	04/15/2017
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN	F	12/12/2014	Various		476,251	458,500	542,530	541,760	0	(5,657)	0	(5,657)	0	536,103	0	(59,852)	(59,852)	41,483	03/31/2030
X74344-DM-5	RUSSIAN FEDERATION GOVT FOREIGN	F	09/30/2014	Redemption 100.0000		42,000	42,000	49,697	49,627	0	(7,627)	0	(7,627)	0	42,000	0	0	0	2,363	03/31/2030
Y6972C-AJ-6	REPUBLIC OF PHILIPPINES UNSUBORDINATED	F	05/20/2014	HSBC Securities (USA) Inc		773,825	650,000	707,688	669,866	0	(2,577)	0	(2,577)	0	667,289	0	106,536	106,536	35,705	10/07/2016
1099999. Subtotal - Bonds - All Other Governments						89,086,847	73,956,059	81,430,941	80,499,736	0	26,495	0	26,495	(305,780)	80,309,890	89,436	8,776,964	8,866,400	4,019,512	XXX
Bonds - U.S. States, Territories and Possessions																				
452151-8V-8	ILLINOIS STATE FIRST SER CORP MUNI		11/21/2014	Goldman Sachs & Co		250,938	250,000	261,588	254,266	0	(3,855)	0	(3,855)	0	250,410	0	527	527	15,504	01/01/2015
452151-LF-8	ILLINOIS STATE FIRST SER GENERAL OBLIGAT		11/12/2014	Various		9,725,560	10,000,000	8,528,500	8,864,291	0	39,519	0	39,519	0	8,903,810	0	821,750	821,750	487,617	06/01/2033
452152-HQ-7	ILLINOIS STATE CORP MUNI		11/21/2014	Goldman Sachs & Co		303,084	300,000	300,000	300,000	0	0	0	0	0	300,000	0	3,084	3,084	16,728	03/01/2015
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,279,582	10,550,000	9,090,088	9,418,557	0	35,664	0	35,664	0	9,454,220	0	825,361	825,361	519,849	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																				
167505-KH-8	CHICAGO IL BRD OF ED CORPORATE MUNI FRGN		10/29/2014	Goldman Sachs & Co		92,994	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(2,006)	(2,006)	5,378	12/01/2039
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						92,994	95,000	95,000	95,000	0	0	0	0	0	95,000	0	(2,006)	(2,006)	5,378	XXX
Bonds - U.S. Special Revenues																				
20281P-CT-7	COMMONWEALTH FING AUTH PA CORPORATE MUNI		11/12/2014	Various		7,723,340	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	1,223,340	1,223,340	319,536	06/01/2039
31282Y-DS-5	FREDDIEMAC STRIP FHSTR_232		12/01/2014	Paydown		0	0	168,853	138,549	0	(138,549)	0	(138,549)	0	0	0	0	0	18,477	08/01/2035
31283G-6D-4	FHLMC GOLD POOL NO G00868		12/01/2014	Paydown		27,594	27,594	28,448	28,348	0	(754)	0	(754)	0	27,594	0	0	0	980	02/01/2028
31283G-6L-6	FHLMC GOLD POOL NO G00875		12/01/2014	Paydown		295,786	295,786	301,933	301,120	0	(5,334)	0	(5,334)	0	295,786	0	0	0	6,980	11/01/2027
31283G-DA-2	FHLMC GOLD POOL NO G00097		12/01/2014	Paydown		109	109	113	112	0	(3)	0	(3)	0	109	0	0	0	4	02/01/2023
31283G-EQ-6	FHLMC GOLD POOL NO G00143		12/01/2014	Paydown		412	412	426	424	0	(12)	0	(12)	0	412	0	0	0	13	06/01/2023
31283G-GE-1	FHLMC GOLD POOL NO G00197		12/01/2014	Paydown		10,710	10,710	11,127	11,031	0	(321)	0	(321)	0	10,710	0	0	0	433	02/01/2024
31283G-JR-9	FHLMC GOLD POOL NO G00272		12/01/2014	Paydown		18,147	18,147	17,825	17,874	0	273	0	273	0	18,147	0	0	0	731	10/01/2024
31283G-K2-2	FHLMC GOLD POOL NO G00313		12/01/2014	Paydown		2,850	2,850	2,928	2,914	0	(64)	0	(64)	0	2,850	0	0	0	111	02/01/2025
31283G-KS-5	FHLMC GOLD POOL NO G00305		12/01/2014	Paydown		1,062	1,062	1,016	1,022	0	40	0	40	0	1,062	0	0	0	32	12/01/2024
31283G-LZ-8	FHLMC GOLD POOL NO G00344		12/01/2014	Paydown		7,319	7,319	6,885	6,941	0	378	0	378	0	7,319	0	0	0	252	09/01/2024
31283G-Q2-6	FHLMC GOLD POOL NO G00473		12/01/2014	Paydown		4,781	4,781	4,899	4,888	0	(107)	0	(107)	0	4,781	0	0	0	129	03/01/2026
31283G-XZ-5	FHLMC GOLD POOL NO G00696		12/01/2014	Paydown		4,884	4,884	5,006	4,990	0	(107)	0	(107)	0	4,884	0	0	0	181	02/01/2027
31283G-ZU-4	FHLMC GOLD POOL NO G00755		12/01/2014	Paydown		7,431	7,431	7,669	7,642	0	(211)	0	(211)	0	7,431	0	0	0	262	07/01/2027
31283H-5J-0	FHLMC POOL NO G01749 5.500% 01/01/35		12/01/2014	Paydown		163,790	163,790	178,205	177,847	0	(14,057)	0	(14,057)	0	163,790	0	0	0	4,658	01/01/2035
31283H-HW-8	FHLMC POOL NO G01145 7.000% 11/01/30		12/01/2014	Paydown		1,330	1,330	1,393	1,389	0	(59)	0	(59)	0	1,330	0	0	0	52	11/01/2030
31283H-N4-3	FHLMC POOL NO G01311 7.000% 09/01/31		12/01/2014	Paydown		185,252	185,252	194,052	193,476	0	(8,224)	0	(8,224)	0	185,252	0	0	0	6,771	09/01/2031
31283H-PA-7	FHLMC POOL NO G01317 7.000% 10/01/31		12/01/2014	Paydown		131,153	131,153	137,382	136,991	0	(5,839)	0	(5,839)	0	131,153	0	0	0	4,456	10/01/2031
31283H-Q3-2	FHLMC POOL NO G01374 7.000% 03/01/32		12/01/2014	Paydown		18,291	18,291	19,160	19,102	0	(811)	0	(811)	0	18,291	0	0	0	627	03/01/2032
31283H-S7-1	FHLMC POOL NO G01442 6.500% 08/01/32		12/01/2014	Paydown		14,301	14,301	15,014	14,969	0	(668)	0	(668)	0	14,301	0	0	0	478	08/01/2032
31283H-S8-9	FHLMC POOL NO G01443 6.500% 08/01/32		12/01/2014	Paydown		35,167	35,167	36,867	36,756	0	(1,589)	0	(1,589)	0	35,167	0	0	0	1,130	08/01/2032
31283H-S9-7	FHLMC POOL NO G01444 6.500% 08/01/32		12/01/2014	Paydown		2,723	2,723	2,818	2,812	0	(89)	0	(89)	0	2,723	0	0	0	87	08/01/2032
31283H-SW-6	FHLMC FGOLD 30YR GIANT		12/01/2014	Paydown		2,386	2,386	2,505	2,498	0	(111)	0	(111)	0	2,386	0	0	0	79	07/01/2032
31283K-4W-5	FHLMC GOLD POOL NO G11737		12/01/2014	Paydown		11,653,624	11,653,624	11,588,072	11,604,504	0	49,120	0	49,120	0	11,653,624	0	0	0	306,975	07/01/2020
31287M-RY-8	FHLMC GOLD POOL NO C62303		12/01/2014	Paydown		73,608	73,608	77,277	77,031	0	(3,424)	0	(3,424)	0	73,608	0	0	0	1,786	01/01/2032
31287M-YW-4	FHLMC GOLD POOL NO C62525		12/01/2014	Paydown		4,439	4,439	4,642	4,635	0	(197)	0	(197)	0	4,439	0	0	0	130	01/01/2032
31287N-SM-1	FHLMC GOLD POOL NO C63224		12/01/2014	Paydown		40,827	40,827	42,862	42,729	0	(1,903)	0	(1,903)	0	40,827	0	0	0	1,030	01/01/2032
31287S-WN-3	FHLMC GOLD FGOLD 30YR 7.000% 05/01/32		12/01/2014	Paydown		9,322	9,322	9,765	9,737	0	(415)	0	(415)	0	9,322	0	0	0	359	05/01/2032
31287T-3G-8	FHLMC GOLD FGOLD 30YR 7.000% 06/01/32		12/01/2014	Paydown		32,237	32,237	33,768	33,676	0	(1,440)	0	(1,440)	0	32,237	0	0	0	1,623	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31287T-SL-0	FHLMC GOLD POOL NO C67723		12/01/2014	Paydown		4,262	4,262	4,464	4,446	0	(184)	0	(184)	0	4,262	0	0	0	169	06/01/2032
31287V-B2-5	FHLMC GOLD POOL NO C69057		12/01/2014	Paydown		48	48	50	50	0	(2)	0	(2)	0	48	0	0	0	2	07/01/2032
31287X-G5-9	FHLMC GOLD POOL NO C70220		12/01/2014	Paydown		15,367	15,367	16,133	16,079	0	(712)	0	(712)	0	15,367	0	0	0	685	08/01/2032
31287X-GY-6	FHLMC GOLD POOL NO C70215		12/01/2014	Paydown		9,946	9,946	10,419	10,387	0	(441)	0	(441)	0	9,946	0	0	0	394	08/01/2032
31288A-X2-6	FHLMC GOLD POOL NO C72497		12/01/2014	Paydown		4,709	4,709	4,943	4,930	0	(221)	0	(221)	0	4,709	0	0	0	146	06/01/2032
31288D-VT-3	FHLMC GOLD POOL NO C75126 - 30YR 5.5		10/01/2014	Paydown		112,834	112,834	123,769	123,476	0	(10,642)	0	(10,642)	0	112,834	0	0	0	5,114	12/01/2032
31288H-KH-2	FHLMC GOLD POOL NO C78396		12/01/2014	Paydown		281,804	281,804	272,161	272,963	0	8,841	0	8,841	0	281,804	0	0	0	4,272	04/01/2033
31288H-KJ-8	FHLMC GOLD POOL NO C78397		12/01/2014	Paydown		45,573	45,573	44,091	44,193	0	1,380	0	1,380	0	45,573	0	0	0	1,650	04/01/2033
3128CU-CP-9	FHLMC POOL NO G30078 7.500% 08/01/17		12/01/2014	Paydown		203	203	209	206	0	(3)	0	(3)	0	203	0	0	0	8	08/01/2017
3128CU-CW-4	FHLMC POOL NO G30085 7.500% 10/01/17		12/01/2014	Paydown		7,930	7,930	8,161	8,034	0	(103)	0	(103)	0	7,930	0	0	0	340	10/01/2017
3128DY-DU-8	FHLMC POOL NO D94615 7.000% 05/01/21		12/01/2014	Paydown		8,618	8,618	9,027	8,883	0	(265)	0	(265)	0	8,618	0	0	0	331	05/01/2021
3128F2-2E-4	FHLMC POOL NO D63473 7.500% 09/01/25		12/01/2014	Paydown		802	802	826	822	0	(20)	0	(20)	0	802	0	0	0	33	09/01/2025
3128F4-4A-6	FHLMC POOL NO D65317 7.500% 11/01/25		12/01/2014	Paydown		476	476	488	486	0	(11)	0	(11)	0	476	0	0	0	20	11/01/2025
3128F4-6F-3	FHLMC POOL NO D65370 6.500% 11/01/25		12/01/2014	Paydown		634	634	626	627	0	7	0	7	0	634	0	0	0	12	11/01/2025
3128F5-DF-2	FHLMC GOLD POOL NO D65502		07/01/2014	Paydown		183	183	188	187	0	(4)	0	(4)	0	183	0	0	0	8	11/01/2025
3128F7-TK-0	FHLMC GOLD POOL NO D67754		12/01/2014	Paydown		958	958	993	986	0	(28)	0	(28)	0	958	0	0	0	39	12/01/2024
3128FB-6Z-3	FHLMC GOLD POOL NO D70888		02/01/2014	Paydown		19,297	19,297	19,941	19,813	0	(516)	0	(516)	0	19,297	0	0	0	240	05/01/2026
3128FB-P9-0	FHLMC GOLD POOL NO D70448		12/01/2014	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	04/01/2026
3128FF-KN-5	FHLMC POOL NO D73901 7.500% 08/01/26		12/01/2014	Paydown		91	91	93	93	0	(2)	0	(2)	0	91	0	0	0	4	08/01/2026
3128FF-PT-7	FHLMC POOL NO D74034 7.500% 08/01/26		12/01/2014	Paydown		273	273	281	281	0	(8)	0	(8)	0	273	0	0	0	11	08/01/2026
3128FG-DP-6	FHLMC POOL NO D74610 7.500% 09/01/26		12/01/2014	Paydown		294	294	305	303	0	(9)	0	(9)	0	294	0	0	0	12	09/01/2026
3128FG-PX-6	FHLMC POOL NO D74938 7.500% 05/01/26		12/01/2014	Paydown		1,901	1,901	1,954	1,944	0	(44)	0	(44)	0	1,901	0	0	0	78	05/01/2026
3128FW-JZ-3	FHLMC GOLD POOL NO D86580		12/01/2014	Paydown		560	560	578	576	0	(16)	0	(16)	0	560	0	0	0	23	01/01/2028
3128GA-5Z-5	FHLMC GOLD POOL NO E76264		04/01/2014	Paydown		638	638	629	636	0	2	0	2	0	638	0	0	0	8	05/01/2014
3128GC-FX-5	FHLMC GOLD POOL NO E77382		06/01/2014	Paydown		34	34	33	34	0	0	0	0	0	34	0	0	0	1	06/01/2014
3128GC-MS-8	FHLMC GOLD POOL NO E77569		06/01/2014	Paydown		259	259	255	258	0	1	0	1	0	259	0	0	0	4	06/01/2014
3128GC-PT-3	FHLMC GOLD POOL NO E77634		07/01/2014	Paydown		1,135	1,135	1,119	1,131	0	4	0	4	0	1,135	0	0	0	19	07/01/2014
3128GC-S8-6	FHLMC GOLD POOL NO E77743		04/01/2014	Paydown		168	168	165	167	0	1	0	1	0	168	0	0	0	2	07/01/2014
3128GC-TY-8	FHLMC GOLD POOL NO E77767		07/01/2014	Paydown		128	128	127	128	0	0	0	0	0	128	0	0	0	2	07/01/2014
3128GC-UG-5	FHLMC GOLD POOL NO E77783		02/01/2014	Paydown		337	337	332	336	0	1	0	1	0	337	0	0	0	3	07/01/2014
3128GC-UK-6	FHLMC GOLD POOL NO E77786		07/01/2014	Paydown		398	398	393	397	0	1	0	1	0	398	0	0	0	8	07/01/2014
3128GD-C3-2	FHLMC GOLD POOL NO E78190		08/01/2014	Paydown		2,017	2,017	1,989	2,009	0	7	0	7	0	2,017	0	0	0	50	08/01/2014
3128GD-CG-3	FHLMC GOLD POOL NO E78171		08/01/2014	Paydown		916	916	904	913	0	3	0	3	0	916	0	0	0	22	08/01/2014
3128GD-QS-2	FHLMC GOLD POOL NO E78565		08/01/2014	Paydown		41	41	40	41	0	0	0	0	0	41	0	0	0	1	09/01/2014
3128GD-W7-1	FHLMC GOLD POOL NO E78770		10/01/2014	Paydown		547	547	539	545	0	2	0	2	0	547	0	0	0	16	10/01/2014
3128GE-AN-8	FHLMC GOLD POOL NO E79013		11/01/2014	Paydown		44	44	44	44	0	0	0	0	0	44	0	0	0	1	12/01/2014
3128HV-F2-0	FHLMC FHSTR_232 0.000% 08/01/35		12/01/2014	Paydown		734,142	734,142	558,779	660,166	0	73,976	0	73,976	0	734,142	0	0	0	0	08/01/2035
3128HV-GN-3	FHLMC CMO PRIN ONLY 0.000% 10/01/35		12/01/2014	Paydown		812,480	812,480	542,458	689,185	0	123,295	0	123,295	0	812,480	0	0	0	0	10/01/2035
3128JM-FV-4	FHLMC POOL NO 1B2079 2.371% 01/01/35		12/01/2014	Paydown		115,671	115,671	123,820	123,569	0	(7,898)	0	(7,898)	0	115,671	0	0	0	1,521	01/01/2035
3128JN-TL-9	FHLMC POOL NO 1B3354 2.412% 04/01/37		12/01/2014	Paydown		173,015	173,015	186,538	186,122	0	(13,106)	0	(13,106)	0	173,015	0	0	0	2,548	04/01/2037
3128JR-M3-7	FHLMC POOL NO 847578 2.377% 10/01/35		12/01/2014	Paydown		304,656	304,656	321,525	321,036	0	(16,380)	0	(16,380)	0	304,656	0	0	0	4,361	10/01/2035
3128K0-ER-0	FHLMC POOL NO A40144 5.500% 12/01/35		12/01/2014	Paydown		16,288	16,288	17,719	17,675	0	(1,386)	0	(1,386)	0	16,288	0	0	0	587	12/01/2035
3128K3-X5-1	FHLMC POOL NO A43400 5.500% 03/01/36		12/01/2014	Paydown		160,802	160,802	159,529	159,573	0	1,229	0	1,229	0	160,802	0	0	0	4,278	03/01/2036
3128K4-LW-3	FHLMC POOL NO A43941 5.500% 03/01/36		12/01/2014	Paydown		38,468	38,468	37,771	37,799	0	669	0	669	0	38,468	0	0	0	1,322	03/01/2036
3128K4-PS-8	FHLMC POOL NO A44033 5.500% 03/01/36		12/01/2014	Paydown		253,243	253,243	251,239	251,305	0	1,938	0	1,938	0	253,243	0	0	0	7,892	03/01/2036
3128K9-KT-0	FHLMC POOL NO A48406 5.500% 03/01/36		12/01/2014	Paydown		318,821	318,821	316,293	316,371	0	2,449	0	2,449	0	318,821	0	0	0	6,520	03/01/2036
3128KA-L5-8	FHLMC POOL NO A49348 6.000% 06/01/36		12/01/2014	Paydown		4,360,671	4,360,671	4,312,295	4,314,086	0	46,585	0	46,585	0	4,360,671	0	0	0	106,354	06/01/2036
3128KA-LL-3	FHLMC POOL NO A49331 6.000% 06/01/36		12/01/2014	Paydown		1,369,629	1,369,629	1,354,435	1,354,986	0	14,644	0	14,644	0	1,369,629	0	0	0	42,725	06/01/2036
3128KC-K3-0	FHLMC POOL NO A50314 6.000% 07/01/36		12/01/2014	Paydown		906,135	906,135	892,260	892,772	0	13,363	0	13,363	0	906,135	0	0	0	27,934	07/01/2036
3128KH-DF-0	FHLMC POOL NO A54602 6.000% 05/01/36		12/01/2014	Paydown		938,682	938,682	928,195	928,649	0	10,032	0	10,032	0	938,682	0	0	0	32,430	05/01/2036
3128KH-DK-9	FHLMC POOL NO A54606 5.500% 04/01/36		12/01/2014	Paydown		136,522	136,522	135,442	135,476	0	1,046	0	1,046	0	136,522	0	0	0	2,211	04/01/2036
3128KR-WX-8	FHLMC POOL NO A61562 5.500% 10/01/36		12/01/2014	Paydown		74,241	74,241	80,761	80,588	0	(6,347)	0	(6,347)	0	74,241	0	0	0	2,019	10/01/2036
3128KU-EW-3	FHLMC POOL NO A63749 5.500% 08/01/37		12/01/2014	Paydown		24,987	24,987	27,182	27,127	0	(2,140)	0	(2,140)	0	24,987	0	0	0	628	08/01/2037
3128L0-P7-1	FHLMC POOL NO A68546 5.500% 11/01/37		12/01/2014	Paydown		4,546	4,546	4,946	4,934	0	(388)	0	(388)	0	4,546	0	0	0	149	11/01/2037
3128L0-XH-0	FHLMC POOL NO A68780 6.000% 10/01/37		12/01/2014	Paydown		129,295	129,295	142,973	142,733	0	(13,438)	0	(13,438)	0	129,295	0	0	0	3,261	10/01/2037
3128L3-UQ-7	FHLMC POOL NO A70591 5.500% 12/01/37		12/01/2014	Paydown		14,023	14,023	15,254	15,219	0	(1,197)	0	(1,197)	0	14,023	0	0	0	380	12/01/2037
3128LA-FY-1	FHLMC POOL NO A76483 5.500% 04/01/38		12/01/2014	Paydown		71,142	71,142	77,389	77,205	0	(6,063)	0	(6,063)	0	71,142	0	0	0	1,883	04/01/2038

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128LX-AT-7	FHLMC POOL NO G01818	5.000% 05/01/35		12/01/2014	JP Morgan Securities, Inc		1,424,180	1,281,602	1,304,631	1,303,500	0	289	0	289	0	1,303,789	0	120,392	120,392	64,614	05/01/2035
3128LX-AT-7	FHLMC POOL NO G01818	5.000% 05/01/35		12/01/2014	Paydown		1,025,934	1,025,934	1,044,381	1,043,475	0	(17,541)	0	(17,541)	0	1,025,934	0	0	0	26,712	05/01/2035
3128LX-DX-5	FHLMC POOL NO G01918	5.500% 10/01/35		12/01/2014	Paydown		4,518,169	4,518,169	4,427,806	4,432,574	0	85,595	0	85,595	0	4,518,169	0	0	0	119,249	10/01/2035
3128LX-LC-2	FHLMC POOL NO G02123	5.500% 03/01/36		12/02/2014	WELLS FARGO SEC LLC		1,886,026	1,680,202	1,649,092	1,650,422	0	(428)	0	(428)	0	1,649,994	0	236,032	236,032	93,438	03/01/2036
3128LX-LC-2	FHLMC POOL NO G02123	5.500% 03/01/36		12/01/2014	Paydown		1,368,088	1,368,088	1,342,757	1,343,840	0	24,248	0	24,248	0	1,368,088	0	0	0	37,877	03/01/2036
3128LX-MK-3	FHLMC POOL NO G02162	5.500% 05/01/36		12/01/2014	Paydown		720,177	720,177	770,815	769,169	0	(48,992)	0	(48,992)	0	720,177	0	0	0	19,674	05/01/2036
3128LX-NK-2	FHLMC POOL NO G02194	5.500% 06/01/36		12/01/2014	Paydown		156,257	156,257	151,325	151,526	0	4,731	0	4,731	0	156,257	0	0	0	3,981	06/01/2036
3128LX-PC-8	FHLMC POOL NO G02219	6.000% 04/01/36		12/01/2014	Paydown		2,822,657	2,822,657	2,791,343	2,792,495	0	30,163	0	30,163	0	2,822,657	0	0	0	83,308	04/01/2036
3128LX-R5-1	FHLMC POOL NO G02308	5.500% 09/01/36		12/01/2014	Paydown		5,730	5,730	6,233	6,220	0	(490)	0	(490)	0	5,730	0	0	0	145	09/01/2036
3128LX-TD-2	FHLMC POOL NO G02348	5.500% 10/01/36		12/01/2014	Paydown		1,171,281	1,171,281	1,167,072	1,167,138	0	4,143	0	4,143	0	1,171,281	0	0	0	31,376	10/01/2036
3128M1-GE-3	FHLMC POOL NO G12097	4.500% 02/01/19		12/01/2014	Paydown		511,044	511,044	484,195	494,711	0	16,333	0	16,333	0	511,044	0	0	0	11,993	02/01/2019
3128M1-GF-0	FHLMC POOL NO G12098	4.500% 07/01/19		12/01/2014	Paydown		6,775,932	6,775,932	6,419,895	6,550,065	0	225,867	0	225,867	0	6,775,932	0	0	0	159,383	07/01/2019
3128M1-JN-0	FHLMC POOL NO G12169	6.500% 12/01/14		12/01/2014	Paydown		106,844	106,844	108,427	106,942	0	(98)	0	(98)	0	106,844	0	0	0	2,228	12/01/2014
3128M1-JR-1	FHLMC POOL NO G12172	5.000% 12/01/19		12/01/2014	Paydown		89,084	89,084	86,273	87,224	0	1,860	0	1,860	0	89,084	0	0	0	2,381	12/01/2019
3128M1-ML-0	FHLMC POOL NO G12263	5.500% 07/01/21		12/01/2014	Paydown		134,878	134,878	145,774	144,539	0	(9,661)	0	(9,661)	0	134,878	0	0	0	3,916	07/01/2021
3128M4-E9-0	FHLMC POOL NO G02560	5.000% 12/01/35		12/01/2014	Paydown		994,035	994,035	967,181	968,393	0	25,642	0	25,642	0	994,035	0	0	0	25,483	12/01/2035
3128M4-W9-0	FHLMC POOL NO G03072	5.000% 11/01/36		06/01/2014	Nomura Securities Intl		5,090,574	4,630,426	4,795,204	4,790,668	0	2,032	0	2,032	0	4,792,700	0	297,875	297,875	122,835	11/01/2036
3128M4-W9-0	FHLMC POOL NO G03072	5.000% 11/01/36		12/01/2014	Paydown		5,264,006	5,264,006	5,451,331	5,446,174	0	(182,168)	0	(182,168)	0	5,264,006	0	0	0	129,219	11/01/2036
3128M4-ZK-2	FHLMC POOL NO G03146	5.500% 07/01/37		12/02/2014	Merrill Lynch,Pierce,Fenner &		6,959,186	6,219,199	6,172,069	6,173,386	0	(556)	0	(556)	0	6,172,830	0	786,356	786,356	345,857	07/01/2037
3128M4-ZK-2	FHLMC POOL NO G03146	5.500% 07/01/37		12/01/2014	Paydown		2,627,878	2,627,878	2,607,963	2,608,520	0	19,358	0	19,358	0	2,627,878	0	0	0	71,294	07/01/2037
3128M5-KA-7	FHLMC POOL NO G03589	5.500% 05/01/37		12/01/2014	Paydown		87,371	87,371	87,951	87,924	0	(553)	0	(553)	0	87,371	0	0	0	2,258	05/01/2037
3128M5-KN-9	FHLMC POOL NO G03601	6.000% 07/01/37		12/01/2014	Paydown		283,343	283,343	295,673	295,137	0	(11,794)	0	(11,794)	0	283,343	0	0	0	8,315	07/01/2037
3128M6-AP-3	FHLMC POOL NO G04214	5.500% 05/01/38		12/01/2014	Paydown		82,753	82,753	82,617	82,615	0	137	0	137	0	82,753	0	0	0	2,255	05/01/2038
3128M6-AU-2	FHLMC POOL NO G04219	5.500% 04/01/38		12/01/2014	Paydown		2,647	2,647	2,879	2,873	0	(226)	0	(226)	0	2,647	0	0	0	71	04/01/2038
3128M6-AV-0	FHLMC POOL NO G04220	5.500% 03/01/38		12/01/2014	Paydown		951,721	951,721	933,281	933,842	0	17,879	0	17,879	0	951,721	0	0	0	25,844	03/01/2038
3128M6-P2-8	FHLMC POOL NO G04641	6.000% 06/01/38		12/01/2014	Paydown		102,668	102,668	107,136	106,966	0	(4,298)	0	(4,298)	0	102,668	0	0	0	3,209	06/01/2038
3128M6-R6-7	FHLMC POOL NO G04709	6.000% 10/01/38		12/01/2014	Paydown		145,930	145,930	152,280	152,028	0	(6,098)	0	(6,098)	0	145,930	0	0	0	4,274	10/01/2038
3128M7-4L-7	FHLMC POOL NO G05927	4.500% 07/01/40		12/01/2014	Paydown		3,270,629	3,270,629	3,489,403	3,485,449	0	(214,820)	0	(214,820)	0	3,270,629	0	0	0	79,493	07/01/2040
3128M7-TA-4	FHLMC POOL NO G05645	4.500% 10/01/39		12/01/2014	Paydown		6,927,400	6,927,400	7,356,033	7,345,547	0	(418,147)	0	(418,147)	0	6,927,400	0	0	0	179,415	10/01/2039
3128M7-UJ-3	FHLMC POOL NO G05685	4.000% 11/01/39		12/01/2014	Paydown		1,778,530	1,778,530	1,832,938	1,831,462	0	(52,933)	0	(52,933)	0	1,778,530	0	0	0	40,859	11/01/2039
3128MB-NW-0	FHLMC POOL NO G06405	4.500% 04/01/41		12/01/2014	Paydown		1,372,591	1,372,591	1,418,272	1,417,029	0	(44,438)	0	(44,438)	0	1,372,591	0	0	0	39,023	04/01/2041
3128MB-R3-0	FHLMC POOL NO G06506	4.000% 12/01/40		12/01/2014	Paydown		264,461	264,461	263,748	263,753	0	707	0	707	0	264,461	0	0	0	6,220	12/01/2040
3128M9-G5-5	FHLMC POOL NO G07120	3.500% 09/01/42		12/01/2014	Paydown		806,787	806,787	820,527	820,438	0	(13,651)	0	(13,651)	0	806,787	0	0	0	15,876	09/01/2042
3128M9-R9-5	FHLMC POOL NO G07412	3.500% 06/01/43		06/01/2014	Merrill Lynch,Pierce,Fenner &		5,260,572	5,144,027	5,225,206	5,224,765	0	(444)	0	(444)	0	5,224,321	0	36,251	36,251	95,522	06/01/2043
3128M9-R9-5	FHLMC POOL NO G07412	3.500% 06/01/43		06/01/2014	Paydown		262,660	262,660	266,805	266,782	0	(4,123)	0	(4,123)	0	262,660	0	0	0	2,487	06/01/2043
3128MB-GS-0	FHLMC POOL NO G12709	5.000% 07/01/22		12/01/2014	Paydown		267,473	267,473	259,667	260,804	0	6,669	0	6,669	0	267,473	0	0	0	6,642	07/01/2022
3128MB-HT-7	FHLMC POOL NO G12742	5.000% 08/01/22		12/01/2014	Paydown		918,755	918,755	889,864	894,195	0	24,560	0	24,560	0	918,755	0	0	0	23,708	08/01/2022
3128MJ-AQ-3	FHLMC POOL NO G08014	5.000% 10/01/34		12/01/2014	Paydown		55,400	55,400	52,003	52,166	0	3,234	0	3,234	0	55,400	0	0	0	1,439	10/01/2034
3128MJ-AT-7	FHLMC POOL NO G08017	6.500% 10/01/34		12/01/2014	Paydown		27,096	27,096	28,446	28,344	0	(1,248)	0	(1,248)	0	27,096	0	0	0	956	10/01/2034
3128MJ-B7-4	FHLMC POOL NO G08061	5.500% 06/01/35		12/01/2014	Paydown		4,145,939	4,145,939	4,063,344	4,067,793	0	78,146	0	78,146	0	4,145,939	0	0	0	119,142	06/01/2035
3128MJ-C9-9	FHLMC POOL NO G08095	5.500% 11/01/35		12/01/2014	Paydown		2,124,116	2,124,116	2,081,634	2,083,777	0	40,339	0	40,339	0	2,124,116	0	0	0	63,989	11/01/2035
3128MJ-DW-7	FHLMC POOL NO G08116	5.500% 03/01/36		12/01/2014	Paydown		1,141,773	1,141,773	1,099,402	1,101,312	0	40,460	0	40,460	0	1,141,773	0	0	0	32,816	03/01/2036
3128MJ-MN-7	FHLMC POOL NO G08364	4.500% 09/01/39		06/09/2014	WELLS FARGO SEC LLC		953,958	885,055	939,818	938,478	0	593	0	593	0	939,070	0	14,888	14,888	21,131	09/01/2039
3128MJ-MN-7	FHLMC POOL NO G08364	4.500% 09/01/39		12/01/2014	Paydown		4,964,091	4,964,091	5,271,244	5,263,725	0	(299,635)	0	(299,635)	0	4,964,091	0	0	0	121,185	09/01/2039
3128MJ-RJ-1	FHLMC POOL NO G08488	3.500% 04/01/42		12/01/2014	Paydown		100,974	100,974	105,060	104,973	0	(3,999)	0	(3,999)	0	100,974	0	0	0	2,033	04/01/2042
3128MJ-RM-4	FHLMC POOL NO G08491	3.500% 05/01/42		11/20/2014	Nomura Securities Intl		18,946,893	18,308,250	19,391,821	19,370,237	0	(8,155)	0	(8,155)	0	19,362,083	0	(415,189)	(415,189)	630,109	05/01/2042
3128MJ-RM-4	FHLMC POOL NO G08491	3.500% 05/01/42		11/01/2014	Paydown		1,446,778	1,446,778	1,532,406	1,530,700	0	(83,922)	0	(83,922)	0	1,446,778	0	0	0	27,512	05/01/2042
3128MM-DQ-3	FHLMC POOL NO G18110	5.500% 04/01/21		12/01/2014	Paydown		120,061	120,061	118,936	119,149	0	912	0	912	0	120,061	0	0	0	3,244	04/01/2021
3128NC-BT-0	FHLMC POOL NO 1G0050	2.323% 02/01/35		12/01/2014	Paydown		14,761	14,761	15,802	15,771	0	(1,010)	0	(1,010)	0	14,761	0	0	0	193	02/01/2035
3128NC-VB-7	FHLMC POOL NO 1G0610	2.348% 12/01/35		12/01/2014	Paydown		5,103	5,103	5,086	5,086	0	17	0	17	0	5,103	0	0	0	64	12/01/2035
3128P7-AU-7	FHLMC POOL NO C90919	5.500% 09/01/25		12/01/2014	Paydown		2,236	2,236	2,432	2,418	0	(183)	0	(183)	0	2,236	0	0	0	59	09/01/2025
3128P7-CZ-4	FHLMC POOL NO C90988	5.500% 09/01/26		12/01/2014	Paydown		8,272	8,272	8,998	8,960	0	(688)	0	(688)	0	8,272	0	0	0	232	09/01/2026
3128P7-D7-5	FHLMC POOL NO C91026	5.500% 04/01/27		12/01/2014	Paydown		263,213	263,213	286,326	285,238	0	(22,025)	0	(22,025)	0	263,213	0	0	0	7,279	04/01/2027
3128P7-JM-6	FHLMC POOL NO C91168	5.500% 04/01/28		12/01/2014	Paydown		12,738	12,738	13,856	13,810	0	(1,072)	0	(1,072)	0	12,738	0	0	0	369	04/01/2028
3128P7-KT-9	FHLMC POOL NO C91206	5.500% 08/01/28		12/01/2014	Paydown		8,922	8,922	9,705	9,674	0	(752)	0	(752)	0	8,922	0	0	0	214	08/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3128PB-EA-8	FHLMC POOL NO J00129 5.500% 10/01/20		12/01/2014	Paydown		185,202	185,202	200,257	197,877	0	(12,675)	0	(12,675)	0	185,202	0	0	0	5,541	10/01/2020
3128PB-WG-5	FHLMC POOL NO J00647 5.500% 12/01/20		12/01/2014	Paydown		66,930	66,930	72,370	71,627	0	(4,697)	0	(4,697)	0	66,930	0	0	0	2,021	12/01/2020
3128PC-FH-0	FHLMC POOL NO J01068 5.500% 01/01/21		12/01/2014	Paydown		158,745	158,745	171,568	169,815	0	(11,070)	0	(11,070)	0	158,745	0	0	0	3,347	01/01/2021
3128PC-SA-1	FHLMC POOL NO J01413 5.000% 03/01/21		12/01/2014	Paydown		247,649	247,649	267,004	264,569	0	(16,920)	0	(16,920)	0	247,649	0	0	0	7,008	03/01/2021
3128PD-QH-6	FHLMC POOL NO J02256 5.500% 07/01/20		12/01/2014	Paydown		62,531	62,531	67,614	66,865	0	(4,335)	0	(4,335)	0	62,531	0	0	0	1,570	07/01/2020
3128PD-QJ-2	FHLMC POOL NO J02257 5.500% 07/01/20		12/01/2014	Paydown		74,006	74,006	80,022	79,026	0	(5,020)	0	(5,020)	0	74,006	0	0	0	2,080	07/01/2020
3128PD-SD-3	FHLMC POOL NO J02316 5.500% 07/01/20		12/01/2014	Paydown		72,832	72,832	78,753	77,844	0	(5,012)	0	(5,012)	0	72,832	0	0	0	2,229	07/01/2020
3128PH-CD-1	FHLMC POOL NO J05468 5.500% 07/01/22		12/01/2014	Paydown		365,521	365,521	394,820	391,879	0	(26,358)	0	(26,358)	0	365,521	0	0	0	10,310	07/01/2022
3128PJ-2G-1	FHLMC POOL NO J07075 5.000% 02/01/23		12/01/2014	Paydown		79,648	79,648	85,805	85,309	0	(5,661)	0	(5,661)	0	79,648	0	0	0	1,879	02/01/2023
3128PK-ER-1	FHLMC POOL NO J07344 5.000% 03/01/23		12/01/2014	Paydown		32,850	32,850	35,390	35,234	0	(2,384)	0	(2,384)	0	32,850	0	0	0	899	03/01/2023
3128PK-L5-1	FHLMC POOL NO J07548 5.000% 04/01/23		12/01/2014	Paydown		704,615	704,615	759,085	753,423	0	(48,809)	0	(48,809)	0	704,615	0	0	0	17,790	04/01/2023
3128PK-L6-9	FHLMC POOL NO J07549 5.000% 04/01/23		12/01/2014	Paydown		746,322	746,322	804,016	798,291	0	(51,969)	0	(51,969)	0	746,322	0	0	0	20,333	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523 4.500% 09/01/24		12/01/2014	Paydown		362,002	362,002	385,508	383,688	0	(21,686)	0	(21,686)	0	362,002	0	0	0	8,754	09/01/2024
3128PP-UL-5	FHLMC POOL NO J10587 4.500% 08/01/24		12/01/2014	Paydown		398,777	398,777	424,671	423,359	0	(24,581)	0	(24,581)	0	398,777	0	0	0	10,996	08/01/2024
3128PP-UN-1	FHLMC POOL NO J10589 4.500% 08/01/24		12/01/2014	Paydown		1,084,534	1,084,534	1,154,955	1,150,562	0	(66,028)	0	(66,028)	0	1,084,534	0	0	0	30,406	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690 4.500% 09/01/24		12/01/2014	Paydown		376,851	376,851	401,320	399,553	0	(22,703)	0	(22,703)	0	376,851	0	0	0	9,910	09/01/2024
3128PP-XU-2	FHLMC POOL NO J10691 4.500% 09/01/24		12/01/2014	Paydown		191,551	191,551	203,989	203,299	0	(11,747)	0	(11,747)	0	191,551	0	0	0	2,812	09/01/2024
3128PQ-XK-2	FHLMC POOL NO J11582 4.000% 01/01/25		12/01/2014	Paydown		534,130	534,130	563,346	561,493	0	(27,363)	0	(27,363)	0	534,130	0	0	0	12,393	01/01/2025
3128PQ-Y4-7	FHLMC POOL NO J11631 4.000% 02/01/25		12/01/2014	Paydown		462,281	462,281	487,567	485,480	0	(23,199)	0	(23,199)	0	462,281	0	0	0	9,865	02/01/2025
3128PR-J9-1	FHLMC POOL NO J12088 4.000% 05/01/25		12/01/2014	Paydown		562,052	562,052	592,795	590,127	0	(28,075)	0	(28,075)	0	562,052	0	0	0	11,500	05/01/2025
3128PT-MC-6	FHLMC POOL NO J13955 4.000% 12/01/25		12/01/2014	Paydown		821,418	821,418	846,061	843,659	0	(22,241)	0	(22,241)	0	821,418	0	0	0	24,470	12/01/2025
3128QG-FP-2	FHLMC POOL NO 1N0174 2.121% 07/01/36		12/01/2014	Paydown		165,393	165,393	177,614	177,242	0	(11,849)	0	(11,849)	0	165,393	0	0	0	1,206	07/01/2036
312906-2N-9	FREDDIE MAC SERIES 1991 1136 CLASS G		12/01/2014	Paydown		12,714	12,714	12,474	12,604	0	110	0	110	0	12,714	0	0	0	657	09/15/2021
312906-6Z-8	FREDDIE MAC SERIES 1991 1146 CLASS E		12/15/2014	Paydown		1,988	1,988	1,951	1,960	0	28	0	28	0	1,988	0	0	0	13	09/15/2021
312927-HV-1	FHLMC POOL NO A81144 6.500% 08/01/38		12/01/2014	Paydown		424,371	424,371	433,787	433,388	0	(9,016)	0	(9,016)	0	424,371	0	0	0	14,873	08/01/2038
312929-P2-2	FHLMC POOL NO A83141 5.500% 11/01/38		12/01/2014	Paydown		715,156	715,156	778,221	777,199	0	(62,044)	0	(62,044)	0	715,156	0	0	0	24,018	11/01/2038
312929-RW-4	FHLMC POOL NO A83201 5.500% 11/01/38		12/01/2014	Paydown		8,494	8,494	9,240	9,218	0	(724)	0	(724)	0	8,494	0	0	0	412	11/01/2038
31292G-2S-4	FHLMC GOLD POOL NO C00785		12/01/2014	Paydown		32,298	32,298	33,198	33,108	0	(810)	0	(810)	0	32,298	0	0	0	981	06/01/2029
31292G-DM-5	FHLMC GOLD POOL NO C00108		12/01/2014	Paydown		102	102	105	105	0	(2)	0	(2)	0	102	0	0	0	4	03/01/2022
31292G-FG-6	FHLMC GOLD POOL NO C00167		12/01/2014	Paydown		240	240	249	247	0	(7)	0	(7)	0	240	0	0	0	10	09/01/2022
31292G-G3-4	FHLMC GOLD POOL NO C00218		12/01/2014	Paydown		1,224	1,224	1,220	1,220	0	4	0	4	0	1,224	0	0	0	67	12/01/2022
31292G-GA-8	FHLMC GOLD POOL NO C00193		12/01/2014	Paydown		1,535	1,535	1,596	1,581	0	(46)	0	(46)	0	1,535	0	0	0	64	12/01/2022
31292G-GP-5	FHLMC GOLD POOL NO C00206		12/01/2014	Paydown		1,087	1,087	1,117	1,110	0	(23)	0	(23)	0	1,087	0	0	0	47	01/01/2023
31292G-GS-9	FHLMC GOLD POOL NO C00209		12/01/2014	Paydown		164	164	159	160	0	4	0	4	0	164	0	0	0	6	02/01/2023
31292G-HE-9	FHLMC GOLD POOL NO C00229		12/01/2014	Paydown		1,814	1,814	1,883	1,866	0	(51)	0	(51)	0	1,814	0	0	0	73	05/01/2023
31292G-KV-7	FHLMC GOLD POOL NO C00308		12/01/2014	Paydown		480	480	464	467	0	12	0	12	0	480	0	0	0	23	01/01/2024
31292G-L3-8	FHLMC GOLD POOL NO C00346		12/01/2014	Paydown		423	423	440	436	0	(13)	0	(13)	0	423	0	0	0	16	07/01/2024
31292G-L8-7	FHLMC GOLD POOL NO C00351		12/01/2014	Paydown		185	185	191	190	0	(5)	0	(5)	0	185	0	0	0	7	07/01/2024
31292G-LQ-7	FHLMC GOLD POOL NO C00335		12/01/2014	Paydown		21,055	21,055	21,885	21,700	0	(644)	0	(644)	0	21,055	0	0	0	821	05/01/2024
31292G-LU-8	FHLMC GOLD POOL NO C00339		12/01/2014	Paydown		1,561	1,561	1,540	1,543	0	18	0	18	0	1,561	0	0	0	71	06/01/2024
31292G-QM-1	FHLMC GOLD POOL NO C00460		12/01/2014	Paydown		5,047	5,047	5,209	5,184	0	(137)	0	(137)	0	5,047	0	0	0	220	05/01/2026
31292G-XD-3	FHLMC GOLD POOL NO C00676		12/01/2014	Paydown		2,094	2,094	2,002	2,009	0	85	0	85	0	2,094	0	0	0	72	11/01/2028
31292G-Z5-8	FHLMC GOLD POOL NO C00764		12/01/2014	Paydown		83,168	83,168	82,726	82,753	0	415	0	415	0	83,168	0	0	0	2,512	05/01/2029
31292H-4F-8	FHLMC POOL NO C01722 7.000% 09/01/33		12/01/2014	Paydown		19,666	19,666	20,600	20,541	0	(875)	0	(875)	0	19,666	0	0	0	285	09/01/2033
31292H-6A-7	FHLMC FGOLD 30YR 7.000% 11/01/33		12/01/2014	Paydown		6,494	6,494	6,803	6,782	0	(287)	0	(287)	0	6,494	0	0	0	141	11/01/2033
31292H-7J-7	FHLMC POOL NO C01797 144A		12/01/2014	Paydown		169,153	169,153	163,466	163,753	0	5,400	0	5,400	0	169,153	0	0	0	4,883	03/01/2034
31292H-GC-2	FHLMC POOL NO C01095 7.000% 11/01/30		12/01/2014	Paydown		5,377	5,377	5,633	5,615	0	(238)	0	(238)	0	5,377	0	0	0	171	11/01/2030
31292H-GL-2	FHLMC POOL NO C01103 7.500% 12/01/30		12/01/2014	Paydown		1,329	1,329	1,384	1,379	0	(51)	0	(51)	0	1,329	0	0	0	40	12/01/2030
31292H-L9-3	FHLMC POOL NO C01252 6.500% 11/01/31		12/01/2014	Paydown		269,811	269,811	274,731	274,363	0	(4,552)	0	(4,552)	0	269,811	0	0	0	9,621	11/01/2031
31292H-LZ-5	FHLMC POOL NO C01244 6.500% 10/01/31		12/01/2014	Paydown		24,102	24,102	24,954	24,896	0	(795)	0	(795)	0	24,102	0	0	0	722	10/01/2031
31292H-MF-8	FHLMC POOL NO C01258 6.000% 11/01/31		12/01/2014	Paydown		2,918	2,918	2,906	2,907	0	12	0	12	0	2,918	0	0	0	88	11/01/2031
31292H-N3-4	FHLMC POOL NO C01310 6.500% 03/01/32		12/01/2014	Paydown		20,241	20,241	21,250	21,180	0	(939)	0	(939)	0	20,241	0	0	0	698	03/01/2032
31292H-W6-7	FHLMC POOL NO C01569 7.000% 03/01/33		12/01/2014	Paydown		1,904	1,904	1,994	1,988	0	(85)	0	(85)	0	1,904	0	0	0	74	03/01/2033
31292H-YK-4	FHLMC POOL NO C01614 4.500% 08/01/33		12/01/2014	Paydown		184,535	184,535	178,220	178,799	0	5,736	0	5,736	0	184,535	0	0	0	4,569	08/01/2033
31292J-AK-6	FHLMC POOL NO C01810 6.500% 02/01/34		12/01/2014	Paydown		70,415	70,415	73,925	73,680	0	(3,264)	0	(3,264)	0	70,415	0	0	0	2,912	02/01/2034
31292J-B7-4	FHLMC POOL NO C01862 6.500% 05/01/34		12/01/2014	Paydown		26,221	26,221	27,528	27,435	0	(1,214)	0	(1,214)	0	26,221	0	0	0	753	05/01/2034
31292J-BG-4	FHLMC POOL NO C01839 5.000% 05/01/34		12/01/2014	Paydown		3,970,638	3,970,638	3,811,192	3,822,043	0	148,595	0	148,595	0	3,970,638	0	0	0	103,148	05/01/2034
31292J-BQ-2	FHLMC MBS 5.500% 06/01/34		12/01/2014	Paydown		239,866	239,866	231,802	232,192	0	7,674	0	7,674	0	239,866	0	0	0	6,978	06/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		06/01/2014	Nomura Securities Intl		28,470,601	27,799,504	29,457,859	29,422,883	0	8,737	0	8,737	0	29,431,620	0	(961,019)	(961,019)	516,221	06/01/2042
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		12/01/2014	Paydown		2,099,039	2,099,039	2,221,760	2,219,180	0	(120,142)	0	(120,142)	0	2,099,039	0	0	0	32,814	06/01/2042
31292Y-SY-4	FHLMC GOLD POOL NO C14135		12/01/2014	Paydown		174	174	174	174	0	0	0	0	0	174	0	0	0	7	08/01/2028
31292Y-XH-5	FHLMC GOLD POOL NO C14280		12/01/2014	Paydown		6	6	7	6	0	0	0	0	0	6	0	0	0	0	09/01/2028
312939-C5-8	FHLMC POOL NO A90992 4.500% 02/01/40		12/01/2014	Paydown		272,973	272,973	291,232	290,951	0	(17,978)	0	(17,978)	0	272,973	0	0	0	7,715	02/01/2040
31293B-AQ-9	FHLMC GOLD POOL NO C15415		12/01/2014	Paydown		112,695	112,695	117,908	117,192	0	(4,497)	0	(4,497)	0	112,695	0	0	0	3,718	09/01/2028
31293E-FL-9	FHLMC GOLD POOL NO C18271		12/01/2014	Paydown		108	108	113	112	0	(5)	0	(5)	0	108	0	0	0	4	11/01/2028
31293H-SW-4	FHLMC GOLD POOL NO C20533		12/01/2014	Paydown		86	86	86	86	0	0	0	0	0	86	0	0	0	3	01/01/2029
31293N-TW-0	FHLMC GOLD POOL NO C25065		12/01/2014	Paydown		2,108	2,108	2,132	2,127	0	(20)	0	(20)	0	2,108	0	0	0	93	08/01/2027
31293T-F7-7	FHLMC GOLD POOL NO C29190		12/01/2014	Paydown		493	493	500	500	0	(7)	0	(7)	0	493	0	0	0	20	07/01/2029
31293T-F9-3	FHLMC GOLD POOL NO C29192		12/01/2014	Paydown		200	200	209	208	0	(8)	0	(8)	0	200	0	0	0	9	07/01/2029
31293V-FH-0	FHLMC GOLD POOL NO C30168		12/01/2014	Paydown		205	205	205	205	0	0	0	0	0	205	0	0	0	9	08/01/2029
312940-4X-4	FHLMC POOL NO A92638 4.500% 06/01/40		12/01/2014	Paydown		1,184,054	1,184,054	1,216,616	1,215,246	0	(31,192)	0	(31,192)	0	1,184,054	0	0	0	30,239	06/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2014	BPN Paribas Securities		4,165,205	3,795,175	3,804,070	3,803,511	0	(17)	0	(17)	0	3,803,494	0	361,711	361,711	172,206	04/01/2040
312940-DM-8	FHLMC POOL NO A91908 4.500% 04/01/40		12/01/2014	Paydown		417,453	417,453	418,432	418,370	0	(917)	0	(917)	0	417,453	0	0	0	11,920	04/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2014	BPN Paribas Securities		13,077,199	11,935,835	12,185,741	12,177,404	0	1,712	0	1,712	0	12,179,116	0	898,083	898,083	541,589	05/01/2040
312940-MG-1	FHLMC POOL NO A92159 4.500% 05/01/40		12/01/2014	Paydown		2,117,264	2,117,264	2,161,594	2,160,115	0	(42,851)	0	(42,851)	0	2,117,264	0	0	0	48,263	05/01/2040
312941-NJ-2	FHLMC POOL NO A93093 4.500% 07/01/40		12/01/2014	Paydown		1,619,486	1,619,486	1,727,815	1,726,048	0	(106,562)	0	(106,562)	0	1,619,486	0	0	0	40,173	07/01/2040
312941-SE-8	FHLMC POOL NO A93217 4.500% 07/01/40		12/01/2014	Paydown		812,473	812,473	866,820	865,936	0	(53,463)	0	(53,463)	0	812,473	0	0	0	20,240	07/01/2040
312942-EF-8	FHLMC POOL NO A93734 4.500% 09/01/40		12/01/2014	Paydown		1,351,631	1,351,631	1,450,019	1,447,742	0	(96,110)	0	(96,110)	0	1,351,631	0	0	0	34,475	09/01/2040
312943-UG-6	FHLMC POOL NO A95083 4.000% 11/01/40		12/01/2014	Paydown		3,363,221	3,363,221	3,477,782	3,473,365	0	(110,143)	0	(110,143)	0	3,363,221	0	0	0	76,333	11/01/2040
312946-AR-7	FHLMC POOL NO A97216 4.000% 03/01/41		12/01/2014	Paydown		667,562	667,562	695,412	694,689	0	(27,127)	0	(27,127)	0	667,562	0	0	0	15,299	03/01/2041
312946-ZJ-8	FHLMC POOL NO A97945 4.500% 04/01/41		12/01/2014	Paydown		644,409	644,409	653,370	653,054	0	(8,646)	0	(8,646)	0	644,409	0	0	0	15,086	04/01/2041
31294F-6V-3	FHLMC GOLD POOL NO C38984 - 30YR 6.00		12/01/2014	Paydown		4,250	4,250	4,740	4,723	0	(473)	0	(473)	0	4,250	0	0	0	140	10/01/2029
31294J-YR-3	FHLMC GOLD POOL NO E00720		07/01/2014	Paydown		7,876	7,876	7,997	7,871	0	5	0	5	0	7,876	0	0	0	137	07/01/2014
31294K-ZS-7	FHLMC POOL NO E01653 4.500% 06/01/19		12/01/2014	Paydown		142,994	142,994	152,810	151,020	0	(8,026)	0	(8,026)	0	142,994	0	0	0	3,356	06/01/2019
31295V-KX-7	FHLMC GOLD POOL NO A00310		12/01/2014	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	05/15/2019
31295V-SS-0	FHLMC GOLD POOL NO A00529		12/01/2014	Paydown		114	114	122	120	0	(6)	0	(6)	0	114	0	0	0	9	08/01/2021
31295V-TU-4	FHLMC GOLD POOL NO A00563		12/01/2014	Paydown		769	769	811	796	0	(27)	0	(27)	0	769	0	0	0	40	11/01/2018
31295V-WE-6	FHLMC GOLD POOL NO A00645		12/01/2014	Paydown		5,508	5,508	5,829	5,750	0	(242)	0	(242)	0	5,508	0	0	0	287	01/01/2021
31295V-WX-4	FHLMC GOLD POOL NO A00662		12/01/2014	Paydown		176	176	184	179	0	(3)	0	(3)	0	176	0	0	0	9	09/01/2016
31295W-H2-7	FHLMC GOLD POOL NO A01149		12/01/2014	Paydown		225	225	232	229	0	(4)	0	(4)	0	225	0	0	0	9	08/01/2018
31295X-A5-5	FHLMC GOLD POOL NO A01828		12/01/2014	Paydown		319	319	328	323	0	(4)	0	(4)	0	319	0	0	0	13	01/01/2017
312965-QS-8	FHLMC POOL NO B13165 4.500% 04/01/19		12/01/2014	Paydown		44,716	44,716	47,786	47,206	0	(2,490)	0	(2,490)	0	44,716	0	0	0	1,059	04/01/2019
31296N-NW-3	FHLMC POOL NO A14005 5.500% 10/01/33		12/01/2014	Paydown		14,441	14,441	14,611	14,597	0	(155)	0	(155)	0	14,441	0	0	0	365	10/01/2033
31296P-U6-7	FHLMC POOL NO A15105 5.500% 10/01/33		12/01/2014	Paydown		59,714	59,714	59,080	59,135	0	579	0	579	0	59,714	0	0	0	2,113	10/01/2033
31296Q-4R-8	FHLMC POOL NO A16232 5.500% 11/01/33		12/01/2014	Paydown		106,360	106,360	106,462	106,444	0	(84)	0	(84)	0	106,360	0	0	0	1,573	11/01/2033
31296S-4A-1	FHLMC POOL NO A18017 5.500% 01/01/34		12/01/2014	Paydown		9,963	9,963	10,091	10,076	0	(113)	0	(113)	0	9,963	0	0	0	300	01/01/2034
31296S-6H-4	FHLMC POOL NO A18072 5.500% 01/01/34		12/01/2014	Paydown		90,607	90,607	91,768	91,674	0	(1,066)	0	(1,066)	0	90,607	0	0	0	4,863	01/01/2034
31296S-HZ-2	FHLMC POOL NO A17448 5.500% 01/01/34		12/01/2014	Paydown		3,124	3,124	3,164	3,161	0	(37)	0	(37)	0	3,124	0	0	0	94	01/01/2034
31296S-JT-4	FHLMC POOL NO A17474 5.500% 01/01/34		12/01/2014	Paydown		229,812	229,812	232,757	232,423	0	(2,610)	0	(2,610)	0	229,812	0	0	0	8,882	01/01/2034
31296S-MH-6	FHLMC POOL NO A17560 6.500% 01/01/34		12/01/2014	Paydown		7,797	7,797	8,108	8,085	0	(288)	0	(288)	0	7,797	0	0	0	280	01/01/2034
31296S-U5-3	FHLMC POOL NO A17804 5.500% 01/01/34		12/01/2014	Paydown		19,109	19,109	19,333	19,310	0	(200)	0	(200)	0	19,109	0	0	0	657	01/01/2034
31296S-U6-1	FHLMC POOL NO A17805 5.500% 01/01/34		12/01/2014	Paydown		41,122	41,122	41,619	41,595	0	(472)	0	(472)	0	41,122	0	0	0	1,184	01/01/2034
31296T-FY-5	FHLMC POOL NO A18283 5.500% 02/01/34		12/01/2014	Paydown		192,024	192,024	194,342	194,203	0	(2,179)	0	(2,179)	0	192,024	0	0	0	5,083	02/01/2034
31296T-SW-5	FHLMC POOL NO A18633 5.500% 02/01/34		12/01/2014	Paydown		9,424	9,424	9,544	9,532	0	(109)	0	(109)	0	9,424	0	0	0	283	02/01/2034
31296U-CY-5	FHLMC POOL NO A19087 5.500% 02/01/34		12/01/2014	Paydown		98,116	98,116	99,373	99,255	0	(1,139)	0	(1,139)	0	98,116	0	0	0	3,534	02/01/2034
31296U-FV-8	FHLMC POOL NO A19180 5.500% 03/01/34		12/01/2014	Paydown		101,973	101,973	103,279	103,147	0	(1,174)	0	(1,174)	0	101,973	0	0	0	881	03/01/2034
31296U-MH-1	FHLMC POOL NO A19360 5.500% 01/01/34		12/01/2014	Paydown		10,411	10,411	10,545	10,529	0	(118)	0	(118)	0	10,411	0	0	0	235	01/01/2034
31296W-RN-9	FHLMC POOL NO A20493 5.000% 04/01/34		12/01/2014	Paydown		21,637	21,637	21,426	21,437	0	200	0	200	0	21,637	0	0	0	591	04/01/2034
31296W-YT-8	FHLMC POOL NO A20722 5.500% 04/01/34		12/01/2014	Paydown		385,495	385,495	389,850	389,460	0	(3,965)	0	(3,965)	0	385,495	0	0	0	8,486	04/01/2034
31296X-5V-3	FHLMC POOL NO A21760 5.000% 05/01/34		12/01/2014	Paydown		67,373	67,373	66,415	66,477	0	895	0	895	0	67,373	0	0	0	1,644	05/01/2034
31296X-F3-4	FHLMC POOL NO A21086 5.500% 04/01/34		12/01/2014	Paydown		378,665	378,665	383,191	382,854	0	(4,189)	0	(4,189)	0	378,665	0	0	0	9,861	04/01/2034
31296X-SN-6	FHLMC POOL NO. A12425 5.500% 05/01/34		12/01/2014	Paydown		75,928	75,928	73,375	73,469	0	2,459	0	2,459	0	75,928	0	0	0	2,782	05/01/2034
31296Y-GE-7	FHLMC POOL NO A21997 5.000% 05/01/34		12/01/2014	Paydown		79,248	79,248	74,388	74,587	0	4,661	0	4,661	0	79,248	0	0	0	1,598	05/01/2034
31296Y-TX-1	FHLMC POOL NO A22366 5.000% 05/01/34		12/01/2014	Paydown		1,152,120	1,152,120	1,105,855	1,108,310	0	43,810	0	43,810	0	1,152,120	0	0	0	28,385	05/01/2034
312970-2A-3	FHLMC POOL NO B17969 5.500% 03/01/20		12/01/2014	Paydown		29,138	29,138	31,506	31,119	0	(1,982)	0	(1,982)	0	29,138	0	0	0	876	03/01/2020
312970-CX-2	FHLMC POOL NO B17286 4.500% 11/01/19		12/01/2014	Paydown		83,983	83,983	89,810	88,998	0	(5,015)	0	(5,015)	0	83,983	0	0	0	2,033	11/01/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
312970-KJ-4	FHLMC POOL NO B17497 4.500% 12/01/19		12/01/2014	Paydown		162,984	162,984	174,292	172,749	0	(9,765)	0	(9,765)	0	162,984	0	0	0	3,331	12/01/2019
312971-LX-0	FHLMC POOL NO B18442 5.000% 05/01/20		12/01/2014	Paydown		182,783	182,783	197,176	194,978	0	(12,195)	0	(12,195)	0	182,783	0	0	0	4,994	05/01/2020
312972-R2-0	FHLMC POOL NO B19505 5.000% 07/01/20		12/01/2014	Paydown		121,229	121,229	130,776	129,303	0	(8,073)	0	(8,073)	0	121,229	0	0	0	3,767	07/01/2020
312972-R3-8	FHLMC POOL NO B19506 5.000% 07/01/20		12/01/2014	Paydown		334,757	334,757	361,117	357,087	0	(22,330)	0	(22,330)	0	334,757	0	0	0	9,188	07/01/2020
312972-R4-6	FHLMC POOL NO B19507 5.000% 07/01/20		12/01/2014	Paydown		217,834	217,834	234,987	232,566	0	(14,732)	0	(14,732)	0	217,834	0	0	0	4,558	07/01/2020
31297A-X3-3	FHLMC POOL NO A23398 5.500% 06/01/34		12/01/2014	Paydown		807,580	807,580	812,793	812,390	0	(4,810)	0	(4,810)	0	807,580	0	0	0	24,128	06/01/2034
31297B-4V-1	FHLMC POOL NO A24436 5.500% 07/01/34		12/01/2014	Paydown		48,020	48,020	48,335	48,307	0	(287)	0	(287)	0	48,020	0	0	0	1,864	07/01/2034
31297B-AM-4	FHLMC POOL NO A23612 5.000% 06/01/34		12/01/2014	Paydown		42,189	42,189	45,726	45,654	0	(3,465)	0	(3,465)	0	42,189	0	0	0	950	06/01/2034
31297B-JC-7	FHLMC POOL NO A23859 5.000% 06/01/34		12/01/2014	Paydown		6,198	6,198	6,164	6,166	0	32	0	32	0	6,198	0	0	0	135	06/01/2034
31297C-QX-1	FHLMC POOL NO A24970 6.500% 07/01/34		12/01/2014	Paydown		1,994	1,994	2,093	2,087	0	(93)	0	(93)	0	1,994	0	0	0	70	07/01/2034
31297C-ZU-7	FHLMC POOL NO A25255 6.500% 08/01/34		12/01/2014	Paydown		1,046	1,046	1,098	1,095	0	(49)	0	(49)	0	1,046	0	0	0	37	08/01/2034
31297E-TE-6	FHLMC POOL NO A26849 6.500% 09/01/34		12/01/2014	Paydown		37,170	37,170	39,023	38,857	0	(1,686)	0	(1,686)	0	37,170	0	0	0	313	09/01/2034
31297E-TS-5	FHLMC POOL NO A26861 6.500% 09/01/34		12/01/2014	Paydown		60,340	60,340	63,772	63,478	0	(3,138)	0	(3,138)	0	60,340	0	0	0	3,053	09/01/2034
31297K-FD-9	FHLMC POOL NO A30164 6.500% 12/01/34		12/01/2014	Paydown		105,223	105,223	109,432	109,042	0	(3,820)	0	(3,820)	0	105,223	0	0	0	4,716	12/01/2034
31297K-JQ-6	FHLMC POOL NO A30271 6.500% 12/01/34		12/01/2014	Paydown		268,586	268,586	279,329	278,498	0	(9,912)	0	(9,912)	0	268,586	0	0	0	4,654	12/01/2034
31297U-S5-0	FHLMC POOL NO A38640 5.500% 10/01/35		12/01/2014	Paydown		228,636	228,636	248,713	248,182	0	(19,546)	0	(19,546)	0	228,636	0	0	0	5,318	10/01/2035
31298B-N8-0	FHLMC GOLD POOL NO C43115 - 30YR 5.5		12/01/2014	Paydown		60,222	60,222	66,075	65,796	0	(5,573)	0	(5,573)	0	60,222	0	0	0	1,498	11/01/2029
31298D-CA-3	FHLMC GOLD POOL NO C44565		12/01/2014	Paydown		64	64	67	67	0	(3)	0	(3)	0	64	0	0	0	2	11/01/2030
31298E-W5-0	FHLMC GOLD POOL NO C46068		12/01/2014	Paydown		517	517	542	540	0	(23)	0	(23)	0	517	0	0	0	20	12/01/2030
31298M-AW-7	FHLMC GOLD POOL NO C50921		12/01/2014	Paydown		1,088	1,088	1,105	1,104	0	(16)	0	(16)	0	1,088	0	0	0	39	04/01/2031
31298Q-F3-7	FHLMC GOLD POOL NO C53786		12/01/2014	Paydown		21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	06/01/2031
31298R-ZR-0	FHLMC GOLD POOL NO C55252		05/01/2014	Paydown		9,105	9,105	9,521	9,509	0	(404)	0	(404)	0	9,105	0	0	0	263	07/01/2031
31298T-R3-8	FHLMC GOLD POOL NO C56806		12/01/2014	Paydown		13,342	13,342	13,552	13,539	0	(197)	0	(197)	0	13,342	0	0	0	286	08/01/2031
31298T-TX-0	FHLMC GOLD POOL NO C56866		12/01/2014	Paydown		280	280	293	292	0	(12)	0	(12)	0	280	0	0	0	11	08/01/2031
31298U-S9-1	FHLMC GOLD POOL NO C57744		12/01/2014	Paydown		154	154	157	157	0	(2)	0	(2)	0	154	0	0	0	5	09/01/2031
31298V-FX-0	FHLMC GOLD POOL NO C58282		12/01/2014	Paydown		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	2	01/01/2030
31298W-4X-0	FHLMC GOLD POOL NO C59838		12/01/2014	Paydown		1,679	1,679	1,706	1,704	0	(25)	0	(25)	0	1,679	0	0	0	61	11/01/2031
31298W-AB-1	FHLMC GOLD POOL NO C59002		12/01/2014	Paydown		166	166	169	169	0	(2)	0	(2)	0	166	0	0	0	6	10/01/2031
31298W-JP-1	FHLMC GOLD POOL NO C59270		12/01/2014	Paydown		2,848	2,848	2,983	2,974	0	(126)	0	(126)	0	2,848	0	0	0	109	10/01/2031
31298W-L6-0	FHLMC GOLD FGOLD 30YR 7.000% 10/01/31		12/01/2014	Paydown		262	262	274	274	0	(12)	0	(12)	0	262	0	0	0	10	10/01/2031
31298W-SM-8	FHLMC GOLD POOL NO C59524		12/01/2014	Paydown		745	745	779	778	0	(33)	0	(33)	0	745	0	0	0	29	10/01/2031
31298Y-EM-9	FHLMC GOLD POOL NO C60140		04/01/2014	Paydown		691	691	688	688	0	3	0	3	0	691	0	0	0	14	11/01/2031
31298Y-KZ-3	FHLMC GOLD POOL NO C60312		12/01/2014	Paydown		1,674	1,674	1,667	1,667	0	7	0	7	0	1,674	0	0	0	55	11/01/2031
31298Y-MX-6	FHLMC GOLD POOL NO C60374		12/01/2014	Paydown		8,446	8,446	8,410	8,413	0	33	0	33	0	8,446	0	0	0	383	11/01/2031
31298Y-PP-0	FHLMC GOLD POOL NO C60430		12/01/2014	Paydown		904	904	918	917	0	(13)	0	(13)	0	904	0	0	0	32	11/01/2031
31298Y-S4-4	FHLMC GOLD POOL NO C60539		12/01/2014	Paydown		238,283	238,283	240,815	240,598	0	(2,315)	0	(2,315)	0	238,283	0	0	0	11,325	11/01/2031
3132GL-Q4-9	FHLMC POOL NO Q05275 4.000% 12/01/41		11/21/2014	WELLS FARGO SEC LLC		10,958,949	10,247,994	10,824,444	10,805,534	0	(6,949)	0	(6,949)	0	10,798,585	0	160,364	160,364	404,227	12/01/2041
3132GL-Q4-9	FHLMC POOL NO Q05275 4.000% 12/01/41		11/01/2014	Paydown		928,230	928,230	980,443	978,730	0	(50,500)	0	(50,500)	0	928,230	0	0	0	19,675	12/01/2041
3132HL-PW-7	FHLMC POOL NO Q10437 3.500% 08/01/42		12/01/2014	Paydown		2,194,729	2,194,729	2,232,173	2,231,958	0	(37,229)	0	(37,229)	0	2,194,729	0	0	0	46,434	08/01/2042
31335G-AL-9	FHLMC GOLD POOL NO C80011		12/01/2014	Paydown		26	26	26	26	0	1	0	1	0	26	0	0	0	1	02/01/2023
31335G-BR-5	FHLMC GOLD POOL NO C80048		12/01/2014	Paydown		20,512	20,512	20,593	20,562	0	(50)	0	(50)	0	20,512	0	0	0	748	07/01/2023
31335G-CL-7	FHLMC GOLD POOL NO C80075		12/01/2014	Paydown		1,154	1,154	1,201	1,188	0	(34)	0	(34)	0	1,154	0	0	0	47	11/01/2023
31335G-E7-6	FHLMC GOLD POOL NO C80158		12/01/2014	Paydown		301	301	293	294	0	7	0	7	0	301	0	0	0	17	05/01/2024
31335G-FA-8	FHLMC GOLD POOL NO C80161		12/01/2014	Paydown		7,458	7,458	7,587	7,557	0	(99)	0	(99)	0	7,458	0	0	0	268	06/01/2024
31335G-FL-4	FHLMC GOLD POOL NO C80171		12/01/2014	Paydown		1,158	1,158	1,205	1,194	0	(36)	0	(36)	0	1,158	0	0	0	46	04/01/2024
31335G-FP-5	FHLMC GOLD POOL NO C80174		12/01/2014	Paydown		2,300	2,300	2,396	2,376	0	(76)	0	(76)	0	2,300	0	0	0	114	07/01/2024
31335G-FS-9	FHLMC GOLD POOL NO C80177		12/01/2014	Paydown		1,292	1,292	1,345	1,334	0	(42)	0	(42)	0	1,292	0	0	0	43	05/01/2024
31335G-GM-1	FHLMC GOLD POOL NO C80204		12/01/2014	Paydown		836	836	862	857	0	(21)	0	(21)	0	836	0	0	0	34	06/01/2024
31335G-HE-8	FHLMC GOLD POOL NO C80229		12/01/2014	Paydown		263	263	267	266	0	(3)	0	(3)	0	263	0	0	0	11	10/01/2024
31335G-JR-7	FHLMC GOLD POOL NO C80272		12/01/2014	Paydown		132	132	135	134	0	(3)	0	(3)	0	132	0	0	0	6	12/01/2024
31335G-KG-9	FHLMC GOLD POOL NO C80295		12/01/2014	Paydown		9,379	9,379	9,696	9,663	0	(284)	0	(284)	0	9,379	0	0	0	486	04/01/2025
31335G-L6-0	FHLMC GOLD POOL NO C80349		12/01/2014	Paydown		5,316	5,316	5,460	5,436	0	(120)	0	(120)	0	5,316	0	0	0	210	10/01/2025
31335G-LH-6	FHLMC GOLD POOL NO C80328		12/01/2014	Paydown		2,241	2,241	2,314	2,302	0	(61)	0	(61)	0	2,241	0	0	0	95	07/01/2025
31335G-LZ-6	FHLMC GOLD POOL NO C80344		12/01/2014	Paydown		1,784	1,784	1,841	1,832	0	(48)	0	(48)	0	1,784	0	0	0	77	09/01/2025
31335G-MF-9	FHLMC GOLD POOL NO C80358		12/01/2014	Paydown		2,288	2,288	2,347	2,337	0	(49)	0	(49)	0	2,288	0	0	0	80	11/01/2025
31335G-MW-2	FHLMC GOLD POOL NO C80373		12/01/2014	Paydown		868	868	888	885	0	(17)	0	(17)	0	868	0	0	0	30	01/01/2026
31335G-NC-5	FHLMC GOLD POOL NO C80387		12/01/2014	Paydown		45	45	45	45	0	0	0	0	0	45	0	0	0	2	04/01/2026
31335G-PL-3	FHLMC GOLD POOL NO C80427		12/01/2014	Paydown		55	55	56	56	0	(1)	0	(1)	0	55	0	0	0	1	09/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31335H-J5-3	FHLMC GOLD FGOLD 20YR 7.000% 06/01/19		12/01/2014	Paydown		657	657	688	676	0	(19)	0	(19)	0	657	0	0	0	26	06/01/2019
31335H-M5-9	FHLMC GOLD POOL NO C90380		12/01/2014	Paydown		650	650	681	674	0	(24)	0	(24)	0	650	0	0	0	25	11/01/2020
31335H-MP-5	FHLMC GOLD POOL NO C90366		12/01/2014	Paydown		1,458	1,458	1,527	1,512	0	(53)	0	(53)	0	1,458	0	0	0	47	10/01/2020
31335H-Q3-0	FHLMC GOLD POOL NO C90474		12/01/2014	Paydown		27,529	27,529	28,836	28,510	0	(981)	0	(981)	0	27,529	0	0	0	1,063	08/01/2021
31335H-QB-2	FHLMC GOLD POOL NO C90450		12/01/2014	Paydown		5,394	5,394	5,650	5,584	0	(190)	0	(190)	0	5,394	0	0	0	164	06/01/2021
31335H-QK-2	FHLMC GOLD POOL NO C90458		12/01/2014	Paydown		33,347	33,347	34,930	34,528	0	(1,181)	0	(1,181)	0	33,347	0	0	0	974	07/01/2021
31335H-RT-2	FHLMC GOLD POOL NO C90498		12/01/2014	Paydown		1,704	1,704	1,854	1,838	0	(134)	0	(134)	0	1,704	0	0	0	38	11/01/2021
31335H-SN-4	FHLMC GOLD POOL NO C90525		12/01/2014	Paydown		696	696	729	720	0	(25)	0	(25)	0	696	0	0	0	23	02/01/2022
31336K-DL-6	FHLMC GOLD POOL NO F80107		04/01/2014	Paydown		1,623	1,623	1,685	1,636	0	(14)	0	(14)	0	1,623	0	0	0	38	09/01/2015
313401-PL-9	FHLMC POOL NO 170110 12.000% 01/01/15		05/01/2014	Paydown		212	212	204	208	0	4	0	4	0	212	0	0	0	6	01/01/2015
313401-PM-7	FHLMC POOL NO 170111 12.500% 01/01/15		09/01/2014	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	01/01/2015
313401-RF-0	FHLMC POOL NO 170129 11.500% 06/01/15		12/01/2014	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	06/01/2015
31340B-E5-4	FHLMC POOL NO 141056 9.000% 10/01/16		12/01/2014	Paydown		7,955	7,955	8,295	8,018	0	(64)	0	(64)	0	7,955	0	0	0	345	10/01/2016
31340B-GT-0	FHLMC POOL NO 141110 9.000% 02/01/17		12/01/2014	Paydown		13,334	13,334	13,857	13,505	0	(171)	0	(171)	0	13,334	0	0	0	670	02/01/2017
31340Y-DS-5	FREDDIE MAC SERIES 1988 14 CLASS B		12/15/2014	Paydown		18,514	18,514	17,392	18,155	0	359	0	359	0	18,514	0	0	0	686	12/15/2019
31340Y-JX-8	FREDDIE MAC SERIES 1989 30 CLASS D		12/15/2014	Paydown		11,547	11,547	11,059	11,361	0	186	0	186	0	11,547	0	0	0	575	02/15/2020
31341D-ET-7	FHLMC POOL NO 252846 11.500% 03/01/15		12/01/2014	Paydown		642	642	630	632	0	10	0	10	0	642	0	0	0	40	03/01/2015
31349U-HL-5	FHLMC POOL NO 782935 2.375% 12/01/34		12/01/2014	Paydown		297,718	297,718	318,856	318,209	0	(20,490)	0	(20,490)	0	297,718	0	0	0	4,089	12/01/2034
31356D-3U-8	FHLMC GOLD POOL NO D51711		12/01/2014	Paydown		849	849	825	830	0	19	0	19	0	849	0	0	0	27	04/01/2024
31356D-K7-0	FHLMC GOLD POOL NO D51218		12/01/2014	Paydown		109	109	111	111	0	(2)	0	(2)	0	109	0	0	0	5	04/01/2024
31356D-L9-5	FHLMC GOLD POOL NO D51252		12/01/2014	Paydown		492	492	490	490	0	1	0	1	0	492	0	0	0	19	04/01/2024
31356D-W6-9	FHLMC GOLD POOL NO D51569		12/01/2014	Paydown		1,129	1,129	1,092	1,100	0	29	0	29	0	1,129	0	0	0	46	04/01/2024
31356D-Y8-3	FHLMC GOLD POOL NO D51635		12/01/2014	Paydown		395	395	394	394	0	1	0	1	0	395	0	0	0	15	04/01/2024
31356E-3G-7	FHLMC GOLD POOL NO D52599		12/01/2014	Paydown		49	49	48	48	0	1	0	1	0	49	0	0	0	2	05/01/2024
31356E-6S-8	FHLMC GOLD POOL NO D52681		12/01/2014	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	05/01/2024
31356F-AQ-4	FHLMC GOLD POOL NO D52715		12/01/2014	Paydown		229	229	217	219	0	10	0	10	0	229	0	0	0	9	05/01/2024
31356F-B3-4	FHLMC GOLD POOL NO D52758		12/01/2014	Paydown		816	816	851	844	0	(28)	0	(28)	0	816	0	0	0	33	05/01/2024
31356F-LF-6	FHLMC GOLD POOL NO D53026		12/01/2014	Paydown		292	292	291	291	0	1	0	1	0	292	0	0	0	12	04/01/2024
31356F-MY-4	FHLMC GOLD POOL NO D53075		12/01/2014	Paydown		560	560	546	549	0	11	0	11	0	560	0	0	0	23	05/01/2024
31356F-MZ-1	FHLMC GOLD POOL NO D53076		12/01/2014	Paydown		1,872	1,872	1,826	1,838	0	33	0	33	0	1,872	0	0	0	77	05/01/2024
31356F-PY-1	FHLMC GOLD POOL NO D53139		12/01/2014	Paydown		644	644	628	632	0	12	0	12	0	644	0	0	0	24	05/01/2024
31356G-4S-5	FHLMC GOLD POOL NO D54433		12/01/2014	Paydown		131	131	128	128	0	2	0	2	0	131	0	0	0	5	06/01/2024
31356G-AQ-2	FHLMC GOLD POOL NO D53615		08/01/2014	Paydown		324	324	316	318	0	7	0	7	0	324	0	0	0	9	06/01/2024
31356G-ER-6	FHLMC GOLD POOL NO D53744		12/01/2014	Paydown		363	363	354	355	0	8	0	8	0	363	0	0	0	15	06/01/2024
31356G-GR-4	FHLMC GOLD POOL NO D53808		12/01/2014	Paydown		2,024	2,024	2,097	2,073	0	(50)	0	(50)	0	2,024	0	0	0	83	06/01/2024
31356G-QC-6	FHLMC GOLD POOL NO D54051		12/01/2014	Paydown		218	218	210	212	0	6	0	6	0	218	0	0	0	9	06/01/2024
31356G-QG-7	FHLMC GOLD POOL NO D54055		12/01/2014	Paydown		3,298	3,298	3,203	3,223	0	74	0	74	0	3,298	0	0	0	162	06/01/2024
31356H-DW-4	FHLMC GOLD POOL NO D54617		12/01/2014	Paydown		917	917	942	937	0	(20)	0	(20)	0	917	0	0	0	38	07/01/2024
31356H-LG-0	FHLMC GOLD POOL NO D54827		12/01/2014	Paydown		598	598	619	614	0	(16)	0	(16)	0	598	0	0	0	25	07/01/2024
31356H-U8-8	FHLMC GOLD POOL NO D55107		12/01/2014	Paydown		668	668	666	666	0	2	0	2	0	668	0	0	0	27	07/01/2024
31356J-EQ-2	FHLMC GOLD POOL NO D55543		12/01/2014	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	08/01/2024
31356J-TG-8	FHLMC GOLD POOL NO D55951		12/01/2014	Paydown		154	154	151	151	0	3	0	3	0	154	0	0	0	6	08/01/2024
31356J-WL-3	FHLMC GOLD POOL NO D56051		12/01/2014	Paydown		991	991	1,030	1,018	0	(27)	0	(27)	0	991	0	0	0	41	09/01/2024
31356K-S6-8	FHLMC GOLD POOL NO D56841		12/01/2014	Paydown		6,732	6,732	6,722	6,719	0	13	0	13	0	6,732	0	0	0	277	07/01/2024
31356L-VF-2	FHLMC GOLD POOL NO D57814		11/01/2014	Paydown		450	450	448	448	0	1	0	1	0	450	0	0	0	28	11/01/2024
313586-QR-3	FEDERAL NATL MTG ASSN DEBENTURES		07/05/2014	Maturity		256,525,000	256,525,000	36,898,507	245,551,976	0	10,973,024	0	10,973,024	0	256,525,000	0	0	0	0	07/05/2014
31358G-SM-0	FANNIE MAE SERIES 1991 42 CLASS M		12/01/2014	Paydown		27	27	844	844	0	(817)	0	(817)	0	27	0	0	0	138	05/25/2021
31358H-4T-9	FANNIE MAE SERIES 1991 101 CLASS G		12/01/2014	Paydown		42,111	42,111	41,005	41,576	0	535	0	535	0	42,111	0	0	0	1,930	08/25/2021
31359S-JT-8	FEDERAL NATIONAL MORTGAGE ASSO CMO		12/01/2014	Paydown		23,760	23,760	26,446	26,533	0	(2,773)	0	(2,773)	0	23,760	0	0	0	958	03/25/2031
313602-HY-3	FANNIE MAE SERIES 1988 30 CLASS D		12/01/2014	Paydown		12,064	12,064	11,564	11,913	0	151	0	151	0	12,064	0	0	0	638	12/25/2018
31360E-3N-6	FNMA POOL NO 004405 3.614% 07/01/19		12/01/2014	Paydown		3,538	3,538	3,288	3,477	0	60	0	60	0	3,538	0	0	0	77	07/01/2019
31360G-B3-6	FNMA POOL NO 005458 12.000% 03/01/14		01/01/2014	Paydown		14	14	14	14	0	0	0	0	0	14	0	0	0	0	03/01/2014
31360M-WW-6	FNMA POOL NO 010561 12.000% 01/01/15		10/01/2014	Paydown		5,859	5,859	5,632	5,788	0	71	0	71	0	5,859	0	0	0	308	01/01/2015
313611-6E-0	FNMA POOL NO 047669 8.000% 05/01/17		12/01/2014	Paydown		5,228	5,228	5,353	5,261	0	(33)	0	(33)	0	5,228	0	0	0	230	05/01/2017
313614-3X-5	FNMA POOL NO 050314 10.000% 06/01/20		12/01/2014	Paydown		33	33	35	34	0	(2)	0	(2)	0	33	0	0	0	2	06/01/2020
313614-CJ-6	FNMA POOL NO 049573 8.000% 06/01/17		12/01/2014	Paydown		992	992	1,013	998	0	(6)	0	(6)	0	992	0	0	0	44	06/01/2017
313614-XS-3	FNMA POOL NO 050189 10.000% 05/01/19		12/01/2014	Paydown		82	82	89	86	0	(5)	0	(5)	0	82	0	0	0	3	05/01/2019
313615-B4-7	FNMA POOL NO 050459 10.000% 05/01/21		12/01/2014	Paydown		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	05/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313615-C3-8	FNMA POOL NO 050490 10.000% 08/01/21		12/01/2014	Paydown		558	558	608	596	0	(37)	0	(37)	0	558	0	0	0	53	08/01/2021
313615-GJ-9	FNMA POOL NO 050601 8.500% 07/01/22		12/01/2014	Paydown		1,347	1,347	1,386	1,375	0	(28)	0	(28)	0	1,347	0	0	0	52	07/01/2022
313615-K2-1	FNMA POOL NO 050713 8.500% 02/01/23		12/01/2014	Paydown		536	536	553	549	0	(13)	0	(13)	0	536	0	0	0	24	02/01/2023
313615-M9-4	FNMA POOL NO 050784 8.000% 06/01/23		12/01/2014	Paydown		10	10	9	10	0	0	0	0	0	10	0	0	0	1	06/01/2023
313615-TA-4	FNMA POOL NO 050945 6.000% 12/01/23		12/01/2014	Paydown		20,360	20,360	19,848	19,963	0	397	0	397	0	20,360	0	0	0	607	12/01/2023
313616-YV-0	FNMA POOL NO 052024 7.000% 07/01/17		12/01/2014	Paydown		792	792	799	794	0	(2)	0	(2)	0	792	0	0	0	31	07/01/2017
313619-Z7-6	FNMA POOL NO 054766 8.000% 09/01/17		12/01/2014	Paydown		666	666	679	669	0	(3)	0	(3)	0	666	0	0	0	29	09/01/2017
31361U-QT-1	FNMA POOL NO 041866 8.500% 02/01/17		03/01/2014	Paydown		569	569	567	566	0	3	0	3	0	569	0	0	0	12	02/01/2017
31362L-E7-1	FNMA POOL NO 064058 10.000% 08/01/18		12/01/2014	Paydown		1,254	1,254	1,381	1,309	0	(55)	0	(55)	0	1,254	0	0	0	69	08/01/2018
31362M-NJ-3	FNMA POOL NO 065193 10.000% 09/01/18		12/01/2014	Paydown		577	577	623	601	0	(24)	0	(24)	0	577	0	0	0	32	09/01/2018
31362T-JH-7	FNMA POOL NO 070464 10.000% 01/01/20		12/01/2014	Paydown		131	131	142	138	0	(7)	0	(7)	0	131	0	0	0	10	01/01/2020
31362T-PY-3	FNMA POOL NO 070639 10.000% 11/01/20		12/01/2014	Paydown		20	20	22	21	0	(1)	0	(1)	0	20	0	0	0	1	11/01/2020
31362T-XX-6	FNMA POOL NO 070894 8.000% 03/01/21		12/01/2014	Paydown		27	27	27	27	0	0	0	0	0	27	0	0	0	1	03/01/2021
31363F-KE-1	FNMA POOL NO 087593 10.000% 02/01/20		12/01/2014	Paydown		424	424	460	444	0	(20)	0	(20)	0	424	0	0	0	26	02/01/2020
31364J-F4-0	FANNIEMAE STRIP SERIES 1999 303 CLASS PO		12/01/2014	Paydown		11,609	11,609	9,127	8,872	0	2,737	0	2,737	0	11,609	0	0	0	0	11/25/2029
31364J-F5-7	FANNIEMAE STRIP SERIES 1999 303 CLASS IO		12/01/2014	Paydown		0	0	1,993	4,395	0	(4,395)	0	(4,395)	0	0	0	0	0	434	11/01/2029
31365D-6P-5	FNMA POOL NO 125178 8.000% 01/01/23		12/01/2014	Paydown		164	164	160	160	0	3	0	3	0	164	0	0	0	6	01/01/2023
31365D-A5-4	FNMA POOL NO 124328 8.000% 04/01/22		12/01/2014	Paydown		567	567	565	565	0	3	0	3	0	567	0	0	0	23	04/01/2022
31365D-JE-6	FNMA POOL NO 124561 7.500% 11/01/22		12/01/2014	Paydown		401	401	411	409	0	(8)	0	(8)	0	401	0	0	0	18	11/01/2022
31365D-JK-2	FNMA POOL NO 124566 8.000% 11/01/22		12/01/2014	Paydown		60	60	59	59	0	1	0	1	0	60	0	0	0	2	11/01/2022
31365D-R4-9	FNMA POOL NO 124807 8.000% 06/01/21		12/01/2014	Paydown		50	50	49	49	0	0	0	0	0	50	0	0	0	3	06/01/2021
31365D-SX-4	FNMA POOL NO 124834 8.000% 04/01/23		12/01/2014	Paydown		273	273	280	278	0	(6)	0	(6)	0	273	0	0	0	10	04/01/2023
31365D-X9-1	FNMA POOL NO 125004 8.500% 09/01/21		12/01/2014	Paydown		1,809	1,809	1,858	1,844	0	(35)	0	(35)	0	1,809	0	0	0	84	09/01/2021
31365D-ZT-5	FNMA POOL NO 125054 8.000% 01/01/22		12/01/2014	Paydown		439	439	432	433	0	6	0	6	0	439	0	0	0	12	01/01/2022
31365K-HS-1	FNMA POOL NO 129941 8.000% 10/01/18		12/01/2014	Paydown		194	194	194	194	0	0	0	0	0	194	0	0	0	9	10/01/2018
31366A-4M-9	FNMA POOL NO 143128 10.000% 04/01/19		12/01/2014	Paydown		275	275	295	285	0	(10)	0	(10)	0	275	0	0	0	15	04/01/2019
31367H-DP-6	FNMA POOL NO 169410 10.000% 10/01/14		01/01/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/01/2014
31367Q-RC-0	FNMA POOL NO 176083 10.000% 10/01/19		12/01/2014	Paydown		229	229	246	240	0	(11)	0	(11)	0	229	0	0	0	13	10/01/2019
31367W-ZD-6	FNMA POOL NO 181740 8.000% 10/01/22		12/01/2014	Paydown		579	579	583	581	0	(3)	0	(3)	0	579	0	0	0	25	10/01/2022
31367Y-CN-5	FNMA POOL NO 182877 10.000% 07/01/18		12/01/2014	Paydown		500	500	536	517	0	(17)	0	(17)	0	500	0	0	0	28	07/01/2018
31368D-4A-7	FNMA POOL NO 187217 7.000% 11/01/22		12/01/2014	Paydown		199	199	188	190	0	8	0	8	0	199	0	0	0	8	11/01/2022
31368F-4L-8	FNMA POOL NO 189027 7.500% 11/01/22		12/01/2014	Paydown		851	851	851	850	0	1	0	1	0	851	0	0	0	35	11/01/2022
31368F-BC-0	FNMA POOL NO 188235 7.000% 12/01/22		12/01/2014	Paydown		1,326	1,326	1,253	1,275	0	50	0	50	0	1,326	0	0	0	51	12/01/2022
31368G-BX-2	FNMA POOL NO 189154 7.500% 11/01/22		12/01/2014	Paydown		447	447	459	455	0	(9)	0	(9)	0	447	0	0	0	20	11/01/2022
31368H-5P-4	FNMA POOL NO 190854 6.500% 06/01/24		12/01/2014	Paydown		68,193	68,193	64,564	65,249	0	2,945	0	2,945	0	68,193	0	0	0	2,028	06/01/2024
31368H-7K-3	FNMA POOL NO 190898 8.000% 07/01/24		12/01/2014	Paydown		1,326	1,326	1,378	1,368	0	(42)	0	(42)	0	1,326	0	0	0	42	07/01/2024
31368H-A8-6	FNMA POOL NO 190031 8.000% 12/01/19		12/01/2014	Paydown		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	3	12/01/2019
31368H-EB-5	FNMA POOL NO 190130 6.000% 11/01/23		12/01/2014	Paydown		349	349	334	338	0	12	0	12	0	349	0	0	0	9	11/01/2023
31368H-FZ-1	FNMA POOL NO 190184 8.000% 12/01/23		12/01/2014	Paydown		235	235	232	232	0	3	0	3	0	235	0	0	0	9	12/01/2023
31368H-GL-1	FNMA POOL NO 190203 8.000% 02/01/23		12/01/2014	Paydown		51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	02/01/2023
31368H-H4-8	FNMA POOL NO 190251 8.000% 11/01/23		12/01/2014	Paydown		687	687	704	700	0	(13)	0	(13)	0	687	0	0	0	27	11/01/2023
31368H-HN-6	FNMA POOL NO 190237 8.000% 08/01/23		12/01/2014	Paydown		339	339	347	345	0	(6)	0	(6)	0	339	0	0	0	14	08/01/2023
31368H-KA-0	FNMA POOL NO 190289 7.000% 11/01/27		12/01/2014	Paydown		674	674	677	676	0	(3)	0	(3)	0	674	0	0	0	27	11/01/2027
31368H-MQ-3	FNMA POOL NO 190367 5.500% 01/01/36		12/01/2014	Paydown		139,697	139,697	149,804	149,425	0	(9,728)	0	(9,728)	0	139,697	0	0	0	3,916	01/01/2036
31368J-4M-8	FNMA POOL NO 191728 8.000% 12/01/22		12/01/2014	Paydown		354	354	340	343	0	11	0	11	0	354	0	0	0	19	12/01/2022
31368J-DH-9	FNMA POOL NO 191004 7.000% 11/01/22		12/01/2014	Paydown		151	151	143	145	0	6	0	6	0	151	0	0	0	6	11/01/2022
31368K-AT-3	FNMA POOL NO 191818 7.000% 12/01/22		12/01/2014	Paydown		541	541	513	519	0	22	0	22	0	541	0	0	0	20	12/01/2022
31368N-A3-4	FNMA POOL NO 194526 8.000% 12/01/22		12/01/2014	Paydown		55,643	55,643	57,044	56,557	0	(914)	0	(914)	0	55,643	0	0	0	2,883	12/01/2022
31368P-NB-7	FNMA POOL NO 195786 7.500% 12/01/22		12/01/2014	Paydown		2,608	2,608	2,680	2,649	0	(41)	0	(41)	0	2,608	0	0	0	108	12/01/2022
31368Q-VN-0	FNMA POOL NO 196921 7.000% 12/01/22		12/01/2014	Paydown		802	802	724	749	0	53	0	53	0	802	0	0	0	31	12/01/2022
31368U-HD-9	FNMA POOL NO 200128 8.500% 01/01/23		12/01/2014	Paydown		8,400	8,400	8,669	8,592	0	(192)	0	(192)	0	8,400	0	0	0	392	01/01/2023
31368X-XD-5	FNMA POOL NO 203276 8.000% 02/01/23		12/01/2014	Paydown		75	75	72	73	0	2	0	2	0	75	0	0	0	3	02/01/2023
31369C-XY-4	FNMA POOL NO 206895 8.000% 03/01/23		12/01/2014	Paydown		2,451	2,451	2,520	2,494	0	(43)	0	(43)	0	2,451	0	0	0	106	03/01/2023
3136A7-2D-3	FANNIEMAE-ACES CMBS 2.482% 04/25/22		12/04/2014	JP Morgan Securities, Inc		9,301,002	9,305,000	8,865,920	8,866,920	0	43,170	0	43,170	0	8,910,091	0	390,911	390,911	236,082	04/25/2022
3136AG-J6-0	FANNIE MAE CMBS 2.540% 04/25/23		12/04/2014	Citigroup Capital Markets Inc		19,879,688	20,000,000	18,652,928	18,673,019	0	113,485	0	113,485	0	18,786,504	0	1,093,183	1,093,183	526,638	04/25/2023
3136AH-AG-5	FANNIE MAE CMBS 3.329% 10/25/23		06/19/2014	Various		96,255,078	95,000,000	94,755,632	94,755,876	0	894	0	894	0	94,756,770	0	1,498,308	1,498,308	1,001,012	10/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136FA-3A-6	FANNIEMAE STRIP FNSTR_340		12/01/2014	Paydown		0	0	144,119	127,604	0	(127,604)	0	(127,604)	0	0	0	0	0	17,603	09/25/2033
3136FC-GR-1	FNMA FNSTR_350 5.500% 03/25/34		12/01/2014	Paydown		0	0	21,035	18,681	0	(18,681)	0	(18,681)	0	0	0	0	0	2,981	03/25/2034
31370P-TX-9	FNMA POOL NO 237366 6.000% 10/01/23		12/01/2014	Paydown		66	66	64	64	0	2	0	2	0	66	0	0	0	2	10/01/2023
31370W-AW-6	FNMA POOL NO 243121 6.000% 10/01/23		12/01/2014	Paydown		1,664	1,664	1,645	1,648	0	16	0	16	0	1,664	0	0	0	26	10/01/2023
31370X-DP-6	FNMA POOL NO 244110 7.000% 08/01/22		12/01/2014	Paydown		2,208	2,208	2,140	2,155	0	53	0	53	0	2,208	0	0	0	85	08/01/2022
31371C-ZZ-5	FNMA POOL NO 248360 6.500% 04/01/24		12/01/2014	Paydown		10,381	10,381	9,872	9,942	0	439	0	439	0	10,381	0	0	0	432	04/01/2024
31371E-2V-6	FNMA POOL NO 250188 8.000% 01/01/25		12/01/2014	Paydown		329	329	336	335	0	(7)	0	(7)	0	329	0	0	0	15	01/01/2025
31371E-6V-2	FNMA POOL NO 250284 8.000% 06/01/25		12/01/2014	Paydown		3,644	3,644	3,733	3,718	0	(73)	0	(73)	0	3,644	0	0	0	156	06/01/2025
31371E-TP-0	FNMA POOL NO 249958 7.000% 11/01/22		12/01/2014	Paydown		53	53	51	52	0	1	0	1	0	53	0	0	0	2	11/01/2022
31371E-U5-2	FNMA POOL NO 250004 6.500% 04/01/24		12/01/2014	Paydown		34,879	34,879	33,035	33,399	0	1,480	0	1,480	0	34,879	0	0	0	1,328	04/01/2024
31371E-VW-2	FNMA POOL NO 250029 6.500% 05/01/24		12/01/2014	Paydown		43,752	43,752	41,502	41,893	0	1,860	0	1,860	0	43,752	0	0	0	1,284	05/01/2024
31371E-WV-3	FNMA POOL NO 250060 7.500% 06/01/24		12/01/2014	Paydown		3,788	3,788	3,904	3,878	0	(91)	0	(91)	0	3,788	0	0	0	145	06/01/2024
31371E-ZG-3	FNMA POOL NO 250143 7.500% 09/01/24		12/01/2014	Paydown		795	795	816	812	0	(17)	0	(17)	0	795	0	0	0	20	09/01/2024
31371E-ZT-5	FNMA POOL NO 250154 8.000% 12/01/24		12/01/2014	Paydown		102	102	104	104	0	(2)	0	(2)	0	102	0	0	0	4	12/01/2024
31371F-7D-8	FNMA POOL NO 251192 8.000% 09/01/27		12/01/2014	Paydown		3,374	3,374	3,452	3,441	0	(67)	0	(67)	0	3,374	0	0	0	145	09/01/2027
31371F-AG-7	FNMA POOL NO 250307 7.500% 07/01/25		12/01/2014	Paydown		1,169	1,169	1,202	1,196	0	(27)	0	(27)	0	1,169	0	0	0	29	07/01/2025
31371F-BH-4	FNMA POOL NO 250340 7.500% 09/01/25		12/01/2014	Paydown		4,036	4,036	4,127	4,113	0	(77)	0	(77)	0	4,036	0	0	0	127	09/01/2025
31371F-C5-9	FNMA POOL NO 250392 7.000% 08/01/15		12/01/2014	Paydown		65	65	65	65	0	0	0	0	0	65	0	0	0	2	08/01/2015
31371F-LJ-9	FNMA POOL NO 250629 8.500% 07/01/26		12/01/2014	Paydown		172	172	178	177	0	(5)	0	(5)	0	172	0	0	0	8	07/01/2026
31371F-MY-5	FNMA POOL NO 250675 8.000% 09/01/26		12/01/2014	Paydown		763	763	781	779	0	(15)	0	(15)	0	763	0	0	0	36	09/01/2026
31371F-NR-9	FNMA POOL NO 250700 8.000% 10/01/26		12/01/2014	Paydown		1,221	1,221	1,249	1,245	0	(25)	0	(25)	0	1,221	0	0	0	54	10/01/2026
31371F-PW-6	FNMA POOL NO 250737 8.000% 11/01/26		12/01/2014	Paydown		10,289	10,289	10,420	10,408	0	(118)	0	(118)	0	10,289	0	0	0	380	11/01/2026
31371F-UQ-3	FNMA POOL NO 250891 7.000% 02/01/17		12/01/2014	Paydown		4,053	4,053	4,037	4,036	0	18	0	18	0	4,053	0	0	0	120	02/01/2017
31371F-W9-9	FNMA POOL NO 250972 8.000% 06/01/27		12/01/2014	Paydown		1,119	1,119	1,134	1,132	0	(14)	0	(14)	0	1,119	0	0	0	39	06/01/2027
31371F-WA-6	FNMA POOL NO 250941 8.000% 03/01/17		12/01/2014	Paydown		134	134	137	135	0	(1)	0	(1)	0	134	0	0	0	6	03/01/2017
31371G-FK-1	FNMA POOL NO 251370 7.500% 11/01/17		12/01/2014	Paydown		3,616	3,616	3,713	3,657	0	(41)	0	(41)	0	3,616	0	0	0	183	11/01/2017
31371G-GU-8	FNMA POOL NO 251411 8.000% 01/01/28		12/01/2014	Paydown		327	327	333	333	0	(6)	0	(6)	0	327	0	0	0	14	01/01/2028
31371G-UY-4	FNMA POOL NO 251799 8.000% 05/01/28		12/01/2014	Paydown		2,273	2,273	2,302	2,297	0	(24)	0	(24)	0	2,273	0	0	0	100	05/01/2028
31371H-4J-4	FNMA POOL NO 252925 7.500% 12/01/29		12/01/2014	Paydown		1,020	1,020	986	988	0	32	0	32	0	1,020	0	0	0	47	12/01/2029
31371H-D8-8	FNMA POOL NO 252227 6.500% 12/01/28		12/01/2014	Paydown		309,391	309,391	314,660	313,768	0	(4,377)	0	(4,377)	0	309,391	0	0	0	11,707	12/01/2028
31371H-DS-4	FNMA POOL NO 252213 6.000% 01/01/14		01/01/2014	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	01/01/2014
31371H-E5-3	FNMA POOL NO 252256 7.000% 02/01/29		12/01/2014	Paydown		5,445	5,445	5,446	5,444	0	1	0	1	0	5,445	0	0	0	199	02/01/2029
31371H-E8-7	FNMA POOL NO 252259 5.500% 02/01/14		02/01/2014	Paydown		708	708	662	704	0	5	0	5	0	708	0	0	0	3	02/01/2014
31371H-E9-5	FNMA POOL NO 252260 6.000% 02/01/14		02/01/2014	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	0	02/01/2014
31371H-HU-5	FNMA POOL NO 252343 7.000% 03/01/29		12/01/2014	Paydown		7,681	7,681	7,719	7,712	0	(31)	0	(31)	0	7,681	0	0	0	248	03/01/2029
31371H-HV-3	FNMA POOL NO 252344 5.500% 03/01/14		03/01/2014	Paydown		63	63	58	62	0	1	0	1	0	63	0	0	0	0	03/01/2014
31371H-HX-9	FNMA POOL NO 252346 6.500% 03/01/14		02/01/2014	Paydown		11	11	11	11	0	0	0	0	0	11	0	0	0	0	03/01/2014
31371H-J2-5	FNMA POOL NO 252381 5.500% 04/01/14		04/01/2014	Paydown		746	746	714	741	0	5	0	5	0	746	0	0	0	6	04/01/2014
31371H-J3-3	FNMA POOL NO 252382 6.000% 04/01/14		04/01/2014	Paydown		1,028	1,028	1,031	1,024	0	4	0	4	0	1,028	0	0	0	9	04/01/2014
31371H-LQ-9	FNMA POOL NO 252435 6.000% 05/01/14		04/01/2014	Paydown		403	403	385	400	0	3	0	3	0	403	0	0	0	4	05/01/2014
31371H-LV-8	FNMA POOL NO 252440 7.000% 05/01/29		12/01/2014	Paydown		1,117	1,117	1,122	1,121	0	(5)	0	(5)	0	1,117	0	0	0	32	05/01/2029
31371H-NK-0	FNMA POOL NO 252494 6.000% 06/01/14		06/01/2014	Paydown		567	567	577	567	0	1	0	1	0	567	0	0	0	7	06/01/2014
31371H-P9-3	FNMA POOL NO 252548 7.500% 04/01/14		03/01/2014	Paydown		1,439	1,439	1,441	1,433	0	7	0	7	0	1,439	0	0	0	20	04/01/2014
31371H-QT-8	FNMA POOL NO 252566 6.000% 07/01/14		06/01/2014	Paydown		17,780	17,780	18,141	17,759	0	21	0	21	0	17,780	0	0	0	267	07/01/2014
31371H-QU-5	FNMA POOL NO 252567 6.500% 07/01/14		07/01/2014	Paydown		1,176	1,176	1,158	1,169	0	7	0	7	0	1,176	0	0	0	19	07/01/2014
31371H-S4-1	FNMA POOL NO 252639 6.000% 08/01/14		07/01/2014	Paydown		1,974	1,974	2,008	1,973	0	1	0	1	0	1,974	0	0	0	34	08/01/2014
31371H-S5-8	FNMA POOL NO 252640 6.500% 08/01/14		07/01/2014	Paydown		69	69	68	68	0	0	0	0	0	69	0	0	0	1	08/01/2014
31371J-3B-8	FNMA POOL NO 253794 6.500% 05/01/31		12/01/2014	Paydown		2,458	2,458	2,495	2,492	0	(34)	0	(34)	0	2,458	0	0	0	89	05/01/2031
31371J-6Q-2	FNMA POOL NO 253879 6.000% 07/01/16		12/01/2014	Paydown		11,964	11,964	12,147	12,004	0	(40)	0	(40)	0	11,964	0	0	0	366	07/01/2016
31371J-6U-3	FNMA POOL NO 253883 6.000% 08/01/16		12/01/2014	Paydown		362	362	367	363	0	(1)	0	(1)	0	362	0	0	0	11	08/01/2016
31371J-6V-1	FNMA POOL NO 253884 6.500% 08/01/16		12/01/2014	Paydown		4,095	4,095	4,188	4,123	0	(29)	0	(29)	0	4,095	0	0	0	138	08/01/2016
31371J-A8-7	FNMA POOL NO 253031 6.500% 01/01/15		12/01/2014	Paydown		1,644	1,644	1,585	1,626	0	17	0	17	0	1,644	0	0	0	53	01/01/2015
31371J-F9-0	FNMA POOL NO 253192 7.000% 04/01/15		12/01/2014	Paydown		1,831	1,831	1,892	1,839	0	(8)	0	(8)	0	1,831	0	0	0	63	04/01/2015
31371J-TR-5	FNMA POOL NO 253560 6.500% 11/01/15		12/01/2014	Paydown		2,135	2,135	2,099	2,116	0	20	0	20	0	2,135	0	0	0	67	11/01/2015
31371J-V2-7	FNMA POOL NO 253633 6.500% 01/01/16		12/01/2014	Paydown		175	175	172	174	0	2	0	2	0	175	0	0	0	6	01/01/2016
31371J-XF-6	FNMA POOL NO 253678 6.500% 02/01/16		12/01/2014	Paydown		705	705	722	709	0	(4)	0	(4)	0	705	0	0	0	24	02/01/2016
31371K-3A-7	FNMA POOL NO 254693 5.500% 04/01/33		12/01/2014	Paydown		320,375	320,375	348,507	347,395	0	(27,020)	0	(27,020)	0	320,375	0	0	0	9,382	04/01/2033
31371K-3L-3	FNMA POOL NO 254703 6.000% 03/01/18		12/01/2014	Paydown		7,585	7,585	7,713	7,646	0	(61)	0	(61)	0	7,585	0	0	0	259	03/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31371K-4K-4	FNMA POOL NO 254726 5.500% 05/01/33		12/01/2014	Paydown		296,986	296,986	300,379	300,203	0	(3,217)	0	(3,217)	0	296,986	0	0	0	7,710	05/01/2033
31371K-5U-1	FNMA POOL NO 254759 4.500% 06/01/18		12/01/2014	Paydown		21,871	21,871	21,369	21,585	0	286	0	286	0	21,871	0	0	0	511	06/01/2018
31371K-7E-5	FNMA POOL NO 254793 5.000% 07/01/33		12/01/2014	Paydown		543	543	536	537	0	6	0	6	0	543	0	0	0	14	07/01/2033
31371K-7M-7	FNMA POOL NO 254800 5.500% 07/01/23		12/01/2014	Paydown		732,416	732,416	761,426	753,567	0	(21,151)	0	(21,151)	0	732,416	0	0	0	19,944	07/01/2023
31371K-BK-6	FNMA POOL NO 253942 6.000% 09/01/16		12/01/2014	Paydown		61,006	61,006	61,932	61,249	0	(243)	0	(243)	0	61,006	0	0	0	2,007	09/01/2016
31371K-BS-9	FNMA POOL NO 253949 6.500% 09/01/31		12/01/2014	Paydown		1,081	1,081	1,097	1,096	0	(15)	0	(15)	0	1,081	0	0	0	37	09/01/2031
31371K-DG-3	FNMA POOL NO 254003 6.000% 10/01/16		12/01/2014	Paydown		13,448	13,448	13,583	13,488	0	(40)	0	(40)	0	13,448	0	0	0	439	10/01/2016
31371K-EU-1	FNMA POOL NO 254047 6.000% 11/01/16		12/01/2014	Paydown		3,962	3,962	4,023	3,977	0	(15)	0	(15)	0	3,962	0	0	0	120	11/01/2016
31371K-EV-9	FNMA POOL NO 254048 6.500% 11/01/16		12/01/2014	Paydown		1,681	1,681	1,719	1,694	0	(13)	0	(13)	0	1,681	0	0	0	58	11/01/2016
31371K-F6-3	FNMA POOL NO 254089 6.000% 12/01/16		12/01/2014	Paydown		542	542	563	550	0	(7)	0	(7)	0	542	0	0	0	17	12/01/2016
31371K-F9-7	FNMA POOL NO 254092 6.500% 12/01/31		12/01/2014	Paydown		23,814	23,814	24,179	24,144	0	(329)	0	(329)	0	23,814	0	0	0	742	12/01/2031
31371K-H9-5	FNMA POOL NO 254156 6.500% 11/01/31		12/01/2014	Paydown		5,628	5,628	5,715	5,707	0	(78)	0	(78)	0	5,628	0	0	0	146	11/01/2031
31371K-HR-5	FNMA POOL NO 254140 5.500% 01/01/17		12/01/2014	Paydown		496	496	509	500	0	(4)	0	(4)	0	496	0	0	0	14	01/01/2017
31371K-HS-3	FNMA POOL NO 254141 6.000% 01/01/17		12/01/2014	Paydown		10,364	10,364	10,503	10,412	0	(49)	0	(49)	0	10,364	0	0	0	322	01/01/2017
31371K-KH-3	FNMA POOL NO 254196 6.000% 02/01/17		12/01/2014	Paydown		8,884	8,884	8,973	8,913	0	(29)	0	(29)	0	8,884	0	0	0	286	02/01/2017
31371K-LQ-2	FNMA POOL NO 254235 6.000% 03/01/17		12/01/2014	Paydown		76,061	76,061	77,358	76,577	0	(516)	0	(516)	0	76,061	0	0	0	2,265	03/01/2017
31371K-NY-3	FNMA POOL NO 254307 6.000% 05/01/17		12/01/2014	Paydown		659	659	670	664	0	(5)	0	(5)	0	659	0	0	0	21	05/01/2017
31371K-P3-9	FNMA POOL NO 254342 6.000% 06/01/17		12/01/2014	Paydown		28,716	28,716	29,756	29,141	0	(425)	0	(425)	0	28,716	0	0	0	908	06/01/2017
31371K-RY-9	FNMA POOL NO 254403 6.000% 08/01/17		12/01/2014	Paydown		4,820	4,820	4,903	4,858	0	(38)	0	(38)	0	4,820	0	0	0	155	08/01/2017
31371K-Y8-8	FNMA POOL NO 254635 6.000% 02/01/23		12/01/2014	Paydown		42,910	42,910	44,844	44,349	0	(1,439)	0	(1,439)	0	42,910	0	0	0	1,330	02/01/2023
31371K-Z6-1	FNMA POOL NO 254665 6.000% 02/01/18		12/01/2014	Paydown		1,121	1,121	1,140	1,130	0	(8)	0	(8)	0	1,121	0	0	0	35	02/01/2018
31371K-ZA-2	FNMA POOL NO 254637 5.500% 02/01/33		12/01/2014	Paydown		1,594	1,594	1,568	1,570	0	25	0	25	0	1,594	0	0	0	45	02/01/2033
31371L-CA-5	FNMA POOL NO 254865 4.500% 09/01/18		12/01/2014	Paydown		150,847	150,847	150,926	150,674	0	173	0	173	0	150,847	0	0	0	3,582	09/01/2018
31371L-FY-0	FNMA POOL NO 254983 5.500% 12/01/33		12/01/2014	Paydown		72,461	72,461	71,272	71,341	0	1,120	0	1,120	0	72,461	0	0	0	2,058	12/01/2033
31371L-GH-6	FNMA POOL NO 255000 4.500% 11/01/33		12/01/2014	Paydown		15,699	15,699	14,870	14,941	0	757	0	757	0	15,699	0	0	0	398	11/01/2033
31371L-HX-0	FNMA POOL NO 255046 6.000% 12/01/18		12/01/2014	Paydown		40,568	40,568	41,114	40,837	0	(269)	0	(269)	0	40,568	0	0	0	1,340	12/01/2018
31371L-K8-1	FNMA POOL NO 255119 6.000% 02/01/19		12/01/2014	Paydown		9,528	9,528	9,684	9,607	0	(79)	0	(79)	0	9,528	0	0	0	334	02/01/2019
31371L-KE-8	FNMA POOL NO 255093 6.000% 01/01/19		12/01/2014	Paydown		14,005	14,005	14,235	14,124	0	(119)	0	(119)	0	14,005	0	0	0	454	01/01/2019
31371L-LP-2	FNMA POOL NO 255134 6.500% 01/01/24		12/01/2014	Paydown		75,419	75,419	79,556	78,447	0	(3,027)	0	(3,027)	0	75,419	0	0	0	2,039	01/01/2024
31371L-MR-7	FNMA POOL NO 255168 7.000% 02/01/34		12/01/2014	Paydown		4,755	4,755	4,895	4,886	0	(131)	0	(131)	0	4,755	0	0	0	179	02/01/2034
31371L-PJ-2	FNMA POOL NO 255225 5.500% 06/01/34		12/01/2014	Paydown		2,718,218	2,718,218	2,689,549	2,690,817	0	27,401	0	27,401	0	2,718,218	0	0	0	75,569	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2014	WELLS FARGO SEC LLC		371,674	333,714	329,178	329,446	0	(14)	0	(14)	0	329,432	0	42,242	42,242	16,825	06/01/2034
31371L-PP-8	FNMA POOL NO 255230 5.000% 06/01/34		12/01/2014	Paydown		3,097,411	3,097,411	2,974,206	2,982,201	0	115,210	0	115,210	0	3,097,411	0	0	0	77,080	06/01/2034
31371L-XE-4	FNMA POOL NO 255477 6.000% 09/01/19		12/01/2014	Paydown		11,766	11,766	11,969	11,882	0	(116)	0	(116)	0	11,766	0	0	0	370	09/01/2019
31371L-ZM-4	FNMA POOL NO 255548 5.000% 01/01/20		12/01/2014	Paydown		89,403	89,403	87,754	88,195	0	1,207	0	1,207	0	89,403	0	0	0	2,246	01/01/2020
31371M-CE-5	FNMA POOL NO 255769 5.000% 07/01/35		12/01/2014	Paydown		679,190	679,190	701,953	700,649	0	(21,459)	0	(21,459)	0	679,190	0	0	0	17,033	07/01/2035
31371M-DS-3	FNMA POOL NO 255813 5.000% 08/01/35		12/01/2014	Paydown		569,736	569,736	588,832	587,723	0	(17,986)	0	(17,986)	0	569,736	0	0	0	14,471	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/02/2014	WELLS FARGO SEC LLC		1,891,995	1,685,519	1,658,590	1,659,780	0	(200)	0	(200)	0	1,659,580	0	232,415	232,415	93,734	08/01/2035
31371M-DT-1	FNMA POOL NO 255814 5.500% 08/01/35		12/01/2014	Paydown		997,796	997,796	981,855	982,559	0	15,237	0	15,237	0	997,796	0	0	0	28,177	08/01/2035
31371M-HJ-9	FNMA POOL NO 255933 5.500% 11/01/35		12/01/2014	Paydown		3,417,798	3,417,798	3,346,238	3,349,508	0	68,290	0	68,290	0	3,417,798	0	0	0	93,113	11/01/2035
31371M-LY-1	FNMA POOL NO 256043 4.500% 11/01/15		12/01/2014	Paydown		2,206	2,206	2,139	2,178	0	28	0	28	0	2,206	0	0	0	52	11/01/2015
31371M-MK-0	FNMA POOL NO 256062 5.500% 01/01/21		12/01/2014	Paydown		35,371	35,371	35,451	35,400	0	(30)	0	(30)	0	35,371	0	0	0	1,104	01/01/2021
31371M-NW-3	FNMA POOL NO 256105 5.500% 02/01/21		12/01/2014	Paydown		91,440	91,440	91,649	91,537	0	(97)	0	(97)	0	91,440	0	0	0	2,768	02/01/2021
31371M-PW-1	FNMA POOL NO 256137 6.000% 02/01/16		12/01/2014	Paydown		10,858	10,858	11,037	10,895	0	(37)	0	(37)	0	10,858	0	0	0	339	02/01/2016
31371M-R7-4	FNMA POOL NO 256210 6.000% 04/01/21		12/01/2014	Paydown		340,596	340,596	346,242	344,326	0	(3,730)	0	(3,730)	0	340,596	0	0	0	9,302	04/01/2021
31371M-TY-3	FNMA POOL NO 256267 4.500% 04/01/16		12/01/2014	Paydown		9,722	9,722	9,423	9,586	0	137	0	137	0	9,722	0	0	0	150	04/01/2016
31371N-4H-5	FNMA POOL NO 257424 5.500% 10/01/28		12/01/2014	Paydown		27,169	27,169	29,308	29,195	0	(2,026)	0	(2,026)	0	27,169	0	0	0	739	10/01/2028
31371N-KY-0	FNMA POOL NO 256911 6.000% 09/01/17		12/01/2014	Paydown		3,390	3,390	3,445	3,414	0	(24)	0	(24)	0	3,390	0	0	0	110	09/01/2017
31372A-K9-2	FNMA POOL NO 266820 6.000% 01/01/24		12/01/2014	Paydown		90	90	89	89	0	1	0	1	0	90	0	0	0	3	01/01/2024
31372C-U2-2	FNMA POOL NO 268901 6.500% 01/01/24		12/01/2014	Paydown		11,202	11,202	10,626	10,723	0	479	0	479	0	11,202	0	0	0	355	01/01/2024
31372E-5D-2	FNMA POOL NO 270944 7.000% 06/01/23		12/01/2014	Paydown		313	313	302	304	0	9	0	9	0	313	0	0	0	12	06/01/2023
31372K-F8-8	FNMA POOL NO 274791 6.000% 02/01/24		12/01/2014	Paydown		263	263	251	253	0	9	0	9	0	263	0	0	0	8	02/01/2024
31372N-W8-3	FNMA POOL NO 277971 8.000% 06/01/24		12/01/2014	Paydown		237	237	243	242	0	(5)	0	(5)	0	237	0	0	0	10	06/01/2024
31372R-F3-4	FNMA POOL NO 280186 6.500% 04/01/24		12/01/2014	Paydown		51,728	51,728	48,987	49,668	0	2,060	0	2,060	0	51,728	0	0	0	1,909	04/01/2024
31372R-VW-2	FNMA POOL NO 280629 6.500% 11/01/22		12/01/2014	Paydown		6,034	6,034	5,662	5,764	0	270	0	270	0	6,034	0	0	0	215	11/01/2022
31372S-PL-1	FNMA POOL NO 281327 7.000% 05/01/24		12/01/2014	Paydown		2,060	2,060	2,004	2,014	0	46	0	46	0	2,060	0	0	0	128	05/01/2024
31372T-Y6-2	FNMA POOL NO 282533 8.500% 10/01/21		12/01/2014	Paydown		194	194	193	193	0	1	0	1	0	194	0	0	0	9	10/01/2021
31372V-DQ-6	FNMA POOL NO 283711 7.500% 05/01/24		12/01/2014	Paydown		403	403	413	411	0	(8)	0	(8)	0	403	0	0	0	17	05/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31372V-VS-2	FNMA POOL NO 284225 6.500% 05/01/24		12/01/2014	Paydown		6,345	6,345	6,004	6,067	0	278	0	278	0	6,345	0	0	0	228	05/01/2024
31373A-L6-6	FNMA POOL NO 287549 6.500% 06/01/24		12/01/2014	Paydown		4,095	4,095	3,889	3,920	0	175	0	175	0	4,095	0	0	0	146	06/01/2024
31373B-SX-8	FNMA POOL NO 288634 8.000% 07/01/24		12/01/2014	Paydown		285	285	293	291	0	(6)	0	(6)	0	285	0	0	0	12	07/01/2024
31373D-NE-1	FNMA POOL NO 290289 8.000% 10/01/24		12/01/2014	Paydown		296	296	303	302	0	(6)	0	(6)	0	296	0	0	0	13	10/01/2024
31373E-5D-1	FNMA POOL NO 291644 8.000% 09/01/22		12/01/2014	Paydown		1,005	1,005	1,031	1,024	0	(19)	0	(19)	0	1,005	0	0	0	46	09/01/2022
31373G-6C-7	FNMA POOL NO 293467 8.000% 09/01/24		12/01/2014	Paydown		94	94	97	96	0	(2)	0	(2)	0	94	0	0	0	4	09/01/2024
31373L-E9-4	FNMA POOL NO 296360 9.000% 12/01/24		12/01/2014	Paydown		209	209	216	215	0	(6)	0	(6)	0	209	0	0	0	10	12/01/2024
31373L-QP-5	FNMA POOL NO 296662 9.000% 11/01/24		12/01/2014	Paydown		224	224	233	232	0	(8)	0	(8)	0	224	0	0	0	11	11/01/2024
31373M-MY-8	FNMA POOL NO 297475 9.000% 11/01/24		12/01/2014	Paydown		645	645	665	660	0	(15)	0	(15)	0	645	0	0	0	32	11/01/2024
31373P-UQ-9	FNMA POOL NO 299491 9.000% 12/01/24		12/01/2014	Paydown		300	300	310	308	0	(8)	0	(8)	0	300	0	0	0	15	12/01/2024
31373T-2K-5	FNMA POOL NO 303278 7.000% 01/01/25		12/01/2014	Paydown		579	579	571	572	0	8	0	8	0	579	0	0	0	20	01/01/2025
31373T-5M-8	FNMA POOL NO 303352 8.000% 06/01/25		12/01/2014	Paydown		1,872	1,872	1,916	1,908	0	(37)	0	(37)	0	1,872	0	0	0	82	06/01/2025
31373T-6J-4	FNMA POOL NO 303373 8.500% 08/01/23		12/01/2014	Paydown		23,799	23,799	24,512	24,329	0	(530)	0	(530)	0	23,799	0	0	0	1,120	08/01/2023
31373T-7E-4	FNMA POOL NO 303393 6.000% 09/01/24		12/01/2014	Paydown		1,860	1,860	1,863	1,861	0	(1)	0	(1)	0	1,860	0	0	0	47	09/01/2024
31373T-SK-7	FNMA POOL NO 303022 8.000% 09/01/24		12/01/2014	Paydown		263	263	270	269	0	(5)	0	(5)	0	263	0	0	0	12	09/01/2024
31373T-T6-7	FNMA POOL NO 303073 8.000% 11/01/24		12/01/2014	Paydown		316	316	325	323	0	(7)	0	(7)	0	316	0	0	0	19	11/01/2024
31373T-WR-7	FNMA POOL NO 303156 7.000% 12/01/23		12/01/2014	Paydown		18,183	18,183	18,887	18,710	0	(527)	0	(527)	0	18,183	0	0	0	678	12/01/2023
31373T-XP-0	FNMA POOL NO 303186 8.000% 02/01/25		12/01/2014	Paydown		6,532	6,532	6,687	6,658	0	(126)	0	(126)	0	6,532	0	0	0	259	02/01/2025
31373T-Y3-8	FNMA POOL NO 303230 8.000% 12/01/22		12/01/2014	Paydown		1,399	1,399	1,433	1,424	0	(24)	0	(24)	0	1,399	0	0	0	59	12/01/2022
31373T-Y7-9	FNMA POOL NO 303234 8.000% 01/01/25		12/01/2014	Paydown		304	304	312	311	0	(6)	0	(6)	0	304	0	0	0	16	01/01/2025
31373T-Y9-5	FNMA POOL NO 303236 8.000% 04/01/25		12/01/2014	Paydown		1,801	1,801	1,842	1,837	0	(36)	0	(36)	0	1,801	0	0	0	88	04/01/2025
31373U-4S-3	FNMA POOL NO 304233 8.500% 01/01/25		12/01/2014	Paydown		517	517	538	534	0	(17)	0	(17)	0	517	0	0	0	24	01/01/2025
31373U-EF-0	FNMA POOL NO 303534 8.000% 11/01/23		12/01/2014	Paydown		22,921	22,921	23,434	23,318	0	(397)	0	(397)	0	22,921	0	0	0	1,217	11/01/2023
31373U-ET-0	FNMA POOL NO 303546 7.000% 10/01/25		12/01/2014	Paydown		231	231	232	232	0	(1)	0	(1)	0	231	0	0	0	10	10/01/2025
31373U-EY-9	FNMA POOL NO 303551 8.000% 10/01/25		12/01/2014	Paydown		181	181	185	185	0	(4)	0	(4)	0	181	0	0	0	8	10/01/2025
31373U-HH-3	FNMA POOL NO 303632 8.500% 07/01/25		12/01/2014	Paydown		770	770	805	799	0	(30)	0	(30)	0	770	0	0	0	35	07/01/2025
31373U-ST-5	FNMA POOL NO 303930 8.000% 06/01/26		12/01/2014	Paydown		1,170	1,170	1,196	1,194	0	(24)	0	(24)	0	1,170	0	0	0	48	06/01/2026
31373U-UC-9	FNMA POOL NO 303979 8.000% 01/01/26		12/01/2014	Paydown		942	942	966	963	0	(21)	0	(21)	0	942	0	0	0	33	01/01/2026
31373V-LD-5	FNMA POOL NO 304624 8.500% 04/01/25		12/01/2014	Paydown		31	31	33	33	0	(1)	0	(1)	0	31	0	0	0	2	04/01/2025
31373W-AK-9	FNMA POOL NO 305210 6.000% 11/01/25		12/01/2014	Paydown		208	208	209	209	0	0	0	0	0	208	0	0	0	7	11/01/2025
31373W-WW-9	FNMA POOL NO 305861 8.500% 06/01/25		12/01/2014	Paydown		977	977	1,017	1,010	0	(33)	0	(33)	0	977	0	0	0	67	06/01/2025
31373Y-UQ-0	FNMA POOL NO 307591 9.000% 03/01/25		12/01/2014	Paydown		535	535	556	553	0	(19)	0	(19)	0	535	0	0	0	36	03/01/2025
31374A-SL-5	FNMA POOL NO 308423 9.000% 04/01/25		12/01/2014	Paydown		505	505	524	520	0	(15)	0	(15)	0	505	0	0	0	26	04/01/2025
31374C-AU-0	FNMA POOL NO 309719 8.500% 05/01/25		12/01/2014	Paydown		422	422	439	437	0	(15)	0	(15)	0	422	0	0	0	20	05/01/2025
31374C-B8-8	FNMA POOL NO 309763 8.500% 05/01/25		12/01/2014	Paydown		205	205	213	212	0	(7)	0	(7)	0	205	0	0	0	10	05/01/2025
31374C-BD-7	FNMA POOL NO 309736 8.000% 05/01/25		12/01/2014	Paydown		292	292	299	298	0	(6)	0	(6)	0	292	0	0	0	13	05/01/2025
31374D-PJ-7	FNMA POOL NO 311025 8.000% 05/01/25		12/01/2014	Paydown		719	719	735	733	0	(14)	0	(14)	0	719	0	0	0	32	05/01/2025
31374E-E2-4	FNMA POOL NO 311653 8.500% 06/01/25		12/01/2014	Paydown		249	249	259	257	0	(8)	0	(8)	0	249	0	0	0	12	06/01/2025
31374F-4J-5	FNMA POOL NO 313225 8.000% 12/01/26		12/01/2014	Paydown		642	642	656	655	0	(13)	0	(13)	0	642	0	0	0	25	12/01/2026
31374F-5F-2	FNMA POOL NO 313246 8.500% 11/01/26		12/01/2014	Paydown		767	767	791	788	0	(21)	0	(21)	0	767	0	0	0	37	11/01/2026
31374F-KG-3	FNMA POOL NO 312695 8.500% 06/01/25		12/01/2014	Paydown		372	372	388	385	0	(13)	0	(13)	0	372	0	0	0	17	06/01/2025
31374F-WA-3	FNMA POOL NO 313041 8.000% 08/01/26		12/01/2014	Paydown		567	567	582	580	0	(13)	0	(13)	0	567	0	0	0	22	08/01/2026
31374F-XH-7	FNMA POOL NO 313080 8.000% 07/01/26		12/01/2014	Paydown		996	996	1,020	1,017	0	(20)	0	(20)	0	996	0	0	0	39	07/01/2026
31374G-LS-4	FNMA POOL NO 313637 8.000% 07/01/27		12/01/2014	Paydown		215	215	221	220	0	(5)	0	(5)	0	215	0	0	0	9	07/01/2027
31374G-NC-7	FNMA POOL NO 313687 7.000% 09/01/27		12/01/2014	Paydown		457	457	460	459	0	(2)	0	(2)	0	457	0	0	0	18	09/01/2027
31374G-SR-9	FNMA POOL NO 313828 7.000% 10/01/27		12/01/2014	Paydown		2,441	2,441	2,452	2,450	0	(8)	0	(8)	0	2,441	0	0	0	77	10/01/2027
31374J-FS-5	FNMA POOL NO 315277 8.500% 06/01/25		12/01/2014	Paydown		96	96	99	99	0	(3)	0	(3)	0	96	0	0	0	5	06/01/2025
31374K-CR-7	FNMA POOL NO 316080 8.000% 07/01/25		12/01/2014	Paydown		856	856	879	874	0	(18)	0	(18)	0	856	0	0	0	36	07/01/2025
31374K-MB-1	FNMA POOL NO 316354 8.000% 07/01/25		12/01/2014	Paydown		3,895	3,895	3,989	3,972	0	(77)	0	(77)	0	3,895	0	0	0	101	07/01/2025
31374K-PY-8	FNMA POOL NO 316439 9.000% 06/01/25		12/01/2014	Paydown		936	936	968	960	0	(23)	0	(23)	0	936	0	0	0	46	06/01/2025
31374K-UX-4	FNMA POOL NO 316598 8.500% 07/01/25		12/01/2014	Paydown		515	515	536	532	0	(17)	0	(17)	0	515	0	0	0	25	07/01/2025
31374M-QK-3	FNMA POOL NO 318258 7.000% 07/01/25		12/01/2014	Paydown		4,346	4,346	4,294	4,303	0	44	0	44	0	4,346	0	0	0	167	07/01/2025
31374N-JD-5	FNMA POOL NO 318960 8.000% 08/01/25		12/01/2014	Paydown		280	280	287	286	0	(6)	0	(6)	0	280	0	0	0	12	08/01/2025
31374P-H8-3	FNMA POOL NO 319855 8.500% 08/01/25		12/01/2014	Paydown		945	945	983	977	0	(32)	0	(32)	0	945	0	0	0	43	08/01/2025
31374P-N7-8	FNMA POOL NO 320014 8.000% 08/01/25		12/01/2014	Paydown		133	133	136	136	0	(3)	0	(3)	0	133	0	0	0	6	08/01/2025
31374P-R3-3	FNMA POOL NO 320106 8.000% 10/01/25		12/01/2014	Paydown		422	422	431	430	0	(8)	0	(8)	0	422	0	0	0	19	10/01/2025
31374Q-JC-0	FNMA POOL NO 320759 7.500% 11/01/25		12/01/2014	Paydown		206	206	211	210	0	(4)	0	(4)	0	206	0	0	0	9	11/01/2025
31374S-ZL-8	FNMA POOL NO 323047 7.500% 12/01/24		12/01/2014	Paydown		936	936	960	955	0	(19)	0	(19)	0	936	0	0	0	34	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31374T-2M-0	FNMA POOL NO 323980 6.000% 04/01/14		03/01/2014	Paydown		652	652	663	650	0	1	0	1	0	652	0	0	0	5	04/01/2014
31374T-5M-7	FNMA POOL NO 324052 7.000% 09/01/25		12/01/2014	Paydown		577	577	574	574	0	3	0	3	0	577	0	0	0	31	09/01/2025
31374T-AT-6	FNMA POOL NO 323218 8.000% 06/01/28		12/01/2014	Paydown		468	468	481	479	0	(11)	0	(11)	0	468	0	0	0	19	06/01/2028
31374T-D8-9	FNMA POOL NO 323327 7.000% 10/01/28		12/01/2014	Paydown		1,708	1,708	1,678	1,680	0	27	0	27	0	1,708	0	0	0	63	10/01/2028
31374T-DY-2	FNMA POOL NO 323319 7.000% 10/01/28		12/01/2014	Paydown		3,483	3,483	3,500	3,497	0	(13)	0	(13)	0	3,483	0	0	0	119	10/01/2028
31374T-FU-8	FNMA POOL NO 323379 6.000% 11/01/13		04/03/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/01/2013
31374T-MH-9	FNMA POOL NO 323560 5.500% 01/01/14		01/01/2014	Paydown		3	3	3	3	0	0	0	0	0	3	0	0	0	0	01/01/2014
31374T-N9-6	FNMA POOL NO 323616 7.000% 02/01/14		01/01/2014	Paydown		87	87	87	87	0	0	0	0	0	87	0	0	0	1	02/01/2014
31374T-NR-6	FNMA POOL NO 323600 8.000% 11/01/28		12/01/2014	Paydown		1,564	1,564	1,599	1,595	0	(31)	0	(31)	0	1,564	0	0	0	66	11/01/2028
31374T-Q6-9	FNMA POOL NO 323677 8.000% 08/01/28		12/01/2014	Paydown		9,460	9,460	9,691	9,664	0	(205)	0	(205)	0	9,460	0	0	0	267	08/01/2028
31374T-QF-9	FNMA POOL NO 323654 6.500% 04/01/14		03/01/2014	Paydown		5,948	5,948	6,098	5,936	0	12	0	12	0	5,948	0	0	0	46	04/01/2014
31374T-SD-2	FNMA POOL NO 323716 6.000% 05/01/14		04/01/2014	Paydown		126	126	129	126	0	0	0	0	0	126	0	0	0	1	05/01/2014
31374T-TQ-2	FNMA POOL NO 323759 8.000% 12/01/23		12/01/2014	Paydown		64,793	64,793	66,107	65,796	0	(1,003)	0	(1,003)	0	64,793	0	0	0	2,775	12/01/2023
31374T-UG-2	FNMA POOL NO 323783 6.000% 06/01/14		05/01/2014	Paydown		620	620	609	616	0	3	0	3	0	620	0	0	0	8	06/01/2014
31374T-UM-9	FNMA POOL NO 323788 6.500% 06/01/14		06/01/2014	Paydown		715	715	703	711	0	4	0	4	0	715	0	0	0	9	06/01/2014
31374T-UN-7	FNMA POOL NO 323789 6.000% 06/01/14		06/01/2014	Paydown		178	178	181	177	0	0	0	0	0	178	0	0	0	2	06/01/2014
31374T-V2-2	FNMA POOL NO 323833 6.000% 07/01/14		06/01/2014	Paydown		105	105	100	104	0	1	0	1	0	105	0	0	0	1	07/01/2014
31374T-VE-6	FNMA POOL NO 323813 7.000% 06/01/29		12/01/2014	Paydown		2,028	2,028	2,038	2,036	0	(9)	0	(9)	0	2,028	0	0	0	70	06/01/2029
31374T-YZ-6	FNMA POOL NO 323928 7.000% 09/01/14		08/01/2014	Paydown		43	43	42	42	0	0	0	0	0	43	0	0	0	1	09/01/2014
31374U-JY-3	FNMA POOL NO 324379 7.500% 05/01/24		12/01/2014	Paydown		184	184	188	187	0	(4)	0	(4)	0	184	0	0	0	8	05/01/2024
31374V-HR-8	FNMA POOL NO 325240 7.000% 10/01/25		12/01/2014	Paydown		61	61	60	60	0	0	0	0	0	61	0	0	0	2	10/01/2025
31374V-LN-2	FNMA POOL NO 325333 8.000% 12/01/25		12/01/2014	Paydown		805	805	826	822	0	(17)	0	(17)	0	805	0	0	0	35	12/01/2025
31374W-BJ-0	FNMA POOL NO 325941 8.000% 10/01/25		12/01/2014	Paydown		158	158	161	161	0	(3)	0	(3)	0	158	0	0	0	7	10/01/2025
31374Y-2M-9	FNMA POOL NO 328480 8.500% 12/01/25		12/01/2014	Paydown		535	535	556	553	0	(18)	0	(18)	0	535	0	0	0	25	12/01/2025
31374Y-T4-0	FNMA POOL NO 328271 8.000% 11/01/25		12/01/2014	Paydown		664	664	679	677	0	(13)	0	(13)	0	664	0	0	0	29	11/01/2025
31375B-A2-3	FNMA POOL NO 329525 7.500% 11/01/25		12/01/2014	Paydown		2,213	2,213	2,275	2,265	0	(53)	0	(53)	0	2,213	0	0	0	29	11/01/2025
31375B-QC-4	FNMA POOL NO 329951 7.500% 11/01/25		12/01/2014	Paydown		677	677	696	692	0	(15)	0	(15)	0	677	0	0	0	28	11/01/2025
31375B-UQ-8	FNMA POOL NO 330091 8.000% 02/01/23		12/01/2014	Paydown		29,799	29,799	30,482	30,279	0	(480)	0	(480)	0	29,799	0	0	0	1,305	02/01/2023
31375F-VL-9	FNMA POOL NO 333719 8.500% 08/01/25		12/01/2014	Paydown		1,672	1,672	1,739	1,723	0	(52)	0	(52)	0	1,672	0	0	0	78	08/01/2025
31375K-5G-8	FNMA POOL NO 337547 6.500% 04/01/24		12/01/2014	Paydown		1,939	1,939	1,874	1,887	0	52	0	52	0	1,939	0	0	0	79	04/01/2024
31375K-5K-9	FNMA POOL NO 337550 8.000% 01/01/23		12/01/2014	Paydown		2,278	2,278	2,336	2,322	0	(44)	0	(44)	0	2,278	0	0	0	100	01/01/2023
31375Q-ST-2	FNMA POOL NO 341730 8.000% 12/01/25		12/01/2014	Paydown		5,028	5,028	5,217	5,184	0	(156)	0	(156)	0	5,028	0	0	0	221	12/01/2025
31375T-E3-8	FNMA POOL NO 344054 8.000% 01/01/26		12/01/2014	Paydown		264	264	275	273	0	(9)	0	(9)	0	264	0	0	0	10	01/01/2026
31375V-AS-2	FNMA POOL NO 345717 8.000% 08/01/26		12/01/2014	Paydown		387	387	397	395	0	(8)	0	(8)	0	387	0	0	0	17	08/01/2026
31375X-VH-9	FNMA POOL NO 348116 7.000% 09/01/24		12/01/2014	Paydown		30	30	29	29	0	0	0	0	0	30	0	0	0	1	09/01/2024
31375Y-DM-6	FNMA POOL NO 348508 8.000% 06/01/26		12/01/2014	Paydown		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	3	06/01/2026
31376C-RB-2	FNMA POOL NO 351582 8.000% 05/01/25		12/01/2014	Paydown		40,058	40,058	41,094	40,825	0	(766)	0	(766)	0	40,058	0	0	0	2,060	05/01/2025
31376F-W7-8	FNMA POOL NO 354470 8.500% 07/01/25		12/01/2014	Paydown		471	471	486	482	0	(12)	0	(12)	0	471	0	0	0	22	07/01/2025
31376G-FF-7	FNMA POOL NO 354866 8.500% 08/01/26		12/01/2014	Paydown		1,245	1,245	1,285	1,277	0	(32)	0	(32)	0	1,245	0	0	0	58	08/01/2026
31376H-2L-6	FNMA POOL NO 356379 8.000% 01/01/27		12/01/2014	Paydown		1,217	1,217	1,232	1,229	0	(13)	0	(13)	0	1,217	0	0	0	53	01/01/2027
31376H-RE-5	FNMA POOL NO 356085 8.000% 09/01/26		12/01/2014	Paydown		22,456	22,456	22,794	22,731	0	(275)	0	(275)	0	22,456	0	0	0	789	09/01/2026
31376J-VF-3	FNMA POOL NO 357114 6.000% 04/01/16		12/01/2014	Paydown		509	509	517	511	0	(1)	0	(1)	0	509	0	0	0	10	04/01/2016
31376J-VP-1	FNMA POOL NO 357122 6.000% 05/01/16		12/01/2014	Paydown		523	523	532	526	0	(3)	0	(3)	0	523	0	0	0	16	05/01/2016
31376J-VS-5	FNMA POOL NO 357125 6.000% 05/01/16		12/01/2014	Paydown		1,976	1,976	2,006	1,983	0	(8)	0	(8)	0	1,976	0	0	0	51	05/01/2016
31376K-CL-8	FNMA POOL NO 357475 4.500% 01/01/19		12/01/2014	Paydown		598,514	598,514	582,377	587,762	0	10,753	0	10,753	0	598,514	0	0	0	13,448	01/01/2019
31376K-FR-2	FNMA POOL NO 357576 5.000% 05/01/34		12/01/2014	Paydown		1,075,202	1,075,202	1,032,362	1,035,114	0	40,088	0	40,088	0	1,075,202	0	0	0	28,647	05/01/2034
31376K-GQ-3	FNMA POOL NO 357607 5.000% 08/01/19		12/01/2014	Paydown		66,951	66,951	72,559	71,635	0	(4,684)	0	(4,684)	0	66,951	0	0	0	1,735	08/01/2019
31376K-UB-0	FNMA POOL NO 357978 5.000% 09/01/20		12/01/2014	Paydown		363,534	363,534	394,564	389,988	0	(26,453)	0	(26,453)	0	363,534	0	0	0	9,708	09/01/2020
31376L-QT-4	FNMA POOL NO 358766 8.000% 09/01/26		12/01/2014	Paydown		3,439	3,439	3,541	3,524	0	(85)	0	(85)	0	3,439	0	0	0	151	09/01/2026
31376M-TE-2	FNMA POOL NO 359749 8.000% 10/01/26		12/01/2014	Paydown		7,327	7,327	7,430	7,410	0	(83)	0	(83)	0	7,327	0	0	0	322	10/01/2026
31376R-6D-8	FNMA POOL NO 363668 8.000% 11/01/26		12/01/2014	Paydown		30,236	30,236	30,646	30,558	0	(322)	0	(322)	0	30,236	0	0	0	773	11/01/2026
31376R-6M-8	FNMA POOL NO 363676 8.000% 11/01/26		12/01/2014	Paydown		3,826	3,826	3,884	3,873	0	(47)	0	(47)	0	3,826	0	0	0	168	11/01/2026
31376W-HS-2	FNMA POOL NO 367541 8.000% 12/01/26		12/01/2014	Paydown		5,111	5,111	5,176	5,165	0	(53)	0	(53)	0	5,111	0	0	0	225	12/01/2026
31376Z-6J-7	FNMA POOL NO 370873 8.000% 02/01/27		12/01/2014	Paydown		10,431	10,431	10,573	10,540	0	(109)	0	(109)	0	10,431	0	0	0	458	02/01/2027
31376Z-TP-8	FNMA POOL NO 370558 8.000% 05/01/27		12/01/2014	Paydown		419	419	429	429	0	(9)	0	(9)	0	419	0	0	0	20	05/01/2027
31377B-QR-9	FNMA POOL NO 372264 8.000% 06/01/27		12/01/2014	Paydown		630	630	641	640	0	(10)	0	(10)	0	630	0	0	0	28	06/01/2027
31377B-ZP-3	FNMA POOL NO 372550 8.000% 03/01/27		12/01/2014	Paydown		3,672	3,672	3,728	3,718	0	(46)	0	(46)	0	3,672	0	0	0	161	03/01/2027
31377D-AU-5	FNMA POOL NO 373619 8.500% 03/01/27		12/01/2014	Paydown		3,026	3,026	3,115	3,100	0	(74)	0	(74)	0	3,026	0	0	0	137	03/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31377D-PZ-8	FNMA POOL NO 374040 7.500% 08/01/27		12/01/2014	Paydown		993	993	1,019	1,016	0	(22)	0	(22)	0	993	0	0	0	39	08/01/2027
31377G-5W-0	FNMA POOL NO 377161 7.000% 04/01/17		12/01/2014	Paydown		1,367	1,367	1,362	1,361	0	6	0	6	0	1,367	0	0	0	52	04/01/2017
31377G-XV-1	FNMA POOL NO 376992 7.500% 08/01/27		12/01/2014	Paydown		1,397	1,397	1,432	1,427	0	(29)	0	(29)	0	1,397	0	0	0	56	08/01/2027
31377K-VN-2	FNMA POOL NO 379621 6.000% 04/01/28		12/01/2014	Paydown		183	183	178	179	0	4	0	4	0	183	0	0	0	6	04/01/2028
31377K-X5-9	FNMA POOL NO 379700 6.500% 05/01/27		04/01/2014	Paydown		44,238	44,238	42,761	42,920	0	1,318	0	1,318	0	44,238	0	0	0	952	05/01/2027
31377K-X6-7	FNMA POOL NO 379701 7.000% 05/01/27		12/01/2014	Paydown		298	298	297	297	0	1	0	1	0	298	0	0	0	6	05/01/2027
31378A-AG-1	FNMA POOL NO 392507 7.500% 08/01/27		12/01/2014	Paydown		187	187	192	192	0	(4)	0	(4)	0	187	0	0	0	8	08/01/2027
31378A-AL-0	FNMA POOL NO 392511 7.500% 09/01/27		12/01/2014	Paydown		149	149	153	153	0	(3)	0	(3)	0	149	0	0	0	5	09/01/2027
31378A-AW-6	FNMA POOL NO 392521 7.500% 09/01/27		12/01/2014	Paydown		1,028	1,028	1,055	1,052	0	(24)	0	(24)	0	1,028	0	0	0	30	09/01/2027
31378B-CR-3	FNMA POOL NO 393480 8.000% 07/01/27		12/01/2014	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	07/01/2027
31378B-KR-4	FNMA POOL NO 393704 8.000% 08/01/27		12/01/2014	Paydown		83	83	85	84	0	(2)	0	(2)	0	83	0	0	0	4	08/01/2027
31378D-4D-9	FNMA POOL NO 396020 7.500% 09/01/27		12/01/2014	Paydown		41	41	42	42	0	(1)	0	(1)	0	41	0	0	0	2	09/01/2027
31378D-BM-1	FNMA POOL NO 395244 6.500% 06/01/19		12/01/2014	Paydown		22,038	22,038	21,657	21,786	0	252	0	252	0	22,038	0	0	0	784	06/01/2019
31378D-GQ-7	FNMA POOL NO 395407 8.000% 10/01/27		12/01/2014	Paydown		677	677	692	691	0	(14)	0	(14)	0	677	0	0	0	30	10/01/2027
31378D-QR-4	FNMA POOL NO 395664 8.000% 08/01/27		12/01/2014	Paydown		26	26	26	26	0	(1)	0	(1)	0	26	0	0	0	1	08/01/2027
31378E-AM-0	FNMA POOL NO 396112 8.000% 10/01/27		12/01/2014	Paydown		396	396	403	403	0	(7)	0	(7)	0	396	0	0	0	17	10/01/2027
31378E-BE-7	FNMA POOL NO 396137 7.000% 10/01/27		12/01/2014	Paydown		1,911	1,911	1,902	1,903	0	8	0	8	0	1,911	0	0	0	36	10/01/2027
31378E-GJ-1	FNMA POOL NO 396301 7.500% 08/01/27		02/01/2014	Paydown		370	370	381	380	0	(9)	0	(9)	0	370	0	0	0	5	08/01/2027
31378E-GS-1	FNMA POOL NO 396309 8.000% 08/01/27		12/01/2014	Paydown		380	380	388	387	0	(7)	0	(7)	0	380	0	0	0	17	08/01/2027
31378F-D6-9	FNMA POOL NO 397125 8.000% 03/01/17		12/01/2014	Paydown		4,065	4,065	4,134	4,082	0	(17)	0	(17)	0	4,065	0	0	0	178	03/01/2017
31378F-VC-6	FNMA POOL NO 397611 8.000% 09/01/27		11/01/2014	Paydown		5,393	5,393	5,516	5,502	0	(109)	0	(109)	0	5,393	0	0	0	389	09/01/2027
31378F-Y9-0	FNMA POOL NO 397736 8.000% 10/01/27		12/01/2014	Paydown		129	129	132	132	0	(3)	0	(3)	0	129	0	0	0	6	10/01/2027
31378G-2C-6	FNMA POOL NO 398671 8.000% 09/01/27		12/01/2014	Paydown		263	263	269	268	0	(6)	0	(6)	0	263	0	0	0	12	09/01/2027
31378G-VZ-3	FNMA POOL NO 398532 7.500% 09/01/27		12/01/2014	Paydown		16	16	17	17	0	0	0	0	0	16	0	0	0	1	09/01/2027
31378H-7B-1	FNMA POOL NO 399690 7.500% 09/01/27		12/01/2014	Paydown		49	49	50	50	0	(1)	0	(1)	0	49	0	0	0	2	09/01/2027
31378H-HW-4	FNMA POOL NO 399045 7.500% 09/01/27		12/01/2014	Paydown		244	244	250	249	0	(5)	0	(5)	0	244	0	0	0	10	09/01/2027
31378J-D4-6	FNMA POOL NO 399823 8.000% 09/01/27		12/01/2014	Paydown		35	35	35	35	0	(1)	0	(1)	0	35	0	0	0	2	09/01/2027
31378J-D5-3	FNMA POOL NO 399824 7.500% 09/01/27		12/01/2014	Paydown		1,226	1,226	1,256	1,252	0	(26)	0	(26)	0	1,226	0	0	0	78	09/01/2027
31378K-KD-5	FNMA POOL NO 400892 8.000% 10/01/27		12/01/2014	Paydown		2,262	2,262	2,291	2,285	0	(23)	0	(23)	0	2,262	0	0	0	103	10/01/2027
31378L-N5-7	FNMA POOL NO 401912 8.000% 10/01/27		12/01/2014	Paydown		93	93	96	95	0	(2)	0	(2)	0	93	0	0	0	4	10/01/2027
31378M-NK-2	FNMA POOL NO 402794 8.000% 11/01/27		12/01/2014	Paydown		2,518	2,518	2,564	2,560	0	(42)	0	(42)	0	2,518	0	0	0	144	11/01/2027
31378M-UK-4	FNMA POOL NO 402986 8.000% 09/01/26		12/01/2014	Paydown		8,838	8,838	8,983	8,935	0	(97)	0	(97)	0	8,838	0	0	0	388	09/01/2026
31378M-VX-5	FNMA POOL NO 403030 8.000% 10/01/27		12/01/2014	Paydown		536	536	550	548	0	(12)	0	(12)	0	536	0	0	0	24	10/01/2027
31378N-AX-6	FNMA POOL NO 403322 8.000% 01/01/28		12/01/2014	Paydown		74	74	75	75	0	(2)	0	(2)	0	74	0	0	0	3	01/01/2028
31378P-3T-8	FNMA POOL NO 405010 8.000% 11/01/27		12/01/2014	Paydown		72	72	74	74	0	(2)	0	(2)	0	72	0	0	0	3	11/01/2027
31378P-M8-3	FNMA POOL NO 404583 8.000% 11/01/27		12/01/2014	Paydown		295	295	306	305	0	(9)	0	(9)	0	295	0	0	0	13	11/01/2027
31378P-M9-1	FNMA POOL NO 404584 8.000% 11/01/27		12/01/2014	Paydown		12,238	12,238	12,455	12,433	0	(194)	0	(194)	0	12,238	0	0	0	393	11/01/2027
31378T-DZ-5	FNMA POOL NO 407920 7.500% 12/01/17		12/01/2014	Paydown		3,613	3,613	3,696	3,643	0	(30)	0	(30)	0	3,613	0	0	0	147	12/01/2017
31378U-G4-8	FNMA POOL NO 408919 8.000% 12/01/27		12/01/2014	Paydown		57	57	59	59	0	(1)	0	(1)	0	57	0	0	0	2	12/01/2027
31378Y-MH-4	FNMA POOL NO 412660 6.000% 03/01/28		12/01/2014	Paydown		6,523	6,523	6,351	6,373	0	149	0	149	0	6,523	0	0	0	289	03/01/2028
31379B-LD-3	FNMA POOL NO 414424 8.000% 05/01/26		12/01/2014	Paydown		8,445	8,445	8,611	8,566	0	(120)	0	(120)	0	8,445	0	0	0	373	05/01/2026
31379B-PV-9	FNMA POOL NO 414536 8.000% 05/01/26		12/01/2014	Paydown		15,387	15,387	15,761	15,678	0	(291)	0	(291)	0	15,387	0	0	0	676	05/01/2026
31379C-5P-2	FNMA POOL NO 415854 8.000% 01/01/28		12/01/2014	Paydown		429	429	439	438	0	(9)	0	(9)	0	429	0	0	0	18	01/01/2028
31379D-3E-7	FNMA POOL NO 416697 7.000% 12/01/28		12/01/2014	Paydown		1,548	1,548	1,556	1,554	0	(6)	0	(6)	0	1,548	0	0	0	60	12/01/2028
31379D-LJ-6	FNMA POOL NO 416229 8.000% 12/01/27		12/01/2014	Paydown		3,766	3,766	3,844	3,831	0	(65)	0	(65)	0	3,766	0	0	0	165	12/01/2027
31379E-AY-3	FNMA POOL NO 416823 7.000% 02/01/28		12/01/2014	Paydown		209	209	208	208	0	1	0	1	0	209	0	0	0	12	02/01/2028
31379E-SX-6	FNMA POOL NO 417334 6.000% 03/01/28		12/01/2014	Paydown		3,314	3,314	3,169	3,181	0	133	0	133	0	3,314	0	0	0	60	03/01/2028
31379E-ZD-2	FNMA POOL NO 417540 6.000% 03/01/28		12/01/2014	Paydown		307	307	294	295	0	12	0	12	0	307	0	0	0	10	03/01/2028
31379E-ZJ-9	FNMA POOL NO 417545 8.000% 08/01/26		12/01/2014	Paydown		838	838	851	849	0	(11)	0	(11)	0	838	0	0	0	37	08/01/2026
31379F-D2-7	FNMA POOL NO 417821 6.000% 03/01/28		12/01/2014	Paydown		12,320	12,320	11,779	11,851	0	469	0	469	0	12,320	0	0	0	150	03/01/2028
31379H-C7-3	FNMA POOL NO 419594 6.000% 09/01/28		12/01/2014	Paydown		774	774	721	726	0	47	0	47	0	774	0	0	0	18	09/01/2028
31379H-VS-6	FNMA POOL NO 420125 8.000% 05/01/26		12/01/2014	Paydown		164	164	168	167	0	(3)	0	(3)	0	164	0	0	0	7	05/01/2026
31379K-L3-5	FNMA POOL NO 421646 6.000% 03/01/28		12/01/2014	Paydown		6,630	6,630	6,836	6,809	0	(180)	0	(180)	0	6,630	0	0	0	217	03/01/2028
31379N-Z7-5	FNMA POOL NO 424766 8.000% 01/01/26		12/01/2014	Paydown		41	41	42	42	0	0	0	0	0	41	0	0	0	2	01/01/2026
31379Q-A8-3	FNMA POOL NO 425831 7.000% 04/01/28		12/01/2014	Paydown		555	555	551	551	0	3	0	3	0	555	0	0	0	21	04/01/2028
31379Q-NG-1	FNMA POOL NO 426191 8.000% 11/01/26		12/01/2014	Paydown		533	533	552	549	0	(16)	0	(16)	0	533	0	0	0	23	11/01/2026
31379R-JY-5	FNMA POOL NO 426979 8.000% 05/01/28		12/01/2014	Paydown		5,495	5,495	5,587	5,570	0	(75)	0	(75)	0	5,495	0	0	0	228	05/01/2028
31379W-LK-1	FNMA POOL NO 431530 6.000% 09/01/28		12/01/2014	Paydown		131	131	128	128	0	3	0	3	0	131	0	0	0	1	09/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31379X-S2-2	FNMA POOL NO 432637 8.000% 05/01/28		12/01/2014	Paydown		134	134	137	137	0	(3)	0	(3)	0	134	0	0	0	6	05/01/2028
3137A8-PP-7	FREDDIE MAC CMBS 4.186% 12/25/20		04/16/2014	Deutsche Bank Securities Inc		11,294,262	10,277,000	11,280,167	11,090,793	0	(34,040)	0	(34,040)	0	11,056,753	0	237,509	237,509	168,493	12/25/2020
3137AS-NJ-9	FREDDIE MAC CMBS 2.272% 03/25/22		11/19/2014	JP Morgan Securities, Inc		5,517,750	5,600,000	5,674,727	5,665,994	0	(7,664)	0	(7,664)	0	5,658,330	0	(140,580)	(140,580)	124,758	03/25/2022
3137AV-XN-2	FREDDIE MAC CMBS 2.355% 07/25/22		12/04/2014	JP Morgan Securities, Inc		19,329,750	19,525,000	19,914,387	19,871,792	0	(38,626)	0	(38,626)	0	19,833,166	0	(503,416)	(503,416)	470,032	07/25/2022
3137AY-CE-9	FHLMC MULTIFAMILY STRUCTURED P CMBS		12/03/2014	WELLS FARGO SEC LLC		15,080,469	15,000,000	15,299,835	15,272,803	0	(28,065)	0	(28,065)	0	15,244,739	0	(164,270)	(164,270)	395,223	10/25/2022
3137B5-JM-6	FREDDIE MAC CMBS 3.531% 07/25/23		11/19/2014	Goldman Sachs & Co		46,964,711	44,400,000	45,284,803	45,274,946	0	(62,933)	0	(62,933)	0	45,212,013	0	1,752,698	1,752,698	1,235,830	07/25/2023
3137B5-KW-2	FREDDIE MAC CMBS 3.458% 08/25/23		11/19/2014	Credit Suisse First Boston Cor		19,865,820	19,000,000	19,379,354	19,376,467	0	(25,198)	0	(25,198)	0	19,351,269	0	514,551	514,551	488,635	08/25/2023
3137EA-DB-2	FREDDIE MAC CORPORATE 2.375% 01/13/22		03/10/2014	Various		3,403,350	3,500,000	3,439,167	3,440,472	0	731	0	731	0	3,441,203	0	(37,853)	(37,853)	48,094	01/13/2022
31380B-CC-2	FNMA POOL NO 434867 6.000% 08/01/28		12/01/2014	Paydown		52	52	50	50	0	2	0	2	0	52	0	0	0	1	08/01/2028
31380B-UW-8	FNMA POOL NO 435397 8.000% 07/01/28		12/01/2014	Paydown		235	235	239	238	0	(3)	0	(3)	0	235	0	0	0	10	07/01/2028
31380D-S2-3	FNMA POOL NO 437137 6.000% 08/01/28		12/01/2014	Paydown		1,758	1,758	1,681	1,691	0	67	0	67	0	1,758	0	0	0	58	08/01/2028
31380E-DD-3	FNMA POOL NO 437600 6.000% 07/01/28		12/01/2014	Paydown		84	84	80	80	0	4	0	4	0	84	0	0	0	2	07/01/2028
31380E-UK-8	FNMA POOL NO 438086 7.500% 08/01/23		12/01/2014	Paydown		2,713	2,713	2,786	2,769	0	(56)	0	(56)	0	2,713	0	0	0	110	08/01/2023
31380F-ZT-1	FNMA POOL NO 439154 8.000% 04/01/28		12/01/2014	Paydown		467	467	479	478	0	(11)	0	(11)	0	467	0	0	0	21	04/01/2028
31380G-GP-8	FNMA POOL NO 439506 6.000% 08/01/28		12/01/2014	Paydown		1,091	1,091	1,036	1,043	0	49	0	49	0	1,091	0	0	0	36	08/01/2028
31380H-JD-0	FNMA POOL NO 440460 6.000% 09/01/28		08/01/2014	Paydown		6,530	6,530	6,223	6,248	0	282	0	282	0	6,530	0	0	0	253	09/01/2028
31380J-H8-9	FNMA POOL NO 441355 6.000% 10/01/28		12/01/2014	Paydown		514	514	514	514	0	0	0	0	0	514	0	0	0	17	10/01/2028
31380L-3J-5	FNMA POOL NO 443701 6.000% 09/01/28		12/01/2014	Paydown		962	962	964	963	0	(1)	0	(1)	0	962	0	0	0	28	09/01/2028
31380L-AG-3	FNMA POOL NO 442907 6.000% 09/01/28		12/01/2014	Paydown		313	313	305	306	0	7	0	7	0	313	0	0	0	10	09/01/2028
31380M-J4-9	FNMA POOL NO 444083 7.000% 11/01/28		12/01/2014	Paydown		322	322	321	321	0	1	0	1	0	322	0	0	0	13	11/01/2028
31380M-LR-5	FNMA POOL NO 444136 7.000% 12/01/28		12/01/2014	Paydown		5,602	5,602	5,576	5,577	0	25	0	25	0	5,602	0	0	0	195	12/01/2028
31380N-MP-6	FNMA POOL NO 445066 7.000% 09/01/27		12/01/2014	Paydown		166	166	165	165	0	1	0	1	0	166	0	0	0	6	09/01/2027
31380Q-V9-5	FNMA POOL NO 447140 7.500% 11/01/29		12/01/2014	Paydown		94	94	91	91	0	3	0	3	0	94	0	0	0	4	11/01/2029
31380R-RK-3	FNMA POOL NO 447890 5.500% 01/01/14		01/01/2014	Paydown		317	317	304	317	0	0	0	0	0	317	0	0	0	1	01/01/2014
31380R-RP-2	FNMA POOL NO 447894 6.000% 02/01/14		02/01/2014	Paydown		59	59	60	59	0	0	0	0	0	59	0	0	0	0	02/01/2014
31380S-RP-0	FNMA POOL NO 448794 7.000% 10/01/28		12/01/2014	Paydown		335	335	337	337	0	(1)	0	(1)	0	335	0	0	0	13	10/01/2028
31380S-SC-8	FNMA POOL NO 448815 7.000% 11/01/28		12/01/2014	Paydown		58,269	58,269	58,464	58,415	0	(146)	0	(146)	0	58,269	0	0	0	3,984	11/01/2028
31380T-CD-1	FNMA POOL NO 449268 6.000% 01/01/14		01/01/2014	Paydown		561	561	569	561	0	0	0	0	0	561	0	0	0	3	01/01/2014
31380T-FQ-9	FNMA POOL NO 449375 7.000% 06/01/28		12/01/2014	Paydown		46,613	46,613	46,397	46,405	0	208	0	208	0	46,613	0	0	0	2,051	06/01/2028
31380T-GB-1	FNMA POOL NO 449394 7.000% 11/01/28		12/01/2014	Paydown		297	297	298	298	0	(1)	0	(1)	0	297	0	0	0	12	11/01/2028
31380U-BB-3	FNMA POOL NO 450134 7.000% 12/01/28		12/01/2014	Paydown		392	392	393	393	0	(1)	0	(1)	0	392	0	0	0	15	12/01/2028
31380U-UU-0	FNMA POOL NO 450695 8.000% 08/01/27		12/01/2014	Paydown		29,474	29,474	30,148	30,007	0	(532)	0	(532)	0	29,474	0	0	0	1,536	08/01/2027
31380U-ZH-4	FNMA POOL NO 450844 7.000% 11/01/28		12/01/2014	Paydown		314	314	316	315	0	(1)	0	(1)	0	314	0	0	0	12	11/01/2028
31380U-ZJ-0	FNMA POOL NO 450845 7.000% 12/01/28		12/01/2014	Paydown		551	551	554	553	0	(2)	0	(2)	0	551	0	0	0	21	12/01/2028
31380W-GY-4	FNMA POOL NO 452115 7.000% 11/01/28		12/01/2014	Paydown		541	541	538	538	0	3	0	3	0	541	0	0	0	21	11/01/2028
31380W-PH-1	FNMA POOL NO 452324 7.000% 12/01/28		12/01/2014	Paydown		26,965	26,965	27,056	27,032	0	(67)	0	(67)	0	26,965	0	0	0	1,676	12/01/2028
31380W-XK-5	FNMA POOL NO 452582 7.000% 04/01/29		12/01/2014	Paydown		190	190	191	191	0	(1)	0	(1)	0	190	0	0	0	7	04/01/2029
31380W-XR-0	FNMA POOL NO 452588 7.000% 06/01/29		12/01/2014	Paydown		202	202	203	203	0	(1)	0	(1)	0	202	0	0	0	8	06/01/2029
31380X-5T-5	FNMA POOL NO 453658 7.000% 12/01/28		12/01/2014	Paydown		563	563	579	577	0	(15)	0	(15)	0	563	0	0	0	22	12/01/2028
31380X-SM-5	FNMA POOL NO 453324 7.000% 02/01/29		12/01/2014	Paydown		162	162	163	163	0	0	0	0	0	162	0	0	0	6	02/01/2029
31380Y-3P-3	FNMA POOL NO 454506 8.000% 08/01/27		12/01/2014	Paydown		2,687	2,687	2,727	2,717	0	(30)	0	(30)	0	2,687	0	0	0	118	08/01/2027
31381A-7D-7	FNMA POOL NO 455492 6.000% 01/01/29		12/01/2014	Paydown		16,335	16,335	15,148	15,325	0	1,011	0	1,011	0	16,335	0	0	0	186	01/01/2029
31381A-K4-2	FNMA POOL NO 454915 5.500% 04/01/14		04/01/2014	Paydown		316	316	304	314	0	2	0	2	0	316	0	0	0	3	04/01/2014
31381A-KK-6	FNMA POOL NO 454898 5.500% 02/01/14		01/01/2014	Paydown		895	895	839	889	0	6	0	6	0	895	0	0	0	4	02/01/2014
31381B-CB-3	FNMA POOL NO 455566 6.000% 12/01/28		12/01/2014	Paydown		8,887	8,887	8,489	8,531	0	356	0	356	0	8,887	0	0	0	65	12/01/2028
31381B-KQ-1	FNMA POOL NO 455803 7.000% 02/01/29		12/01/2014	Paydown		3,029	3,029	3,039	3,036	0	(7)	0	(7)	0	3,029	0	0	0	115	02/01/2029
31381C-P2-7	FNMA POOL NO 456841 7.000% 02/01/29		12/01/2014	Paydown		257	257	258	258	0	(1)	0	(1)	0	257	0	0	0	10	02/01/2029
31381C-VC-8	FNMA POOL NO 457011 7.000% 01/01/29		12/01/2014	Paydown		3,975	3,975	3,988	3,985	0	(10)	0	(10)	0	3,975	0	0	0	154	01/01/2029
31381C-XG-7	FNMA POOL NO 457079 7.000% 01/01/29		12/01/2014	Paydown		611	611	608	608	0	3	0	3	0	611	0	0	0	12	01/01/2029
31381D-QK-4	FNMA POOL NO 457758 7.000% 01/01/29		08/01/2014	Paydown		634	634	631	632	0	3	0	3	0	634	0	0	0	29	01/01/2029
31381F-JZ-4	FNMA POOL NO 459380 7.000% 02/01/29		12/01/2014	Paydown		61	61	61	61	0	0	0	0	0	61	0	0	0	2	02/01/2029
31381F-SG-6	FNMA POOL NO 459619 7.000% 01/01/29		12/01/2014	Paydown		923	923	928	927	0	(4)	0	(4)	0	923	0	0	0	35	01/01/2029
31381F-V6-4	FNMA POOL NO 459737 7.000% 03/01/29		12/01/2014	Paydown		3,717	3,717	3,728	3,726	0	(8)	0	(8)	0	3,717	0	0	0	110	03/01/2029
31381F-VN-7	FNMA POOL NO 459721 5.500% 02/01/14		02/01/2014	Paydown		55	55	50	55	0	0	0	0	0	55	0	0	0	0	02/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31381F-XL-9	FNMA POOL NO 459783 7.000% 01/01/28		12/01/2014	Paydown		3,155	3,155	3,142	3,142	0	13	0	13	0	3,155	0	0	0	118	01/01/2028
31381K-4D-8	FNMA POOL NO 463520 4.550% 10/01/19		12/01/2014	Paydown		45,259	45,259	46,051	45,692	0	(433)	0	(433)	0	45,259	0	0	0	1,135	10/01/2019
31381K-E6-2	FNMA POOL NO 462857 4.450% 07/01/19		12/01/2014	Paydown		217,190	217,190	218,548	217,741	0	(551)	0	(551)	0	217,190	0	0	0	5,279	07/01/2019
31381L-AV-9	FNMA POOL NO 463620 4.720% 10/01/19		12/01/2014	Paydown		22,528	22,528	25,482	24,802	0	(2,274)	0	(2,274)	0	22,528	0	0	0	586	10/01/2019
31381L-BS-5	FNMA POOL NO 463649 4.465% 10/01/19		12/01/2014	Paydown		39,901	39,901	44,758	43,640	0	(3,739)	0	(3,739)	0	39,901	0	0	0	982	10/01/2019
31381L-BY-2	FNMA POOL NO 463655 4.490% 10/01/19		12/01/2014	Paydown		285,285	285,285	288,661	287,026	0	(1,741)	0	(1,741)	0	285,285	0	0	0	7,061	10/01/2019
31381L-ER-4	FNMA POOL NO 463744 4.120% 12/01/19		12/01/2014	Paydown		95,165	95,165	93,574	94,070	0	1,095	0	1,095	0	95,165	0	0	0	2,161	12/01/2019
31381L-FJ-1	FNMA POOL NO 463769 4.030% 11/01/19		12/01/2014	Paydown		46,285	46,285	50,836	49,807	0	(3,521)	0	(3,521)	0	46,285	0	0	0	1,028	11/01/2019
31381L-GR-2	FNMA POOL NO 463808 4.310% 11/01/19		09/01/2014	Paydown		1,518,140	1,518,140	1,518,971	1,516,987	0	1,153	0	1,153	0	1,518,140	0	0	0	232,004	11/01/2019
31381L-J7-3	FNMA POOL NO 463886 4.400% 12/01/19		12/01/2014	Paydown		31,728	31,728	31,866	31,779	0	(51)	0	(51)	0	31,728	0	0	0	770	12/01/2019
31381L-LG-0	FNMA POOL NO 463927 4.430% 12/01/19		12/01/2014	Paydown		27,528	27,528	27,600	27,542	0	(14)	0	(14)	0	27,528	0	0	0	672	12/01/2019
31381L-LM-7	FNMA POOL NO 463932 4.320% 12/01/19		12/01/2014	Paydown		15,849	15,849	15,815	15,810	0	39	0	39	0	15,849	0	0	0	377	12/01/2019
31381L-Q4-2	FNMA POOL NO 464075 4.450% 12/01/19		12/01/2014	Paydown		105,466	105,466	105,861	105,593	0	(127)	0	(127)	0	105,466	0	0	0	2,586	12/01/2019
31381L-Q5-9	FNMA POOL NO 464076 4.450% 12/01/19		12/01/2014	Paydown		88,020	88,020	88,340	88,120	0	(99)	0	(99)	0	88,020	0	0	0	2,158	12/01/2019
31381L-Q6-7	FNMA POOL NO 464077 4.450% 12/01/19		12/01/2014	Paydown		63,799	63,799	64,028	63,869	0	(71)	0	(71)	0	63,799	0	0	0	1,564	12/01/2019
31382D-F4-1	FNMA POOL NO 479087 7.000% 01/01/29		12/01/2014	Paydown		2,425	2,425	2,433	2,430	0	(6)	0	(6)	0	2,425	0	0	0	93	01/01/2029
31382D-N6-7	FNMA POOL NO 479313 6.000% 01/01/29		12/01/2014	Paydown		2,057	2,057	1,905	1,924	0	133	0	133	0	2,057	0	0	0	68	01/01/2029
31382D-QY-3	FNMA POOL NO 479371 5.500% 02/01/14		01/01/2014	Paydown		405	405	380	402	0	2	0	2	0	405	0	0	0	2	02/01/2014
31382D-RJ-5	FNMA POOL NO 479389 5.500% 02/01/14		02/01/2014	Paydown		412	412	387	410	0	2	0	2	0	412	0	0	0	3	02/01/2014
31382D-U7-7	FNMA POOL NO 479506 6.500% 04/01/29		12/01/2014	Paydown		1,166	1,166	1,114	1,117	0	49	0	49	0	1,166	0	0	0	41	04/01/2029
31382D-WD-2	FNMA POOL NO 479544 6.500% 08/01/29		12/01/2014	Paydown		24	24	23	23	0	1	0	1	0	24	0	0	0	1	08/01/2029
31382D-WM-2	FNMA POOL NO 479552 7.500% 09/01/29		12/01/2014	Paydown		914	914	883	885	0	29	0	29	0	914	0	0	0	45	09/01/2029
31382E-2P-6	FNMA POOL NO 480582 6.000% 04/01/14		04/01/2014	Paydown		531	531	507	528	0	4	0	4	0	531	0	0	0	5	04/01/2014
31382E-RJ-3	FNMA POOL NO 480289 7.000% 06/01/29		12/01/2014	Paydown		3,328	3,328	3,345	3,340	0	(12)	0	(12)	0	3,328	0	0	0	128	06/01/2029
31382E-VK-5	FNMA POOL NO 480418 6.500% 04/01/14		01/01/2014	Paydown		77	77	79	77	0	0	0	0	0	77	0	0	0	0	04/01/2014
31382E-Z7-0	FNMA POOL NO 480566 6.000% 03/01/14		02/01/2014	Paydown		301	301	289	299	0	2	0	2	0	301	0	0	0	2	03/01/2014
31382F-2H-1	FNMA POOL NO 481476 7.000% 02/01/29		12/01/2014	Paydown		4,119	4,119	4,132	4,128	0	(10)	0	(10)	0	4,119	0	0	0	166	02/01/2029
31382F-6C-8	FNMA POOL NO 481567 6.000% 02/01/29		12/01/2014	Paydown		3,028	3,028	2,813	2,833	0	195	0	195	0	3,028	0	0	0	79	02/01/2029
31382F-UF-4	FNMA POOL NO 481282 6.000% 04/01/14		04/01/2014	Paydown		142	142	136	141	0	1	0	1	0	142	0	0	0	1	04/01/2014
31382G-CS-4	FNMA POOL NO 481681 7.000% 03/01/29		12/01/2014	Paydown		4,164	4,164	4,186	4,182	0	(18)	0	(18)	0	4,164	0	0	0	151	03/01/2029
31382G-GB-7	FNMA POOL NO 481794 7.000% 05/01/29		12/01/2014	Paydown		459	459	456	456	0	2	0	2	0	459	0	0	0	17	05/01/2029
31382G-HT-7	FNMA POOL NO 481842 8.000% 10/01/28		05/01/2014	Paydown		4,070	4,070	4,173	4,163	0	(92)	0	(92)	0	4,070	0	0	0	134	10/01/2028
31382G-L4-7	FNMA POOL NO 481947 6.000% 02/01/14		01/01/2014	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	0	02/01/2014
31382G-LN-5	FNMA POOL NO 481933 7.000% 02/01/29		12/01/2014	Paydown		1,005	1,005	1,008	1,007	0	(2)	0	(2)	0	1,005	0	0	0	39	02/01/2029
31382G-TQ-0	FNMA POOL NO 482159 7.000% 02/01/29		12/01/2014	Paydown		190	190	190	190	0	0	0	0	0	190	0	0	0	7	02/01/2029
31382G-TW-7	FNMA POOL NO 482165 5.500% 02/01/14		01/01/2014	Paydown		792	792	782	789	0	3	0	3	0	792	0	0	0	4	02/01/2014
31382G-UG-0	FNMA POOL NO 482183 5.500% 02/01/14		02/01/2014	Paydown		1,030	1,030	969	1,024	0	6	0	6	0	1,030	0	0	0	7	02/01/2014
31382G-XP-7	FNMA POOL NO 482286 7.000% 01/01/29		12/01/2014	Paydown		513	513	511	511	0	2	0	2	0	513	0	0	0	20	01/01/2029
31382H-3M-5	FNMA POOL NO 483304 5.500% 02/01/14		02/01/2014	Paydown		381	381	376	379	0	2	0	2	0	381	0	0	0	2	02/01/2014
31382H-6Z-3	FNMA POOL NO 483388 7.000% 02/01/29		12/01/2014	Paydown		2,140	2,140	2,150	2,149	0	(9)	0	(9)	0	2,140	0	0	0	109	02/01/2029
31382H-AQ-8	FNMA POOL NO 482515 5.500% 01/01/14		01/01/2014	JP Morgan		1	1	1	1	0	0	0	0	0	1	0	0	0	0	01/01/2014
31382H-Z2-4	FNMA POOL NO 483261 7.000% 02/01/29		12/01/2014	Paydown		13,487	13,487	13,403	13,407	0	81	0	81	0	13,487	0	0	0	397	02/01/2029
31382J-J7-7	FNMA POOL NO 483686 8.000% 12/01/28		12/01/2014	Paydown		24,213	24,213	24,642	24,561	0	(348)	0	(348)	0	24,213	0	0	0	276	12/01/2028
31382J-UT-6	FNMA POOL NO 483994 6.000% 04/01/14		02/01/2014	Paydown		410	410	393	407	0	3	0	3	0	410	0	0	0	3	04/01/2014
31382J-W8-0	FNMA POOL NO 484071 7.000% 03/01/29		12/01/2014	Paydown		332	332	331	331	0	1	0	1	0	332	0	0	0	13	03/01/2029
31382J-Y9-6	FNMA POOL NO 484136 7.000% 02/01/29		12/01/2014	Paydown		441	441	442	442	0	(1)	0	(1)	0	441	0	0	0	17	02/01/2029
31382K-2S-6	FNMA POOL NO 485085 7.500% 10/01/29		12/01/2014	Paydown		127	127	122	123	0	4	0	4	0	127	0	0	0	5	10/01/2029
31382K-4V-7	FNMA POOL NO 485136 7.000% 02/01/29		12/01/2014	Paydown		1,680	1,680	1,686	1,685	0	(4)	0	(4)	0	1,680	0	0	0	65	02/01/2029
31382K-N5-3	FNMA POOL NO 484712 6.000% 02/01/14		02/01/2014	Paydown		138	138	136	137	0	1	0	1	0	138	0	0	0	1	02/01/2014
31382K-PW-2	FNMA POOL NO 484737 6.000% 03/01/14		03/01/2014	Paydown		106	106	101	106	0	1	0	1	0	106	0	0	0	1	03/01/2014
31382K-RT-7	FNMA POOL NO 484798 6.000% 04/01/14		04/01/2014	Paydown		494	494	471	490	0	4	0	4	0	494	0	0	0	5	04/01/2014
31382K-UH-9	FNMA POOL NO 484884 7.000% 05/01/29		12/01/2014	Paydown		10,688	10,688	10,738	10,730	0	(42)	0	(42)	0	10,688	0	0	0	649	05/01/2029
31382K-UP-1	FNMA POOL NO 484890 6.000% 05/01/14		05/01/2014	Paydown		2,134	2,134	2,163	2,129	0	5	0	5	0	2,134	0	0	0	27	05/01/2014
31382K-W9-5	FNMA POOL NO 484972 6.500% 06/01/14		04/01/2014	Paydown		902	902	893	897	0	5	0	5	0	902	0	0	0	11	06/01/2014
31382L-2Y-1	FNMA POOL NO 485991 5.500% 02/01/14		01/01/2014	Paydown		2,140	2,140	2,009	2,127	0	13	0	13	0	2,140	0	0	0	10	02/01/2014
31382L-5A-0	FNMA POOL NO 486041 5.500% 03/01/14		01/01/2014	Paydown		70	70	66	70	0	0	0	0	0	70	0	0	0	0	03/01/2014
31382L-6W-1	FNMA POOL NO 486085 7.000% 04/01/29		12/01/2014	Paydown		4,688	4,688	4,712	4,707	0	(19)	0	(19)	0	4,688	0	0	0	297	04/01/2029
31382L-HB-5	FNMA POOL NO 485426 7.000% 02/01/29		12/01/2014	Paydown		1,780	1,780	1,786	1,784	0	(4)	0	(4)	0	1,780	0	0	0	67	02/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382L-PD-2	FNMA POOL NO 485620 6.000% 05/01/14		04/01/2014	Paydown		145	145	139	144	0	1	0	1	0	145	0	0	0	2	05/01/2014
31382L-Q8-2	FNMA POOL NO 485679 6.000% 03/01/14		03/01/2014	Paydown		33	33	32	33	0	0	0	0	0	33	0	0	0	0	03/01/2014
31382L-QY-5	FNMA POOL NO 485671 6.500% 03/01/14		02/01/2014	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	0	03/01/2014
31382L-RK-4	FNMA POOL NO 485690 6.500% 03/01/14		02/01/2014	Paydown		490	490	482	487	0	3	0	3	0	490	0	0	0	4	03/01/2014
31382L-ZY-5	FNMA POOL NO 485959 7.000% 05/01/29		12/01/2014	Paydown		1,814	1,814	1,823	1,821	0	(8)	0	(8)	0	1,814	0	0	0	70	05/01/2029
31382M-DN-1	FNMA POOL NO 486209 5.500% 03/01/14		01/01/2014	Paydown		1,201	1,201	1,127	1,193	0	8	0	8	0	1,201	0	0	0	6	03/01/2014
31382M-M6-8	FNMA POOL NO 486481 6.000% 02/01/14		01/01/2014	Paydown		175	175	168	174	0	1	0	1	0	175	0	0	0	1	02/01/2014
31382M-PM-0	FNMA POOL NO 486528 6.000% 02/01/14		02/01/2014	Paydown		141	141	135	140	0	1	0	1	0	141	0	0	0	1	02/01/2014
31382M-PU-2	FNMA POOL NO 486535 6.000% 02/01/29		12/01/2014	Paydown		11,076	11,076	10,249	10,354	0	723	0	723	0	11,076	0	0	0	379	02/01/2029
31382N-DJ-8	FNMA POOL NO 487105 7.000% 03/01/29		12/01/2014	Paydown		770	770	765	765	0	5	0	5	0	770	0	0	0	29	03/01/2029
31382N-UR-1	FNMA POOL NO 487592 5.500% 02/01/14		02/01/2014	Paydown		1,274	1,274	1,190	1,266	0	7	0	7	0	1,274	0	0	0	8	02/01/2014
31382N-UT-7	FNMA POOL NO 487594 6.000% 03/01/14		03/01/2014	Paydown		826	826	789	821	0	5	0	5	0	826	0	0	0	8	03/01/2014
31382P-2L-0	FNMA POOL NO 488679 8.000% 09/01/27		12/01/2014	Paydown		2,568	2,568	2,628	2,620	0	(52)	0	(52)	0	2,568	0	0	0	113	09/01/2027
31382P-5F-0	FNMA POOL NO 488746 7.000% 03/01/29		12/01/2014	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	03/01/2029
31382P-DX-2	FNMA POOL NO 488018 6.000% 03/01/14		02/01/2014	Paydown		3,124	3,124	2,984	3,108	0	16	0	16	0	3,124	0	0	0	26	03/01/2014
31382P-GN-1	FNMA POOL NO 488105 5.500% 02/01/14		01/01/2014	Paydown		41	41	39	41	0	0	0	0	0	41	0	0	0	0	02/01/2014
31382P-H7-5	FNMA POOL NO 488154 6.000% 03/01/14		03/01/2014	Paydown		86	86	83	86	0	1	0	1	0	86	0	0	0	1	03/01/2014
31382P-HD-2	FNMA POOL NO 488128 5.500% 02/01/14		02/01/2014	Paydown		3,939	3,939	3,701	3,918	0	21	0	21	0	3,939	0	0	0	25	02/01/2014
31382P-JD-0	FNMA POOL NO 488160 6.000% 03/01/14		02/01/2014	Paydown		249	249	239	248	0	2	0	2	0	249	0	0	0	2	03/01/2014
31382P-LZ-8	FNMA POOL NO 488244 6.500% 02/01/14		02/01/2014	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/01/2014
31382P-RE-9	FNMA POOL NO 488385 6.000% 03/01/14		02/01/2014	Paydown		92	92	88	91	0	1	0	1	0	92	0	0	0	1	03/01/2014
31382P-RJ-8	FNMA POOL NO 488389 6.000% 03/01/14		03/01/2014	Paydown		241	241	230	240	0	1	0	1	0	241	0	0	0	2	03/01/2014
31382Q-AZ-8	FNMA POOL NO 488824 7.000% 03/01/29		12/01/2014	Paydown		176	176	177	177	0	0	0	0	0	176	0	0	0	6	03/01/2029
31382Q-DB-8	FNMA POOL NO 488898 7.000% 05/01/29		12/01/2014	Paydown		406	406	407	407	0	(1)	0	(1)	0	406	0	0	0	16	05/01/2029
31382Q-EK-7	FNMA POOL NO 488938 6.000% 03/01/14		02/01/2014	Paydown		93	93	89	92	0	1	0	1	0	93	0	0	0	1	03/01/2014
31382Q-S2-2	FNMA POOL NO 489337 6.000% 03/01/29		12/01/2014	Paydown		536	536	499	503	0	34	0	34	0	536	0	0	0	18	03/01/2029
31382Q-W8-4	FNMA POOL NO 489471 7.000% 04/01/29		12/01/2014	Paydown		414	414	416	415	0	(1)	0	(1)	0	414	0	0	0	16	04/01/2029
31382R-4A-8	FNMA POOL NO 490517 7.000% 03/01/29		12/01/2014	Paydown		289	289	291	290	0	(1)	0	(1)	0	289	0	0	0	11	03/01/2029
31382R-C6-8	FNMA POOL NO 489793 7.000% 05/01/29		12/01/2014	Paydown		127	127	127	127	0	0	0	0	0	127	0	0	0	5	05/01/2029
31382R-CP-6	FNMA POOL NO 489778 6.000% 04/01/14		04/01/2014	Paydown		80	80	81	80	0	0	0	0	0	80	0	0	0	1	04/01/2014
31382R-EM-1	FNMA POOL NO 489840 6.000% 06/01/14		05/01/2014	Paydown		9,427	9,427	8,990	9,360	0	66	0	66	0	9,427	0	0	0	101	06/01/2014
31382R-HL-0	FNMA POOL NO 489935 6.000% 05/01/14		04/01/2014	Paydown		90	90	86	89	0	1	0	1	0	90	0	0	0	1	05/01/2014
31382R-PB-3	FNMA POOL NO 490118 7.000% 03/01/29		12/01/2014	Paydown		71	71	71	71	0	0	0	0	0	71	0	0	0	3	03/01/2029
31382R-PF-4	FNMA POOL NO 490122 7.000% 03/01/29		12/01/2014	Paydown		295	295	296	296	0	(1)	0	(1)	0	295	0	0	0	12	03/01/2029
31382R-US-0	FNMA POOL NO 490293 6.000% 03/01/14		02/01/2014	Paydown		15	15	14	14	0	0	0	0	0	15	0	0	0	0	03/01/2014
31382R-VD-2	FNMA POOL NO 490312 6.000% 03/01/14		02/01/2014	Paydown		568	568	545	565	0	3	0	3	0	568	0	0	0	4	03/01/2014
31382R-YB-3	FNMA POOL NO 490406 7.000% 03/01/29		12/01/2014	Paydown		983	983	986	985	0	(2)	0	(2)	0	983	0	0	0	38	03/01/2029
31382S-2Q-3	FNMA POOL NO 491383 6.000% 07/01/14		06/01/2014	Paydown		431	431	413	428	0	4	0	4	0	431	0	0	0	7	07/01/2014
31382S-F6-3	FNMA POOL NO 490789 5.500% 03/01/14		03/01/2014	Paydown		78	78	74	78	0	1	0	1	0	78	0	0	0	1	03/01/2014
31382S-PM-7	FNMA POOL NO 491028 6.000% 07/01/14		06/01/2014	Paydown		73	73	74	73	0	0	0	0	0	73	0	0	0	1	07/01/2014
31382S-UG-4	FNMA POOL NO 491183 7.000% 03/01/29		10/01/2014	Paydown		785	785	788	788	0	(2)	0	(2)	0	785	0	0	0	42	03/01/2029
31382S-Y2-1	FNMA POOL NO 491329 7.000% 04/01/29		12/01/2014	Paydown		340	340	341	340	0	(1)	0	(1)	0	340	0	0	0	13	04/01/2029
31382T-FW-4	FNMA POOL NO 491681 6.000% 03/01/14		02/01/2014	Paydown		3,459	3,459	3,310	3,439	0	20	0	20	0	3,459	0	0	0	25	03/01/2014
31382T-J4-2	FNMA POOL NO 491783 6.000% 03/01/14		02/01/2014	Paydown		560	560	534	557	0	4	0	4	0	560	0	0	0	4	03/01/2014
31382T-JA-8	FNMA POOL NO 491757 7.000% 04/01/29		12/01/2014	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	4	04/01/2029
31382T-QA-0	FNMA POOL NO 491949 7.000% 04/01/29		12/01/2014	Paydown		461	461	463	463	0	(1)	0	(1)	0	461	0	0	0	18	04/01/2029
31382T-TH-2	FNMA POOL NO 492052 6.000% 04/01/14		03/01/2014	Paydown		65	65	62	64	0	0	0	0	0	65	0	0	0	1	04/01/2014
31382T-UA-5	FNMA POOL NO 492077 6.000% 04/01/14		04/01/2014	Paydown		829	829	793	823	0	5	0	5	0	829	0	0	0	10	04/01/2014
31382T-WK-1	FNMA POOL NO 492150 5.500% 03/01/14		02/01/2014	Paydown		1,125	1,125	1,056	1,117	0	8	0	8	0	1,125	0	0	0	9	03/01/2014
31382U-6A-9	FNMA POOL NO 493265 6.000% 04/01/14		03/01/2014	Paydown		161	161	154	159	0	1	0	1	0	161	0	0	0	1	04/01/2014
31382U-NQ-5	FNMA POOL NO 492799 6.500% 08/01/14		06/01/2014	Paydown		30	30	30	30	0	0	0	0	0	30	0	0	0	1	08/01/2014
31382U-RV-0	FNMA POOL NO 492900 7.000% 10/01/28		12/01/2014	Paydown		42	42	43	43	0	0	0	0	0	42	0	0	0	2	10/01/2028
31382V-HJ-6	FNMA POOL NO 493533 7.000% 04/01/29		12/01/2014	Paydown		483	483	485	485	0	(1)	0	(1)	0	483	0	0	0	19	04/01/2029
31382V-LU-6	FNMA POOL NO 493639 6.000% 04/01/14		04/01/2014	Paydown		196	196	187	194	0	1	0	1	0	196	0	0	0	2	04/01/2014
31382V-LV-4	FNMA POOL NO 493640 6.000% 04/01/14		04/01/2014	Paydown		43	43	42	43	0	0	0	0	0	43	0	0	0	1	04/01/2014
31382V-MF-8	FNMA POOL NO 493658 6.000% 04/01/29		12/01/2014	Paydown		1,374	1,374	1,274	1,284	0	90	0	90	0	1,374	0	0	0	43	04/01/2029
31382V-N6-7	FNMA POOL NO 493713 7.000% 04/01/29		12/01/2014	Paydown		272	272	273	273	0	(1)	0	(1)	0	272	0	0	0	12	04/01/2029
31382V-P7-3	FNMA POOL NO 493746 6.000% 05/01/14		04/01/2014	Paydown		1,329	1,329	1,268	1,319	0	10	0	10	0	1,329	0	0	0	15	05/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382W-3X-8	FNMA POOL NO 495014 6.500% 06/01/14		01/01/2014	Paydown		347	347	340	345	0	2	0	2	0	347	0	0	0	2	06/01/2014
31382W-DX-7	FNMA POOL NO 494318 6.000% 04/01/14		04/01/2014	Paydown		164	164	158	163	0	1	0	1	0	164	0	0	0	2	04/01/2014
31382W-FH-0	FNMA POOL NO 494368 7.000% 04/01/29		12/01/2014	Paydown		2,122	2,122	2,133	2,130	0	(8)	0	(8)	0	2,122	0	0	0	82	04/01/2029
31382W-UZ-3	FNMA POOL NO 494800 6.000% 05/01/14		04/01/2014	Paydown		148	148	142	147	0	1	0	1	0	148	0	0	0	2	05/01/2014
31382X-5P-1	FNMA POOL NO 495954 7.000% 05/01/29		12/01/2014	Paydown		728	728	731	731	0	(3)	0	(3)	0	728	0	0	0	27	05/01/2029
31382X-JP-6	FNMA POOL NO 495370 7.000% 04/01/29		12/01/2014	Paydown		1,237	1,237	1,241	1,240	0	(3)	0	(3)	0	1,237	0	0	0	47	04/01/2029
31382X-QN-3	FNMA POOL NO 495561 7.000% 05/01/29		12/01/2014	Paydown		56	56	56	56	0	0	0	0	0	56	0	0	0	2	05/01/2029
31382Y-3Z-9	FNMA POOL NO 496816 5.500% 06/01/14		04/01/2014	Paydown		154	154	140	152	0	2	0	2	0	154	0	0	0	2	06/01/2014
31382Y-4A-3	FNMA POOL NO 496817 6.000% 06/01/14		02/01/2014	Paydown		35	35	33	35	0	0	0	0	0	35	0	0	0	0	06/01/2014
31382Y-V3-9	FNMA POOL NO 496634 6.000% 05/01/14		05/01/2014	Paydown		568	568	545	565	0	4	0	4	0	568	0	0	0	8	05/01/2014
31382Y-W9-5	FNMA POOL NO 496672 7.000% 05/01/29		12/01/2014	Paydown		839	839	848	847	0	(8)	0	(8)	0	839	0	0	0	32	05/01/2029
31383A-Y5-2	FNMA POOL NO 497632 6.000% 05/01/14		04/01/2014	Paydown		218	218	209	217	0	2	0	2	0	218	0	0	0	2	05/01/2014
31383B-3C-9	FNMA POOL NO 498595 7.000% 06/01/29		12/01/2014	Paydown		4,937	4,937	5,082	5,069	0	(131)	0	(131)	0	4,937	0	0	0	206	06/01/2029
31383B-3R-6	FNMA POOL NO 498608 7.000% 05/01/29		12/01/2014	Paydown		2,973	2,973	2,984	2,981	0	(8)	0	(8)	0	2,973	0	0	0	114	05/01/2029
31383B-HE-0	FNMA POOL NO 498029 6.500% 09/01/29		12/01/2014	Paydown		1,573	1,573	1,461	1,469	0	104	0	104	0	1,573	0	0	0	83	09/01/2029
31383C-2Z-7	FNMA POOL NO 499492 7.000% 06/01/29		12/01/2014	Paydown		251	251	252	252	0	(1)	0	(1)	0	251	0	0	0	10	06/01/2029
31383C-3G-8	FNMA POOL NO 499499 6.000% 06/01/14		01/01/2014	Paydown		245	245	234	243	0	2	0	2	0	245	0	0	0	1	06/01/2014
31383C-HF-5	FNMA POOL NO 498930 6.500% 06/01/29		06/01/2014	Paydown		263	263	247	248	0	15	0	15	0	263	0	0	0	7	06/01/2029
31383C-NX-9	FNMA POOL NO 499106 6.500% 05/01/29		12/01/2014	Paydown		414	414	388	390	0	24	0	24	0	414	0	0	0	16	05/01/2029
31383C-UB-9	FNMA POOL NO 499278 6.500% 08/01/29		12/01/2014	Paydown		50	50	47	47	0	3	0	3	0	50	0	0	0	2	08/01/2029
31383C-VY-8	FNMA POOL NO 499331 6.000% 08/01/14		08/01/2014	Paydown		2,167	2,167	2,196	2,163	0	4	0	4	0	2,167	0	0	0	37	08/01/2014
31383C-VZ-5	FNMA POOL NO 499332 6.500% 08/01/14		06/01/2014	Paydown		234	234	228	232	0	2	0	2	0	234	0	0	0	3	08/01/2014
31383D-4S-9	FNMA POOL NO 500433 6.500% 06/01/14		05/01/2014	Paydown		182	182	174	181	0	2	0	2	0	182	0	0	0	3	06/01/2014
31383D-5B-5	FNMA POOL NO 500442 7.000% 06/01/29		12/01/2014	Paydown		992	992	997	996	0	(4)	0	(4)	0	992	0	0	0	38	06/01/2029
31383D-5T-6	FNMA POOL NO 500458 7.000% 06/01/29		12/01/2014	Paydown		1,041	1,041	1,044	1,043	0	(3)	0	(3)	0	1,041	0	0	0	40	06/01/2029
31383D-C4-3	FNMA POOL NO 499691 6.000% 05/01/14		05/01/2014	Paydown		393	393	377	390	0	3	0	3	0	393	0	0	0	4	05/01/2014
31383D-EB-5	FNMA POOL NO 499730 7.000% 06/01/28		10/01/2014	Paydown		609	609	605	605	0	4	0	4	0	609	0	0	0	33	06/01/2028
31383D-MG-5	FNMA POOL NO 499959 7.500% 08/01/29		12/01/2014	Paydown		1,298	1,298	1,254	1,257	0	41	0	41	0	1,298	0	0	0	53	08/01/2029
31383E-2M-2	FNMA POOL NO 501280 6.500% 06/01/29		12/01/2014	Paydown		19,248	19,248	18,060	18,126	0	1,122	0	1,122	0	19,248	0	0	0	886	06/01/2029
31383E-7D-7	FNMA POOL NO 501392 6.500% 06/01/14		01/01/2014	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	0	06/01/2014
31383E-AD-3	FNMA POOL NO 500504 7.000% 05/01/29		12/01/2014	Paydown		1,304	1,304	1,311	1,310	0	(5)	0	(5)	0	1,304	0	0	0	52	05/01/2029
31383E-AH-4	FNMA POOL NO 500508 6.000% 05/01/14		03/01/2014	Paydown		678	678	650	674	0	4	0	4	0	678	0	0	0	7	05/01/2014
31383E-BT-7	FNMA POOL NO 500550 6.500% 06/01/14		05/01/2014	Paydown		712	712	698	708	0	4	0	4	0	712	0	0	0	11	06/01/2014
31383E-CB-5	FNMA POOL NO 500566 7.000% 06/01/29		06/01/2014	Paydown		17,155	17,155	17,226	17,211	0	(55)	0	(55)	0	17,155	0	0	0	596	06/01/2029
31383E-CS-8	FNMA POOL NO 500581 7.000% 06/01/29		12/01/2014	Paydown		312	312	313	313	0	(1)	0	(1)	0	312	0	0	0	12	06/01/2029
31383E-HS-3	FNMA POOL NO 500741 6.500% 06/01/29		12/01/2014	Paydown		2,502	2,502	2,352	2,362	0	140	0	140	0	2,502	0	0	0	51	06/01/2029
31383E-RP-8	FNMA POOL NO 500994 6.500% 08/01/29		12/01/2014	Paydown		23	23	23	23	0	1	0	1	0	23	0	0	0	1	08/01/2029
31383E-XX-4	FNMA POOL NO 501194 7.000% 06/01/29		12/01/2014	Paydown		147	147	148	148	0	(1)	0	(1)	0	147	0	0	0	5	06/01/2029
31383E-YC-9	FNMA POOL NO 501207 7.000% 06/01/29		12/01/2014	Paydown		182	182	183	183	0	(1)	0	(1)	0	182	0	0	0	7	06/01/2029
31383E-ZC-8	FNMA POOL NO 501239 7.000% 06/01/29		12/01/2014	Paydown		2,924	2,924	2,906	2,907	0	18	0	18	0	2,924	0	0	0	112	06/01/2029
31383E-ZD-6	FNMA POOL NO 501240 7.000% 06/01/29		07/01/2014	Paydown		38,825	38,825	38,585	38,593	0	232	0	232	0	38,825	0	0	0	1,571	06/01/2029
31383F-CK-2	FNMA POOL NO 501474 6.500% 09/01/14		09/01/2014	Paydown		32	32	31	32	0	0	0	0	0	32	0	0	0	1	09/01/2014
31383F-PT-9	FNMA POOL NO 501834 6.500% 12/01/14		09/01/2014	Paydown		186	186	183	185	0	1	0	1	0	186	0	0	0	6	12/01/2014
31383G-2Y-1	FNMA POOL NO 503091 7.000% 06/01/29		12/01/2014	Paydown		1,214	1,214	1,220	1,219	0	(5)	0	(5)	0	1,214	0	0	0	54	06/01/2029
31383G-3D-6	FNMA POOL NO 503096 7.000% 06/01/29		12/01/2014	Paydown		5,608	5,608	5,636	5,630	0	(22)	0	(22)	0	5,608	0	0	0	49	06/01/2029
31383G-CG-9	FNMA POOL NO 502371 6.500% 02/01/15		12/01/2014	Paydown		871	871	847	862	0	8	0	8	0	871	0	0	0	31	02/01/2015
31383G-VB-9	FNMA POOL NO 502910 7.000% 06/01/29		12/01/2014	Paydown		3,435	3,435	3,453	3,449	0	(14)	0	(14)	0	3,435	0	0	0	125	06/01/2029
31383G-WR-3	FNMA POOL NO 502956 7.500% 08/01/29		12/01/2014	Paydown		96	96	93	93	0	3	0	3	0	96	0	0	0	4	08/01/2029
31383H-5M-2	FNMA POOL NO 504052 7.000% 06/01/29		12/01/2014	Paydown		2,762	2,762	2,784	2,780	0	(18)	0	(18)	0	2,762	0	0	0	120	06/01/2029
31383H-A6-1	FNMA POOL NO 503229 6.500% 07/01/29		05/01/2014	Paydown		251	251	242	242	0	9	0	9	0	251	0	0	0	7	07/01/2029
31383H-AB-0	FNMA POOL NO 503202 7.000% 06/01/29		02/01/2014	Paydown		6,708	6,708	6,743	6,737	0	(29)	0	(29)	0	6,708	0	0	0	78	06/01/2029
31383H-NF-7	FNMA POOL NO 503590 6.500% 07/01/29		12/01/2014	Paydown		141	141	136	136	0	5	0	5	0	141	0	0	0	5	07/01/2029
31383H-TK-0	FNMA POOL NO 503754 6.500% 07/01/29		12/01/2014	Paydown		69	69	66	66	0	2	0	2	0	69	0	0	0	2	07/01/2029
31383H-TN-4	FNMA POOL NO 503757 6.500% 07/01/29		12/01/2014	Paydown		309	309	298	299	0	11	0	11	0	309	0	0	0	8	07/01/2029
31383H-U3-6	FNMA POOL NO 503802 6.500% 07/01/14		06/01/2014	Paydown		629	629	620	626	0	4	0	4	0	629	0	0	0	12	07/01/2014
31383H-ZF-4	FNMA POOL NO 503942 6.500% 07/01/29		11/01/2014	Paydown		1,466	1,466	1,412	1,416	0	50	0	50	0	1,466	0	0	0	86	07/01/2029
31383J-6M-7	FNMA POOL NO 504976 7.500% 07/01/29		12/01/2014	Paydown		2,299	2,299	2,223	2,228	0	71	0	71	0	2,299	0	0	0	20	07/01/2029
31383J-AA-8	FNMA POOL NO 504101 7.000% 06/01/29		12/01/2014	Paydown		676	676	680	679	0	(3)	0	(3)	0	676	0	0	0	26	06/01/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31383J-XX-3	FNMA POOL NO 504794 6.500% 06/01/14		06/01/2014	Paydown		68	68	67	68	0	0	0	0	0	68	0	0	0	1	06/01/2014
31383K-AA-5	FNMA POOL NO 505001 7.500% 09/01/29		12/01/2014	Paydown		50	50	48	48	0	2	0	2	0	50	0	0	0	2	09/01/2029
31383K-CC-9	FNMA POOL NO 505067 6.000% 06/01/14		06/01/2014	Paydown		2,421	2,421	2,320	2,402	0	19	0	19	0	2,421	0	0	0	38	06/01/2014
31383K-EC-7	FNMA POOL NO 505131 6.500% 07/01/29		12/01/2014	Paydown		8	8	8	8	0	1	0	1	0	8	0	0	0	0	07/01/2029
31383K-KM-8	FNMA POOL NO 505300 7.500% 08/01/29		12/01/2014	Paydown		11	11	10	10	0	0	0	0	0	11	0	0	0	1	08/01/2029
31383K-R6-6	FNMA POOL NO 505509 6.500% 07/01/29		12/01/2014	Paydown		39	39	38	38	0	1	0	1	0	39	0	0	0	2	07/01/2029
31383K-RB-5	FNMA POOL NO 505482 6.000% 07/01/14		06/01/2014	Paydown		2,242	2,242	2,272	2,238	0	4	0	4	0	2,242	0	0	0	37	07/01/2014
31383K-RK-5	FNMA POOL NO 505490 6.000% 07/01/14		05/01/2014	Paydown		6,062	6,062	6,143	6,048	0	14	0	14	0	6,062	0	0	0	101	07/01/2014
31383K-X3-6	FNMA POOL NO 505698 6.500% 07/01/14		06/01/2014	Paydown		94	94	93	94	0	1	0	1	0	94	0	0	0	2	07/01/2014
31383L-3V-5	FNMA POOL NO 506712 6.500% 09/01/14		08/01/2014	Paydown		158	158	155	157	0	1	0	1	0	158	0	0	0	4	09/01/2014
31383L-HT-5	FNMA POOL NO 506142 6.500% 07/01/14		01/01/2014	Paydown		324	324	318	322	0	2	0	2	0	324	0	0	0	2	07/01/2014
31383L-T7-0	FNMA POOL NO 506474 6.500% 07/01/29		12/01/2014	Paydown		52	52	50	50	0	2	0	2	0	52	0	0	0	2	07/01/2029
31383M-H7-1	FNMA POOL NO 507054 7.500% 09/01/29		12/01/2014	Paydown		504	504	487	488	0	16	0	16	0	504	0	0	0	20	09/01/2029
31383M-HL-0	FNMA POOL NO 507035 7.500% 08/01/29		12/01/2014	Paydown		351	351	340	341	0	11	0	11	0	351	0	0	0	22	08/01/2029
31383M-QC-0	FNMA POOL NO 507251 8.000% 12/01/27		12/01/2014	Paydown		4,584	4,584	4,696	4,677	0	(92)	0	(92)	0	4,584	0	0	0	201	12/01/2027
31383M-VU-4	FNMA POOL NO 507427 7.500% 07/01/29		12/01/2014	Paydown		327	327	316	317	0	10	0	10	0	327	0	0	0	14	07/01/2029
31383P-5S-1	FNMA POOL NO 509457 7.500% 10/01/29		12/01/2014	Paydown		97	97	94	94	0	3	0	3	0	97	0	0	0	4	10/01/2029
31383P-H7-4	FNMA POOL NO 508854 7.500% 08/01/29		12/01/2014	Paydown		5,255	5,255	5,078	5,091	0	164	0	164	0	5,255	0	0	0	169	08/01/2029
31383P-HA-7	FNMA POOL NO 508825 6.500% 08/01/14		06/01/2014	Paydown		186	186	183	185	0	1	0	1	0	186	0	0	0	4	08/01/2014
31383P-RC-2	FNMA POOL NO 509083 7.500% 09/01/29		12/01/2014	Paydown		438	438	424	424	0	14	0	14	0	438	0	0	0	18	09/01/2029
31383P-SS-6	FNMA POOL NO 509129 5.500% 08/01/14		07/01/2014	Paydown		8,439	8,439	7,927	8,367	0	72	0	72	0	8,439	0	0	0	149	08/01/2014
31383Q-FC-3	FNMA POOL NO 509663 7.500% 08/01/29		12/01/2014	Paydown		1,416	1,416	1,368	1,372	0	44	0	44	0	1,416	0	0	0	30	08/01/2029
31383Q-FW-9	FNMA POOL NO 509681 6.500% 08/01/29		12/01/2014	Paydown		19	19	19	19	0	1	0	1	0	19	0	0	0	1	08/01/2029
31383Q-FY-5	FNMA POOL NO 509683 7.500% 08/01/29		12/01/2014	Paydown		115	115	111	111	0	4	0	4	0	115	0	0	0	4	08/01/2029
31383Q-XV-1	FNMA POOL NO 510192 7.500% 08/01/29		12/01/2014	Paydown		1,477	1,477	1,427	1,431	0	46	0	46	0	1,477	0	0	0	105	08/01/2029
31383Q-ZW-7	FNMA POOL NO 510257 7.500% 09/01/29		12/01/2014	Paydown		25	25	24	24	0	1	0	1	0	25	0	0	0	1	09/01/2029
31383R-C2-6	FNMA POOL NO 510489 7.500% 08/01/29		05/01/2014	Paydown		444	444	430	430	0	14	0	14	0	444	0	0	0	14	08/01/2029
31383R-H3-9	FNMA POOL NO 510650 6.000% 08/01/14		06/01/2014	Paydown		4,028	4,028	4,081	4,021	0	7	0	7	0	4,028	0	0	0	67	08/01/2014
31383R-ME-9	FNMA POOL NO 510757 6.500% 08/01/14		04/01/2014	Paydown		59	59	58	59	0	0	0	0	0	59	0	0	0	1	08/01/2014
31383S-5P-1	FNMA POOL NO 512154 6.000% 07/01/14		05/01/2014	Paydown		147	147	150	147	0	0	0	0	0	147	0	0	0	2	07/01/2014
31383S-C6-5	FNMA POOL NO 511393 7.500% 09/01/29		12/01/2014	Paydown		1,800	1,800	1,739	1,743	0	57	0	57	0	1,800	0	0	0	97	09/01/2029
31383T-CB-2	FNMA POOL NO 512266 6.500% 10/01/14		03/01/2014	Paydown		316	316	310	314	0	2	0	2	0	316	0	0	0	3	10/01/2014
31383T-JS-8	FNMA POOL NO 512473 7.500% 09/01/29		05/01/2014	Paydown		19,644	19,644	18,982	19,024	0	620	0	620	0	19,644	0	0	0	607	09/01/2029
31383T-Q6-8	FNMA POOL NO 512677 7.500% 09/01/29		12/01/2014	Paydown		86	86	83	83	0	3	0	3	0	86	0	0	0	4	09/01/2029
31383T-RP-5	FNMA POOL NO 512694 6.500% 09/01/14		09/01/2014	Paydown		98	98	96	97	0	1	0	1	0	98	0	0	0	2	09/01/2014
31383U-2T-1	FNMA POOL NO 513886 7.500% 09/01/29		12/01/2014	Paydown		191	191	185	185	0	6	0	6	0	191	0	0	0	8	09/01/2029
31383U-TH-8	FNMA POOL NO 513652 7.500% 09/01/29		12/01/2014	Paydown		396	396	383	384	0	12	0	12	0	396	0	0	0	22	09/01/2029
31383V-2C-6	FNMA POOL NO 514771 7.000% 12/01/29		12/01/2014	Paydown		411	411	405	405	0	6	0	6	0	411	0	0	0	16	12/01/2029
31383V-AP-8	FNMA POOL NO 514014 7.500% 10/01/29		12/01/2014	Paydown		113	113	110	110	0	4	0	4	0	113	0	0	0	5	10/01/2029
31383V-LV-3	FNMA POOL NO 514340 7.500% 09/01/29		12/01/2014	Paydown		228	228	220	221	0	7	0	7	0	228	0	0	0	10	09/01/2029
31383V-YN-7	FNMA POOL NO 514717 6.500% 06/01/16		12/01/2014	Paydown		456	456	467	458	0	(2)	0	(2)	0	456	0	0	0	16	06/01/2016
31383W-X7-1	FNMA POOL NO 515602 6.500% 11/01/29		12/01/2014	Paydown		47	47	46	46	0	2	0	2	0	47	0	0	0	2	11/01/2029
31383Y-ED-5	FNMA POOL NO 516832 7.500% 01/01/30		12/01/2014	Paydown		120	120	116	116	0	4	0	4	0	120	0	0	0	5	01/01/2030
31383Y-NE-3	FNMA POOL NO 517089 7.500% 10/01/29		12/01/2014	Paydown		632	632	611	612	0	20	0	20	0	632	0	0	0	27	10/01/2029
31384A-DH-8	FNMA POOL NO 517704 7.000% 07/01/14		06/01/2014	Paydown		2,561	2,561	2,616	2,557	0	4	0	4	0	2,561	0	0	0	51	07/01/2014
31384A-G7-7	FNMA POOL NO 517822 7.500% 02/01/30		12/01/2014	Paydown		476	476	460	460	0	15	0	15	0	476	0	0	0	20	02/01/2030
31384C-Q5-6	FNMA POOL NO 519876 7.500% 02/01/30		12/01/2014	Paydown		187	187	181	181	0	6	0	6	0	187	0	0	0	8	02/01/2030
31384D-4R-0	FNMA POOL NO 521132 7.000% 12/01/29		12/01/2014	Paydown		109	109	108	108	0	2	0	2	0	109	0	0	0	4	12/01/2029
31384D-5G-3	FNMA POOL NO 521147 7.500% 12/01/29		12/01/2014	Paydown		8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/01/2029
31384D-LC-4	FNMA POOL NO 520623 7.500% 11/01/29		12/01/2014	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	11/01/2029
31384E-A5-9	FNMA POOL NO 521228 7.000% 12/01/29		12/01/2014	Paydown		998	998	983	984	0	14	0	14	0	998	0	0	0	38	12/01/2029
31384E-DG-2	FNMA POOL NO 521303 6.500% 12/01/14		10/01/2014	Paydown		252	252	249	251	0	2	0	2	0	252	0	0	0	8	12/01/2014
31384F-HC-4	FNMA POOL NO 522327 7.000% 10/01/29		12/01/2014	Paydown		170	170	175	174	0	(5)	0	(5)	0	170	0	0	0	6	10/01/2029
31384F-XD-4	FNMA POOL NO 522776 7.500% 12/01/29		12/01/2014	Paydown		49	49	47	47	0	2	0	2	0	49	0	0	0	2	12/01/2029
31384F-XG-7	FNMA POOL NO 522779 7.000% 12/01/29		12/01/2014	Paydown		7,074	7,074	6,965	6,971	0	103	0	103	0	7,074	0	0	0	409	12/01/2029
31384F-XH-5	FNMA POOL NO 522780 7.500% 12/01/29		12/01/2014	Paydown		49	49	48	48	0	2	0	2	0	49	0	0	0	2	12/01/2029
31384F-Y7-6	FNMA POOL NO 522834 6.500% 02/01/15		09/01/2014	Paydown		225	225	221	224	0	2	0	2	0	225	0	0	0	6	02/01/2015
31384F-YN-1	FNMA POOL NO 522817 6.500% 01/01/15		12/01/2014	Paydown		970	970	934	960	0	11	0	11	0	970	0	0	0	30	01/01/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384F-YR-2	FNMA POOL NO 522820 6.500% 01/01/15		05/01/2014	Paydown		261	261	256	259	0	2	0	2	0	261	0	0	0	5	01/01/2015
31384F-YU-5	FNMA POOL NO 522823 6.500% 01/01/15		12/01/2014	Paydown		84	84	81	83	0	1	0	1	0	84	0	0	0	3	01/01/2015
31384F-YY-7	FNMA POOL NO 522827 6.500% 01/01/15		12/01/2014	Paydown		1,726	1,726	1,695	1,713	0	13	0	13	0	1,726	0	0	0	29	01/01/2015
31384H-3E-1	FNMA POOL NO 524697 6.500% 12/01/14		10/01/2014	Paydown		423	423	415	419	0	3	0	3	0	423	0	0	0	10	12/01/2014
31384H-6Y-4	FNMA POOL NO 524787 7.500% 01/01/30		05/01/2014	Paydown		741	741	716	717	0	24	0	24	0	741	0	0	0	23	01/01/2030
31384H-DS-9	FNMA POOL NO 524013 7.500% 12/01/29		12/01/2014	Paydown		273	273	264	264	0	9	0	9	0	273	0	0	0	11	12/01/2029
31384H-PU-1	FNMA POOL NO 524335 7.500% 05/01/30		12/01/2014	Paydown		31	31	30	30	0	1	0	1	0	31	0	0	0	1	05/01/2030
31384H-ZL-0	FNMA POOL NO 524647 7.500% 01/01/30		12/01/2014	Paydown		1,759	1,759	1,699	1,703	0	56	0	56	0	1,759	0	0	0	75	01/01/2030
31384H-ZN-6	FNMA POOL NO 524649 7.500% 01/01/30		07/01/2014	Paydown		14,528	14,528	14,038	14,063	0	465	0	465	0	14,528	0	0	0	631	01/01/2030
31384J-BE-8	FNMA POOL NO 524837 7.500% 01/01/30		12/01/2014	Paydown		23	23	22	22	0	1	0	1	0	23	0	0	0	1	01/01/2030
31384J-W7-0	FNMA POOL NO 525470 7.500% 02/01/30		02/01/2014	Paydown		3,173	3,173	3,069	3,075	0	98	0	98	0	3,173	0	0	0	33	02/01/2030
31384K-DG-8	FNMA POOL NO 525803 6.500% 12/01/14		10/01/2014	Paydown		2,617	2,617	2,568	2,597	0	19	0	19	0	2,617	0	0	0	85	12/01/2014
31384K-KW-5	FNMA POOL NO 526009 7.500% 01/01/30		12/01/2014	Paydown		674	674	651	652	0	22	0	22	0	674	0	0	0	28	01/01/2030
31384K-T3-0	FNMA POOL NO 526270 7.000% 12/01/29		12/01/2014	Paydown		650	650	641	641	0	9	0	9	0	650	0	0	0	25	12/01/2029
31384L-3X-0	FNMA POOL NO 527414 7.500% 01/01/30		12/01/2014	Paydown		263	263	254	255	0	8	0	8	0	263	0	0	0	11	01/01/2030
31384L-E2-6	FNMA POOL NO 526753 6.500% 12/01/14		09/01/2014	Paydown		333	333	326	331	0	2	0	2	0	333	0	0	0	10	12/01/2014
31384L-GM-0	FNMA POOL NO 526804 6.500% 12/01/14		12/01/2014	Paydown		693	693	681	688	0	5	0	5	0	693	0	0	0	17	12/01/2014
31384L-XZ-2	FNMA POOL NO 527296 7.000% 11/01/14		10/01/2014	Paydown		5,833	5,833	5,963	5,836	0	(4)	0	(4)	0	5,833	0	0	0	201	11/01/2014
31384M-3S-9	FNMA POOL NO 528309 6.500% 05/01/15		10/01/2014	Paydown		2,197	2,197	2,157	2,179	0	18	0	18	0	2,197	0	0	0	62	05/01/2015
31384M-6W-7	FNMA POOL NO 528385 6.500% 02/01/15		09/01/2014	Paydown		865	865	849	858	0	6	0	6	0	865	0	0	0	22	02/01/2015
31384M-C4-2	FNMA POOL NO 527591 7.500% 01/01/30		06/01/2014	Paydown		98	98	95	95	0	3	0	3	0	98	0	0	0	4	01/01/2030
31384M-H3-9	FNMA POOL NO 527750 7.500% 01/01/30		12/01/2014	Paydown		347	347	335	336	0	11	0	11	0	347	0	0	0	14	01/01/2030
31384M-PZ-9	FNMA POOL NO 527940 7.500% 01/01/30		12/01/2014	Paydown		224	224	216	217	0	7	0	7	0	224	0	0	0	9	01/01/2030
31384M-QV-7	FNMA POOL NO 527968 7.500% 01/01/30		12/01/2014	Paydown		2,279	2,279	2,202	2,209	0	70	0	70	0	2,279	0	0	0	94	01/01/2030
31384N-FV-7	FNMA POOL NO 528580 6.500% 01/01/15		05/01/2014	Paydown		460	460	452	457	0	4	0	4	0	460	0	0	0	7	01/01/2015
31384N-LL-2	FNMA POOL NO 528731 7.000% 02/01/30		12/01/2014	Paydown		14,462	14,462	14,887	14,835	0	(373)	0	(373)	0	14,462	0	0	0	331	02/01/2030
31384N-W2-2	FNMA POOL NO 529065 7.500% 03/01/30		12/01/2014	Paydown		8	8	7	7	0	0	0	0	0	8	0	0	0	0	03/01/2030
31384P-XM-2	FNMA POOL NO 529984 7.500% 02/01/30		12/01/2014	Paydown		457	457	442	443	0	14	0	14	0	457	0	0	0	19	02/01/2030
31384Q-7E-7	FNMA POOL NO 531093 7.500% 10/01/29		12/01/2014	Paydown		118	118	114	114	0	4	0	4	0	118	0	0	0	5	10/01/2029
31384R-VZ-1	FNMA POOL NO 531732 7.000% 02/01/30		12/01/2014	Paydown		738	738	703	706	0	32	0	32	0	738	0	0	0	28	02/01/2030
31384R-WE-7	FNMA POOL NO 531745 7.500% 02/01/30		12/01/2014	Paydown		116	116	112	113	0	4	0	4	0	116	0	0	0	5	02/01/2030
31384S-BG-3	FNMA POOL NO 532039 7.500% 06/01/30		12/01/2014	Paydown		1,053	1,053	1,018	1,020	0	33	0	33	0	1,053	0	0	0	54	06/01/2030
31384S-E2-1	FNMA POOL NO 532153 7.500% 02/01/30		12/01/2014	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	2	02/01/2030
31384S-EZ-8	FNMA POOL NO 532152 7.500% 02/01/30		12/01/2014	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	2	02/01/2030
31384U-7L-2	FNMA POOL NO 534699 7.500% 05/01/30		12/01/2014	Paydown		96	96	93	93	0	3	0	3	0	96	0	0	0	4	05/01/2030
31384U-D3-5	FNMA POOL NO 533922 6.500% 03/01/15		09/01/2014	Paydown		51	51	50	51	0	0	0	0	0	51	0	0	0	1	03/01/2015
31384V-2K-7	FNMA POOL NO 535478 6.000% 11/01/14		08/01/2014	Paydown		7,131	7,131	7,226	7,131	0	0	0	0	0	7,131	0	0	0	99	11/01/2014
31384V-LN-0	FNMA POOL NO 535033 7.500% 12/01/29		12/01/2014	Paydown		934	934	902	904	0	30	0	30	0	934	0	0	0	39	12/01/2029
31384V-LV-2	FNMA POOL NO 535040 7.500% 12/01/29		12/01/2014	Paydown		62	62	60	60	0	2	0	2	0	62	0	0	0	3	12/01/2029
31384V-MB-5	FNMA POOL NO 535054 6.500% 11/01/14		11/01/2014	Paydown		7,743	7,743	7,972	7,749	0	(6)	0	(6)	0	7,743	0	0	0	165	11/01/2014
31384V-MD-1	FNMA POOL NO 535056 6.500% 12/01/14		10/01/2014	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	12/01/2014
31384V-ML-3	FNMA POOL NO 535063 6.500% 12/01/14		11/01/2014	Paydown		38,253	38,253	39,173	38,285	0	(33)	0	(33)	0	38,253	0	0	0	831	12/01/2014
31384V-MM-1	FNMA POOL NO 535064 6.500% 12/01/14		11/01/2014	Paydown		71,305	71,305	73,020	71,358	0	(53)	0	(53)	0	71,305	0	0	0	1,554	12/01/2014
31384V-NU-2	FNMA POOL NO 535103 7.000% 01/01/15		12/01/2014	Paydown		4,678	4,678	4,580	4,639	0	39	0	39	0	4,678	0	0	0	146	01/01/2015
31384V-QX-3	FNMA POOL NO 535170 5.500% 09/01/14		08/01/2014	Paydown		116	116	110	115	0	1	0	1	0	116	0	0	0	1	09/01/2014
31384V-R2-0	FNMA POOL NO 535205 7.000% 03/01/15		12/01/2014	Paydown		2,669	2,669	2,613	2,646	0	23	0	23	0	2,669	0	0	0	74	03/01/2015
31384V-R5-3	FNMA POOL NO 535208 7.000% 03/01/15		12/01/2014	Paydown		13,795	13,795	13,346	13,621	0	175	0	175	0	13,795	0	0	0	402	03/01/2015
31384V-S2-9	FNMA POOL NO 535237 7.000% 12/01/24		12/01/2014	Paydown		4,195	4,195	4,318	4,295	0	(100)	0	(100)	0	4,195	0	0	0	195	12/01/2024
31384V-VK-5	FNMA POOL NO 535318 7.000% 12/01/29		12/01/2014	Paydown		358	358	369	368	0	(10)	0	(10)	0	358	0	0	0	13	12/01/2029
31384V-ZQ-8	FNMA POOL NO 535451 6.000% 06/01/15		12/01/2014	Paydown		1,646	1,646	1,675	1,650	0	(4)	0	(4)	0	1,646	0	0	0	27	06/01/2015
31384V-ZT-2	FNMA POOL NO 535454 6.000% 02/01/15		11/01/2014	Paydown		395	395	401	395	0	(1)	0	(1)	0	395	0	0	0	6	02/01/2015
31384W-2A-7	FNMA POOL NO 536369 7.500% 04/01/30		12/01/2014	Paydown		1,060	1,060	1,024	1,026	0	34	0	34	0	1,060	0	0	0	43	04/01/2030
31384W-DV-9	FNMA POOL NO 535716 6.500% 06/01/15		12/01/2014	Paydown		36,602	36,602	37,642	36,756	0	(154)	0	(154)	0	36,602	0	0	0	855	06/01/2015
31384W-EU-0	FNMA POOL NO 535747 6.000% 12/01/14		09/01/2014	Paydown		20,599	20,599	20,514	20,517	0	83	0	83	0	20,599	0	0	0	326	12/01/2014
31384W-EX-4	FNMA POOL NO 535750 6.000% 01/01/16		12/01/2014	Paydown		14,217	14,217	14,446	14,244	0	(26)	0	(26)	0	14,217	0	0	0	183	01/01/2016
31384W-GU-8	FNMA POOL NO 535811 6.500% 04/01/31		12/01/2014	Paydown		796	796	808	807	0	(11)	0	(11)	0	796	0	0	0	28	04/01/2031
31384W-HT-0	FNMA POOL NO 535842 6.000% 04/01/16		12/01/2014	Paydown		907	907	922	912	0	(5)	0	(5)	0	907	0	0	0	26	04/01/2016
31384W-JP-6	FNMA POOL NO 535870 6.500% 04/01/16		12/01/2014	Paydown		3,722	3,722	3,810	3,746	0	(24)	0	(24)	0	3,722	0	0	0	128	04/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31384W-L2-4	FNMA POOL NO 535945 6.000% 05/01/16		12/01/2014	Paydown		2,524	2,524	2,618	2,553	0	(29)	0	(29)	0	2,524	0	0	0	78	05/01/2016
31384W-LM-0	FNMA POOL NO 535932 6.000% 05/01/31		12/01/2014	Paydown		1,756	1,756	1,736	1,737	0	19	0	19	0	1,756	0	0	0	53	05/01/2031
31384W-MD-9	FNMA POOL NO 535956 6.500% 05/01/16		12/01/2014	Paydown		8,929	8,929	9,132	8,990	0	(60)	0	(60)	0	8,929	0	0	0	294	05/01/2016
31384X-6J-2	FNMA POOL NO 537373 6.500% 06/01/15		12/01/2014	Paydown		9,321	9,321	9,104	9,236	0	85	0	85	0	9,321	0	0	0	346	06/01/2015
31385A-JL-2	FNMA POOL NO 538567 7.500% 05/01/30		12/01/2014	Paydown		168	168	163	163	0	5	0	5	0	168	0	0	0	7	05/01/2030
31385E-MX-4	FNMA POOL NO 542274 7.500% 06/01/30		12/01/2014	Paydown		5	5	5	5	0	0	0	0	0	5	0	0	0	0	06/01/2030
31385H-3H-3	FNMA POOL NO 545400 5.500% 01/01/17		12/01/2014	Paydown		274	274	281	276	0	(2)	0	(2)	0	274	0	0	0	8	01/01/2017
31385H-N7-3	FNMA POOL NO 545014 6.000% 06/01/16		12/01/2014	Paydown		879	879	894	884	0	(5)	0	(5)	0	879	0	0	0	27	06/01/2016
31385H-N8-1	FNMA POOL NO 545015 6.000% 06/01/16		12/01/2014	Paydown		6,568	6,568	6,674	6,598	0	(30)	0	(30)	0	6,568	0	0	0	193	06/01/2016
31385H-PM-8	FNMA POOL NO 545028 6.000% 11/01/14		09/01/2014	Paydown		22,803	22,803	22,659	22,700	0	103	0	103	0	22,803	0	0	0	331	11/01/2014
31385H-PX-4	FNMA POOL NO 545038 6.000% 09/01/14		09/01/2014	Paydown		704	704	716	705	0	(1)	0	(1)	0	704	0	0	0	14	09/01/2014
31385H-RA-2	FNMA POOL NO 545081 6.500% 06/01/15		12/01/2014	Paydown		16,048	16,048	16,537	16,104	0	(55)	0	(55)	0	16,048	0	0	0	344	06/01/2015
31385H-RK-0	FNMA POOL NO 545090 6.000% 07/01/16		12/01/2014	Paydown		5,842	5,842	5,932	5,864	0	(21)	0	(21)	0	5,842	0	0	0	179	07/01/2016
31385H-SN-3	FNMA POOL NO 545125 6.000% 08/01/16		12/01/2014	Paydown		23,991	23,991	24,403	24,134	0	(143)	0	(143)	0	23,991	0	0	0	744	08/01/2016
31385H-TJ-1	FNMA POOL NO 545153 6.500% 12/01/14		11/01/2014	Paydown		6,851	6,851	7,053	6,879	0	(28)	0	(28)	0	6,851	0	0	0	113	12/01/2014
31385H-XY-3	FNMA POOL NO 545295 7.000% 07/01/24		12/01/2014	Paydown		179,291	179,291	186,281	184,994	0	(5,703)	0	(5,703)	0	179,291	0	0	0	8,108	07/01/2024
31385H-XZ-0	FNMA POOL NO 545296 6.000% 11/01/16		12/01/2014	Paydown		316	316	321	318	0	(2)	0	(2)	0	316	0	0	0	9	11/01/2016
31385J-RB-6	FNMA POOL NO 545982 6.000% 10/01/17		12/01/2014	Paydown		287	287	292	290	0	(2)	0	(2)	0	287	0	0	0	9	10/01/2017
31385K-NR-2	FNMA POOL NO 546800 6.000% 04/01/16		06/01/2014	Paydown		944	944	958	947	0	(3)	0	(3)	0	944	0	0	0	26	04/01/2016
31385N-3T-4	FNMA POOL NO 548110 7.000% 08/01/15		12/01/2014	Paydown		636	636	623	630	0	6	0	6	0	636	0	0	0	24	08/01/2015
31385R-BD-1	FNMA POOL NO 550036 6.500% 10/01/15		03/01/2014	Paydown		141	141	138	140	0	1	0	1	0	141	0	0	0	2	10/01/2015
31385U-EV-1	FNMA POOL NO 552848 6.500% 11/01/15		12/01/2014	Paydown		1,327	1,327	1,302	1,315	0	12	0	12	0	1,327	0	0	0	47	11/01/2015
31385W-2P-3	FNMA POOL NO 555282 5.000% 03/01/33		12/01/2014	Paydown		780,254	780,254	755,901	757,710	0	22,543	0	22,543	0	780,254	0	0	0	13,126	03/01/2033
31385W-5C-9	FNMA POOL NO 555343 6.000% 08/01/17		12/01/2014	Paydown		1,312	1,312	1,334	1,321	0	(9)	0	(9)	0	1,312	0	0	0	40	08/01/2017
31385W-RZ-4	FNMA POOL NO 555004 6.000% 06/01/17		12/01/2014	Paydown		2,067	2,067	2,102	2,085	0	(18)	0	(18)	0	2,067	0	0	0	24	06/01/2017
31385W-TM-1	FNMA POOL NO 555056 6.000% 11/01/17		12/01/2014	Paydown		1,553	1,553	1,579	1,566	0	(13)	0	(13)	0	1,553	0	0	0	47	11/01/2017
31385W-U2-3	FNMA FNMA 15YR 6.000% 10/01/17		12/01/2014	Paydown		1,226	1,226	1,247	1,236	0	(10)	0	(10)	0	1,226	0	0	0	37	10/01/2017
31385W-XH-7	FNMA POOL NO 555180 6.000% 11/01/17		12/01/2014	Paydown		4,315	4,315	4,389	4,353	0	(37)	0	(37)	0	4,315	0	0	0	133	11/01/2017
31385W-ZD-4	FNMA POOL NO 555240 6.000% 01/01/18		12/01/2014	Paydown		1,044	1,044	1,062	1,053	0	(9)	0	(9)	0	1,044	0	0	0	32	01/01/2018
31385X-A4-9	FNMA POOL NO 555427 6.000% 02/01/18		12/01/2014	Paydown		19,022	19,022	19,349	19,184	0	(162)	0	(162)	0	19,022	0	0	0	609	02/01/2018
31385X-AZ-0	FNMA POOL NO 555424 5.500% 05/01/33		12/01/2014	Paydown		3,211,688	3,211,688	3,492,931	3,482,002	0	(270,313)	0	(270,313)	0	3,211,688	0	0	0	87,273	05/01/2033
31385X-DS-3	FNMA POOL NO 555513 6.000% 05/01/18		12/01/2014	Paydown		5,028	5,028	5,110	5,067	0	(39)	0	(39)	0	5,028	0	0	0	165	05/01/2018
31385X-EC-7	FNMA POOL NO 555531 5.500% 06/01/33		12/01/2014	Paydown		534,827	534,827	579,368	577,236	0	(42,410)	0	(42,410)	0	534,827	0	0	0	14,895	06/01/2033
31385X-GQ-4	FNMA POOL NO 555607 4.500% 07/01/18		12/01/2014	Paydown		13,784	13,784	13,468	13,601	0	184	0	184	0	13,784	0	0	0	317	07/01/2018
31385X-J8-1	FNMA POOL NO 555687 5.500% 07/01/33		12/01/2014	Paydown		1,977,706	1,977,706	1,946,804	1,949,011	0	28,695	0	28,695	0	1,977,706	0	0	0	58,452	07/01/2033
31385X-KD-8	FNMA POOL NO 555692 5.500% 07/01/33		12/01/2014	Paydown		8,856	8,856	8,708	8,718	0	138	0	138	0	8,856	0	0	0	234	07/01/2033
31385X-M8-7	FNMA POOL NO 555783 4.500% 10/01/33		12/01/2014	Paydown		2,453,745	2,453,745	2,349,998	2,358,372	0	95,373	0	95,373	0	2,453,745	0	0	0	60,855	10/01/2033
31385X-N8-6	FNMA POOL NO 555815 6.000% 08/01/18		12/01/2014	Paydown		1,509	1,509	1,535	1,522	0	(13)	0	(13)	0	1,509	0	0	0	48	08/01/2018
31385X-PB-7	FNMA POOL NO 555818 6.000% 12/01/14		09/01/2014	Paydown		589	589	598	589	0	(1)	0	(1)	0	589	0	0	0	9	12/01/2014
31385X-TY-3	FNMA POOL NO 555967 5.500% 11/01/33		12/01/2014	Paydown		80,796	80,796	80,746	80,729	0	67	0	67	0	80,796	0	0	0	2,243	11/01/2033
31385Y-LT-0	FNMA POOL NO 556638 6.500% 10/01/15		02/01/2014	Paydown		47	47	46	47	0	0	0	0	0	47	0	0	0	0	10/01/2015
31386A-5W-2	FNMA POOL NO 558061 6.500% 12/01/15		12/01/2014	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	12/01/2015
31386A-PC-4	FNMA POOL NO 557619 6.500% 12/01/15		12/01/2014	Paydown		100	100	103	101	0	(1)	0	(1)	0	100	0	0	0	4	12/01/2015
31386C-LF-7	FNMA POOL NO 559326 6.500% 10/01/15		12/01/2014	Paydown		5,255	5,255	5,156	5,212	0	43	0	43	0	5,255	0	0	0	187	10/01/2015
31386E-KQ-0	FNMA POOL NO 561103 6.500% 04/01/16		12/01/2014	Paydown		2,339	2,339	2,390	2,352	0	(13)	0	(13)	0	2,339	0	0	0	83	04/01/2016
31386E-R9-1	FNMA POOL NO 561312 6.500% 12/01/15		12/01/2014	Paydown		1,377	1,377	1,351	1,363	0	14	0	14	0	1,377	0	0	0	47	12/01/2015
31386F-6B-6	FNMA POOL NO 562566 6.000% 02/01/31		12/01/2014	Paydown		2,859	2,859	2,827	2,829	0	31	0	31	0	2,859	0	0	0	125	02/01/2031
31386H-VN-8	FNMA POOL NO 564121 6.500% 02/01/31		12/01/2014	Paydown		804	804	816	815	0	(11)	0	(11)	0	804	0	0	0	29	02/01/2031
31386J-KH-9	FNMA POOL NO 564696 6.500% 12/01/15		12/01/2014	Paydown		547	547	537	541	0	5	0	5	0	547	0	0	0	22	12/01/2015
31386J-QX-8	FNMA POOL NO 564870 6.000% 05/01/16		12/01/2014	Paydown		503	503	510	504	0	(2)	0	(2)	0	503	0	0	0	16	05/01/2016
31386L-WH-1	FNMA POOL NO 566848 5.500% 09/01/16		12/01/2014	Paydown		167	167	171	168	0	(1)	0	(1)	0	167	0	0	0	5	09/01/2016
31386N-CE-6	FNMA POOL NO 568069 6.000% 06/01/16		12/01/2014	Paydown		691	691	702	694	0	(4)	0	(4)	0	691	0	0	0	23	06/01/2016
31386N-YE-2	FNMA POOL NO 568709 7.000% 02/01/16		12/01/2014	Paydown		1,708	1,708	1,765	1,725	0	(17)	0	(17)	0	1,708	0	0	0	66	02/01/2016
31386P-L4-3	FNMA POOL NO 569247 6.500% 09/01/16		12/01/2014	Paydown		227	227	233	229	0	(2)	0	(2)	0	227	0	0	0	8	09/01/2016
31386P-LV-3	FNMA POOL NO 569240 6.500% 09/01/16		12/01/2014	Paydown		2,343	2,343	2,396	2,356	0	(13)	0	(13)	0	2,343	0	0	0	48	09/01/2016
31386Q-KV-2	FNMA POOL NO 570108 6.000% 03/01/31		12/01/2014	Paydown		278	278	275	275	0	3	0	3	0	278	0	0	0	9	03/01/2031
31386R-ZN-2	FNMA POOL NO 571449 6.500% 09/01/31		12/01/2014	Paydown		133	133	135	135	0	(2)	0	(2)	0	133	0	0	0	5	09/01/2031
31386S-CP-0	FNMA POOL NO 571678 6.500% 03/01/31		12/01/2014	Paydown		3,878	3,878	3,937	3,932	0	(54)	0	(54)	0	3,878	0	0	0	175	03/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31386S-L6-2	FNMA POOL NO 571949 6.500% 07/01/31		12/01/2014	Paydown		62	62	63	63	0	(1)	0	(1)	0	62	0	0	0	2	07/01/2031
31386S-PE-1	FNMA POOL NO 572021 5.500% 04/01/16		12/01/2014	Paydown		444	444	455	447	0	(3)	0	(3)	0	444	0	0	0	4	04/01/2016
31386T-6F-7	FNMA POOL NO 573370 6.500% 04/01/31		06/01/2014	Paydown		17,053	17,053	17,320	17,292	0	(239)	0	(239)	0	17,053	0	0	0	551	04/01/2031
31386T-ER-2	FNMA POOL NO 572644 5.500% 04/01/16		12/01/2014	Paydown		1,146	1,146	1,175	1,152	0	(6)	0	(6)	0	1,146	0	0	0	27	04/01/2016
31386U-2U-5	FNMA POOL NO 574187 6.000% 04/01/16		12/01/2014	Paydown		683	683	695	687	0	(3)	0	(3)	0	683	0	0	0	26	04/01/2016
31386U-5B-4	FNMA POOL NO 574242 6.000% 05/01/16		12/01/2014	Paydown		7,014	7,014	7,121	7,039	0	(25)	0	(25)	0	7,014	0	0	0	197	05/01/2016
31386U-5K-4	FNMA POOL NO 574250 6.500% 08/01/31		12/01/2014	Paydown		50	50	50	50	0	(1)	0	(1)	0	50	0	0	0	2	08/01/2031
31386U-EX-6	FNMA POOL NO 573550 6.000% 04/01/16		08/01/2014	Paydown		348	348	353	349	0	(1)	0	(1)	0	348	0	0	0	7	04/01/2016
31386V-PW-4	FNMA POOL NO 574737 6.000% 03/01/16		12/01/2014	Paydown		1,368	1,368	1,392	1,375	0	(7)	0	(7)	0	1,368	0	0	0	45	03/01/2016
31386V-TW-0	FNMA POOL NO 574865 6.000% 04/01/16		06/01/2014	Paydown		70	70	71	70	0	0	0	0	0	70	0	0	0	1	04/01/2016
31386W-UQ-9	FNMA POOL NO 575791 6.500% 08/01/31		12/01/2014	Paydown		711	711	721	720	0	(9)	0	(9)	0	711	0	0	0	25	08/01/2031
31386X-B6-2	FNMA POOL NO 576161 6.500% 03/01/16		12/01/2014	Paydown		1,514	1,514	1,543	1,523	0	(9)	0	(9)	0	1,514	0	0	0	53	03/01/2016
31386X-BK-1	FNMA POOL NO 576142 6.500% 09/01/31		12/01/2014	Paydown		766	766	777	776	0	(10)	0	(10)	0	766	0	0	0	27	09/01/2031
31386X-E2-8	FNMA POOL NO 576253 6.000% 04/01/16		12/01/2014	Paydown		2,045	2,045	2,076	2,052	0	(7)	0	(7)	0	2,045	0	0	0	71	04/01/2016
31386Y-3U-6	FNMA POOL NO 577811 6.000% 04/01/16		12/01/2014	Paydown		8,086	8,086	8,210	8,112	0	(26)	0	(26)	0	8,086	0	0	0	231	04/01/2016
31386Y-4U-5	FNMA POOL NO 577835 6.000% 04/01/16		12/01/2014	Paydown		317	317	322	318	0	(1)	0	(1)	0	317	0	0	0	9	04/01/2016
31386Y-5X-8	FNMA POOL NO 577862 6.500% 04/01/31		12/01/2014	Paydown		25,915	25,915	26,312	26,270	0	(355)	0	(355)	0	25,915	0	0	0	1,031	04/01/2031
31386Y-FJ-8	FNMA POOL NO 577169 6.500% 05/01/31		12/01/2014	Paydown		757	757	769	767	0	(11)	0	(11)	0	757	0	0	0	27	05/01/2031
31386Y-LV-4	FNMA POOL NO 577340 6.000% 04/01/16		12/01/2014	Paydown		29,409	29,409	30,503	29,750	0	(341)	0	(341)	0	29,409	0	0	0	955	04/01/2016
31386Y-RC-0	FNMA POOL NO 577483 6.500% 04/01/31		12/01/2014	Paydown		194	194	197	196	0	(3)	0	(3)	0	194	0	0	0	7	04/01/2031
31386Y-RW-6	FNMA POOL NO 577501 6.500% 05/01/31		12/01/2014	Paydown		269	269	274	273	0	(4)	0	(4)	0	269	0	0	0	10	05/01/2031
31387A-3Z-6	FNMA POOL NO 578716 6.500% 09/01/16		12/01/2014	Paydown		2,791	2,791	2,855	2,815	0	(24)	0	(24)	0	2,791	0	0	0	99	09/01/2016
31387A-DU-6	FNMA POOL NO 578015 6.500% 05/01/31		07/01/2014	Paydown		2,751	2,751	2,790	2,789	0	(38)	0	(38)	0	2,751	0	0	0	86	05/01/2031
31387A-FR-1	FNMA POOL NO 578076 6.000% 04/01/16		12/01/2014	Paydown		258	258	262	258	0	(1)	0	(1)	0	258	0	0	0	9	04/01/2016
31387B-CZ-4	FNMA POOL NO 578888 6.000% 06/01/16		12/01/2014	Paydown		262	262	266	263	0	(1)	0	(1)	0	262	0	0	0	9	06/01/2016
31387B-DA-8	FNMA POOL NO 578897 6.500% 04/01/31		12/01/2014	Paydown		91	91	93	93	0	(1)	0	(1)	0	91	0	0	0	3	04/01/2031
31387B-N7-4	FNMA POOL NO 579214 6.500% 03/01/31		12/01/2014	Paydown		311	311	316	316	0	(4)	0	(4)	0	311	0	0	0	11	03/01/2031
31387B-UV-3	FNMA POOL NO 579396 6.500% 05/01/31		12/01/2014	Paydown		749	749	760	760	0	(10)	0	(10)	0	749	0	0	0	25	05/01/2031
31387C-M2-4	FNMA POOL NO 580077 6.500% 09/01/31		12/01/2014	Paydown		4,652	4,652	4,719	4,717	0	(65)	0	(65)	0	4,652	0	0	0	89	09/01/2031
31387C-QA-2	FNMA POOL NO 580149 6.500% 07/01/31		12/01/2014	Paydown		136	136	138	138	0	(2)	0	(2)	0	136	0	0	0	4	07/01/2031
31387C-QH-7	FNMA POOL NO 580156 6.000% 08/01/16		12/01/2014	Paydown		10,134	10,134	10,270	10,180	0	(46)	0	(46)	0	10,134	0	0	0	278	08/01/2016
31387C-QT-1	FNMA POOL NO 580166 6.000% 09/01/16		12/01/2014	Paydown		97	97	99	98	0	(1)	0	(1)	0	97	0	0	0	3	09/01/2016
31387C-RL-7	FNMA POOL NO 580191 6.000% 05/01/16		12/01/2014	Paydown		2,552	2,552	2,591	2,561	0	(10)	0	(10)	0	2,552	0	0	0	104	05/01/2016
31387C-X3-0	FNMA POOL NO 580398 6.000% 05/01/16		12/01/2014	Paydown		1,221	1,221	1,239	1,225	0	(5)	0	(5)	0	1,221	0	0	0	40	05/01/2016
31387C-XF-3	FNMA POOL NO 580378 6.500% 04/01/31		12/01/2014	Paydown		335	335	340	339	0	(5)	0	(5)	0	335	0	0	0	12	04/01/2031
31387D-FJ-3	FNMA POOL NO 580769 6.500% 05/01/31		12/01/2014	Paydown		29	29	29	29	0	0	0	0	0	29	0	0	0	1	05/01/2031
31387D-XQ-7	FNMA POOL NO 581287 6.500% 05/01/31		12/01/2014	Paydown		96	96	97	97	0	(1)	0	(1)	0	96	0	0	0	3	05/01/2031
31387E-6X-0	FNMA POOL NO 582386 6.500% 05/01/31		12/01/2014	Paydown		745	745	756	755	0	(10)	0	(10)	0	745	0	0	0	40	05/01/2031
31387E-XK-8	FNMA POOL NO 582182 6.000% 05/01/16		12/01/2014	Paydown		121	121	123	122	0	0	0	0	0	121	0	0	0	4	05/01/2016
31387E-ZH-3	FNMA POOL NO 582244 6.000% 06/01/16		12/01/2014	Paydown		613	613	622	614	0	(1)	0	(1)	0	613	0	0	0	20	06/01/2016
31387E-ZZ-3	FNMA POOL NO 582260 6.500% 06/01/16		12/01/2014	Paydown		382	382	390	384	0	(2)	0	(2)	0	382	0	0	0	14	06/01/2016
31387F-3Z-5	FNMA POOL NO 583216 6.500% 05/01/31		12/01/2014	Paydown		152	152	154	154	0	(2)	0	(2)	0	152	0	0	0	6	05/01/2031
31387F-DK-7	FNMA POOL NO 582506 6.500% 05/01/31		12/01/2014	Paydown		4,705	4,705	4,777	4,770	0	(65)	0	(65)	0	4,705	0	0	0	160	05/01/2031
31387F-WT-7	FNMA POOL NO 583058 6.000% 05/01/16		12/01/2014	Paydown		397	397	404	399	0	(2)	0	(2)	0	397	0	0	0	13	05/01/2016
31387F-ZA-5	FNMA POOL NO 583137 6.500% 05/01/31		12/01/2014	Paydown		95	95	97	97	0	(1)	0	(1)	0	95	0	0	0	3	05/01/2031
31387G-2Y-7	FNMA POOL NO 584091 6.500% 06/01/16		12/01/2014	Paydown		586	586	600	590	0	(5)	0	(5)	0	586	0	0	0	21	06/01/2016
31387G-4N-9	FNMA POOL NO 584129 6.500% 09/01/31		12/01/2014	Paydown		2,131	2,131	2,162	2,160	0	(29)	0	(29)	0	2,131	0	0	0	76	09/01/2031
31387G-6P-2	FNMA POOL NO 584178 6.000% 06/01/16		12/01/2014	Paydown		554	554	563	556	0	(2)	0	(2)	0	554	0	0	0	18	06/01/2016
31387G-GZ-9	FNMA POOL NO 583516 6.500% 06/01/16		12/01/2014	Paydown		6,365	6,365	6,506	6,396	0	(30)	0	(30)	0	6,365	0	0	0	248	06/01/2016
31387G-P6-3	FNMA POOL NO 583745 6.000% 06/01/16		12/01/2014	Paydown		2,747	2,747	2,784	2,758	0	(10)	0	(10)	0	2,747	0	0	0	92	06/01/2016
31387G-QB-1	FNMA POOL NO 583750 6.500% 06/01/31		12/01/2014	Paydown		996	996	1,010	1,009	0	(14)	0	(14)	0	996	0	0	0	35	06/01/2031
31387G-SM-5	FNMA POOL NO 583824 6.000% 07/01/16		12/01/2014	Paydown		118	118	120	119	0	(1)	0	(1)	0	118	0	0	0	4	07/01/2016
31387H-U6-5	FNMA POOL NO 584805 6.000% 05/01/16		12/01/2014	Paydown		211	211	215	212	0	(1)	0	(1)	0	211	0	0	0	7	05/01/2016
31387H-W6-3	FNMA POOL NO 584869 6.500% 06/01/31		12/01/2014	Paydown		1,300	1,300	1,319	1,318	0	(18)	0	(18)	0	1,300	0	0	0	17	06/01/2031
31387H-WV-8	FNMA POOL NO 584860 6.500% 06/01/31		12/01/2014	Paydown		1,470	1,470	1,491	1,490	0	(20)	0	(20)	0	1,470	0	0	0	55	06/01/2031
31387J-6U-5	FNMA POOL NO 585983 6.500% 05/01/16		12/01/2014	Paydown		632	632	646	635	0	(3)	0	(3)	0	632	0	0	0	26	05/01/2016
31387J-BU-9	FNMA POOL NO 585151 6.500% 07/01/31		12/01/2014	Paydown		63	63	64	63	0	(1)	0	(1)	0	63	0	0	0	2	07/01/2031
31387J-FB-7	FNMA POOL NO 585262 6.500% 05/01/31		12/01/2014	Paydown		711	711	722	721	0	(10)	0	(10)	0	711	0	0	0	41	05/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31387J-L4-6	FNMA POOL NO 585447 6.000% 07/01/16		12/01/2014	Paydown		3,244	3,244	3,294	3,258	0	(14)	0	(14)	0	3,244	0	0	0	107	07/01/2016
31387J-SQ-0	FNMA POOL NO 585627 6.500% 06/01/31		12/01/2014	Paydown		399	399	405	405	0	(6)	0	(6)	0	399	0	0	0	19	06/01/2031
31387J-VT-0	FNMA POOL NO 585726 6.000% 05/01/16		12/01/2014	Paydown		7,473	7,473	7,587	7,497	0	(24)	0	(24)	0	7,473	0	0	0	227	05/01/2016
31387J-VU-7	FNMA POOL NO 585727 6.000% 05/01/16		12/01/2014	Paydown		29,040	29,040	29,538	29,199	0	(160)	0	(160)	0	29,040	0	0	0	973	05/01/2016
31387K-BR-3	FNMA POOL NO 586048 6.500% 08/01/16		12/01/2014	Paydown		466	466	476	468	0	(3)	0	(3)	0	466	0	0	0	14	08/01/2016
31387K-HE-6	FNMA POOL NO 586229 6.500% 07/01/31		12/01/2014	Paydown		1,732	1,732	1,758	1,756	0	(24)	0	(24)	0	1,732	0	0	0	58	07/01/2031
31387K-KJ-1	FNMA POOL NO 586297 6.000% 06/01/16		12/01/2014	Paydown		135	135	137	136	0	(1)	0	(1)	0	135	0	0	0	4	06/01/2016
31387L-6T-3	FNMA POOL NO 587782 6.000% 08/01/16		12/01/2014	Paydown		401	401	408	404	0	(2)	0	(2)	0	401	0	0	0	13	08/01/2016
31387M-LV-9	FNMA POOL NO 588140 6.500% 07/01/31		12/01/2014	Paydown		4,673	4,673	4,741	4,736	0	(63)	0	(63)	0	4,673	0	0	0	175	07/01/2031
31387M-S9-1	FNMA POOL NO 588344 6.000% 06/01/16		12/01/2014	Paydown		876	876	889	880	0	(5)	0	(5)	0	876	0	0	0	29	06/01/2016
31387N-2P-1	FNMA POOL NO 589482 6.000% 07/01/16		12/01/2014	Paydown		7,877	7,877	7,990	7,906	0	(29)	0	(29)	0	7,877	0	0	0	254	07/01/2016
31387N-2W-6	FNMA POOL NO 589489 6.500% 08/01/16		12/01/2014	Paydown		3,946	3,946	4,033	3,974	0	(28)	0	(28)	0	3,946	0	0	0	142	08/01/2016
31387N-NE-3	FNMA POOL NO 589089 6.500% 10/01/31		12/01/2014	Paydown		12,590	12,590	12,783	12,767	0	(177)	0	(177)	0	12,590	0	0	0	522	10/01/2031
31387N-V9-5	FNMA POOL NO 589340 6.500% 06/01/31		12/01/2014	Paydown		178	178	181	180	0	(2)	0	(2)	0	178	0	0	0	7	06/01/2031
31387N-WG-8	FNMA POOL NO 589347 6.500% 06/01/16		12/01/2014	Paydown		2,489	2,489	2,545	2,505	0	(16)	0	(16)	0	2,489	0	0	0	75	06/01/2016
31387P-QV-7	FNMA POOL NO 590068 6.000% 06/01/16		12/01/2014	Paydown		17,770	17,770	18,431	17,967	0	(197)	0	(197)	0	17,770	0	0	0	640	06/01/2016
31387P-RE-4	FNMA POOL NO 590085 6.000% 06/01/16		12/01/2014	Paydown		9,111	9,111	9,251	9,138	0	(26)	0	(26)	0	9,111	0	0	0	299	06/01/2016
31387Q-3T-5	FNMA POOL NO 591310 6.500% 08/01/31		12/01/2014	Paydown		83	83	85	85	0	(1)	0	(1)	0	83	0	0	0	3	08/01/2031
31387Q-KS-8	FNMA POOL NO 590805 6.500% 06/01/31		12/01/2014	Paydown		158	158	160	160	0	(2)	0	(2)	0	158	0	0	0	6	06/01/2031
31387Q-TF-7	FNMA POOL NO 591050 6.500% 08/01/16		12/01/2014	Paydown		2,469	2,469	2,524	2,487	0	(18)	0	(18)	0	2,469	0	0	0	85	08/01/2016
31387R-4Z-8	FNMA POOL NO 592240 6.500% 08/01/31		12/01/2014	Paydown		38,582	38,582	39,142	39,094	0	(512)	0	(512)	0	38,582	0	0	0	1,932	08/01/2031
31387R-B9-8	FNMA POOL NO 591464 6.500% 09/01/31		12/01/2014	Paydown		482	482	489	489	0	(7)	0	(7)	0	482	0	0	0	17	09/01/2031
31387R-WV-6	FNMA POOL NO 592060 6.000% 06/01/16		12/01/2014	Paydown		5,334	5,334	5,415	5,353	0	(19)	0	(19)	0	5,334	0	0	0	167	06/01/2016
31387S-GH-3	FNMA POOL NO 592500 6.000% 07/01/16		12/01/2014	Paydown		217	217	220	218	0	(1)	0	(1)	0	217	0	0	0	7	07/01/2016
31387S-M6-0	FNMA POOL NO 592681 6.000% 06/01/16		12/01/2014	Paydown		94	94	95	94	0	0	0	0	0	94	0	0	0	3	06/01/2016
31387S-ME-3	FNMA POOL NO 592657 6.000% 06/01/16		12/01/2014	Paydown		8,251	8,251	8,373	8,288	0	(37)	0	(37)	0	8,251	0	0	0	255	06/01/2016
31387S-MW-3	FNMA POOL NO 592673 6.000% 07/01/16		12/01/2014	Paydown		4,119	4,119	4,182	4,133	0	(14)	0	(14)	0	4,119	0	0	0	121	07/01/2016
31387S-VN-3	FNMA POOL NO 592921 6.500% 07/01/16		12/01/2014	Paydown		973	973	997	978	0	(5)	0	(5)	0	973	0	0	0	35	07/01/2016
31387U-VV-0	FNMA POOL NO 594728 6.500% 07/01/31		12/01/2014	Paydown		787	787	799	798	0	(11)	0	(11)	0	787	0	0	0	25	07/01/2031
31387V-3C-1	FNMA POOL NO 595795 6.500% 09/01/31		12/01/2014	Paydown		1,069	1,069	1,085	1,084	0	(15)	0	(15)	0	1,069	0	0	0	14	09/01/2031
31387V-3K-3	FNMA POOL NO 595802 6.500% 09/01/31		12/01/2014	Paydown		895	895	909	908	0	(12)	0	(12)	0	895	0	0	0	33	09/01/2031
31387V-3W-7	FNMA POOL NO 595813 6.500% 07/01/16		12/01/2014	Paydown		4,238	4,238	4,335	4,266	0	(28)	0	(28)	0	4,238	0	0	0	157	07/01/2016
31387V-3Y-3	FNMA POOL NO 595815 6.500% 08/01/31		12/01/2014	Paydown		1,424	1,424	1,444	1,444	0	(20)	0	(20)	0	1,424	0	0	0	53	08/01/2031
31387V-4A-4	FNMA POOL NO 595817 6.500% 08/01/31		12/01/2014	Paydown		273	273	277	277	0	(4)	0	(4)	0	273	0	0	0	10	08/01/2031
31387V-4D-8	FNMA POOL NO 595820 6.500% 08/01/31		12/01/2014	Paydown		97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	3	08/01/2031
31387V-P5-2	FNMA POOL NO 595444 6.500% 09/01/31		12/01/2014	Paydown		841	841	854	853	0	(12)	0	(12)	0	841	0	0	0	44	09/01/2031
31387V-PX-1	FNMA POOL NO 595438 6.500% 08/01/16		12/01/2014	Paydown		1,858	1,858	1,899	1,870	0	(12)	0	(12)	0	1,858	0	0	0	66	08/01/2016
31387V-YP-8	FNMA POOL NO 595718 6.000% 08/01/16		12/01/2014	Paydown		36,017	36,017	36,534	36,149	0	(132)	0	(132)	0	36,017	0	0	0	899	08/01/2016
31387W-EE-3	FNMA POOL NO 596033 6.500% 08/01/31		12/01/2014	Paydown		144	144	146	146	0	(2)	0	(2)	0	144	0	0	0	5	08/01/2031
31387W-GN-1	FNMA POOL NO 596105 6.500% 12/01/31		12/01/2014	Paydown		1,588	1,588	1,611	1,609	0	(21)	0	(21)	0	1,588	0	0	0	61	12/01/2031
31387W-U9-6	FNMA POOL NO 596508 6.500% 09/01/16		12/01/2014	Paydown		1,320	1,320	1,350	1,333	0	(12)	0	(12)	0	1,320	0	0	0	49	09/01/2016
31387W-UA-3	FNMA POOL NO 596477 6.500% 11/01/31		12/01/2014	Paydown		5,238	5,238	5,318	5,312	0	(74)	0	(74)	0	5,238	0	0	0	212	11/01/2031
31387W-UX-3	FNMA POOL NO 596498 6.000% 07/01/16		12/01/2014	Paydown		179	179	181	180	0	(1)	0	(1)	0	179	0	0	0	6	07/01/2016
31387W-Z8-3	FNMA POOL NO 596667 6.000% 08/01/16		12/01/2014	Paydown		661	661	672	665	0	(4)	0	(4)	0	661	0	0	0	20	08/01/2016
31387X-JU-0	FNMA POOL NO 597075 6.500% 09/01/16		12/01/2014	Paydown		6,672	6,672	6,824	6,720	0	(48)	0	(48)	0	6,672	0	0	0	137	09/01/2016
31387Y-AN-3	FNMA POOL NO 597713 6.500% 08/01/16		12/01/2014	Paydown		245	245	250	246	0	(1)	0	(1)	0	245	0	0	0	9	08/01/2016
31387Y-B9-3	FNMA POOL NO 597764 6.500% 09/01/16		12/01/2014	Paydown		716	716	733	722	0	(6)	0	(6)	0	716	0	0	0	25	09/01/2016
31387Y-UX-9	FNMA POOL NO 598298 6.500% 08/01/31		12/01/2014	Paydown		17,109	17,109	17,371	17,342	0	(233)	0	(233)	0	17,109	0	0	0	544	08/01/2031
31387Y-YQ-0	FNMA POOL NO 598419 6.000% 12/01/16		12/01/2014	Paydown		1,062	1,062	1,080	1,070	0	(7)	0	(7)	0	1,062	0	0	0	37	12/01/2016
31388A-6E-9	FNMA POOL NO 599469 6.500% 11/01/31		12/01/2014	Paydown		170	170	172	172	0	(2)	0	(2)	0	170	0	0	0	6	11/01/2031
31388A-W8-3	FNMA POOL NO 599271 6.500% 09/01/16		05/01/2014	Paydown		1,146	1,146	1,172	1,156	0	(10)	0	(10)	0	1,146	0	0	0	14	09/01/2016
31388B-C7-5	FNMA POOL NO 599594 6.500% 08/01/16		12/01/2014	Paydown		2,013	2,013	2,058	2,029	0	(17)	0	(17)	0	2,013	0	0	0	63	08/01/2016
31388B-V7-4	FNMA POOL NO 600138 6.500% 08/01/31		12/01/2014	Paydown		561	561	569	568	0	(8)	0	(8)	0	561	0	0	0	20	08/01/2031
31388B-VW-9	FNMA POOL NO 600129 6.500% 08/01/31		12/01/2014	Paydown		175	175	178	177	0	(2)	0	(2)	0	175	0	0	0	6	08/01/2031
31388B-W4-0	FNMA POOL NO 600167 6.000% 07/01/16		12/01/2014	Paydown		373	373	378	374	0	(1)	0	(1)	0	373	0	0	0	12	07/01/2016
31388C-2U-3	FNMA POOL NO 601187 6.500% 10/01/16		12/01/2014	Paydown		104	104	106	105	0	(1)	0	(1)	0	104	0	0	0	4	10/01/2016
31388C-FZ-8	FNMA POOL NO 600584 6.500% 08/01/31		12/01/2014	Paydown		5,826	5,826	5,910	5,907	0	(81)	0	(81)	0	5,826	0	0	0	118	08/01/2031
31388C-GK-0	FNMA POOL NO 600602 6.500% 08/01/31		12/01/2014	Paydown		585	585	594	593	0	(8)	0	(8)	0	585	0	0	0	4	08/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388C-ZW-3	FNMA POOL NO 601157 6.500% 09/01/31		12/01/2014	Paydown		45	45	46	45	0	(1)	0	(1)	0	45	0	0	0	2	09/01/2031
31388D-X5-2	FNMA POOL NO 602000 6.500% 08/01/16		12/01/2014	Paydown		3,876	3,876	3,964	3,904	0	(28)	0	(28)	0	3,876	0	0	0	133	08/01/2016
31388D-YN-2	FNMA POOL NO 602017 6.500% 08/01/16		12/01/2014	Paydown		5,156	5,156	5,272	5,191	0	(35)	0	(35)	0	5,156	0	0	0	182	08/01/2016
31388D-ZB-7	FNMA POOL NO 602038 6.500% 08/01/31		12/01/2014	Paydown		2,787	2,787	2,827	2,826	0	(39)	0	(39)	0	2,787	0	0	0	107	08/01/2031
31388D-ZG-6	FNMA POOL NO 602043 6.500% 08/01/16		12/01/2014	Paydown		2,326	2,326	2,379	2,344	0	(18)	0	(18)	0	2,326	0	0	0	69	08/01/2016
31388E-4K-9	FNMA POOL NO 603026 6.500% 08/01/16		12/01/2014	Paydown		3,679	3,679	3,763	3,706	0	(27)	0	(27)	0	3,679	0	0	0	106	08/01/2016
31388E-FR-2	FNMA POOL NO 602376 6.000% 08/01/16		12/01/2014	Paydown		2,736	2,736	2,783	2,753	0	(18)	0	(18)	0	2,736	0	0	0	89	08/01/2016
31388E-FY-7	FNMA POOL NO 602383 6.500% 08/01/16		12/01/2014	Paydown		4,041	4,041	4,133	4,070	0	(29)	0	(29)	0	4,041	0	0	0	131	08/01/2016
31388E-YD-2	FNMA POOL NO 602908 6.000% 10/01/16		12/01/2014	Paydown		1,645	1,645	1,673	1,654	0	(10)	0	(10)	0	1,645	0	0	0	59	10/01/2016
31388F-QA-4	FNMA POOL NO 603549 6.500% 10/01/31		12/01/2014	Paydown		13	13	13	13	0	0	0	0	0	13	0	0	0	1	10/01/2031
31388F-T8-6	FNMA POOL NO 603675 6.500% 10/01/31		12/01/2014	Paydown		212	212	215	215	0	(3)	0	(3)	0	212	0	0	0	8	10/01/2031
31388G-3S-8	FNMA POOL NO 604809 6.500% 09/01/31		12/01/2014	Paydown		229	229	232	232	0	(3)	0	(3)	0	229	0	0	0	8	09/01/2031
31388G-C9-0	FNMA POOL NO 604096 6.500% 09/01/31		12/01/2014	Paydown		5,140	5,140	5,215	5,211	0	(70)	0	(70)	0	5,140	0	0	0	220	09/01/2031
31388G-CC-3	FNMA POOL NO 604067 6.500% 09/01/31		02/01/2014	Paydown		2,381	2,381	2,415	2,414	0	(33)	0	(33)	0	2,381	0	0	0	26	09/01/2031
31388G-CP-4	FNMA POOL NO 604078 6.500% 09/01/31		12/01/2014	Paydown		31	31	32	32	0	0	0	0	0	31	0	0	0	1	09/01/2031
31388G-CX-7	FNMA POOL NO 604086 6.500% 09/01/31		12/01/2014	Paydown		155	155	157	157	0	(2)	0	(2)	0	155	0	0	0	5	09/01/2031
31388G-HJ-3	FNMA POOL NO 604233 6.500% 11/01/31		12/01/2014	Paydown		17,159	17,159	17,422	17,397	0	(237)	0	(237)	0	17,159	0	0	0	120	11/01/2031
31388H-BA-6	FNMA POOL NO 604933 6.000% 10/01/31		12/01/2014	Paydown		14,682	14,682	14,517	14,525	0	156	0	156	0	14,682	0	0	0	536	10/01/2031
31388H-G4-5	FNMA POOL NO 605119 6.500% 09/01/16		12/01/2014	Paydown		11,901	11,901	12,163	11,966	0	(65)	0	(65)	0	11,901	0	0	0	405	09/01/2016
31388H-NL-9	FNMA POOL NO 605295 6.500% 09/01/16		12/01/2014	Paydown		4,914	4,914	5,025	4,947	0	(33)	0	(33)	0	4,914	0	0	0	175	09/01/2016
31388J-H7-3	FNMA POOL NO 606054 6.500% 10/01/16		12/01/2014	Paydown		9,774	9,774	9,992	9,834	0	(60)	0	(60)	0	9,774	0	0	0	325	10/01/2016
31388J-MU-6	FNMA POOL NO 606171 6.500% 10/01/31		12/01/2014	Paydown		3,789	3,789	3,844	3,840	0	(50)	0	(50)	0	3,789	0	0	0	135	10/01/2031
31388K-DY-5	FNMA POOL NO 606819 6.000% 10/01/16		12/01/2014	Paydown		261	261	266	263	0	(2)	0	(2)	0	261	0	0	0	8	10/01/2016
31388K-FT-4	FNMA POOL NO 606878 6.500% 10/01/31		12/01/2014	Paydown		27,173	27,173	27,565	27,530	0	(357)	0	(357)	0	27,173	0	0	0	1,072	10/01/2031
31388K-HQ-8	FNMA POOL NO 606939 6.500% 10/01/31		12/01/2014	Paydown		208	208	211	211	0	(3)	0	(3)	0	208	0	0	0	11	10/01/2031
31388K-JX-1	FNMA POOL NO 606978 6.500% 10/01/31		12/01/2014	Paydown		882	882	895	895	0	(12)	0	(12)	0	882	0	0	0	23	10/01/2031
31388K-W5-7	FNMA POOL NO 607368 6.500% 11/01/31		12/01/2014	Paydown		184,393	184,393	187,216	186,941	0	(2,549)	0	(2,549)	0	184,393	0	0	0	7,547	11/01/2031
31388K-W6-5	FNMA POOL NO 607369 6.500% 11/01/31		12/01/2014	Paydown		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	2	11/01/2031
31388K-Z5-4	FNMA POOL NO 607464 5.500% 11/01/16		12/01/2014	Paydown		540	540	554	545	0	(4)	0	(4)	0	540	0	0	0	14	11/01/2016
31388L-7F-1	FNMA POOL NO 608494 5.500% 11/01/16		12/01/2014	Paydown		175	175	180	177	0	(2)	0	(2)	0	175	0	0	0	5	11/01/2016
31388L-YQ-7	FNMA POOL NO 608319 6.500% 09/01/31		12/01/2014	Paydown		901	901	914	914	0	(13)	0	(13)	0	901	0	0	0	32	09/01/2031
31388L-ZN-3	FNMA POOL NO 608349 6.000% 11/01/16		12/01/2014	Paydown		7,705	7,705	7,800	7,742	0	(37)	0	(37)	0	7,705	0	0	0	256	11/01/2016
31388M-CT-3	FNMA POOL NO 608582 6.000% 10/01/16		12/01/2014	Paydown		1,285	1,285	1,307	1,294	0	(9)	0	(9)	0	1,285	0	0	0	31	10/01/2016
31388M-FD-5	FNMA POOL NO 608664 6.500% 10/01/31		12/01/2014	Paydown		2,354	2,354	2,388	2,387	0	(33)	0	(33)	0	2,354	0	0	0	84	10/01/2031
31388M-JY-5	FNMA POOL NO 608779 6.000% 09/01/16		12/01/2014	Paydown		4,697	4,697	4,769	4,714	0	(18)	0	(18)	0	4,697	0	0	0	144	09/01/2016
31388N-DD-5	FNMA POOL NO 609500 6.500% 10/01/31		12/01/2014	Paydown		1,320	1,320	1,341	1,339	0	(19)	0	(19)	0	1,320	0	0	0	13	10/01/2031
31388N-PT-7	FNMA POOL NO 609834 6.500% 10/01/31		12/01/2014	Paydown		846	846	858	858	0	(12)	0	(12)	0	846	0	0	0	30	10/01/2031
31388N-QC-3	FNMA POOL NO 609851 6.500% 10/01/31		12/01/2014	Paydown		910	910	924	923	0	(13)	0	(13)	0	910	0	0	0	22	10/01/2031
31388N-QM-1	FNMA POOL NO 609860 6.000% 10/01/31		12/01/2014	Paydown		385	385	381	381	0	4	0	4	0	385	0	0	0	13	10/01/2031
31388N-QU-3	FNMA POOL NO 609867 6.000% 10/01/31		12/01/2014	Paydown		5,071	5,071	5,013	5,016	0	55	0	55	0	5,071	0	0	0	158	10/01/2031
31388N-QW-9	FNMA POOL NO 609869 6.500% 10/01/31		12/01/2014	Paydown		19,943	19,943	20,233	20,215	0	(272)	0	(272)	0	19,943	0	0	0	505	10/01/2031
31388N-VT-0	FNMA POOL NO 610026 6.500% 10/01/31		12/01/2014	Paydown		561	561	569	569	0	(8)	0	(8)	0	561	0	0	0	19	10/01/2031
31388P-CH-2	FNMA POOL NO 610372 6.000% 10/01/31		12/01/2014	Paydown		4,747	4,747	4,692	4,694	0	52	0	52	0	4,747	0	0	0	156	10/01/2031
31388P-HP-9	FNMA POOL NO 610538 6.500% 11/01/31		12/01/2014	Paydown		8,433	8,433	8,554	8,547	0	(114)	0	(114)	0	8,433	0	0	0	99	11/01/2031
31388P-Y8-8	FNMA POOL NO 611035 6.000% 04/01/17		12/01/2014	Paydown		1,769	1,769	1,798	1,781	0	(12)	0	(12)	0	1,769	0	0	0	51	04/01/2017
31388P-YP-0	FNMA POOL NO 611018 6.000% 01/01/17		12/01/2014	Paydown		840	840	849	843	0	(3)	0	(3)	0	840	0	0	0	27	01/01/2017
31388Q-CU-1	FNMA POOL NO 611283 6.500% 11/01/31		12/01/2014	Paydown		1,825	1,825	1,851	1,850	0	(25)	0	(25)	0	1,825	0	0	0	24	11/01/2031
31388Q-DX-4	FNMA POOL NO 611318 6.500% 10/01/31		12/01/2014	Paydown		486	486	493	493	0	(7)	0	(7)	0	486	0	0	0	17	10/01/2031
31388Q-JV-2	FNMA POOL NO 611476 5.500% 11/01/16		12/01/2014	Paydown		147	147	150	148	0	(1)	0	(1)	0	147	0	0	0	5	11/01/2016
31388Q-LC-1	FNMA POOL NO 611523 6.500% 11/01/31		12/01/2014	Paydown		810	810	822	821	0	(11)	0	(11)	0	810	0	0	0	29	11/01/2031
31388R-C6-2	FNMA POOL NO 612193 6.000% 11/01/16		09/01/2014	Paydown		5,931	5,931	6,016	5,970	0	(39)	0	(39)	0	5,931	0	0	0	149	11/01/2016
31388R-Y8-4	FNMA POOL NO 612835 6.000% 12/01/16		12/01/2014	Paydown		30,659	30,659	31,101	30,811	0	(152)	0	(152)	0	30,659	0	0	0	1,003	12/01/2016
31388S-AF-2	FNMA POOL NO 613006 6.500% 06/01/16		03/01/2014	Paydown		11,259	11,259	11,560	11,364	0	(105)	0	(105)	0	11,259	0	0	0	114	06/01/2016
31388S-ED-3	FNMA POOL NO 613132 6.500% 11/01/31		12/01/2014	Paydown		2,980	2,980	3,023	3,022	0	(42)	0	(42)	0	2,980	0	0	0	83	11/01/2031
31388S-FH-3	FNMA POOL NO 613168 6.500% 11/01/31		03/01/2014	Paydown		1,317	1,317	1,337	1,335	0	(19)	0	(19)	0	1,317	0	0	0	21	11/01/2031
31388S-LU-7	FNMA POOL NO 613339 6.500% 11/01/31		12/01/2014	Paydown		1,933	1,933	1,961	1,960	0	(27)	0	(27)	0	1,933	0	0	0	49	11/01/2031
31388S-X6-7	FNMA POOL NO 613701 6.500% 11/01/31		12/01/2014	Paydown		824	824	837	836	0	(12)	0	(12)	0	824	0	0	0	29	11/01/2031
31388U-KZ-2	FNMA POOL NO 615112 6.500% 11/01/31		12/01/2014	Paydown		1,230	1,230	1,248	1,247	0	(17)	0	(17)	0	1,230	0	0	0	43	11/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31388U-SQ-4	FNMA POOL NO 615327 5.500% 12/01/16		12/01/2014	Paydown		501	501	513	505	0	(5)	0	(5)	0	501	0	0	0	14	12/01/2016
31388V-5K-0	FNMA POOL NO 616550 5.500% 12/01/16		12/01/2014	Paydown		1,044	1,044	1,070	1,051	0	(7)	0	(7)	0	1,044	0	0	0	25	12/01/2016
31388W-RJ-7	FNMA POOL NO 617089 6.000% 12/01/31		12/01/2014	Paydown		45,109	45,109	45,482	45,461	0	(352)	0	(352)	0	45,109	0	0	0	1,483	12/01/2031
31388W-W9-3	FNMA POOL NO 617272 6.000% 01/01/17		12/01/2014	Paydown		414	414	421	417	0	(3)	0	(3)	0	414	0	0	0	13	01/01/2017
31388X-U4-4	FNMA POOL NO 618103 5.500% 12/01/16		12/01/2014	Paydown		1,450	1,450	1,424	1,436	0	14	0	14	0	1,450	0	0	0	44	12/01/2016
31388X-UP-7	FNMA POOL NO 618090 5.500% 12/01/16		12/01/2014	Paydown		583	583	572	577	0	6	0	6	0	583	0	0	0	18	12/01/2016
31388Y-UU-4	FNMA POOL NO 618995 5.500% 12/01/16		12/01/2014	Paydown		5,097	5,097	5,003	5,046	0	51	0	51	0	5,097	0	0	0	126	12/01/2016
31389A-NM-1	FNMA POOL NO 619696 6.500% 12/01/31		12/01/2014	Paydown		474	474	482	481	0	(7)	0	(7)	0	474	0	0	0	17	12/01/2031
31389B-YS-4	FNMA POOL NO 620921 6.000% 12/01/16		12/01/2014	Paydown		134	134	136	135	0	(1)	0	(1)	0	134	0	0	0	5	12/01/2016
31389D-AT-4	FNMA POOL NO 622018 5.500% 01/01/17		02/01/2014	Paydown		68	68	66	67	0	1	0	1	0	68	0	0	0	0	01/01/2017
31389J-FQ-2	FNMA POOL NO 626675 5.500% 04/01/17		12/01/2014	Paydown		5,208	5,208	5,112	5,163	0	44	0	44	0	5,208	0	0	0	157	04/01/2017
31389J-K8-6	FNMA POOL NO 626819 6.000% 08/01/17		12/01/2014	Paydown		22,384	22,384	23,217	22,755	0	(371)	0	(371)	0	22,384	0	0	0	727	08/01/2017
31389J-K9-4	FNMA POOL NO 626820 6.000% 08/01/17		12/01/2014	Paydown		15,856	15,856	16,446	16,112	0	(256)	0	(256)	0	15,856	0	0	0	333	08/01/2017
31389M-AA-5	FNMA POOL NO 629201 5.500% 04/01/17		12/01/2014	Paydown		6,331	6,331	6,214	6,268	0	63	0	63	0	6,331	0	0	0	187	04/01/2017
31389M-PE-1	FNMA POOL NO 629621 5.500% 03/01/17		12/01/2014	Paydown		1,742	1,742	1,709	1,724	0	17	0	17	0	1,742	0	0	0	44	03/01/2017
31389P-BP-4	FNMA POOL NO 631046 5.500% 02/01/17		12/01/2014	Paydown		1,820	1,820	1,787	1,803	0	17	0	17	0	1,820	0	0	0	50	02/01/2017
31389P-KB-5	FNMA POOL NO 631290 5.500% 02/01/17		12/01/2014	Paydown		718	718	704	710	0	7	0	7	0	718	0	0	0	22	02/01/2017
31389P-LB-4	FNMA POOL NO 631322 5.500% 02/01/17		12/01/2014	Paydown		312	312	320	314	0	(3)	0	(3)	0	312	0	0	0	9	02/01/2017
31389P-LJ-7	FNMA POOL NO 631329 6.000% 03/01/17		12/01/2014	Paydown		1,764	1,764	1,794	1,777	0	(12)	0	(12)	0	1,764	0	0	0	53	03/01/2017
31389P-SJ-0	FNMA POOL NO 631521 5.500% 02/01/17		12/01/2014	Paydown		2,738	2,738	2,687	2,714	0	24	0	24	0	2,738	0	0	0	82	02/01/2017
31389Q-PN-2	FNMA POOL NO 632329 6.000% 03/01/32		12/01/2014	Paydown		19,317	19,317	19,929	19,904	0	(587)	0	(587)	0	19,317	0	0	0	995	03/01/2032
31389Q-QX-9	FNMA POOL NO 632370 6.000% 06/01/17		12/01/2014	Paydown		11,370	11,370	11,484	11,412	0	(42)	0	(42)	0	11,370	0	0	0	363	06/01/2017
31389R-7A-8	FNMA POOL NO 633689 6.000% 07/01/16		12/01/2014	Paydown		8,358	8,358	8,501	8,404	0	(47)	0	(47)	0	8,358	0	0	0	243	07/01/2016
31389T-UG-5	FNMA POOL NO 635183 6.000% 08/01/17		12/01/2014	Paydown		25,886	25,886	26,848	26,258	0	(373)	0	(373)	0	25,886	0	0	0	752	08/01/2017
31389U-HE-2	FNMA POOL NO 635729 7.000% 03/01/32		12/01/2014	Paydown		256,908	256,908	263,239	262,474	0	(5,566)	0	(5,566)	0	256,908	0	0	0	9,463	03/01/2032
31389U-HF-9	FNMA POOL NO 635730 7.000% 03/01/32		12/01/2014	Paydown		238,439	238,439	244,232	243,524	0	(5,085)	0	(5,085)	0	238,439	0	0	0	8,727	03/01/2032
31389U-KV-0	FNMA POOL NO 635808 7.000% 03/01/32		12/01/2014	Paydown		290	290	298	297	0	(8)	0	(8)	0	290	0	0	0	11	03/01/2032
31389V-NZ-6	FNMA POOL NO 636808 6.500% 04/01/32		12/01/2014	Paydown		20,325	20,325	20,235	20,238	0	86	0	86	0	20,325	0	0	0	732	04/01/2032
31389V-RH-2	FNMA POOL NO 636888 6.500% 04/01/32		12/01/2014	Paydown		11,941	11,941	11,888	11,891	0	51	0	51	0	11,941	0	0	0	267	04/01/2032
31389V-SB-4	FNMA POOL NO 636914 6.000% 03/01/17		12/01/2014	Paydown		1,387	1,387	1,410	1,396	0	(9)	0	(9)	0	1,387	0	0	0	38	03/01/2017
31389V-W3-7	FNMA POOL NO 637066 6.000% 03/01/17		12/01/2014	Paydown		3,099	3,099	3,150	3,120	0	(21)	0	(21)	0	3,099	0	0	0	112	03/01/2017
31389V-Z6-7	FNMA POOL NO 637165 6.000% 03/01/17		12/01/2014	Paydown		15,857	15,857	16,130	15,978	0	(121)	0	(121)	0	15,857	0	0	0	482	03/01/2017
31389X-3Z-4	FNMA POOL NO 639016 6.500% 04/01/32		12/01/2014	Paydown		217,354	217,354	216,437	216,432	0	921	0	921	0	217,354	0	0	0	6,384	04/01/2032
31389X-K4-4	FNMA POOL NO 638515 6.000% 04/01/17		12/01/2014	Paydown		4,059	4,059	4,126	4,088	0	(29)	0	(29)	0	4,059	0	0	0	127	04/01/2017
3138A1-6A-4	FNMA POOL NO AH0864 4.000% 12/01/40		12/01/2014	Paydown		2,819	2,819	2,873	2,871	0	(52)	0	(52)	0	2,819	0	0	0	56	12/01/2040
3138A1-GP-0	FNMA POOL NO AH0205 4.000% 12/01/40		12/01/2014	Paydown		36,954	36,954	37,652	37,629	0	(676)	0	(676)	0	36,954	0	0	0	1,035	12/01/2040
3138A1-HM-6	FNMA POOL NO AH0235 3.500% 12/01/25		12/01/2014	Paydown		732,838	732,838	773,785	770,457	0	(37,619)	0	(37,619)	0	732,838	0	0	0	15,235	12/01/2025
3138A1-P4-7	FNMA POOL NO AH0442 4.000% 12/01/40		12/01/2014	Paydown		2,590	2,590	2,639	2,636	0	(47)	0	(47)	0	2,590	0	0	0	74	12/01/2040
3138A1-VB-4	FNMA POOL NO AH0609 4.000% 12/01/40		12/01/2014	Paydown		91,129	91,129	92,852	92,789	0	(1,660)	0	(1,660)	0	91,129	0	0	0	2,151	12/01/2040
3138A2-5M-7	FNMA POOL NO AH1751 4.000% 12/01/40		12/01/2014	Paydown		7,294	7,294	7,431	7,425	0	(132)	0	(132)	0	7,294	0	0	0	184	12/01/2040
3138A2-6G-9	FNMA POOL NO AH1770 4.000% 12/01/40		12/01/2014	Paydown		2,899	2,899	2,954	2,952	0	(53)	0	(53)	0	2,899	0	0	0	65	12/01/2040
3138A2-CF-4	FNMA POOL NO AH0969 3.500% 12/01/25		12/01/2014	Paydown		5,629,480	5,629,480	5,647,952	5,645,224	0	(15,744)	0	(15,744)	0	5,629,480	0	0	0	103,959	12/01/2025
3138A2-GP-8	FNMA POOL NO AH1105 3.500% 12/01/25		12/01/2014	Paydown		27,653	27,653	27,848	27,825	0	(171)	0	(171)	0	27,653	0	0	0	672	12/01/2025
3138A3-FW-2	FNMA POOL NO AH1980 4.000% 12/01/40		12/01/2014	Paydown		11,787	11,787	12,009	11,999	0	(213)	0	(213)	0	11,787	0	0	0	208	12/01/2040
3138A6-CB-4	FNMA POOL NO AH4565 3.500% 03/01/26		12/01/2014	Paydown		32,916	32,916	33,147	33,117	0	(201)	0	(201)	0	32,916	0	0	0	541	03/01/2026
3138A6-E3-0	FNMA POOL NO AH4653 3.500% 02/01/26		12/01/2014	Paydown		11,669	11,669	11,751	11,742	0	(73)	0	(73)	0	11,669	0	0	0	237	02/01/2026
3138A6-TF-7	FNMA POOL NO AH5049 3.500% 03/01/26		12/01/2014	Paydown		8,195	8,195	8,253	8,246	0	(51)	0	(51)	0	8,195	0	0	0	134	03/01/2026
3138A7-G2-8	FNMA POOL NO AH5616 3.500% 02/01/26		12/01/2014	Paydown		81,911	81,911	82,487	82,416	0	(505)	0	(505)	0	81,911	0	0	0	1,582	02/01/2026
3138A7-G6-9	FNMA POOL NO AH5620 4.000% 02/01/26		12/01/2014	Paydown		2,712,518	2,712,518	2,772,189	2,767,331	0	(54,813)	0	(54,813)	0	2,712,518	0	0	0	60,206	02/01/2026
3138AE-J8-7	FNMA POOL NO AI1186 4.000% 04/01/41		12/01/2014	Paydown		763,443	763,443	797,500	796,535	0	(33,092)	0	(33,092)	0	763,443	0	0	0	15,716	04/01/2041
3138AR-ZZ-0	FNMA POOL NO AJ0759 4.000% 09/01/41		12/01/2014	Paydown		28,571	28,571	30,854	30,805	0	(2,234)	0	(2,234)	0	28,571	0	0	0	625	09/01/2041
3138AS-3T-7	FNMA POOL NO AJ1709 4.000% 09/01/41		12/01/2014	Paydown		1,922,648	1,922,648	2,076,247	2,072,850	0	(150,202)	0	(150,202)	0	1,922,648	0	0	0	43,636	09/01/2041
3138AT-MN-7	FNMA POOL NO AJ2164 4.000% 09/01/41		12/01/2014	Paydown		22,855	22,855	24,680	24,641	0	(1,786)	0	(1,786)	0	22,855	0	0	0	497	09/01/2041
3138AV-TM-7	FNMA POOL NO AJ4155 4.000% 11/01/41		12/01/2014	Paydown		765,233	765,233	812,343	811,061	0	(45,827)	0	(45,827)	0	765,233	0	0	0	16,024	11/01/2041
3138AW-3M-3	FNMA POOL NO AJ5303 4.000% 11/01/41		12/01/2014	Paydown		22,070	22,070	23,175	23,154	0	(1,084)	0	(1,084)	0	22,070	0	0	0	585	11/01/2041
3138E1-3T-2	FNMA POOL NO AJ8909 4.000% 12/01/41		11/21/2014	WELLS FARGO SEC LLC		8,262,830	7,731,303	8,171,021	8,157,403	0	(5,734)	0	(5,734)	0	8,151,668	0	111,162	111,162	304,957	12/01/2041
3138E1-3T-2	FNMA POOL NO AJ8909 4.000% 12/01/41		11/01/2014	Paydown		600,429	600,429	634,579	633,521	0	(33,092)	0	(33,092)	0	600,429	0	0	0	12,164	12/01/2041
3138E2-GM-1	FNMA POOL NO AJ9203 4.000% 02/01/42		12/01/2014	Paydown		219,635	219,635	228,232	228,016	0	(8,381)	0	(8,381)	0	219,635	0	0	0	3,715	02/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138E5-FX-1	FNMA POOL NO AK1081 3.500% 01/01/42		12/01/2014	Paydown		932,237	932,237	960,482	959,807	0	(27,570)	0	(27,570)	0	932,237	0	0	0	18,118	01/01/2042
3138EK-VH-5	FNMA POOL NO AL3315 3.500% 03/01/43		12/01/2014	Paydown		381,345	381,345	384,741	384,715	0	(3,371)	0	(3,371)	0	381,345	0	0	0	7,622	03/01/2043
3138LT-JW-9	FNMA POOL NO AO2976 3.500% 05/01/42		12/01/2014	Paydown		5,562,346	5,562,346	5,679,894	5,679,349	0	(117,003)	0	(117,003)	0	5,562,346	0	0	0	112,115	05/01/2042
3138MF-3T-2	FNMA POOL NO AQ0809 3.500% 12/01/42		12/01/2014	Paydown		1,299,384	1,299,384	1,317,352	1,317,257	0	(17,873)	0	(17,873)	0	1,299,384	0	0	0	24,935	12/01/2042
3138ML-VX-9	FNMA POOL NO AQ5129 3.000% 11/01/42		12/01/2014	Paydown		5,658,410	5,658,410	5,481,584	5,482,463	0	175,947	0	175,947	0	5,658,410	0	0	0	107,864	11/01/2042
31390C-AK-2	FNMA POOL NO 641810 6.000% 04/01/17		12/01/2014	Paydown		776	776	789	783	0	(6)	0	(6)	0	776	0	0	0	26	04/01/2017
31390C-WJ-1	FNMA POOL NO 642449 6.500% 04/01/32		12/01/2014	Paydown		15,279	15,279	15,215	15,215	0	65	0	65	0	15,279	0	0	0	403	04/01/2032
31390D-XC-3	FNMA POOL NO 643375 6.000% 06/01/17		12/01/2014	Paydown		904	904	920	910	0	(6)	0	(6)	0	904	0	0	0	30	06/01/2017
31390F-GK-9	FNMA POOL NO 644702 7.000% 05/01/32		12/01/2014	Paydown		6,139	6,139	6,320	6,306	0	(167)	0	(167)	0	6,139	0	0	0	180	05/01/2032
31390G-H2-6	FNMA POOL NO 645649 6.000% 06/01/17		12/01/2014	Paydown		4,783	4,783	4,865	4,817	0	(34)	0	(34)	0	4,783	0	0	0	152	06/01/2017
31390H-CU-7	FNMA POOL NO 646383 6.000% 06/01/17		12/01/2014	Paydown		36,119	36,119	37,463	36,720	0	(600)	0	(600)	0	36,119	0	0	0	1,208	06/01/2017
31390J-E9-8	FNMA POOL NO 647360 6.000% 08/01/17		12/01/2014	Paydown		21,523	21,523	22,323	21,814	0	(291)	0	(291)	0	21,523	0	0	0	659	08/01/2017
31390J-EV-9	FNMA POOL NO 647348 6.000% 08/01/17		12/01/2014	Paydown		2,074	2,074	2,151	2,104	0	(30)	0	(30)	0	2,074	0	0	0	74	08/01/2017
31390K-JA-7	FNMA POOL NO 648357 6.000% 06/01/17		12/01/2014	Paydown		5,217	5,217	5,397	5,293	0	(76)	0	(76)	0	5,217	0	0	0	168	06/01/2017
31390K-UL-0	FNMA POOL NO 648687 7.000% 07/01/32		12/01/2014	Paydown		4,129	4,129	4,250	4,239	0	(110)	0	(110)	0	4,129	0	0	0	117	07/01/2032
31390K-WZ-7	FNMA POOL NO 648764 6.000% 08/01/17		12/01/2014	Paydown		62,890	62,890	65,229	63,943	0	(1,053)	0	(1,053)	0	62,890	0	0	0	1,581	08/01/2017
31390K-X8-6	FNMA POOL NO 648803 6.000% 08/01/17		12/01/2014	Paydown		3,541	3,541	3,673	3,600	0	(59)	0	(59)	0	3,541	0	0	0	116	08/01/2017
31390L-NS-1	FNMA POOL NO 649401 5.500% 07/01/17		12/01/2014	Paydown		724	724	742	729	0	(5)	0	(5)	0	724	0	0	0	22	07/01/2017
31390L-VZ-6	FNMA POOL NO 649632 6.000% 08/01/17		12/01/2014	Paydown		2,402	2,402	2,435	2,416	0	(14)	0	(14)	0	2,402	0	0	0	69	08/01/2017
31390M-3F-9	FNMA POOL NO 650698 6.000% 07/01/17		12/01/2014	Paydown		19,198	19,198	19,912	19,498	0	(300)	0	(300)	0	19,198	0	0	0	641	07/01/2017
31390M-GM-0	FNMA POOL NO 650104 6.000% 08/01/17		12/01/2014	Paydown		30,087	30,087	31,206	30,497	0	(410)	0	(410)	0	30,087	0	0	0	965	08/01/2017
31390M-TF-1	FNMA POOL NO 650450 6.000% 09/01/17		12/01/2014	Paydown		5,943	5,943	6,041	5,989	0	(46)	0	(46)	0	5,943	0	0	0	195	09/01/2017
31390N-PQ-9	FNMA POOL NO 651231 6.000% 07/01/17		12/01/2014	Paydown		9,848	9,848	10,010	9,921	0	(73)	0	(73)	0	9,848	0	0	0	307	07/01/2017
31390Q-F7-5	FNMA POOL NO 652790 7.000% 08/01/32		12/01/2014	Paydown		116	116	120	119	0	(3)	0	(3)	0	116	0	0	0	4	08/01/2032
31390R-P8-0	FNMA POOL NO 653947 6.000% 08/01/17		12/01/2014	Paydown		36,614	36,614	37,976	37,183	0	(569)	0	(569)	0	36,614	0	0	0	1,083	08/01/2017
31390S-GT-2	FNMA POOL NO 654610 6.000% 08/01/17		12/01/2014	Paydown		22,690	22,690	22,994	22,812	0	(123)	0	(123)	0	22,690	0	0	0	689	08/01/2017
31390U-4U-7	FNMA POOL NO 657035 5.500% 01/01/33		12/01/2014	Paydown		41,998	41,998	41,309	41,350	0	648	0	648	0	41,998	0	0	0	661	01/01/2033
31390U-ET-9	FNMA POOL NO 656346 6.000% 08/01/17		12/01/2014	Paydown		19,869	19,869	20,607	20,183	0	(315)	0	(315)	0	19,869	0	0	0	760	08/01/2017
31390U-F9-2	FNMA POOL NO 656392 6.000% 08/01/17		12/01/2014	Paydown		14,752	14,752	15,300	14,990	0	(239)	0	(239)	0	14,752	0	0	0	449	08/01/2017
31390U-KS-4	FNMA POOL NO 656505 6.000% 09/01/17		12/01/2014	Paydown		21,448	21,448	22,246	21,751	0	(303)	0	(303)	0	21,448	0	0	0	805	09/01/2017
31390U-KX-3	FNMA POOL NO 656510 6.000% 09/01/17		12/01/2014	Paydown		71,615	71,615	74,278	72,821	0	(1,206)	0	(1,206)	0	71,615	0	0	0	2,899	09/01/2017
31390U-LF-1	FNMA POOL NO 656526 6.000% 09/01/17		12/01/2014	Paydown		243	243	252	247	0	(4)	0	(4)	0	243	0	0	0	8	09/01/2017
31390U-R6-5	FNMA POOL NO 656709 6.000% 08/01/17		12/01/2014	Paydown		18,440	18,440	19,126	18,702	0	(262)	0	(262)	0	18,440	0	0	0	291	08/01/2017
31390U-R7-3	FNMA POOL NO 656710 6.000% 08/01/17		12/01/2014	Paydown		2,245	2,245	2,329	2,279	0	(33)	0	(33)	0	2,245	0	0	0	74	08/01/2017
31390V-EQ-3	FNMA POOL NO 657243 6.000% 09/01/32		12/01/2014	Paydown		613	613	633	632	0	(19)	0	(19)	0	613	0	0	0	10	09/01/2032
31390V-HN-7	FNMA POOL NO 657337 6.000% 08/01/17		12/01/2014	Paydown		40,771	40,771	42,287	41,329	0	(559)	0	(559)	0	40,771	0	0	0	1,338	08/01/2017
31390W-5Z-1	FNMA POOL NO 658864 6.000% 08/01/17		12/01/2014	Paydown		67,254	67,254	69,755	68,354	0	(1,100)	0	(1,100)	0	67,254	0	0	0	2,047	08/01/2017
31390W-6A-5	FNMA POOL NO 658865 6.000% 08/01/17		12/01/2014	Paydown		20,771	20,771	21,544	21,094	0	(323)	0	(323)	0	20,771	0	0	0	652	08/01/2017
31390W-6B-3	FNMA POOL NO 658866 6.000% 08/01/17		12/01/2014	Paydown		8,875	8,875	9,205	9,011	0	(135)	0	(135)	0	8,875	0	0	0	240	08/01/2017
31390W-6C-1	FNMA POOL NO 658867 6.000% 08/01/17		12/01/2014	Paydown		1,859	1,859	1,884	1,869	0	(10)	0	(10)	0	1,859	0	0	0	51	08/01/2017
31390X-LW-8	FNMA POOL NO 659241 6.000% 09/01/32		12/01/2014	Paydown		2,033	2,033	2,097	2,094	0	(62)	0	(62)	0	2,033	0	0	0	46	09/01/2032
31391B-T2-3	FNMA POOL NO 662169 6.000% 09/01/32		12/01/2014	Paydown		130	130	135	134	0	(4)	0	(4)	0	130	0	0	0	4	09/01/2032
31391C-MB-8	FNMA POOL NO 662854 6.000% 11/01/17		12/01/2014	Paydown		24,361	24,361	24,688	24,484	0	(123)	0	(123)	0	24,361	0	0	0	861	11/01/2017
31391C-YW-9	FNMA POOL NO 663225 6.000% 10/01/32		12/01/2014	Paydown		44,385	44,385	45,794	45,740	0	(1,355)	0	(1,355)	0	44,385	0	0	0	1,688	10/01/2032
31391D-Y6-4	FNMA POOL NO 664133 5.500% 11/01/17		12/01/2014	Paydown		39	39	40	40	0	0	0	0	0	39	0	0	0	1	11/01/2017
31391F-KD-9	FNMA POOL NO 665492 6.000% 10/01/17		08/01/2014	Paydown		3,899	3,899	3,965	3,932	0	(33)	0	(33)	0	3,899	0	0	0	131	10/01/2017
31391G-PV-2	FNMA POOL NO 666536 5.500% 11/01/32		12/01/2014	Paydown		5,023	5,023	4,939	4,943	0	80	0	80	0	5,023	0	0	0	82	11/01/2032
31391K-UD-7	FNMA POOL NO 669380 5.500% 11/01/32		12/01/2014	Paydown		467	467	459	459	0	7	0	7	0	467	0	0	0	7	11/01/2032
31391K-VK-0	FNMA POOL NO 669418 6.000% 11/01/17		12/01/2014	Paydown		7,616	7,616	7,718	7,653	0	(37)	0	(37)	0	7,616	0	0	0	251	11/01/2017
31391L-W9-2	FNMA POOL NO 670372 6.000% 09/01/17		12/01/2014	Paydown		830	830	844	837	0	(7)	0	(7)	0	830	0	0	0	26	09/01/2017
31391N-C3-3	FNMA POOL NO 671590 - 30YR 6.0		12/01/2014	Paydown		7,278	7,278	8,138	8,114	0	(835)	0	(835)	0	7,278	0	0	0	224	10/01/2032
31391T-UL-0	FNMA POOL NO 676587 5.500% 12/01/32		12/01/2014	Paydown		2,825	2,825	2,818	2,818	0	7	0	7	0	2,825	0	0	0	76	12/01/2032
31391U-NU-5	FNMA POOL NO 677303 5.500% 01/01/33		12/01/2014	Paydown		94,875	94,875	93,330	93,415	0	1,460	0	1,460	0	94,875	0	0	0	3,149	01/01/2033
31391V-HC-0	FNMA POOL NO 678027 6.000% 09/01/17		12/01/2014	Paydown		1,088	1,088	1,107	1,096	0	(8)	0	(8)	0	1,088	0	0	0	31	09/01/2017
31391W-5H-0	FNMA POOL NO 679548 5.000% 04/01/33		12/01/2014	Paydown		2,249	2,249	2,456	2,453	0	(204)	0	(204)	0	2,249	0	0	0	68	04/01/2033
31392C-XJ-8	FANNIEMAE WHOLE LOAN CMO		12/01/2014	Paydown		582,416	582,416	596,796	591,315	0	(8,899)	0	(8,899)	0	582,416	0	0	0	22,255	04/25/2032
313946-ST-3	FHLMC GOLD POOL NO D12330		12/01/2014	Paydown		1,583	1,583	1,630	1,607	0	(24)	0	(24)	0	1,583	0	0	0	58	10/01/2018
313947-QR-7	FHLMC GOLD POOL NO D13164		12/01/2014	Paydown		216	216	227	224	0	(7)	0	(7)	0	216	0	0	0	11	06/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
313952-Q6-3	FHLMC GOLD POOL NO D17677		12/01/2014	Paydown		974	974	1,016	1,005	0	(30)	0	(30)	0	974	0	0	0	37	04/01/2022
313961-AJ-3	FHLMC GOLD POOL NO D24509		12/01/2014	Paydown		9,560	9,560	9,975	9,835	0	(275)	0	(275)	0	9,560	0	0	0	461	09/01/2022
313961-NY-6	FHLMC GOLD POOL NO D24907		12/01/2014	Paydown		386	386	403	398	0	(12)	0	(12)	0	386	0	0	0	16	10/01/2022
313962-E7-3	FHLMC GOLD POOL NO D25558		12/01/2014	Paydown		3,371	3,371	3,487	3,450	0	(80)	0	(80)	0	3,371	0	0	0	140	10/01/2022
313964-WL-8	FHLMC GOLD POOL NO D27851		10/01/2014	Paydown		24,141	24,141	23,533	23,703	0	437	0	437	0	24,141	0	0	0	1,403	12/01/2022
313964-YA-0	FHLMC GOLD POOL NO D27905		12/01/2014	Paydown		1,400	1,400	1,443	1,429	0	(29)	0	(29)	0	1,400	0	0	0	58	11/01/2022
313965-GA-7	FHLMC GOLD POOL NO D28293		12/01/2014	Paydown		906	906	943	932	0	(27)	0	(27)	0	906	0	0	0	37	12/01/2022
313965-SE-6	FHLMC GOLD POOL NO D28617		12/01/2014	Paydown		1,524	1,524	1,591	1,573	0	(48)	0	(48)	0	1,524	0	0	0	63	12/01/2022
313966-2L-6	FHLMC GOLD POOL NO D29779		12/01/2014	Paydown		101	101	106	105	0	(4)	0	(4)	0	101	0	0	0	4	12/01/2022
313966-AY-9	FHLMC GOLD POOL NO D29023		12/01/2014	Paydown		3,860	3,860	3,986	3,949	0	(90)	0	(90)	0	3,860	0	0	0	156	08/01/2022
313968-RF-8	FHLMC GOLD POOL NO D30486		12/01/2014	Paydown		174	174	170	171	0	3	0	3	0	174	0	0	0	9	02/01/2023
313968-TC-3	FHLMC GOLD POOL NO D30547		12/01/2014	Paydown		115	115	113	113	0	2	0	2	0	115	0	0	0	5	02/01/2023
313968-TF-6	FHLMC GOLD POOL NO D30550		12/01/2014	Paydown		59	59	57	57	0	1	0	1	0	59	0	0	0	2	02/01/2023
313969-DE-4	FHLMC GOLD POOL NO D31001		12/01/2014	Paydown		202	202	195	197	0	5	0	5	0	202	0	0	0	8	02/01/2023
313973-B4-0	FHLMC GOLD POOL NO D34559		12/01/2014	Paydown		622	622	601	606	0	16	0	16	0	622	0	0	0	26	06/01/2023
313974-ES-2	FHLMC GOLD POOL NO D35545		12/01/2014	Paydown		2,606	2,606	2,619	2,615	0	(8)	0	(8)	0	2,606	0	0	0	107	01/01/2023
313976-B6-8	FHLMC GOLD POOL NO D37261		12/01/2014	Paydown		11,207	11,207	11,248	11,239	0	(32)	0	(32)	0	11,207	0	0	0	709	07/01/2023
31397J-ME-1	FREDDIE MAC CMO FLOATER		12/26/2014	Paydown		12,511,395	12,511,395	12,511,395	12,511,395	0	0	0	0	0	12,511,395	0	0	0	13,206	12/25/2036
31989-FX-8	FHLMC GOLD POOL NO D48282		12/01/2014	Paydown		2,389	2,389	2,502	2,443	0	(55)	0	(55)	0	2,389	0	0	0	99	06/01/2019
31398E-2F-0	FREDDIE MAC CMBS 5.085% 03/25/19		06/24/2014	Merrill Lynch,Pierce,Fenner &		28,362,305	25,000,000	28,882,911	27,928,400	0	(269,719)	0	(269,719)	0	27,658,680	0	703,625	703,625	727,438	03/25/2019
31398M-AW-6	FANNIE MAE CMO 5.000% 09/25/30		12/01/2014	Paydown		10,434,185	10,434,185	10,868,966	10,640,320	0	(206,135)	0	(206,135)	0	10,434,185	0	0	0	280,101	09/25/2030
31398Q-HB-6	FREDDIE MAC CMBS 4.224% 03/25/20		07/10/2014	Various		42,529,242	38,275,000	42,868,598	41,846,929	0	(296,834)	0	(296,834)	0	41,550,094	0	979,148	979,148	977,809	03/25/2020
31398V-J9-8	FREDDIE MAC CMBS 4.251% 01/25/20		06/30/2014	Deutsche Bank Securities Inc		22,246,875	20,000,000	22,150,000	21,683,200	0	(137,969)	0	(137,969)	0	21,545,231	0	701,644	701,644	500,673	01/25/2020
31398W-D3-5	FREDDIE MAC CMBS 4.317% 11/25/19		09/11/2014	Royal Bank of Scotland		5,615,977	5,100,000	5,719,570	5,576,718	0	(56,389)	0	(56,389)	0	5,520,329	0	95,648	95,648	174,299	11/25/2019
31400A-GM-4	FNMA POOL NO 681604 7.000% 11/01/32		12/01/2014	Paydown		490	490	504	503	0	(13)	0	(13)	0	490	0	0	0	8	11/01/2032
31400A-VZ-8	FNMA FNMA 30YR 6.000% 03/01/33		12/01/2014	Paydown		88,347	88,347	91,080	90,793	0	(2,446)	0	(2,446)	0	88,347	0	0	0	1,829	03/01/2033
31400B-3B-0	FNMA POOL NO 683094 6.000% 02/01/18		12/01/2014	Paydown		9,437	9,437	9,595	9,515	0	(78)	0	(78)	0	9,437	0	0	0	310	02/01/2018
31400B-WY-8	FNMA POOL NO 682963 5.500% 02/01/33		12/01/2014	Paydown		867	867	853	853	0	13	0	13	0	867	0	0	0	27	02/01/2033
31400C-EY-6	FNMA POOL NO 683351 5.500% 02/01/33		12/01/2014	Paydown		32,696	32,696	32,150	32,180	0	516	0	516	0	32,696	0	0	0	863	02/01/2033
31400E-PC-8	FNMA POOL NO 685419 5.500% 02/01/33		12/01/2014	Paydown		2,642	2,642	2,636	2,636	0	6	0	6	0	2,642	0	0	0	41	02/01/2033
31400F-X8-5	FNMA POOL NO 686603 6.000% 03/01/33		12/01/2014	Paydown		5,141	5,141	5,304	5,297	0	(156)	0	(156)	0	5,141	0	0	0	149	03/01/2033
31400J-SC-4	FNMA POOL NO 689115 5.500% 02/01/33		12/01/2014	Paydown		51,351	51,351	50,509	50,557	0	795	0	795	0	51,351	0	0	0	1,635	02/01/2033
31400Q-3K-7	FNMA POOL NO 694802 5.500% 05/01/33		12/01/2014	Paydown		15,069	15,069	14,822	14,839	0	230	0	230	0	15,069	0	0	0	472	05/01/2033
31400R-KS-9	FNMA POOL NO 695205 5.000% 03/01/33		12/01/2014	Paydown		28,297	28,297	27,174	27,249	0	1,048	0	1,048	0	28,297	0	0	0	560	03/01/2033
31400S-CD-9	FNMA POOL NO 695868 6.000% 04/01/18		12/01/2014	Paydown		1,006	1,006	1,022	1,015	0	(10)	0	(10)	0	1,006	0	0	0	33	04/01/2018
31400T-AH-0	FNMA POOL NO 696708 5.500% 05/01/33		12/01/2014	Paydown		6,221	6,221	6,119	6,129	0	92	0	92	0	6,221	0	0	0	187	05/01/2033
31400U-MB-7	FNMA POOL NO 697954 4.500% 01/01/19		12/01/2014	Paydown		170,733	170,733	166,114	167,773	0	2,960	0	2,960	0	170,733	0	0	0	3,667	01/01/2019
31400W-BA-7	FNMA POOL NO 699433 5.500% 04/01/33		12/01/2014	Paydown		6,011	6,011	5,996	5,997	0	14	0	14	0	6,011	0	0	0	205	04/01/2033
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/02/2014	WELLS FARGO SEC LLC		210,470	187,501	183,927	184,096	0	(34)	0	(34)	0	184,062	0	26,408	26,408	10,427	04/01/2033
31400W-MC-1	FNMA POOL NO 699755 5.500% 04/01/33		12/01/2014	Paydown		118,754	118,754	116,490	116,597	0	2,157	0	2,157	0	118,754	0	0	0	3,939	04/01/2033
31401B-7G-4	FNMA POOL NO 703895 5.500% 05/01/33		12/01/2014	Paydown		11,746	11,746	11,553	11,566	0	180	0	180	0	11,746	0	0	0	238	05/01/2033
31401B-W4-3	FNMA POOL NO 703667 6.000% 05/01/33		12/01/2014	Paydown		2,518	2,518	2,596	2,590	0	(72)	0	(72)	0	2,518	0	0	0	83	05/01/2033
31401J-RR-1	FNMA POOL NO 709796 5.500% 06/01/33		12/01/2014	Paydown		3,185	3,185	3,133	3,136	0	49	0	49	0	3,185	0	0	0	72	06/01/2033
31401J-TE-8	FNMA POOL NO 709849 4.500% 06/01/18		12/01/2014	Paydown		18,289	18,289	17,869	18,057	0	232	0	232	0	18,289	0	0	0	397	06/01/2018
31401K-3E-3	FNMA POOL NO 710997 - ARM 30YR		12/01/2014	Paydown		100,919	100,919	108,191	107,956	0	(7,037)	0	(7,037)	0	100,919	0	0	0	1,174	07/01/2033
31401L-BN-2	FNMA POOL NO 711145 4.500% 07/01/33		12/01/2014	Paydown		4,900	4,900	4,641	4,659	0	241	0	241	0	4,900	0	0	0	134	07/01/2033
31401L-F2-4	FNMA POOL NO 711285 5.500% 01/01/19		12/01/2014	Paydown		24,990	24,990	26,095	25,460	0	(470)	0	(470)	0	24,990	0	0	0	705	01/01/2019
31401N-4U-0	FNMA POOL NO 713735 5.000% 09/01/33		12/01/2014	Paydown		7,399	7,399	8,083	8,074	0	(675)	0	(675)	0	7,399	0	0	0	181	09/01/2033
31401N-FV-6	FNMA POOL NO 713080 4.500% 06/01/18		12/01/2014	Paydown		43,018	43,018	41,882	42,368	0	650	0	650	0	43,018	0	0	0	1,238	06/01/2018
31401P-FT-6	FNMA POOL NO 713978 5.500% 07/01/33		12/01/2014	Paydown		171,143	171,143	168,335	168,469	0	2,675	0	2,675	0	171,143	0	0	0	7,427	07/01/2033
31401W-BH-1	FNMA POOL NO 720140 5.500% 07/01/33		12/01/2014	Paydown		5,880	5,880	5,784	5,789	0	91	0	91	0	5,880	0	0	0	163	07/01/2033
31401W-EB-1	FNMA POOL NO 720230 5.500% 07/01/33		12/01/2014	Paydown		283,202	283,202	279,573	279,764	0	3,437	0	3,437	0	283,202	0	0	0	11,761	07/01/2033
31401X-KJ-5	FNMA POOL NO 721297 4.500% 07/01/33		12/01/2014	Paydown		12,778	12,778	12,103	12,145	0	633	0	633	0	12,778	0	0	0	196	07/01/2033
31401Y-3C-7	FNMA POOL NO 722695 5.500% 08/01/33		12/01/2014	Paydown		173,598	173,598	170,750	170,968	0	2,631	0	2,631	0	173,598	0	0	0	2,534	08/01/2033
31401Y-6Z-3	FNMA POOL NO 722788 5.500% 09/01/33		12/01/2014	Paydown		75,853	75,853	74,609	74,712	0	1,141	0	1,141	0	75,853	0	0	0	3,343	09/01/2033
31401Y-B6-1	FNMA POOL NO 721961 4.500% 07/01/33		12/01/2014	Paydown		41,613	41,613	39,415	39,562	0	2,050	0	2,050	0	41,613	0	0	0	1,846	07/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31401Y-K5-3	FNMA POOL NO 722216 4.500% 07/01/33		12/01/2014	Paydown		2,479	2,479	2,348	2,358	0	121	0	121	0	2,479	0	0	0	61	07/01/2033
31401Y-Z7-3	FNMA POOL NO 722666 5.500% 08/01/33		12/01/2014	Paydown		2,204	2,204	2,168	2,171	0	33	0	33	0	2,204	0	0	0	67	08/01/2033
31402C-5E-8	FNMA POOL NO 725445 4.500% 05/01/19		12/01/2014	Paydown		8,311	8,311	8,265	8,274	0	36	0	36	0	8,311	0	0	0	198	05/01/2019
31402C-PL-0	FNMA POOL NO 725027 5.000% 11/01/33		12/01/2014	Paydown		162,876	162,876	173,081	172,575	0	(9,699)	0	(9,699)	0	162,876	0	0	0	4,288	11/01/2033
31402C-T8-5	FNMA POOL NO 725175 6.000% 04/01/18		12/01/2014	Paydown		45,878	45,878	46,495	46,164	0	(286)	0	(286)	0	45,878	0	0	0	1,423	04/01/2018
31402C-TT-9	FNMA POOL NO 725162 6.000% 02/01/34		12/01/2014	Paydown		186,943	186,943	192,683	192,269	0	(5,326)	0	(5,326)	0	186,943	0	0	0	5,579	02/01/2034
31402C-U4-2	FNMA POOL NO 725203 6.000% 03/01/18		12/01/2014	Paydown		12,705	12,705	12,923	12,810	0	(106)	0	(106)	0	12,705	0	0	0	383	03/01/2018
31402C-UT-7	FNMA POOL NO 725194 6.000% 12/01/18		12/01/2014	Paydown		1,713	1,713	1,742	1,729	0	(16)	0	(16)	0	1,713	0	0	0	53	12/01/2018
31402C-VZ-2	FNMA POOL NO 725232 5.000% 03/01/34		12/01/2014	Paydown		2,212,851	2,212,851	2,120,981	2,125,997	0	86,854	0	86,854	0	2,212,851	0	0	0	57,512	03/01/2034
31402C-W9-9	FNMA POOL NO 725272 6.000% 01/01/19		12/01/2014	Paydown		645	645	656	651	0	(6)	0	(6)	0	645	0	0	0	20	01/01/2019
31402C-Y9-7	FNMA POOL NO 725336 6.000% 04/01/16		12/01/2014	Paydown		1,481	1,481	1,505	1,489	0	(8)	0	(8)	0	1,481	0	0	0	21	04/01/2016
31402D-AD-2	FNMA POOL NO 725504 5.000% 01/01/19		12/01/2014	Paydown		1,831,326	1,831,326	1,820,672	1,822,685	0	8,641	0	8,641	0	1,831,326	0	0	0	45,620	01/01/2019
31402D-DB-3	FNMA POOL NO 725598 5.500% 07/01/34		12/01/2014	Paydown		1,280,689	1,280,689	1,378,141	1,373,932	0	(93,243)	0	(93,243)	0	1,280,689	0	0	0	34,953	07/01/2034
31402D-GM-6	FNMA POOL NO 725704 6.000% 08/01/34		12/01/2014	Paydown		3,820,588	3,820,588	3,867,893	3,864,191	0	(43,604)	0	(43,604)	0	3,820,588	0	0	0	112,584	08/01/2034
31402D-KK-5	FNMA POOL NO 725798 2.060% 06/01/34		12/01/2014	Paydown		800,691	800,691	846,627	845,432	0	(44,741)	0	(44,741)	0	800,691	0	0	0	5,787	06/01/2034
31402E-5G-9	FNMA POOL NO 727247 5.000% 09/01/33		12/01/2014	Paydown		80,299	80,299	79,671	79,711	0	588	0	588	0	80,299	0	0	0	2,146	09/01/2033
31402E-C2-2	FNMA POOL NO 726489 4.500% 07/01/33		12/01/2014	Paydown		5,153	5,153	4,881	4,903	0	250	0	250	0	5,153	0	0	0	131	07/01/2033
31402E-GK-8	FNMA POOL NO 726602 4.500% 07/01/33		12/01/2014	Paydown		1,881	1,881	1,781	1,788	0	92	0	92	0	1,881	0	0	0	46	07/01/2033
31402E-V5-4	FNMA POOL NO 727036 5.500% 08/01/33		12/01/2014	Paydown		136	136	133	133	0	2	0	2	0	136	0	0	0	4	08/01/2033
31402E-V6-2	FNMA POOL NO 727037 5.000% 08/01/33		12/01/2014	Paydown		151,977	151,977	150,790	150,841	0	1,136	0	1,136	0	151,977	0	0	0	4,768	08/01/2033
31402F-EJ-0	FNMA FNMA 15YR 4.500% 07/01/18		12/01/2014	Paydown		2,889	2,889	2,823	2,850	0	39	0	39	0	2,889	0	0	0	71	07/01/2018
31402G-PD-9	FNMA POOL NO 728620 4.500% 07/01/33		12/01/2014	Paydown		37,571	37,571	35,587	35,765	0	1,806	0	1,806	0	37,571	0	0	0	600	07/01/2033
31402H-GL-9	FNMA POOL NO 729303 5.500% 07/01/33		12/01/2014	Paydown		13,335	13,335	13,377	13,371	0	(36)	0	(36)	0	13,335	0	0	0	370	07/01/2033
31402J-7A-9	FNMA POOL NO 730889 5.500% 08/01/33		12/01/2014	Paydown		2,832	2,832	2,785	2,788	0	44	0	44	0	2,832	0	0	0	85	08/01/2033
31402J-D9-5	FNMA POOL NO 730128 5.500% 08/01/33		12/01/2014	Paydown		17,266	17,266	16,982	17,005	0	261	0	261	0	17,266	0	0	0	628	08/01/2033
31402J-EZ-6	FNMA POOL NO 730152 5.500% 08/01/33		12/01/2014	Paydown		22,798	22,798	22,424	22,450	0	348	0	348	0	22,798	0	0	0	563	08/01/2033
31402J-KC-0	FNMA POOL NO 730291 5.500% 07/01/33		12/01/2014	Paydown		473	473	465	465	0	7	0	7	0	473	0	0	0	14	07/01/2033
31402J-NB-9	FNMA POOL NO 730386 4.500% 08/01/33		12/01/2014	Paydown		10,067	10,067	9,535	9,570	0	497	0	497	0	10,067	0	0	0	116	08/01/2033
31402J-Q3-4	FNMA POOL NO 730474 4.500% 08/01/33		12/01/2014	Paydown		164,498	164,498	157,815	158,404	0	6,094	0	6,094	0	164,498	0	0	0	3,352	08/01/2033
31402K-J9-6	FNMA POOL NO 731188 4.500% 08/01/33		12/01/2014	Paydown		6,597	6,597	6,248	6,277	0	320	0	320	0	6,597	0	0	0	158	08/01/2033
31402K-LD-4	FNMA POOL NO 731224 5.000% 08/01/33		12/01/2014	Paydown		140,893	140,893	139,792	139,849	0	1,044	0	1,044	0	140,893	0	0	0	2,567	08/01/2033
31402K-P2-4	FNMA POOL NO 731341 4.500% 08/01/33		12/01/2014	Paydown		6,608	6,608	6,259	6,289	0	319	0	319	0	6,608	0	0	0	121	08/01/2033
31402L-K9-2	FNMA POOL NO 732120 4.500% 08/01/33		12/01/2014	Paydown		1,892	1,892	1,792	1,799	0	93	0	93	0	1,892	0	0	0	56	08/01/2033
31402M-6T-2	FNMA POOL NO 733582 5.500% 08/01/33		12/01/2014	Paydown		75,725	75,725	74,483	74,575	0	1,150	0	1,150	0	75,725	0	0	0	2,188	08/01/2033
31402M-EX-4	FNMA POOL NO 732850 5.500% 09/01/33		12/01/2014	Paydown		34,560	34,560	33,993	34,051	0	509	0	509	0	34,560	0	0	0	1,213	09/01/2033
31402M-FD-7	FNMA POOL NO 732864 5.500% 09/01/33		12/01/2014	Paydown		17,775	17,775	17,484	17,508	0	267	0	267	0	17,775	0	0	0	534	09/01/2033
31402M-XH-8	FNMA POOL NO 733380 5.500% 08/01/33		12/01/2014	Paydown		18,034	18,034	17,989	17,990	0	43	0	43	0	18,034	0	0	0	472	08/01/2033
31402N-BX-5	FNMA POOL NO 733654 5.500% 09/01/33		12/01/2014	Paydown		370,005	370,005	363,935	364,383	0	5,622	0	5,622	0	370,005	0	0	0	9,591	09/01/2033
31402N-NW-4	FNMA POOL NO 734005 5.500% 08/01/33		12/01/2014	Paydown		8,857	8,857	8,712	8,720	0	137	0	137	0	8,857	0	0	0	317	08/01/2033
31402Q-2V-2	FNMA POOL NO 735288 5.000% 03/01/35		12/01/2014	Paydown		1,434,214	1,434,214	1,506,505	1,503,614	0	(69,401)	0	(69,401)	0	1,434,214	0	0	0	36,456	03/01/2035
31402Q-4B-4	FNMA POOL NO 735318 4.500% 11/01/19		12/01/2014	Paydown		192,635	192,635	190,492	191,044	0	1,592	0	1,592	0	192,635	0	0	0	4,578	11/01/2019
31402Q-4L-2	FNMA POOL NO 735327 6.000% 11/01/17		12/01/2014	Paydown		1,297	1,297	1,318	1,309	0	(12)	0	(12)	0	1,297	0	0	0	21	11/01/2017
31402Q-6T-3	FNMA POOL NO 735382 5.000% 04/01/35		12/01/2014	Paydown		3,240,386	3,240,386	3,402,806	3,396,500	0	(156,113)	0	(156,113)	0	3,240,386	0	0	0	82,857	04/01/2035
31402Q-6U-0	FNMA POOL NO 735383 5.000% 04/01/35		12/01/2014	Paydown		4,280,996	4,280,996	4,422,971	4,414,344	0	(133,348)	0	(133,348)	0	4,280,996	0	0	0	109,559	04/01/2035
31402Q-EL-1	FNMA POOL NO 734639 4.500% 08/01/33		12/01/2014	Paydown		26,861	26,861	25,442	25,543	0	1,318	0	1,318	0	26,861	0	0	0	669	08/01/2033
31402Q-GH-8	FNMA POOL NO 734700 4.000% 09/01/18		12/01/2014	Paydown		607,561	607,561	594,414	600,271	0	7,290	0	7,290	0	607,561	0	0	0	12,630	09/01/2018
31402Q-HE-4	FNMA POOL NO 734729 4.000% 09/01/18		12/01/2014	Paydown		199,501	199,501	195,012	196,964	0	2,537	0	2,537	0	199,501	0	0	0	4,403	09/01/2018
31402Q-JK-8	FNMA POOL NO 734766 4.500% 09/01/18		12/01/2014	Paydown		3,695,041	3,695,041	3,623,450	3,652,699	0	42,342	0	42,342	0	3,695,041	0	0	0	85,373	09/01/2018
31402Q-LK-5	FNMA POOL NO 734830 4.500% 08/01/33		12/01/2014	Paydown		717,902	717,902	701,388	702,497	0	15,405	0	15,405	0	717,902	0	0	0	17,921	08/01/2033
31402Q-P7-0	FNMA POOL NO 734946 5.500% 09/01/33		12/01/2014	Paydown		12,924	12,924	12,963	12,957	0	(33)	0	(33)	0	12,924	0	0	0	354	09/01/2033
31402Q-V7-3	FNMA POOL NO 735138 7.000% 07/01/34		12/01/2014	Paydown		77,794	77,794	80,079	79,938	0	(2,144)	0	(2,144)	0	77,794	0	0	0	3,527	07/01/2034
31402Q-WA-5	FNMA POOL NO 735141 5.500% 01/01/35		12/01/2014	Paydown		133,978	133,978	141,578	141,241	0	(7,262)	0	(7,262)	0	133,978	0	0	0	3,773	01/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/02/2014	WELLS FARGO SEC LLC		2,898,464	2,582,151	2,530,104	2,532,640	0	(353)	0	(353)	0	2,532,287	0	366,177	366,177	143,596	02/01/2035
31402Q-Y3-9	FNMA POOL NO 735230 5.500% 02/01/35		12/01/2014	Paydown		1,991,584	1,991,584	1,951,441	1,953,397	0	38,187	0	38,187	0	1,991,584	0	0	0	56,352	02/01/2035
31402Q-YV-7	FNMA POOL NO 735224 5.500% 02/01/35		12/01/2014	Paydown		1,475,160	1,475,160	1,587,297	1,582,708	0	(107,548)	0	(107,548)	0	1,475,160	0	0	0	40,938	02/01/2035
31402R-AB-5	FNMA POOL NO 735402 5.000% 04/01/35		12/01/2014	Paydown		4,236,064	4,236,064	4,333,709	4,328,498	0	(92,434)	0	(92,434)	0	4,236,064	0	0	0	109,182	04/01/2035
31402R-BE-8	FNMA POOL NO 735437 2.323% 09/01/34		12/01/2014	Paydown		153,350	153,350	164,400	164,076	0	(10,727)	0	(10,727)	0	153,350	0	0	0	1,905	09/01/2034
31402R-C8-0	FNMA POOL NO 735495 6.000% 01/01/20		12/01/2014	Paydown		15,412	15,412	15,619	15,511	0	(99)	0	(99)	0	15,412	0	0	0	511	01/01/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31402R-CS-6	FNMA POOL NO 735481 6.000% 08/01/18		12/01/2014	Paydown		2,341	2,341	2,380	2,360	0	(19)	0	(19)	0	2,341	0	0	0	74	08/01/2018
31402R-CZ-0	FNMA POOL NO 735488 7.000% 12/01/34		12/01/2014	Paydown		732	732	753	752	0	(20)	0	(20)	0	732	0	0	0	23	12/01/2034
31402R-DF-3	FNMA POOL NO 735502 6.000% 04/01/35		12/01/2014	Paydown		48,482	48,482	48,815	48,791	0	(309)	0	(309)	0	48,482	0	0	0	1,463	04/01/2035
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2014	WELLS FARGO SEC LLC		5,287,512	4,747,486	4,829,073	4,824,463	0	855	0	855	0	4,825,318	0	462,194	462,194	239,352	06/01/2035
31402R-F8-7	FNMA POOL NO 735591 5.000% 06/01/35		12/01/2014	Paydown		22,391,701	22,391,701	23,078,736	23,047,584	0	(655,882)	0	(655,882)	0	22,391,701	0	0	0	584,473	06/01/2035
31402R-FU-8	FNMA POOL NO 735579 5.000% 06/01/35		12/01/2014	Paydown		856,030	856,030	882,675	881,352	0	(25,322)	0	(25,322)	0	856,030	0	0	0	22,196	06/01/2035
31402R-FV-6	FNMA POOL NO 735580 5.000% 06/01/35		12/01/2014	Paydown		3,215,293	3,215,293	3,305,385	3,300,561	0	(85,269)	0	(85,269)	0	3,215,293	0	0	0	82,410	06/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2014	WELLS FARGO SEC LLC		4,039,062	3,626,543	3,679,337	3,676,233	0	581	0	581	0	3,676,814	0	362,248	362,248	182,838	07/01/2035
31402R-JL-4	FNMA POOL NO 735667 5.000% 07/01/35		12/01/2014	Paydown		14,340,477	14,340,477	14,651,457	14,634,826	0	(294,349)	0	(294,349)	0	14,340,477	0	0	0	368,919	07/01/2035
31402R-JN-0	FNMA POOL NO 735669 5.000% 04/01/35		12/01/2014	Paydown		127,114	127,114	131,444	131,226	0	(4,112)	0	(4,112)	0	127,114	0	0	0	3,300	04/01/2035
31402R-JV-2	FNMA POOL NO 735676 5.000% 07/01/35		12/01/2014	Paydown		19,731,860	19,731,860	20,425,673	20,397,392	0	(665,532)	0	(665,532)	0	19,731,860	0	0	0	501,858	07/01/2035
31402R-P5-2	FNMA POOL NO 735844 6.000% 05/01/20		12/01/2014	Paydown		998	998	1,015	1,008	0	(10)	0	(10)	0	998	0	0	0	29	05/01/2020
31402R-RN-1	FNMA POOL NO 735893 5.000% 10/01/35		12/01/2014	Paydown		662,679	662,679	696,848	695,578	0	(32,899)	0	(32,899)	0	662,679	0	0	0	17,148	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2014	WELLS FARGO SEC LLC		1,432,216	1,285,940	1,317,084	1,315,533	0	328	0	328	0	1,315,862	0	116,354	116,354	64,833	10/01/2035
31402R-SN-0	FNMA POOL NO 735925 5.000% 10/01/35		12/01/2014	Paydown		1,173,183	1,173,183	1,201,596	1,200,182	0	(26,998)	0	(26,998)	0	1,173,183	0	0	0	31,302	10/01/2035
31402R-UN-7	FNMA POOL NO 735989 5.500% 02/01/35		12/01/2014	Paydown		882,833	882,833	950,605	947,960	0	(65,127)	0	(65,127)	0	882,833	0	0	0	24,801	02/01/2035
31402S-VH-7	FNMA POOL NO 736916 5.500% 08/01/33		12/01/2014	Paydown		6,441	6,441	6,336	6,343	0	99	0	99	0	6,441	0	0	0	193	08/01/2033
31402T-BX-2	FNMA POOL NO 737254-30YR 6.623		12/01/2014	Paydown		30,852	30,852	32,697	32,638	0	(1,785)	0	(1,785)	0	30,852	0	0	0	411	09/01/2033
31402T-FQ-3	FNMA POOL NO 737375 6.000% 09/01/18		12/01/2014	Paydown		4,212	4,212	4,281	4,250	0	(38)	0	(38)	0	4,212	0	0	0	138	09/01/2018
31402T-HQ-1	FNMA POOL NO 737439 5.500% 09/01/33		12/01/2014	Paydown		264	264	260	260	0	4	0	4	0	264	0	0	0	8	09/01/2033
31402T-JP-1	FNMA POOL NO 737470 5.500% 09/01/33		12/01/2014	Paydown		24,319	24,319	23,920	23,946	0	372	0	372	0	24,319	0	0	0	801	09/01/2033
31402T-PH-2	FNMA POOL NO 737624 5.500% 09/01/33		12/01/2014	Paydown		9,111	9,111	8,848	8,864	0	247	0	247	0	9,111	0	0	0	265	09/01/2033
31402T-TL-9	FNMA POOL NO 737755 5.500% 08/01/33		12/01/2014	Paydown		14,340	14,340	14,104	14,124	0	216	0	216	0	14,340	0	0	0	378	08/01/2033
31402T-V5-1	FNMA POOL NO 737836 6.000% 10/01/33		12/01/2014	Paydown		109,248	109,248	114,165	113,666	0	(4,417)	0	(4,417)	0	109,248	0	0	0	3,842	10/01/2033
31402U-ME-9	FNMA POOL NO 738457 4.500% 09/01/33		12/01/2014	Paydown		3,526	3,526	3,340	3,354	0	172	0	172	0	3,526	0	0	0	93	09/01/2033
31402U-NS-7	FNMA POOL NO 738501 4.500% 09/01/33		12/01/2014	Paydown		60,020	60,020	56,850	57,090	0	2,929	0	2,929	0	60,020	0	0	0	1,856	09/01/2033
31402U-P7-1	FNMA POOL NO 738546 4.500% 09/01/33		12/01/2014	Paydown		40,502	40,502	38,363	38,549	0	1,952	0	1,952	0	40,502	0	0	0	1,254	09/01/2033
31402U-SX-1	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2014	Paydown		276,790	276,790	268,659	271,939	0	4,851	0	4,851	0	276,790	0	0	0	6,661	11/01/2018
31402V-LN-8	FNMA POOL NO 739333 5.500% 09/01/33		12/01/2014	Paydown		97,654	97,654	96,052	96,156	0	1,498	0	1,498	0	97,654	0	0	0	3,429	09/01/2033
31402V-PV-6	FNMA POOL NO 739436 5.500% 10/01/33		12/01/2014	Paydown		15,512	15,512	15,340	15,351	0	162	0	162	0	15,512	0	0	0	333	10/01/2033
31402W-A5-7	FNMA POOL NO 739928 5.500% 10/01/33		12/01/2014	Paydown		119,047	119,047	118,029	118,076	0	971	0	971	0	119,047	0	0	0	3,076	10/01/2033
31402W-K2-3	FNMA POOL NO 740213 5.500% 09/01/33		12/01/2014	Paydown		20,634	20,634	20,295	20,313	0	321	0	321	0	20,634	0	0	0	459	09/01/2033
31402W-NL-8	FNMA POOL NO 740295 4.500% 10/01/33		12/01/2014	Paydown		10,494	10,494	9,940	9,980	0	514	0	514	0	10,494	0	0	0	231	10/01/2033
31402W-QJ-0	FNMA POOL NO 740357 5.500% 10/01/33		12/01/2014	Paydown		87,107	87,107	85,678	85,788	0	1,319	0	1,319	0	87,107	0	0	0	582	10/01/2033
31402W-WQ-7	FNMA POOL NO 740555 5.000% 11/01/18		12/01/2014	Paydown		149,083	149,083	148,157	148,346	0	738	0	738	0	149,083	0	0	0	2,877	11/01/2018
31402W-YH-5	FNMA POOL NO 740612 6.000% 09/01/18		12/01/2014	Paydown		1,038	1,038	1,056	1,047	0	(9)	0	(9)	0	1,038	0	0	0	32	09/01/2018
31402X-FQ-4	FNMA POOL NO 740975 6.000% 10/01/18		12/01/2014	Paydown		710	710	722	716	0	(6)	0	(6)	0	710	0	0	0	25	10/01/2018
31402Y-AN-4	FNMA POOL NO 741713 6.000% 11/01/33		12/01/2014	Paydown		30,325	30,325	31,685	31,583	0	(1,258)	0	(1,258)	0	30,325	0	0	0	499	11/01/2033
31402Y-DF-8	FNMA POOL NO 741802 5.000% 09/01/33		12/01/2014	Paydown		336,583	336,583	333,953	334,132	0	2,451	0	2,451	0	336,583	0	0	0	11,044	09/01/2033
31402Y-L7-7	FNMA POOL NO 742050 4.500% 01/01/19		12/01/2014	Paydown		89,968	89,968	87,551	88,426	0	1,543	0	1,543	0	89,968	0	0	0	2,619	01/01/2019
31403A-3F-0	FNMA POOL NO 743398 5.500% 10/01/33		12/01/2014	Paydown		415,472	415,472	408,656	409,086	0	6,386	0	6,386	0	415,472	0	0	0	15,114	10/01/2033
31403A-5A-9	FNMA POOL NO 743441 5.500% 10/01/33		12/01/2014	Paydown		99,178	99,178	97,551	97,651	0	1,527	0	1,527	0	99,178	0	0	0	2,764	10/01/2033
31403A-R4-9	FNMA POOL NO 743107 5.500% 10/01/33		12/01/2014	Paydown		56,336	56,336	55,412	55,480	0	856	0	856	0	56,336	0	0	0	2,261	10/01/2033
31403A-S2-2	FNMA POOL NO 743137 6.000% 10/01/33		12/01/2014	Paydown		356	356	362	362	0	(6)	0	(6)	0	356	0	0	0	12	10/01/2033
31403A-SY-2	FNMA POOL NO 743135 5.500% 10/01/33		12/01/2014	Paydown		101,315	101,315	99,652	99,756	0	1,558	0	1,558	0	101,315	0	0	0	2,838	10/01/2033
31403A-YP-4	FNMA POOL NO 743318 5.500% 10/01/33		12/01/2014	Paydown		27,278	27,278	26,830	26,857	0	421	0	421	0	27,278	0	0	0	992	10/01/2033
31403B-DG-5	FNMA POOL NO 743603 7.000% 11/01/33		12/01/2014	Paydown		24,445	24,445	25,164	25,118	0	(672)	0	(672)	0	24,445	0	0	0	1,273	11/01/2033
31403B-E2-5	FNMA POOL NO 743653 6.000% 11/01/33		12/01/2014	Paydown		8,512	8,512	8,660	8,647	0	(135)	0	(135)	0	8,512	0	0	0	196	11/01/2033
31403C-3V-1	FNMA POOL NO 745212 2.120% 01/01/36		12/01/2014	Paydown		44,852	44,852	48,061	47,969	0	(3,117)	0	(3,117)	0	44,852	0	0	0	750	01/01/2036
31403C-6L-0	FNMA POOL NO 745275 5.000% 02/01/36		12/01/2014	Paydown		12,092,900	12,092,900	12,865,694	12,840,573	0	(747,673)	0	(747,673)	0	12,092,900	0	0	0	314,032	02/01/2036
31403C-E4-9	FNMA POOL NO 744555 5.500% 10/01/33		12/01/2014	Paydown		3,318	3,318	3,264	3,268	0	50	0	50	0	3,318	0	0	0	73	10/01/2033
31403C-EX-5	FNMA FNMA 30YR 5.000% 09/01/33		12/01/2014	Paydown		137,231	137,231	136,159	136,219	0	1,012	0	1,012	0	137,231	0	0	0	1,635	09/01/2033
31403C-KQ-3	FNMA POOL NO 744703 4.500% 10/01/33		12/01/2014	Paydown		42,491	42,491	40,247	40,458	0	2,033	0	2,033	0	42,491	0	0	0	1,408	10/01/2033
31403C-Q8-7	FNMA POOL NO 744879 4.500% 11/01/18		12/01/2014	Paydown		26,014	26,014	25,416	25,691	0	323	0	323	0	26,014	0	0	0	639	11/01/2018
31403C-RB-9	FNMA POOL NO 744882 4.500% 11/01/33		12/01/2014	Paydown		41,440	41,440	39,251	39,479	0	1,961	0	1,961	0	41,440	0	0	0	1,364	11/01/2033
31403C-ZM-6	FNMA POOL NO 745148 5.000% 01/01/36		12/01/2014	Paydown		1,842,464	1,842,464	1,890,411	1,888,267	0	(45,802)	0	(45,802)	0	1,842,464	0	0	0	49,170	01/01/2036
31403D-BD-0	FNMA POOL NO 745336 5.000% 03/01/36		12/01/2014	Paydown		2,824,249	2,824,249	2,934,788	2,930,534	0	(106,285)	0	(106,285)	0	2,824,249	0	0	0	73,052	03/01/2036
31403D-BW-8	FNMA POOL NO 745353 5.500% 03/01/36		12/01/2014	Paydown		839,783	839,783	816,689	817,776	0	22,008	0	22,008	0	839,783	0	0	0	21,918	03/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403D-BY-4	FNMA POOL NO 745355 5.000% 03/01/36		12/01/2014	Paydown		7,185,732	7,185,732	7,352,635	7,344,143	0	(158,411)	0	(158,411)	0	7,185,732	0	0	0	187,287	03/01/2036
31403D-C7-2	FNMA POOL NO 745394 4.500% 11/01/20		12/01/2014	Paydown		582,502	582,502	626,768	620,841	0	(38,338)	0	(38,338)	0	582,502	0	0	0	13,690	11/01/2020
31403D-DK-2	FNMA POOL NO 745406 6.000% 03/01/21		12/01/2014	Paydown		97,761	97,761	99,439	98,867	0	(1,106)	0	(1,106)	0	97,761	0	0	0	3,061	03/01/2021
31403D-DR-7	FNMA POOL NO 745412 5.500% 12/01/35		12/01/2014	Paydown		1,683,405	1,683,405	1,822,549	1,816,926	0	(133,521)	0	(133,521)	0	1,683,405	0	0	0	48,473	12/01/2035
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/02/2014	WELLS FARGO SEC LLC		1,406,767	1,253,244	1,216,039	1,217,675	0	(426)	0	(426)	0	1,217,249	0	189,517	189,517	69,694	04/01/2036
31403D-DX-4	FNMA POOL NO 745418 5.500% 04/01/36		12/01/2014	Paydown		6,487,486	6,487,486	6,721,563	6,711,832	0	(224,345)	0	(224,345)	0	6,487,486	0	0	0	179,619	04/01/2036
31403D-ED-7	FNMA POOL NO 745432 5.500% 04/01/36		12/01/2014	Paydown		186,438	186,438	185,521	185,530	0	909	0	909	0	186,438	0	0	0	5,077	04/01/2036
31403D-GK-9	FNMA POOL NO 745502 6.000% 04/01/21		12/01/2014	Paydown		110,056	110,056	111,953	111,328	0	(1,272)	0	(1,272)	0	110,056	0	0	0	3,237	04/01/2021
31403D-GY-9	FNMA POOL NO 745515 5.000% 05/01/36		12/01/2014	Paydown		63,214	63,214	65,392	65,295	0	(2,081)	0	(2,081)	0	63,214	0	0	0	1,608	05/01/2036
31403D-HB-8	FNMA POOL NO 745526 6.000% 05/01/21		12/01/2014	Paydown		439,972	439,972	445,413	443,608	0	(3,637)	0	(3,637)	0	439,972	0	0	0	13,814	05/01/2021
31403D-J7-5	FNMA POOL NO 745586 5.500% 06/01/36		12/01/2014	Paydown		3,397,643	3,397,643	3,274,478	3,279,430	0	118,213	0	118,213	0	3,397,643	0	0	0	95,235	06/01/2036
31403D-JM-2	FNMA POOL NO 745568 7.000% 12/01/31		12/01/2014	Paydown		46,825	46,825	48,201	48,081	0	(1,256)	0	(1,256)	0	46,825	0	0	0	1,560	12/01/2031
31403D-LY-3	FNMA POOL NO 745643 6.500% 07/01/36		12/01/2014	Paydown		97,176	97,176	98,819	98,735	0	(1,559)	0	(1,559)	0	97,176	0	0	0	2,489	07/01/2036
31403D-PZ-6	FNMA POOL NO 745740 5.000% 07/01/36		12/01/2014	Paydown		1,471	1,471	1,565	1,562	0	(91)	0	(91)	0	1,471	0	0	0	38	07/01/2036
31403D-QD-4	FNMA POOL NO 745752 5.500% 08/01/21		12/01/2014	Paydown		48,964	48,964	49,031	48,979	0	(15)	0	(15)	0	48,964	0	0	0	1,315	08/01/2021
31403D-QG-7	FNMA POOL NO 745755 5.000% 12/01/35		12/01/2014	Paydown		672,570	672,570	676,458	676,192	0	(3,622)	0	(3,622)	0	672,570	0	0	0	17,462	12/01/2035
31403D-SM-2	FNMA POOL NO 745824 6.500% 09/01/36		12/01/2014	Paydown		271,871	271,871	276,341	276,269	0	(4,398)	0	(4,398)	0	271,871	0	0	0	8,091	09/01/2036
31403D-SV-2	FNMA POOL NO 745832 6.000% 04/01/21		12/01/2014	Paydown		19,031	19,031	19,231	19,154	0	(123)	0	(123)	0	19,031	0	0	0	590	04/01/2021
31403D-VZ-9	FNMA POOL NO 745932 6.500% 11/01/36		12/01/2014	Paydown		420,970	420,970	429,850	429,401	0	(8,431)	0	(8,431)	0	420,970	0	0	0	13,040	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/02/2014	WELLS FARGO SEC LLC		219,593	195,629	201,925	201,655	0	122	0	122	0	201,776	0	17,817	17,817	10,879	11/01/2036
31403D-WU-9	FNMA POOL NO 745959 5.500% 11/01/36		12/01/2014	Paydown		208,812	208,812	215,533	215,244	0	(6,432)	0	(6,432)	0	208,812	0	0	0	5,725	11/01/2036
31403E-CU-9	FNMA POOL NO 746283 4.500% 10/01/33		12/01/2014	Paydown		1,548	1,548	1,445	1,453	0	94	0	94	0	1,548	0	0	0	22	10/01/2033
31403E-SN-8	FNMA POOL NO 746725 4.000% 10/01/18		12/01/2014	Paydown		153,690	153,690	150,232	151,721	0	1,969	0	1,969	0	153,690	0	0	0	3,441	10/01/2018
31403F-4B-7	FNMA POOL NO 747918 4.500% 11/01/18		12/01/2014	Paydown		126,412	126,412	122,699	124,210	0	2,202	0	2,202	0	126,412	0	0	0	3,081	11/01/2018
31403F-6E-9	FNMA POOL NO 747969 6.000% 12/01/18		12/01/2014	Paydown		3,433	3,433	3,479	3,453	0	(20)	0	(20)	0	3,433	0	0	0	118	12/01/2018
31403F-J6-2	FNMA POOL NO 747385 4.500% 10/01/33		12/01/2014	Paydown		49,046	49,046	46,847	47,044	0	2,002	0	2,002	0	49,046	0	0	0	1,003	10/01/2033
31403F-JX-3	FNMA POOL NO 747378 5.000% 10/01/33		12/01/2014	Paydown		304,347	304,347	301,969	302,093	0	2,254	0	2,254	0	304,347	0	0	0	9,817	10/01/2033
31403F-LB-8	FNMA POOL NO 747422 5.500% 10/01/33		12/01/2014	Paydown		49,705	49,705	48,890	48,931	0	774	0	774	0	49,705	0	0	0	1,372	10/01/2033
31403F-MV-3	FNMA POOL NO 747472 5.500% 10/01/33		12/01/2014	Paydown		103,102	103,102	101,410	101,523	0	1,578	0	1,578	0	103,102	0	0	0	3,858	10/01/2033
31403F-NK-6	FNMA POOL NO 747494 4.500% 10/01/33		12/01/2014	Paydown		24,280	24,280	22,998	23,101	0	1,179	0	1,179	0	24,280	0	0	0	648	10/01/2033
31403F-P2-4	FNMA POOL NO 747541 4.500% 11/01/33		12/01/2014	Paydown		27,182	27,182	25,746	25,857	0	1,325	0	1,325	0	27,182	0	0	0	694	11/01/2033
31403F-XP-4	FNMA POOL NO 747786 6.000% 10/01/18		12/01/2014	Paydown		33,449	33,449	33,998	33,694	0	(245)	0	(245)	0	33,449	0	0	0	1,098	10/01/2018
31403F-Y6-5	FNMA POOL NO 747833 5.000% 11/01/18		12/01/2014	Paydown		1,284,107	1,284,107	1,276,734	1,278,202	0	5,906	0	5,906	0	1,284,107	0	0	0	33,241	11/01/2018
31403G-7E-6	FNMA POOL NO 748893 4.500% 12/01/33		12/01/2014	Paydown		5,265	5,265	4,986	5,009	0	255	0	255	0	5,265	0	0	0	129	12/01/2033
31403G-BV-3	FNMA POOL NO 748052 5.000% 11/01/18		12/01/2014	Paydown		13,232	13,232	13,150	13,163	0	69	0	69	0	13,232	0	0	0	354	11/01/2018
31403G-JK-9	FNMA POOL NO 748266 5.000% 10/01/33		12/01/2014	Paydown		13,835	13,835	13,501	13,527	0	308	0	308	0	13,835	0	0	0	298	10/01/2033
31403G-RF-1	FNMA POOL NO 748486 4.500% 10/01/33		12/01/2014	Paydown		49,504	49,504	46,890	47,149	0	2,356	0	2,356	0	49,504	0	0	0	471	10/01/2033
31403G-WD-0	FNMA POOL NO 748644 1.925% 09/01/33		12/01/2014	Paydown		1,290,574	1,290,574	1,313,360	1,310,761	0	(20,187)	0	(20,187)	0	1,290,574	0	0	0	12,995	09/01/2033
31403H-UZ-1	FNMA POOL NO 749500 5.500% 11/01/33		12/01/2014	Paydown		19,272	19,272	19,224	19,226	0	46	0	46	0	19,272	0	0	0	478	11/01/2033
31403J-BS-4	FNMA POOL NO 749849 4.500% 11/01/18		12/01/2014	Paydown		300,518	300,518	291,690	295,122	0	5,396	0	5,396	0	300,518	0	0	0	8,760	11/01/2018
31403J-EW-2	FNMA POOL NO 749949 4.500% 10/01/33		12/01/2014	Paydown		4,290	4,290	4,064	4,081	0	210	0	210	0	4,290	0	0	0	106	10/01/2033
31403J-HR-0	FNMA POOL NO 750040 4.500% 12/01/18		12/01/2014	Paydown		361,159	361,159	350,550	354,963	0	6,196	0	6,196	0	361,159	0	0	0	9,772	12/01/2018
31403J-KV-7	FNMA POOL NO 750108 5.500% 10/01/33		12/01/2014	Paydown		23,746	23,746	23,356	23,379	0	366	0	366	0	23,746	0	0	0	726	10/01/2033
31403J-S9-8	FNMA POOL NO 750344 6.000% 11/01/33		12/01/2014	Paydown		611	611	630	629	0	(17)	0	(17)	0	611	0	0	0	19	11/01/2033
31403J-T7-1	FNMA POOL NO 750374 6.000% 11/01/33		12/01/2014	Paydown		28,397	28,397	29,670	29,554	0	(1,157)	0	(1,157)	0	28,397	0	0	0	1,108	11/01/2033
31403J-TC-0	FNMA POOL NO 750347 5.500% 11/01/33		12/01/2014	Paydown		12,145	12,145	11,946	11,958	0	187	0	187	0	12,145	0	0	0	182	11/01/2033
31403K-6L-2	FNMA POOL NO 751575 5.500% 09/01/33		12/01/2014	Paydown		22,897	22,897	22,522	22,596	0	302	0	302	0	22,897	0	0	0	687	09/01/2033
31403K-JW-4	FNMA POOL NO 750977 4.500% 11/01/33		12/01/2014	Paydown		13,492	13,492	12,779	12,831	0	661	0	661	0	13,492	0	0	0	289	11/01/2033
31403K-KH-5	FNMA FNMA 15YR 4.500% 11/01/18		12/01/2014	Paydown		134,659	134,659	130,704	132,256	0	2,403	0	2,403	0	134,659	0	0	0	2,921	11/01/2018
31403L-D5-7	FNMA POOL NO 751724 4.500% 11/01/18		12/01/2014	Paydown		321,114	321,114	311,681	315,575	0	5,539	0	5,539	0	321,114	0	0	0	8,076	11/01/2018
31403L-MJ-7	FNMA POOL NO 751961 4.500% 11/01/18		12/01/2014	Paydown		247,409	247,409	240,141	243,040	0	4,369	0	4,369	0	247,409	0	0	0	5,424	11/01/2018
31403L-N3-1	FNMA POOL NO 752010 4.500% 03/01/20		12/01/2014	Paydown		25,457	25,457	24,471	24,817	0	640	0	640	0	25,457	0	0	0	626	03/01/2020
31403L-XM-8	FNMA POOL NO 752284 6.000% 11/01/33		12/01/2014	Paydown		96	96	99	99	0	(3)	0	(3)	0	96	0	0	0	1	11/01/2033
31403M-C9-8	FNMA POOL NO 752596 6.000% 11/01/33		12/01/2014	Paydown		40,714	40,714	42,539	42,401	0	(1,687)	0	(1,687)	0	40,714	0	0	0	1,315	11/01/2033
31403M-E3-9	FNMA POOL NO 752654 4.500% 01/01/19		12/01/2014	Paydown		112,059	112,059	108,969	110,062	0	1,996	0	1,996	0	112,059	0	0	0	3,100	01/01/2019
31403M-U4-9	FNMA POOL NO 753103 5.500% 12/01/33		12/01/2014	Paydown		460,914	460,914	452,614	453,079	0	7,835	0	7,835	0	460,914	0	0	0	12,695	12/01/2033
31403N-D8-7	FNMA POOL NO 753527 5.500% 11/01/33		12/01/2014	Paydown		5,662	5,662	5,648	5,649	0	13	0	13	0	5,662	0	0	0	213	11/01/2033
31403N-GH-4	FNMA POOL NO 753600 4.500% 11/01/18		12/01/2014	Paydown		371,175	371,175	360,272	364,796	0	6,379	0	6,379	0	371,175	0	0	0	7,796	11/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31403N-VH-7	FNMA POOL NO 754016 7.000% 12/01/33		12/01/2014	Paydown		1,040	1,040	1,071	1,069	0	(29)	0	(29)	0	1,040	0	0	0	40	12/01/2033
31403Q-A9-1	FNMA POOL NO 754332 5.000% 12/01/33		12/01/2014	Paydown		13,182	13,182	12,863	12,886	0	296	0	296	0	13,182	0	0	0	336	12/01/2033
31403R-GT-9	FNMA POOL NO 755410 6.500% 11/01/33		12/01/2014	Paydown		226	226	236	236	0	(10)	0	(10)	0	226	0	0	0	8	11/01/2033
31403R-GY-8	FNMA POOL NO 755415 6.500% 11/01/33		12/01/2014	Paydown		242	242	254	253	0	(10)	0	(10)	0	242	0	0	0	9	11/01/2033
31403S-XA-9	FNMA POOL NO 756773 4.500% 11/01/33		12/01/2014	Paydown		6,264	6,264	5,933	5,963	0	301	0	301	0	6,264	0	0	0	147	11/01/2033
31403T-L5-1	FNMA POOL NO 757348 4.500% 10/01/20		12/01/2014	Paydown		18,077	18,077	17,502	17,645	0	432	0	432	0	18,077	0	0	0	444	10/01/2020
31403T-LZ-5	FNMA POOL NO 757344 4.500% 08/01/20		12/01/2014	Paydown		12,345	12,345	11,945	12,042	0	303	0	303	0	12,345	0	0	0	303	08/01/2020
31403U-VY-4	FNMA POOL NO 758531 5.500% 02/01/34		12/01/2014	Paydown		71,620	71,620	70,445	70,539	0	1,081	0	1,081	0	71,620	0	0	0	3,364	02/01/2034
31403V-2X-6	FNMA POOL NO 759590 4.500% 02/01/19		12/01/2014	Paydown		146,929	146,929	142,360	144,407	0	2,522	0	2,522	0	146,929	0	0	0	3,536	02/01/2019
31403V-EJ-4	FNMA POOL NO 758937 6.000% 01/01/19		12/01/2014	Paydown		9,920	9,920	10,091	10,007	0	(87)	0	(87)	0	9,920	0	0	0	297	01/01/2019
31403V-QY-8	FNMA POOL NO 759271 7.000% 01/01/34		12/01/2014	Paydown		76	76	78	78	0	(2)	0	(2)	0	76	0	0	0	2	01/01/2034
31403V-VZ-9	FNMA POOL NO 759432 5.500% 02/01/34		12/01/2014	Paydown		18,706	18,706	19,009	18,980	0	(274)	0	(274)	0	18,706	0	0	0	593	02/01/2034
31403X-6D-2	FNMA POOL NO 761468 4.500% 05/01/19		12/01/2014	Paydown		143,032	143,032	153,902	151,968	0	(8,936)	0	(8,936)	0	143,032	0	0	0	3,215	05/01/2019
31403X-S5-5	FNMA POOL NO 761140 4.500% 12/01/18		12/01/2014	Paydown		287,094	287,094	278,661	282,149	0	4,946	0	4,946	0	287,094	0	0	0	6,655	12/01/2018
31403X-WF-8	FNMA POOL NO 761246 5.000% 01/01/19		12/01/2014	Paydown		56,870	56,870	61,634	60,667	0	(3,796)	0	(3,796)	0	56,870	0	0	0	1,462	01/01/2019
31403Y-F9-9	FNMA POOL NO 761692 5.500% 12/01/33		12/01/2014	Paydown		119,542	119,542	117,898	117,988	0	1,553	0	1,553	0	119,542	0	0	0	3,420	12/01/2033
31404A-SZ-8	FNMA POOL NO 762936 6.000% 02/01/34		12/01/2014	Paydown		3,454	3,454	3,561	3,553	0	(99)	0	(99)	0	3,454	0	0	0	112	02/01/2034
31404A-VN-1	FNMA POOL NO 763021 4.000% 08/01/18		12/01/2014	Paydown		112,244	112,244	109,719	110,915	0	1,330	0	1,330	0	112,244	0	0	0	2,733	08/01/2018
31404B-NY-4	FNMA POOL NO 763707 5.500% 01/01/34		12/01/2014	Paydown		25,805	25,805	25,059	25,094	0	710	0	710	0	25,805	0	0	0	330	01/01/2034
31404E-E7-7	FNMA POOL NO 766158 4.500% 02/01/19		12/01/2014	Paydown		23,069	23,069	22,440	22,643	0	426	0	426	0	23,069	0	0	0	645	02/01/2019
31404E-LB-0	FNMA POOL NO 766322 6.000% 02/01/19		12/01/2014	Paydown		5,398	5,398	5,486	5,447	0	(49)	0	(49)	0	5,398	0	0	0	242	02/01/2019
31404E-XT-8	FNMA POOL NO 766690 6.000% 03/01/19		12/01/2014	Paydown		26,799	26,799	27,260	27,040	0	(241)	0	(241)	0	26,799	0	0	0	950	03/01/2019
31404G-3X-7	FNMA POOL NO 768614 5.500% 01/01/34		12/01/2014	Paydown		3,732	3,732	3,670	3,673	0	58	0	58	0	3,732	0	0	0	113	01/01/2034
31404G-Y9-6	FNMA POOL NO 768536 7.000% 06/01/34		12/01/2014	Paydown		210	210	217	216	0	(6)	0	(6)	0	210	0	0	0	8	06/01/2034
31404J-CX-1	FNMA POOL NO 769686 6.000% 03/01/34		12/01/2014	Paydown		6,213	6,213	6,405	6,391	0	(178)	0	(178)	0	6,213	0	0	0	253	03/01/2034
31404K-3S-9	FNMA POOL NO 771309 5.500% 11/01/33		12/01/2014	Paydown		5,965	5,965	5,867	5,876	0	88	0	88	0	5,965	0	0	0	180	11/01/2033
31404K-KS-0	FNMA POOL NO 770805 5.000% 04/01/34		12/01/2014	Paydown		2,231,696	2,231,696	2,142,777	2,147,944	0	83,752	0	83,752	0	2,231,696	0	0	0	61,346	04/01/2034
31404K-ML-3	FNMA POOL NO 770863 5.000% 04/01/34		12/01/2014	Paydown		2,881,122	2,881,122	2,764,301	2,771,060	0	110,061	0	110,061	0	2,881,122	0	0	0	78,992	04/01/2034
31404L-X8-8	FNMA POOL NO 772103 6.000% 09/01/33		12/01/2014	Paydown		9,817	9,817	10,121	10,098	0	(281)	0	(281)	0	9,817	0	0	0	250	09/01/2033
31404N-FL-5	FNMA POOL NO 773371 5.000% 04/01/34		12/01/2014	Paydown		988,160	988,160	948,094	950,445	0	37,715	0	37,715	0	988,160	0	0	0	29,954	04/01/2034
31404N-FV-3	FNMA POOL NO 773380 5.000% 05/01/34		12/01/2014	Paydown		754,182	754,182	724,132	726,000	0	28,182	0	28,182	0	754,182	0	0	0	21,797	05/01/2034
31404N-MW-3	FNMA POOL NO 773573 5.000% 05/01/34		12/01/2014	Paydown		1,206,858	1,206,858	1,158,772	1,161,563	0	45,295	0	45,295	0	1,206,858	0	0	0	35,507	05/01/2034
31404Q-R3-5	FNMA POOL NO 775506 5.000% 05/01/34		12/01/2014	Paydown		2,822,764	2,822,764	2,710,294	2,717,757	0	105,007	0	105,007	0	2,822,764	0	0	0	70,339	05/01/2034
31404Q-SC-4	FNMA POOL NO 775515 - 30YR 5.000		12/01/2014	Paydown		101,710	101,710	110,374	110,070	0	(8,361)	0	(8,361)	0	101,710	0	0	0	972	05/01/2034
31404Q-UB-3	FNMA POOL NO 775578 5.500% 05/01/19		12/01/2014	Paydown		327,589	327,589	357,160	351,524	0	(23,936)	0	(23,936)	0	327,589	0	0	0	9,331	05/01/2019
31404Q-VG-1	FNMA POOL NO 775615 5.000% 05/01/34		12/01/2014	Paydown		1,633,561	1,633,561	1,567,325	1,571,816	0	61,745	0	61,745	0	1,633,561	0	0	0	42,017	05/01/2034
31404Q-Y3-7	FNMA POOL NO 775730 5.000% 05/01/34		12/01/2014	Paydown		1,724,040	1,724,040	1,655,347	1,659,974	0	64,065	0	64,065	0	1,724,040	0	0	0	54,003	05/01/2034
31404R-4C-8	FNMA POOL NO 776719 5.000% 05/01/34		12/01/2014	Paydown		1,004,760	1,004,760	964,020	966,358	0	38,402	0	38,402	0	1,004,760	0	0	0	24,457	05/01/2034
31404R-4U-8	FNMA POOL NO 776735 5.000% 05/01/34		12/01/2014	Paydown		1,417,012	1,417,012	1,359,556	1,362,431	0	54,581	0	54,581	0	1,417,012	0	0	0	31,865	05/01/2034
31404R-RC-3	FNMA POOL NO 776383 2.253% 06/01/34		12/01/2014	Paydown		1,221,562	1,221,562	1,228,225	1,228,766	0	(7,204)	0	(7,204)	0	1,221,562	0	0	0	14,652	06/01/2034
31404S-FH-3	FNMA POOL NO 776968 5.000% 04/01/34		12/01/2014	Paydown		1,442,606	1,442,606	1,384,113	1,387,522	0	55,084	0	55,084	0	1,442,606	0	0	0	35,358	04/01/2034
31404T-2J-1	FNMA POOL NO 778477 6.000% 08/01/19		12/01/2014	Paydown		21,874	21,874	22,168	22,024	0	(149)	0	(149)	0	21,874	0	0	0	718	08/01/2019
31404U-4J-6	FNMA POOL NO 779425 5.500% 06/01/34		12/01/2014	Paydown		960,729	960,729	950,522	950,965	0	9,765	0	9,765	0	960,729	0	0	0	34,693	06/01/2034
31404U-4L-1	FNMA POOL NO 779427 5.500% 06/01/34		12/01/2014	Paydown		1,730,471	1,730,471	1,712,085	1,712,879	0	17,592	0	17,592	0	1,730,471	0	0	0	39,146	06/01/2034
31404U-4T-4	FNMA POOL NO 779434 5.000% 06/01/34		12/01/2014	Paydown		4,584,690	4,584,690	4,397,721	4,410,177	0	174,513	0	174,513	0	4,584,690	0	0	0	118,624	06/01/2034
31404U-4U-1	FNMA POOL NO 779435 5.500% 06/01/34		12/01/2014	Paydown		1,971,569	1,971,569	1,950,621	1,951,523	0	20,046	0	20,046	0	1,971,569	0	0	0	49,715	06/01/2034
31404U-KC-3	FNMA POOL NO 778891 5.000% 06/01/34		12/01/2014	Paydown		1,554,680	1,554,680	1,491,642	1,495,760	0	58,919	0	58,919	0	1,554,680	0	0	0	42,292	06/01/2034
31404U-UQ-1	FNMA POOL NO 779191 5.500% 06/01/34		12/01/2014	Paydown		1,376,316	1,376,316	1,361,477	1,362,156	0	14,160	0	14,160	0	1,376,316	0	0	0	41,426	06/01/2034
31404U-YU-8	FNMA POOL NO 779323 2.100% 06/01/34		12/01/2014	Paydown		52,004	52,004	55,421	55,315	0	(3,311)	0	(3,311)	0	52,004	0	0	0	617	06/01/2034
31404U-Z2-9	FNMA POOL NO 779361 6.000% 06/01/19		12/01/2014	Paydown		2,467	2,467	2,500	2,483	0	(16)	0	(16)	0	2,467	0	0	0	90	06/01/2019
31404V-XV-5	FNMA POOL NO 780192 - 30YR 3.856		12/01/2014	Paydown		416,467	416,467	446,773	445,836	0	(29,369)	0	(29,369)	0	416,467	0	0	0	3,472	05/01/2034
31404W-R3-2	FNMA POOL NO 780906 5.000% 05/01/34		12/01/2014	Paydown		1,620,269	1,620,269	1,554,572	1,558,870	0	61,399	0	61,399	0	1,620,269	0	0	0	45,467	05/01/2034
31404W-RE-8	FNMA POOL NO 780885 5.000% 05/01/34		12/01/2014	Paydown		1,864,167	1,864,167	1,788,581	1,792,700	0	71,467	0	71,467	0	1,864,167	0	0	0	50,529	05/01/2034
31404W-RK-4	FNMA POOL NO 780890 5.000% 05/01/34		12/01/2014	Paydown		1,110,648	1,110,648	1,066,482	1,070,148	0	40,500	0	40,500	0	1,110,648	0	0	0	28,133	05/01/2034
31404X-VL-5	FNMA POOL NO 781919 6.000% 02/01/21		12/01/2014	Paydown		3,071	3,071	3,124	3,109	0	(38)	0	(38)	0	3,071	0	0	0	101	02/01/2021
31404Y-N5-7	FNMA POOL NO 782612 6.000% 07/01/19		12/01/2014	Paydown		16,127	16,127	16,392	16,254	0	(126)	0	(126)	0	16,127	0	0	0	466	07/01/2019
31405A-KC-6	FNMA POOL NO 783391 7.000% 09/01/34		12/01/2014	Paydown		1,459	1,459	1,502	1,499	0	(40)	0	(40)	0	1,459	0	0	0	74	09/01/2034
31405C-4T-3	FNMA POOL NO 785734 4.500% 11/01/19		12/01/2014	Paydown		116,112	116,112	124,936	123,472	0	(7,360)	0	(7,360)	0	116,112	0	0	0	2,300	11/01/2019

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31405D-3D-7	FNMA POOL NO 786596	5.500% 08/01/19		12/01/2014	Paydown		368,848	368,848	402,144	396,347	0	(27,499)	0	(27,499)	0	368,848	0	0	0	10,048	08/01/2019
31405D-AS-6	FNMA POOL NO 785817	5.000% 01/01/20		12/01/2014	Paydown		900,860	900,860	976,319	963,928	0	(63,068)	0	(63,068)	0	900,860	0	0	0	23,201	01/01/2020
31405D-FQ-5	FNMA POOL NO 785975	6.000% 07/01/19		12/01/2014	Paydown		3,838	3,838	3,901	3,875	0	(36)	0	(36)	0	3,838	0	0	0	149	07/01/2019
31405D-KM-8	FNMA POOL NO 786100	6.000% 07/01/19		12/01/2014	Paydown		17,426	17,426	17,712	17,580	0	(154)	0	(154)	0	17,426	0	0	0	587	07/01/2019
31405E-4V-4	FNMA POOL NO 787536	6.000% 10/01/19		12/01/2014	Paydown		5,548	5,548	5,630	5,594	0	(46)	0	(46)	0	5,548	0	0	0	178	10/01/2019
31405E-CU-7	FNMA POOL NO 786783	6.000% 08/01/19		12/01/2014	Paydown		2,514	2,514	2,557	2,538	0	(24)	0	(24)	0	2,514	0	0	0	63	08/01/2019
31405F-PB-2	FNMA POOL NO 788018	6.000% 07/01/19		12/01/2014	Paydown		18,497	18,497	18,745	18,613	0	(117)	0	(117)	0	18,497	0	0	0	613	07/01/2019
31405H-FF-0	FNMA POOL NO 789566	7.000% 03/01/34		12/01/2014	Paydown		434	434	447	446	0	(12)	0	(12)	0	434	0	0	0	17	03/01/2034
31405J-6M-1	FNMA POOL NO 791176	6.000% 08/01/19		12/01/2014	Paydown		8,967	8,967	9,114	9,044	0	(77)	0	(77)	0	8,967	0	0	0	329	08/01/2019
31405J-DC-5	FNMA POOL NO 790399	5.500% 09/01/19		12/01/2014	Paydown		363,299	363,299	396,094	390,554	0	(27,256)	0	(27,256)	0	363,299	0	0	0	8,520	09/01/2019
31405J-DS-0	FNMA POOL NO 790413	6.000% 09/01/19		12/01/2014	Paydown		45,150	45,150	45,891	45,570	0	(420)	0	(420)	0	45,150	0	0	0	1,368	09/01/2019
31405J-H2-3	FNMA POOL NO 790549	5.500% 09/01/19		12/01/2014	Paydown		253,123	253,123	275,973	272,050	0	(18,926)	0	(18,926)	0	253,123	0	0	0	7,883	09/01/2019
31405J-MV-3	FNMA POOL NO 790672	7.000% 09/01/34		01/01/2014	Paydown		8,016	8,016	8,251	8,238	0	(222)	0	(222)	0	8,016	0	0	0	47	09/01/2034
31405J-RZ-9	FNMA POOL NO 790804	6.000% 09/01/19		12/01/2014	Paydown		31,253	31,253	31,766	31,520	0	(267)	0	(267)	0	31,253	0	0	0	1,096	09/01/2019
31405J-V5-0	FNMA POOL NO 790936	5.500% 09/01/34		12/01/2014	Paydown		163,894	163,894	166,916	166,570	0	(2,676)	0	(2,676)	0	163,894	0	0	0	4,477	09/01/2034
31405K-GD-7	FNMA POOL NO 791396	6.000% 09/01/19		12/01/2014	Paydown		11,973	11,973	12,179	12,081	0	(108)	0	(108)	0	11,973	0	0	0	389	09/01/2019
31405M-GD-3	FNMA POOL NO 793196	6.000% 07/01/34		12/01/2014	Paydown		856	856	883	881	0	(24)	0	(24)	0	856	0	0	0	26	07/01/2034
31405N-LG-8	FNMA POOL NO 794227	5.500% 09/01/34		12/01/2014	Paydown		206,475	206,475	210,282	209,896	0	(3,421)	0	(3,421)	0	206,475	0	0	0	5,831	09/01/2034
31405N-RY-3	FNMA POOL NO 794403	2.290% 09/01/34		12/01/2014	Paydown		542,923	542,923	580,683	579,545	0	(36,622)	0	(36,622)	0	542,923	0	0	0	5,813	09/01/2034
31405N-XV-2	FNMA POOL NO 794592	6.000% 09/01/19		12/01/2014	Paydown		29,340	29,340	29,821	29,613	0	(273)	0	(273)	0	29,340	0	0	0	1,293	09/01/2019
31405P-BY-5	FNMA POOL NO 794855	5.500% 10/01/34		12/01/2014	Paydown		84,313	84,313	92,664	92,468	0	(8,155)	0	(8,155)	0	84,313	0	0	0	3,060	10/01/2034
31405P-KY-5	FNMA POOL NO 795111	5.500% 10/01/34		12/01/2014	Paydown		270,683	270,683	268,759	268,844	0	1,839	0	1,839	0	270,683	0	0	0	7,588	10/01/2034
31405P-MZ-0	FNMA POOL NO 795176	7.000% 10/01/34		06/01/2014	Paydown		20,924	20,924	21,538	21,501	0	(578)	0	(578)	0	20,924	0	0	0	729	10/01/2034
31405S-LG-7	FNMA POOL NO 797827	4.500% 04/01/20		12/01/2014	Paydown		43,872	43,872	42,172	42,727	0	1,145	0	1,145	0	43,872	0	0	0	1,029	04/01/2020
31405S-QE-7	FNMA POOL NO 797953	6.000% 10/01/34		12/01/2014	Paydown		32,051	32,051	33,043	32,967	0	(916)	0	(916)	0	32,051	0	0	0	517	10/01/2034
31405T-UT-7	FNMA POOL NO 798994	6.000% 01/01/35		12/01/2014	Paydown		38,352	38,352	39,820	39,674	0	(1,323)	0	(1,323)	0	38,352	0	0	0	1,344	01/01/2035
31405U-AB-5	FNMA POOL NO 799302	6.000% 10/01/34		12/01/2014	Paydown		86,010	86,010	88,671	88,441	0	(2,431)	0	(2,431)	0	86,010	0	0	0	1,726	10/01/2034
31405U-Q7-7	FNMA POOL NO 799778	5.500% 11/01/34		12/01/2014	Paydown		461,818	461,818	507,559	506,248	0	(44,430)	0	(44,430)	0	461,818	0	0	0	21,860	11/01/2034
31405V-ZG-5	FNMA POOL NO 800943	6.000% 10/01/34		12/01/2014	Paydown		1,014	1,014	1,046	1,045	0	(31)	0	(31)	0	1,014	0	0	0	33	10/01/2034
31405W-RM-9	FNMA POOL NO 801592	4.500% 03/01/20		12/01/2014	Paydown		6,759	6,759	6,546	6,623	0	136	0	136	0	6,759	0	0	0	165	03/01/2020
31405X-M5-9	FNMA POOL NO 802380	6.000% 12/01/34		12/01/2014	Paydown		4,204	4,204	4,334	4,324	0	(120)	0	(120)	0	4,204	0	0	0	138	12/01/2034
31406A-JC-7	FNMA POOL NO 804059	6.000% 10/01/34		12/01/2014	Paydown		37,507	37,507	38,667	38,568	0	(1,062)	0	(1,062)	0	37,507	0	0	0	888	10/01/2034
31406B-JY-7	FNMA POOL NO 804979	5.500% 12/01/34		12/01/2014	Paydown		78,122	78,122	85,860	85,595	0	(7,473)	0	(7,473)	0	78,122	0	0	0	2,742	12/01/2034
31406C-HG-6	FNMA POOL NO 805831	6.000% 08/01/34		12/01/2014	Paydown		2,666	2,666	2,749	2,743	0	(77)	0	(77)	0	2,666	0	0	0	80	08/01/2034
31406C-UC-0	FNMA POOL NO 806179	6.500% 12/01/34		12/01/2014	Paydown		240,166	240,166	249,998	249,164	0	(8,998)	0	(8,998)	0	240,166	0	0	0	10,329	12/01/2034
31406C-Y2-8	FNMA POOL NO 806329	6.000% 12/01/34		12/01/2014	Paydown		3,110	3,110	3,206	3,198	0	(88)	0	(88)	0	3,110	0	0	0	103	12/01/2034
31406E-KN-3	FNMA POOL NO 807701	4.500% 12/01/19		12/01/2014	Paydown		245,519	245,519	264,177	261,394	0	(15,875)	0	(15,875)	0	245,519	0	0	0	6,062	12/01/2019
31406E-PQ-1	FNMA POOL NO 807831	6.000% 12/01/34		12/01/2014	Paydown		3,559	3,559	3,615	3,610	0	(51)	0	(51)	0	3,559	0	0	0	117	12/01/2034
31406F-2D-2	FNMA POOL NO 809072	4.500% 03/01/20		12/01/2014	Paydown		37,157	37,157	35,717	36,223	0	934	0	934	0	37,157	0	0	0	855	03/01/2020
31406F-5G-2	FNMA POOL NO 809147	6.000% 01/01/20		12/01/2014	Paydown		10,801	10,801	10,946	10,882	0	(81)	0	(81)	0	10,801	0	0	0	327	01/01/2020
31406F-BF-7	FNMA POOL NO 808338	5.000% 08/01/33		12/01/2014	Paydown		586,705	586,705	582,122	582,320	0	4,385	0	4,385	0	586,705	0	0	0	16,367	08/01/2033
31406G-2N-8	FNMA POOL NO 809981	2.255% 03/01/35		12/01/2014	Paydown		23,046	23,046	24,610	24,563	0	(1,517)	0	(1,517)	0	23,046	0	0	0	294	03/01/2035
31406G-5Z-8	FNMA POOL NO 810064	5.000% 03/01/35		12/01/2014	Paydown		21,865	21,865	23,720	23,678	0	(1,813)	0	(1,813)	0	21,865	0	0	0	598	03/01/2035
31406G-BC-2	FNMA POOL NO 809235	5.500% 01/01/20		12/01/2014	Paydown		114,167	114,167	124,482	122,857	0	(8,690)	0	(8,690)	0	114,167	0	0	0	3,390	01/01/2020
31406G-HH-5	FNMA POOL NO 809432	5.500% 02/01/20		12/01/2014	Paydown		197,383	197,383	215,216	212,582	0	(15,200)	0	(15,200)	0	197,383	0	0	0	6,396	02/01/2020
31406G-X9-5	FNMA POOL NO 809904	6.000% 02/01/20		12/01/2014	Paydown		61,348	61,348	62,173	61,790	0	(442)	0	(442)	0	61,348	0	0	0	2,404	02/01/2020
31406G-XQ-7	FNMA POOL NO 809887	4.500% 03/01/20		12/01/2014	Paydown		14,943	14,943	14,364	14,560	0	383	0	383	0	14,943	0	0	0	382	03/01/2020
31406G-ZR-3	FNMA POOL NO 809952	5.500% 02/01/35		12/01/2014	Paydown		228,472	228,472	250,262	249,791	0	(21,318)	0	(21,318)	0	228,472	0	0	0	8,531	02/01/2035
31406H-5P-8	FNMA POOL NO 810954	4.500% 04/01/20		12/01/2014	Paydown		13,733	13,733	13,201	13,352	0	381	0	381	0	13,733	0	0	0	421	04/01/2020
31406H-FG-7	FNMA POOL NO 810267	6.000% 01/01/20		12/01/2014	Paydown		13,398	13,398	13,618	13,525	0	(126)	0	(126)	0	13,398	0	0	0	442	01/01/2020
31406J-M9-1	FNMA POOL NO 811384	4.500% 03/01/20		12/01/2014	Paydown		29,805	29,805	28,650	29,072	0	732	0	732	0	29,805	0	0	0	709	03/01/2020
31406J-NN-9	FNMA POOL NO 811397	4.500% 03/01/20		12/01/2014	Paydown		12,324	12,324	11,871	11,988	0	336	0	336	0	12,324	0	0	0	303	03/01/2020
31406J-NQ-2	FNMA POOL NO 811399	4.500% 03/01/20		12/01/2014	Paydown		3,763	3,763	3,623	3,672	0	91	0	91	0	3,763	0	0	0	101	03/01/2020
31406J-TD-5	FNMA POOL NO 811548	5.500% 03/01/21		12/01/2014	Paydown		168,337	168,337	183,459	181,499	0	(13,162)	0	(13,162)	0	168,337	0	0	0	4,403	03/01/2021
31406J-TR-4	FNMA POOL NO 811560	6.000% 05/01/21		12/01/2014	Paydown		148,766	148,766	151,176	150,589	0	(1,823)	0	(1,823)	0	148,766	0	0	0	2,865	05/01/2021
31406M-FX-9	FNMA POOL NO 813882	4.500% 06/01/20		12/01/2014	Paydown		23,333	23,333	23,639	23,540	0	(207)	0	(207)	0	23,333	0	0	0	535	06/01/2020
31406M-HW-9	FNMA POOL NO 813945	4.500% 12/01/20		12/01/2014	Paydown		2,518	2,518	2,437	2,457	0	61	0	61	0	2,518	0	0	0	62	12/01/2020
31406M-LH-7	FNMA POOL NO 814028	6.000% 01/01/35		12/01/2014	Paydown		18,930	18,930	19,516	19,476	0	(546)	0	(546)	0	18,930	0	0	0	733	01/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31406M-R8-1	FNMA POOL NO 814211 4.500% 02/01/20		12/01/2014	Paydown		12,861	12,861	12,363	12,540	0	321	0	321	0	12,861	0	0	0	295	02/01/2020
31406M-SP-2	FNMA POOL NO 814226 4.500% 03/01/20		12/01/2014	Paydown		39,726	39,726	38,186	38,680	0	1,045	0	1,045	0	39,726	0	0	0	1,067	03/01/2020
31406M-UM-6	FNMA POOL NO 814288 7.000% 01/01/35		12/01/2014	Paydown		1,619	1,619	1,666	1,663	0	(45)	0	(45)	0	1,619	0	0	0	86	01/01/2035
31406N-DM-3	FNMA POOL NO 814708 6.000% 04/01/20		12/01/2014	Paydown		7,903	7,903	8,036	7,982	0	(79)	0	(79)	0	7,903	0	0	0	279	04/01/2020
31406N-RU-0	FNMA POOL NO 815099 6.000% 04/01/20		12/01/2014	Paydown		3,013	3,013	3,064	3,045	0	(32)	0	(32)	0	3,013	0	0	0	100	04/01/2020
31406N-TF-1	FNMA POOL NO 815150 4.500% 04/01/20		12/01/2014	Paydown		65,911	65,911	63,426	64,098	0	1,813	0	1,813	0	65,911	0	0	0	1,205	04/01/2020
31406N-W5-9	FNMA POOL NO 815268 6.000% 05/01/20		12/01/2014	Paydown		31,103	31,103	31,521	31,343	0	(240)	0	(240)	0	31,103	0	0	0	660	05/01/2020
31406P-6T-1	FNMA POOL NO 816382 4.500% 06/01/20		12/01/2014	Paydown		8,343	8,343	8,020	8,130	0	213	0	213	0	8,343	0	0	0	171	06/01/2020
31406P-N3-9	FNMA POOL NO 815910 4.500% 03/01/20		12/01/2014	Paydown		6,503	6,503	6,297	6,358	0	145	0	145	0	6,503	0	0	0	180	03/01/2020
31406P-SN-0	FNMA POOL NO 816025 7.000% 12/01/34		12/01/2014	Paydown		367	367	377	377	0	(10)	0	(10)	0	367	0	0	0	5	12/01/2034
31406P-ZF-9	FNMA POOL NO 816242 4.500% 03/01/20		12/01/2014	Paydown		4,676	4,676	4,495	4,547	0	129	0	129	0	4,676	0	0	0	129	03/01/2020
31406Q-MP-9	FNMA POOL NO 816766 4.500% 03/01/20		12/01/2014	Paydown		21,322	21,322	20,531	20,778	0	544	0	544	0	21,322	0	0	0	523	03/01/2020
31406S-3U-5	FNMA POOL NO 819011 2.308% 05/01/35		12/01/2014	Paydown		316,254	316,254	338,250	337,586	0	(21,332)	0	(21,332)	0	316,254	0	0	0	3,873	05/01/2035
31406S-VP-5	FNMA POOL NO 818822 5.500% 02/01/35		12/01/2014	Paydown		295,139	295,139	290,847	291,028	0	4,112	0	4,112	0	295,139	0	0	0	9,321	02/01/2035
31406T-JS-1	FNMA POOL NO 819373 4.500% 03/01/20		12/01/2014	Paydown		7,162	7,162	6,884	6,963	0	199	0	199	0	7,162	0	0	0	192	03/01/2020
31406T-L2-5	FNMA POOL NO 819445 6.000% 03/01/35		12/01/2014	Paydown		96	96	99	99	0	(3)	0	(3)	0	96	0	0	0	3	03/01/2035
31406T-VC-2	FNMA POOL NO 819711 4.500% 04/01/20		12/01/2014	Paydown		8,231	8,231	7,912	7,998	0	233	0	233	0	8,231	0	0	0	236	04/01/2020
31406U-NN-4	FNMA POOL NO 820397 6.000% 04/01/20		12/01/2014	Paydown		31,269	31,269	31,806	31,585	0	(316)	0	(316)	0	31,269	0	0	0	636	04/01/2020
31406V-UX-2	FNMA POOL NO 821498 6.000% 05/01/20		12/01/2014	Paydown		20,195	20,195	20,526	20,386	0	(190)	0	(190)	0	20,195	0	0	0	689	05/01/2020
31406W-YX-6	FNMA POOL NO 822526 6.000% 05/01/20		12/01/2014	Paydown		5,167	5,167	5,256	5,227	0	(59)	0	(59)	0	5,167	0	0	0	130	05/01/2020
31407A-F7-1	FNMA POOL NO 824690 4.500% 05/01/20		12/01/2014	Paydown		49,263	49,263	47,354	47,990	0	1,273	0	1,273	0	49,263	0	0	0	1,364	05/01/2020
31407B-RU-5	FNMA POOL NO 825899 4.500% 09/01/20		12/01/2014	Paydown		139,405	139,405	134,738	136,187	0	3,217	0	3,217	0	139,405	0	0	0	3,414	09/01/2020
31407B-RW-1	FNMA POOL NO 825901 4.500% 10/01/20		12/01/2014	Paydown		101,108	101,108	97,720	98,726	0	2,382	0	2,382	0	101,108	0	0	0	1,939	10/01/2020
31407B-RX-9	FNMA POOL NO 825902 4.500% 10/01/20		12/01/2014	Paydown		93,222	93,222	90,085	91,043	0	2,179	0	2,179	0	93,222	0	0	0	2,041	10/01/2020
31407B-VL-0	FNMA POOL NO 826019 6.000% 07/01/20		12/01/2014	Paydown		11,192	11,192	11,384	11,307	0	(115)	0	(115)	0	11,192	0	0	0	331	07/01/2020
31407B-VM-8	FNMA POOL NO 826020 6.000% 07/01/20		12/01/2014	Paydown		461	461	468	466	0	(5)	0	(5)	0	461	0	0	0	15	07/01/2020
31407C-FG-7	FNMA POOL NO 826467 6.000% 07/01/20		12/01/2014	Paydown		1,369	1,369	1,388	1,383	0	(14)	0	(14)	0	1,369	0	0	0	45	07/01/2020
31407C-VY-0	FNMA POOL NO 826931 5.500% 08/01/35		12/01/2014	Paydown		15,441	15,441	15,716	15,702	0	(261)	0	(261)	0	15,441	0	0	0	550	08/01/2035
31407D-G3-3	FNMA POOL NO 827418 6.000% 05/01/20		12/01/2014	Paydown		3,003	3,003	3,054	3,033	0	(30)	0	(30)	0	3,003	0	0	0	84	05/01/2020
31407D-QT-5	FNMA POOL NO 827666 4.500% 10/01/20		12/01/2014	Paydown		135,656	135,656	131,391	132,982	0	2,674	0	2,674	0	135,656	0	0	0	3,844	10/01/2020
31407F-AY-6	FNMA POOL NO 829023 5.000% 07/01/20		12/01/2014	Paydown		997,014	997,014	1,082,113	1,069,983	0	(72,969)	0	(72,969)	0	997,014	0	0	0	28,285	07/01/2020
31407F-ED-8	FNMA POOL NO 829132 5.500% 10/01/35		12/01/2014	Paydown		3,750,106	3,750,106	3,671,588	3,674,878	0	75,228	0	75,228	0	3,750,106	0	0	0	116,696	10/01/2035
31407F-SD-3	FNMA POOL NO 829516 4.500% 03/01/20		12/01/2014	Paydown		2,485	2,485	2,392	2,417	0	69	0	69	0	2,485	0	0	0	61	03/01/2020
31407G-CG-1	FNMA POOL NO 829971 4.500% 01/01/34		12/01/2014	Paydown		38,548	38,548	36,512	36,729	0	1,819	0	1,819	0	38,548	0	0	0	888	01/01/2034
31407G-ZM-3	FNMA POOL NO 830648 4.500% 10/01/20		12/01/2014	Paydown		455	455	440	444	0	11	0	11	0	455	0	0	0	9	10/01/2020
31407H-2E-5	FNMA POOL NO 831573 6.000% 07/01/21		12/01/2014	Paydown		3,002	3,002	3,051	3,038	0	(37)	0	(37)	0	3,002	0	0	0	93	07/01/2021
31407H-2K-1	FNMA POOL NO 831578 6.000% 07/01/21		12/01/2014	Paydown		78,509	78,509	79,648	79,338	0	(830)	0	(830)	0	78,509	0	0	0	2,566	07/01/2021
31407H-AW-6	FNMA POOL NO 830821 7.000% 10/01/35		12/01/2014	Paydown		4,080	4,080	4,200	4,193	0	(113)	0	(113)	0	4,080	0	0	0	166	10/01/2035
31407H-T4-8	FNMA POOL NO 831371 6.000% 04/01/21		12/01/2014	Paydown		873	873	888	884	0	(11)	0	(11)	0	873	0	0	0	29	04/01/2021
31407H-VR-4	FNMA POOL NO 831424 6.000% 04/01/21		12/01/2014	Paydown		38,591	38,591	39,243	39,057	0	(466)	0	(466)	0	38,591	0	0	0	1,560	04/01/2021
31407H-XZ-4	FNMA POOL NO 831496 6.000% 05/01/21		12/01/2014	Paydown		37,421	37,421	38,059	37,896	0	(475)	0	(475)	0	37,421	0	0	0	1,205	05/01/2021
31407H-YZ-3	FNMA POOL NO 831528 6.000% 06/01/21		12/01/2014	Paydown		62,966	62,966	63,760	63,505	0	(538)	0	(538)	0	62,966	0	0	0	1,913	06/01/2021
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/02/2014	Merrill Lynch,Pierce,Fenner &		514,652	453,376	450,064	450,127	0	(21)	0	(21)	0	450,106	0	64,546	64,546	27,505	06/01/2036
31407H-ZH-2	FNMA POOL NO 831544 6.000% 06/01/36		12/01/2014	Paydown		1,501,750	1,501,750	1,490,781	1,490,989	0	10,762	0	10,762	0	1,501,750	0	0	0	41,137	06/01/2036
31407J-D7-4	FNMA POOL NO 831826 6.000% 10/01/21		12/01/2014	Paydown		8,267	8,267	8,354	8,326	0	(59)	0	(59)	0	8,267	0	0	0	264	10/01/2021
31407J-DC-3	FNMA POOL NO 831799 6.500% 09/01/36		12/01/2014	Paydown		151,084	151,084	154,648	154,466	0	(3,382)	0	(3,382)	0	151,084	0	0	0	5,068	09/01/2036
31407K-LC-1	FNMA POOL NO 832923 6.000% 09/01/20		12/01/2014	Paydown		81,645	81,645	82,973	82,609	0	(964)	0	(964)	0	81,645	0	0	0	1,668	09/01/2020
31407K-LD-9	FNMA POOL NO 832924 6.000% 09/01/20		12/01/2014	Paydown		24,978	24,978	25,314	25,175	0	(196)	0	(196)	0	24,978	0	0	0	983	09/01/2020
31407K-MD-8	FNMA POOL NO 832956 4.500% 08/01/20		12/01/2014	Paydown		24,162	24,162	23,396	23,622	0	540	0	540	0	24,162	0	0	0	594	08/01/2020
31407L-CG-0	FNMA POOL NO 833571 6.000% 07/01/20		12/01/2014	Paydown		39,232	39,232	39,885	39,645	0	(413)	0	(413)	0	39,232	0	0	0	1,278	07/01/2020
31407L-ED-5	FNMA POOL NO 833632 6.000% 03/01/21		12/01/2014	Paydown		4,655	4,655	4,733	4,703	0	(49)	0	(49)	0	4,655	0	0	0	136	03/01/2021
31407L-EJ-2	FNMA POOL NO 833637 6.000% 04/01/21		12/01/2014	Paydown		32,239	32,239	32,783	32,602	0	(364)	0	(364)	0	32,239	0	0	0	1,554	04/01/2021
31407L-HQ-3	FNMA POOL NO 833739 4.500% 07/01/20		12/01/2014	Paydown		32,934	32,934	31,830	32,103	0	831	0	831	0	32,934	0	0	0	651	07/01/2020
31407M-4F-9	FNMA POOL NO 835222 4.500% 08/01/20		12/01/2014	Paydown		350,299	350,299	377,587	373,665	0	(23,366)	0	(23,366)	0	350,299	0	0	0	8,226	08/01/2020
31407M-4J-1	FNMA POOL NO 835225 5.000% 08/01/20		12/01/2014	Paydown		150,720	150,720	163,585	161,726	0	(11,006)	0	(11,006)	0	150,720	0	0	0	3,223	08/01/2020
31407N-QM-8	FNMA POOL NO 835760 4.500% 09/01/35		12/01/2014	Paydown		320,865	320,865	344,896	344,442	0	(23,577)	0	(23,577)	0	320,865	0	0	0	7,557	09/01/2035
31407Q-DG-8	FNMA POOL NO 837203 5.500% 03/01/21		12/01/2014	Paydown		330,931	330,931	360,657	356,596	0	(25,665)	0	(25,665)	0	330,931	0	0	0	10,096	03/01/2021

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31407S-DA-7	FNMA POOL NO 838997 6.000% 07/01/20		12/01/2014	Paydown		19,701	19,701	20,024	19,892	0	(191)	0	(191)	0	19,701	0	0	0	691	07/01/2020
31407S-NC-2	FNMA POOL NO 839287 4.500% 09/01/20		12/01/2014	Paydown		17,966	17,966	17,364	17,505	0	460	0	460	0	17,966	0	0	0	376	09/01/2020
31407W-Q9-7	FNMA POOL NO 842980 4.500% 10/01/20		12/01/2014	Paydown		3,241	3,241	3,132	3,154	0	87	0	87	0	3,241	0	0	0	80	10/01/2020
31407X-FF-3	FNMA POOL NO 843566 5.500% 11/01/35		12/01/2014	Paydown		981,466	981,466	960,916	961,724	0	19,741	0	19,741	0	981,466	0	0	0	24,462	11/01/2035
31407X-VL-2	FNMA POOL NO 844019 5.500% 11/01/35		12/01/2014	Paydown		5,577,090	5,577,090	5,459,883	5,465,526	0	111,563	0	111,563	0	5,577,090	0	0	0	159,549	11/01/2035
31407X-Y4-7	FNMA POOL NO 844131 5.500% 11/01/35		12/01/2014	Paydown		4,670,344	4,670,344	4,572,558	4,577,335	0	93,009	0	93,009	0	4,670,344	0	0	0	153,099	11/01/2035
31407Y-5R-6	FNMA POOL NO 845156 6.000% 01/01/21		12/01/2014	Paydown		83,959	83,959	85,376	84,804	0	(846)	0	(846)	0	83,959	0	0	0	2,860	01/01/2021
31407Y-6W-4	FNMA POOL NO 845185 5.500% 11/01/35		12/01/2014	Paydown		13,594,718	13,594,718	13,311,140	13,323,177	0	271,541	0	271,541	0	13,594,718	0	0	0	341,098	11/01/2035
31407Y-MR-7	FNMA POOL NO 844668 5.500% 12/01/35		12/01/2014	Paydown		2,304,504	2,304,504	2,255,894	2,258,004	0	46,500	0	46,500	0	2,304,504	0	0	0	64,130	12/01/2035
31407Y-NC-9	FNMA POOL NO 844687 6.000% 12/01/20		12/01/2014	Paydown		47,112	47,112	47,745	47,478	0	(366)	0	(366)	0	47,112	0	0	0	1,535	12/01/2020
31408A-H8-6	FNMA POOL NO 845455 6.000% 03/01/21		12/01/2014	Paydown		10,755	10,755	10,940	10,888	0	(133)	0	(133)	0	10,755	0	0	0	348	03/01/2021
31408A-HN-3	FNMA POOL NO 845437 4.500% 02/01/21		12/01/2014	Paydown		1,349	1,349	1,304	1,315	0	35	0	35	0	1,349	0	0	0	28	02/01/2021
31408A-J2-7	FNMA POOL NO 845481 5.500% 06/01/21		12/01/2014	Paydown		225,580	225,580	245,843	243,266	0	(17,686)	0	(17,686)	0	225,580	0	0	0	6,983	06/01/2021
31408A-J5-0	FNMA POOL NO 845484 6.000% 06/01/21		12/01/2014	Paydown		42,061	42,061	42,771	42,525	0	(464)	0	(464)	0	42,061	0	0	0	1,073	06/01/2021
31408A-KU-3	FNMA POOL NO 845507 6.000% 07/01/21		12/01/2014	Paydown		31,473	31,473	31,969	31,844	0	(372)	0	(372)	0	31,473	0	0	0	1,033	07/01/2021
31408B-3M-8	FNMA POOL NO 846904 5.500% 12/01/20		12/01/2014	Paydown		103,180	103,180	112,503	111,157	0	(7,977)	0	(7,977)	0	103,180	0	0	0	3,407	12/01/2020
31408B-LY-2	FNMA POOL NO 846443 6.000% 02/01/21		12/01/2014	Paydown		21,019	21,019	21,380	21,259	0	(240)	0	(240)	0	21,019	0	0	0	588	02/01/2021
31408C-VW-3	FNMA POOL NO 847629 4.500% 11/01/20		12/01/2014	Paydown		46,980	46,980	45,478	45,891	0	1,089	0	1,089	0	46,980	0	0	0	823	11/01/2020
31408D-6N-9	FNMA POOL NO 848777 6.000% 01/01/36		12/01/2014	Paydown		445,141	445,141	451,818	451,351	0	(6,211)	0	(6,211)	0	445,141	0	0	0	16,251	01/01/2036
31408D-Q8-0	FNMA POOL NO 848379 6.000% 12/01/20		12/01/2014	Paydown		30,334	30,334	30,856	30,634	0	(300)	0	(300)	0	30,334	0	0	0	783	12/01/2020
31408F-2F-5	FNMA POOL NO 850474 4.500% 12/01/20		12/01/2014	Paydown		167,130	167,130	161,699	163,271	0	3,860	0	3,860	0	167,130	0	0	0	2,067	12/01/2020
31408F-LE-7	FNMA POOL NO 850025 4.500% 05/01/21		12/01/2014	Paydown		11,530	11,530	11,166	11,280	0	250	0	250	0	11,530	0	0	0	273	05/01/2021
31408G-A4-9	FNMA POOL NO 850627 6.000% 01/01/21		12/01/2014	Paydown		23,028	23,028	23,424	23,285	0	(257)	0	(257)	0	23,028	0	0	0	672	01/01/2021
31408G-LK-1	FNMA POOL NO 850930 5.500% 11/01/35		12/01/2014	Paydown		258,324	258,324	250,857	251,422	0	6,902	0	6,902	0	258,324	0	0	0	11,257	11/01/2035
31408H-NQ-4	FNMA POOL NO 851899 7.000% 10/01/35		12/01/2014	Paydown		124	124	127	127	0	(3)	0	(3)	0	124	0	0	0	4	10/01/2035
31408J-HG-9	FNMA POOL NO 852631 6.000% 02/01/36		12/01/2014	Paydown		52,055	52,055	52,475	52,448	0	(393)	0	(393)	0	52,055	0	0	0	2,196	02/01/2036
31408J-SW-2	FNMA POOL NO 852933 6.000% 04/01/21		12/01/2014	Paydown		45,342	45,342	46,106	45,907	0	(565)	0	(565)	0	45,342	0	0	0	1,679	04/01/2021
31408X-Z7-8	FNMA POOL NO 863966 4.500% 12/01/20		12/01/2014	Paydown		87,706	87,706	84,941	85,877	0	1,830	0	1,830	0	87,706	0	0	0	2,149	12/01/2020
31409A-HT-9	FNMA POOL NO 865242 6.000% 02/01/21		12/01/2014	Paydown		11,446	11,446	11,633	11,570	0	(124)	0	(124)	0	11,446	0	0	0	376	02/01/2021
31409A-KE-8	FNMA POOL NO 865293 6.000% 02/01/21		12/01/2014	Paydown		9,391	9,391	9,549	9,494	0	(104)	0	(104)	0	9,391	0	0	0	291	02/01/2021
31409A-N7-0	FNMA POOL NO 865414 5.500% 01/01/36		12/01/2014	Paydown		15,520	15,520	16,986	16,952	0	(1,431)	0	(1,431)	0	15,520	0	0	0	471	01/01/2036
31409A-Q2-8	FNMA POOL NO 865473 6.500% 02/01/36		12/01/2014	Paydown		17,041	17,041	17,334	17,319	0	(279)	0	(279)	0	17,041	0	0	0	343	02/01/2036
31409A-YA-1	FNMA POOL NO 865705 6.000% 03/01/21		12/01/2014	Paydown		40,523	40,523	40,949	40,796	0	(273)	0	(273)	0	40,523	0	0	0	1,210	03/01/2021
31409B-AC-1	FNMA POOL NO 865903 6.000% 03/01/21		12/01/2014	Paydown		20,536	20,536	20,883	20,768	0	(232)	0	(232)	0	20,536	0	0	0	605	03/01/2021
31409B-AF-4	FNMA POOL NO 865906 6.000% 03/01/36		12/01/2014	Paydown		1,274,201	1,274,201	1,283,956	1,283,269	0	(9,068)	0	(9,068)	0	1,274,201	0	0	0	32,728	03/01/2036
31409B-BV-8	FNMA POOL NO 865952 5.500% 03/01/36		12/01/2014	Paydown		356,609	356,609	352,598	352,727	0	3,882	0	3,882	0	356,609	0	0	0	10,798	03/01/2036
31409B-CX-3	FNMA POOL NO 865986 6.000% 03/01/36		12/01/2014	Paydown		1,811,600	1,811,600	1,825,471	1,824,469	0	(12,869)	0	(12,869)	0	1,811,600	0	0	0	57,218	03/01/2036
31409B-E6-0	FNMA POOL NO 866057 6.000% 03/01/36		12/01/2014	Paydown		170,192	170,192	172,745	172,574	0	(2,382)	0	(2,382)	0	170,192	0	0	0	4,796	03/01/2036
31409C-AS-4	FNMA POOL NO 866817 4.500% 01/01/21		12/01/2014	Paydown		8,085	8,085	7,828	7,892	0	193	0	193	0	8,085	0	0	0	219	01/01/2021
31409D-4U-4	FNMA POOL NO 868535 6.000% 04/01/21		12/01/2014	Paydown		42,034	42,034	42,497	42,329	0	(295)	0	(295)	0	42,034	0	0	0	1,026	04/01/2021
31409D-YK-3	FNMA POOL NO 868414 6.000% 04/01/21		12/01/2014	Paydown		26,332	26,332	26,785	26,643	0	(310)	0	(310)	0	26,332	0	0	0	978	04/01/2021
31409E-7E-5	FNMA POOL NO 869493 4.500% 03/01/21		12/01/2014	Paydown		42,974	42,974	41,607	41,973	0	1,001	0	1,001	0	42,974	0	0	0	989	03/01/2021
31409E-CG-4	FNMA POOL NO 868671 6.000% 04/01/21		12/01/2014	Paydown		92,481	92,481	94,071	93,569	0	(1,088)	0	(1,088)	0	92,481	0	0	0	2,499	04/01/2021
31409E-CJ-8	FNMA POOL NO 868673 4.500% 04/01/21		12/01/2014	Paydown		12,923	12,923	12,490	12,604	0	320	0	320	0	12,923	0	0	0	323	04/01/2021
31409E-KZ-3	FNMA POOL NO 868912 6.000% 04/01/21		12/01/2014	Paydown		2,278	2,278	2,317	2,304	0	(26)	0	(26)	0	2,278	0	0	0	77	04/01/2021
31409E-LL-3	FNMA POOL NO 868931 6.000% 05/01/21		12/01/2014	Paydown		25,238	25,238	25,577	25,468	0	(230)	0	(230)	0	25,238	0	0	0	735	05/01/2021
31409F-3E-6	FNMA POOL NO 870297 6.000% 03/01/21		12/01/2014	Paydown		6,798	6,798	6,905	6,873	0	(74)	0	(74)	0	6,798	0	0	0	231	03/01/2021
31409F-J8-2	FNMA POOL NO 869787 6.000% 03/01/21		12/01/2014	Paydown		4,743	4,743	4,793	4,777	0	(34)	0	(34)	0	4,743	0	0	0	167	03/01/2021
31409F-MJ-4	FNMA POOL NO 869861 6.000% 04/01/21		12/01/2014	Paydown		2,952	2,952	2,991	2,979	0	(27)	0	(27)	0	2,952	0	0	0	95	04/01/2021
31409F-MT-2	FNMA POOL NO 869870 6.000% 04/01/21		12/01/2014	Paydown		9,005	9,005	9,112	9,088	0	(83)	0	(83)	0	9,005	0	0	0	296	04/01/2021
31409F-TK-4	FNMA POOL NO 870054 6.000% 07/01/21		12/01/2014	Paydown		2,321	2,321	2,360	2,352	0	(31)	0	(31)	0	2,321	0	0	0	76	07/01/2021
31409F-UF-3	FNMA POOL NO 870082 6.000% 04/01/21		12/01/2014	Paydown		36,287	36,287	36,703	36,515	0	(227)	0	(227)	0	36,287	0	0	0	1,203	04/01/2021
31409G-6F-8	FNMA POOL NO 871270 7.000% 05/01/36		12/01/2014	Paydown		112,574	112,574	115,881	115,692	0	(3,118)	0	(3,118)	0	112,574	0	0	0	2,998	05/01/2036
31409G-7K-6	FNMA POOL NO 871298 6.000% 05/01/21		12/01/2014	Paydown		61,107	61,107	62,138	61,823	0	(716)	0	(716)	0	61,107	0	0	0	1,469	05/01/2021
31409G-JW-7	FNMA POOL NO 870677 5.500% 12/01/21		12/01/2014	Paydown		225,663	225,663	245,934	243,734	0	(18,072)	0	(18,072)	0	225,663	0	0	0	6,299	12/01/2021
31409G-WE-2	FNMA POOL NO 871045 6.500% 01/01/37		12/01/2014	Paydown		222,693	222,693	226,321	226,273	0	(3,580)	0	(3,580)	0	222,693	0	0	0	4,871	01/01/2037
31409G-WP-7	FNMA POOL NO 871054 6.500% 01/01/37		12/01/2014	Paydown		1,862	1,862	1,894	1,892	0	(31)	0	(31)	0	1,862	0	0	0	68	01/01/2037
31409H-A6-1	FNMA POOL NO 871329 6.000% 04/01/21		12/01/2014	Paydown		1,465	1,465	1,490	1,483	0	(18)	0	(18)	0	1,465	0	0	0	49	04/01/2021

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31409J-BF-6	FNMA POOL NO 872238	5.500% 04/01/36		12/01/2014	Paydown		132,126	132,126	144,599	144,339	0	(12,214)	0	(12,214)	0	132,126	0	0	0	3,641	04/01/2036
31409J-BM-1	FNMA POOL NO 872244	6.000% 05/01/21		12/01/2014	Paydown		69,673	69,673	70,871	70,467	0	(793)	0	(793)	0	69,673	0	0	0	1,884	05/01/2021
31409J-R7-7	FNMA POOL NO 872710	6.000% 06/01/36		12/01/2014	Paydown		1,629,302	1,629,302	1,609,827	1,610,451	0	18,851	0	18,851	0	1,629,302	0	0	0	39,615	06/01/2036
31409T-U2-2	FNMA POOL NO 878201	6.000% 09/01/36		12/01/2014	Paydown		577,908	577,908	601,205	600,185	0	(22,278)	0	(22,278)	0	577,908	0	0	0	19,489	09/01/2036
31409U-UU-7	FNMA POOL NO 879095	5.500% 05/01/21		12/01/2014	Paydown		411,488	411,488	448,451	443,739	0	(32,251)	0	(32,251)	0	411,488	0	0	0	11,629	05/01/2021
31409U-VF-9	FNMA POOL NO 879114	6.000% 05/01/21		12/01/2014	Paydown		37,000	37,000	37,389	37,266	0	(266)	0	(266)	0	37,000	0	0	0	903	05/01/2021
31409V-3R-2	FNMA POOL NO 880208	6.000% 02/01/21		12/01/2014	Paydown		10,159	10,159	10,296	10,252	0	(93)	0	(93)	0	10,159	0	0	0	242	02/01/2021
31409V-AC-7	FNMA POOL NO 879403	6.000% 02/01/21		12/01/2014	Paydown		5,008	5,008	5,094	5,065	0	(57)	0	(57)	0	5,008	0	0	0	170	02/01/2021
31409V-G5-6	FNMA POOL NO 879620	6.000% 05/01/21		12/01/2014	Paydown		68,852	68,852	70,036	69,691	0	(839)	0	(839)	0	68,852	0	0	0	2,143	05/01/2021
31409V-GB-3	FNMA POOL NO 879594	5.500% 03/01/21		12/01/2014	Paydown		214,384	214,384	233,642	231,082	0	(16,698)	0	(16,698)	0	214,384	0	0	0	5,747	03/01/2021
31409V-GF-4	FNMA POOL NO 879598	6.000% 03/01/21		12/01/2014	Paydown		20,618	20,618	20,957	20,847	0	(228)	0	(228)	0	20,618	0	0	0	705	03/01/2021
31409V-HH-9	FNMA POOL NO 879632	6.000% 06/01/21		12/01/2014	Paydown		68,584	68,584	69,738	69,396	0	(812)	0	(812)	0	68,584	0	0	0	1,747	06/01/2021
31409V-HR-7	FNMA POOL NO 879640	6.000% 07/01/21		12/01/2014	Paydown		20,680	20,680	20,958	20,866	0	(186)	0	(186)	0	20,680	0	0	0	684	07/01/2021
31409V-R3-9	FNMA POOL NO 879906	2.371% 10/01/33		12/01/2014	Paydown		128,861	128,861	128,015	128,058	0	803	0	803	0	128,861	0	0	0	1,807	10/01/2033
31409W-EJ-6	FNMA POOL NO 880437	6.000% 04/01/21		12/01/2014	Paydown		26,387	26,387	26,742	26,621	0	(234)	0	(234)	0	26,387	0	0	0	891	04/01/2021
31409W-FF-3	FNMA POOL NO 880466	6.000% 04/01/21		12/01/2014	Paydown		1,857	1,857	1,888	1,878	0	(21)	0	(21)	0	1,857	0	0	0	53	04/01/2021
31409W-FG-1	FNMA POOL NO 880467	6.000% 04/01/21		12/01/2014	Paydown		5,644	5,644	5,739	5,707	0	(62)	0	(62)	0	5,644	0	0	0	126	04/01/2021
31409W-RP-8	FNMA POOL NO 880794	6.000% 05/01/21		12/01/2014	Paydown		6,311	6,311	6,420	6,394	0	(83)	0	(83)	0	6,311	0	0	0	209	05/01/2021
31409W-W9-8	FNMA POOL NO 880972	6.000% 10/01/21		12/01/2014	Paydown		42,588	42,588	43,305	43,095	0	(506)	0	(506)	0	42,588	0	0	0	1,420	10/01/2021
31409W-XG-1	FNMA POOL NO 880979	6.000% 11/01/21		12/01/2014	Paydown		32,617	32,617	33,167	33,027	0	(410)	0	(410)	0	32,617	0	0	0	1,348	11/01/2021
31409W-XW-6	FNMA POOL NO 880993	6.000% 01/01/22		12/01/2014	Paydown		216,584	216,584	233,054	231,240	0	(14,656)	0	(14,656)	0	216,584	0	0	0	7,659	01/01/2022
31409X-4J-5	FNMA POOL NO 882025	6.000% 05/01/21		12/01/2014	Paydown		5,207	5,207	5,294	5,280	0	(73)	0	(73)	0	5,207	0	0	0	124	05/01/2021
31409X-M5-5	FNMA POOL NO 881580	6.000% 06/01/21		12/01/2014	Paydown		5,524	5,524	5,615	5,593	0	(68)	0	(68)	0	5,524	0	0	0	181	06/01/2021
31409X-X9-5	FNMA POOL NO 881904	6.000% 04/01/21		12/01/2014	Paydown		96,909	96,909	98,544	97,932	0	(1,023)	0	(1,023)	0	96,909	0	0	0	3,734	04/01/2021
31409X-XZ-7	FNMA POOL NO 881896	6.000% 04/01/21		12/01/2014	Paydown		53,166	53,166	53,835	53,687	0	(521)	0	(521)	0	53,166	0	0	0	1,936	04/01/2021
31409Y-ST-5	FNMA POOL NO 882630	6.000% 04/01/21		12/01/2014	Paydown		1,897	1,897	1,928	1,921	0	(24)	0	(24)	0	1,897	0	0	0	62	04/01/2021
31409Y-SZ-1	FNMA POOL NO 882636	6.000% 05/01/21		12/01/2014	Paydown		17,583	17,583	17,885	17,814	0	(231)	0	(231)	0	17,583	0	0	0	597	05/01/2021
31410A-EE-2	FNMA POOL NO 883133	6.000% 04/01/21		12/01/2014	Paydown		26,024	26,024	26,463	26,310	0	(285)	0	(285)	0	26,024	0	0	0	685	04/01/2021
31410A-JB-3	FNMA POOL NO 883258	6.000% 07/01/21		12/01/2014	Paydown		23,492	23,492	23,729	23,670	0	(179)	0	(179)	0	23,492	0	0	0	541	07/01/2021
31410B-A3-8	FNMA POOL NO 883926	6.000% 05/01/21		12/01/2014	Paydown		18,021	18,021	18,321	18,254	0	(232)	0	(232)	0	18,021	0	0	0	479	05/01/2021
31410B-B4-5	FNMA POOL NO 883959	6.000% 06/01/21		12/01/2014	Paydown		54,771	54,771	58,936	58,480	0	(3,709)	0	(3,709)	0	54,771	0	0	0	1,104	06/01/2021
31410B-C5-1	FNMA POOL NO 883992	6.000% 04/01/36		12/01/2014	Paydown		142,186	142,186	141,436	141,444	0	742	0	742	0	142,186	0	0	0	3,370	04/01/2036
31410B-C6-9	FNMA POOL NO 883993	6.500% 04/01/36		12/01/2014	Paydown		489,707	489,707	497,894	497,387	0	(7,681)	0	(7,681)	0	489,707	0	0	0	15,843	04/01/2036
31410B-CJ-1	FNMA POOL NO 883973	6.000% 06/01/21		12/01/2014	Paydown		3,819	3,819	3,870	3,854	0	(35)	0	(35)	0	3,819	0	0	0	127	06/01/2021
31410C-D3-3	FNMA POOL NO 884922	5.000% 04/01/21		12/01/2014	Paydown		23,230	23,230	23,658	23,523	0	(293)	0	(293)	0	23,230	0	0	0	337	04/01/2021
31410C-RD-6	FNMA POOL NO 885284	6.500% 06/01/36		12/01/2014	Paydown		32,715	32,715	33,278	33,247	0	(532)	0	(532)	0	32,715	0	0	0	797	06/01/2036
31410C-SC-7	FNMA POOL NO 885315	6.000% 06/01/36		12/01/2014	Paydown		391,921	391,921	388,981	389,046	0	2,874	0	2,874	0	391,921	0	0	0	17,966	06/01/2036
31410C-UL-4	FNMA POOL NO 885387	6.000% 06/01/21		12/01/2014	Paydown		4,566	4,566	4,641	4,630	0	(64)	0	(64)	0	4,566	0	0	0	150	06/01/2021
31410D-F3-9	FNMA POOL NO 885886	6.000% 07/01/21		12/01/2014	Paydown		741	741	753	749	0	(8)	0	(8)	0	741	0	0	0	24	07/01/2021
31410D-VQ-0	FNMA POOL NO 886323	6.500% 08/01/36		12/01/2014	Paydown		38,654	38,654	39,319	39,283	0	(629)	0	(629)	0	38,654	0	0	0	1,072	08/01/2036
31410E-B4-9	FNMA POOL NO 886659	6.000% 08/01/21		12/01/2014	Paydown		30,433	30,433	30,945	30,821	0	(388)	0	(388)	0	30,433	0	0	0	788	08/01/2021
31410E-E3-8	FNMA POOL NO 886754	6.000% 09/01/21		12/01/2014	Paydown		126,593	126,593	128,725	128,212	0	(1,620)	0	(1,620)	0	126,593	0	0	0	3,672	09/01/2021
31410E-FU-7	FNMA POOL NO 886779	6.000% 08/01/21		12/01/2014	Paydown		22,038	22,038	22,334	22,216	0	(178)	0	(178)	0	22,038	0	0	0	668	08/01/2021
31410E-HT-8	FNMA POOL NO 886842	6.000% 09/01/21		12/01/2014	Paydown		61,993	61,993	62,869	62,564	0	(571)	0	(571)	0	61,993	0	0	0	1,741	09/01/2021
31410E-ME-5	FNMA POOL NO 886957	6.000% 06/01/21		08/01/2014	Paydown		24,789	24,789	25,202	25,123	0	(334)	0	(334)	0	24,789	0	0	0	423	06/01/2021
31410E-WW-4	FNMA POOL NO 887261	6.000% 07/01/21		12/01/2014	Paydown		38,956	38,956	39,421	39,249	0	(294)	0	(294)	0	38,956	0	0	0	1,278	07/01/2021
31410F-G4-1	FNMA POOL NO 887719	6.000% 03/01/21		12/01/2014	Paydown		3,662	3,662	3,723	3,707	0	(46)	0	(46)	0	3,662	0	0	0	121	03/01/2021
31410F-JT-3	FNMA POOL NO 887774	6.000% 07/01/21		12/01/2014	Paydown		65,230	65,230	66,331	65,960	0	(730)	0	(730)	0	65,230	0	0	0	1,918	07/01/2021
31410F-JX-4	FNMA POOL NO 887778	6.000% 07/01/21		12/01/2014	Paydown		2,915	2,915	2,964	2,956	0	(41)	0	(41)	0	2,915	0	0	0	95	07/01/2021
31410F-ST-3	FNMA POOL NO 888030	5.500% 12/01/36		12/01/2014	Paydown		1,332,479	1,332,479	1,356,579	1,355,499	0	(23,020)	0	(23,020)	0	1,332,479	0	0	0	36,132	12/01/2036
31410F-VW-2	FNMA POOL NO 888129	5.500% 02/01/37		12/01/2014	Paydown		320,914	320,914	320,964	320,918	0	(3)	0	(3)	0	320,914	0	0	0	8,574	02/01/2037
31410F-VX-0	FNMA POOL NO 888130	5.000% 10/01/34		12/01/2014	Paydown		296,715	296,715	302,372	302,067	0	(5,352)	0	(5,352)	0	296,715	0	0	0	7,859	10/01/2034
31410F-YS-8	FNMA POOL NO 888221	5.500% 03/01/37		12/01/2014	Paydown		17,323	17,323	17,632	17,618	0	(295)	0	(295)	0	17,323	0	0	0	473	03/01/2037
31410G-EJ-8	FNMA POOL NO 888537	6.000% 04/01/21		12/01/2014	Paydown		4,729	4,729	4,806	4,791	0	(62)	0	(62)	0	4,729	0	0	0	142	04/01/2021
31410G-GD-9	FNMA POOL NO 888596	6.500% 07/01/37		12/01/2014	Paydown		85,310	85,310	89,762	89,591	0	(4,281)	0	(4,281)	0	85,310	0	0	0	2,788	07/01/2037
31410G-ML-4	FNMA POOL NO 888763	1.955% 10/01/37		12/01/2014	Paydown		209,949	209,949	221,453	221,266	0	(11,317)	0	(11,317)	0	209,949	0	0	0	2,120	10/01/2037
31410G-YE-7	FNMA POOL NO 889109	5.000% 01/01/23		12/01/2014	Paydown		474,763	474,763	500,875	497,519	0	(22,756)	0	(22,756)	0	474,763	0	0	0	11,735	01/01/2023
31410K-GR-9	FNMA POOL NO 889508	6.500% 10/01/37		12/01/2014	Paydown		34,768	34,768	36,511	36,445	0	(1,678)	0	(1,678)	0	34,768	0	0	0	1,097	10/01/2037

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31410K-JR-6	FNMA POOL NO 889572	5.500% 06/01/38		12/01/2014	Paydown		14,247	14,247	14,496	14,485	0	(238)	0	(238)	0	14,247	0	0	0	393	06/01/2038
31410K-JY-1	FNMA POOL NO 889579	6.000% 05/01/38		12/01/2014	Paydown		9,727,941	9,727,941	9,980,623	9,970,811	0	(242,871)	0	(242,871)	0	9,727,941	0	0	0	283,750	05/01/2038
31410K-JZ-8	FNMA POOL NO 889580	5.500% 06/01/38		12/01/2014	Paydown		137,822	137,822	140,277	140,172	0	(2,350)	0	(2,350)	0	137,822	0	0	0	3,825	06/01/2038
31410K-NW-0	FNMA POOL NO 889705	5.500% 06/01/38		12/01/2014	Paydown		6,068,971	6,068,971	5,939,057	5,942,625	0	126,346	0	126,346	0	6,068,971	0	0	0	168,677	06/01/2038
31410K-NY-6	FNMA POOL NO 889707	6.000% 12/01/35		12/01/2014	Paydown		2,252,014	2,252,014	2,264,329	2,263,429	0	(11,415)	0	(11,415)	0	2,252,014	0	0	0	69,944	12/01/2035
31410K-PT-5	FNMA POOL NO 889734	5.500% 06/01/37		12/01/2014	Paydown		16,225	16,225	16,508	16,496	0	(271)	0	(271)	0	16,225	0	0	0	450	06/01/2037
31410K-XY-5	FNMA POOL NO 889995	5.500% 09/01/38		12/01/2014	Paydown		13,376	13,376	13,609	13,599	0	(224)	0	(224)	0	13,376	0	0	0	366	09/01/2038
31410L-QM-2	FNMA POOL NO 890276	6.000% 10/01/39		12/01/2014	Paydown		65,129	65,129	71,103	70,900	0	(5,770)	0	(5,770)	0	65,129	0	0	0	1,968	10/01/2039
31410M-DS-6	FNMA POOL NO 891213	6.000% 06/01/21		12/01/2014	Paydown		4,228	4,228	4,282	4,268	0	(40)	0	(40)	0	4,228	0	0	0	139	06/01/2021
31410M-L4-0	FNMA POOL NO 891447	6.000% 03/01/21		12/01/2014	Paydown		25,030	25,030	25,293	25,209	0	(179)	0	(179)	0	25,030	0	0	0	816	03/01/2021
31410M-U3-2	FNMA POOL NO 891702	6.500% 07/01/36		12/01/2014	Paydown		2,423	2,423	2,465	2,463	0	(40)	0	(40)	0	2,423	0	0	0	86	07/01/2036
31410N-N4-6	FNMA POOL NO 892411	6.000% 07/01/21		12/01/2014	Paydown		36,322	36,322	36,941	36,810	0	(488)	0	(488)	0	36,322	0	0	0	1,024	07/01/2021
31410P-RR-6	FNMA POOL NO 893396	6.000% 08/01/36		12/01/2014	Paydown		5,998	5,998	6,641	6,630	0	(632)	0	(632)	0	5,998	0	0	0	199	08/01/2036
31410Q-6S-5	FNMA POOL NO 894681	5.500% 11/01/36		12/01/2014	Paydown		198,363	198,363	200,362	200,258	0	(1,896)	0	(1,896)	0	198,363	0	0	0	4,830	11/01/2036
31410Q-UG-4	FNMA POOL NO 894383	6.000% 11/01/21		12/01/2014	Paydown		113,341	113,341	115,234	114,742	0	(1,401)	0	(1,401)	0	113,341	0	0	0	2,762	11/01/2021
31410R-ES-4	FNMA POOL NO 894845	6.000% 09/01/21		12/01/2014	Paydown		20,890	20,890	21,170	21,079	0	(190)	0	(190)	0	20,890	0	0	0	859	09/01/2021
31410R-FD-6	FNMA POOL NO 894864	6.000% 09/01/21		12/01/2014	Paydown		11,243	11,243	11,433	11,377	0	(134)	0	(134)	0	11,243	0	0	0	370	09/01/2021
31410S-A6-4	FNMA POOL NO 895629	6.000% 05/01/21		12/01/2014	Paydown		142,916	142,916	145,356	144,562	0	(1,645)	0	(1,645)	0	142,916	0	0	0	4,905	05/01/2021
31410T-2T-1	FNMA POOL NO 897286	6.000% 08/01/21		12/01/2014	Paydown		10,691	10,691	10,866	10,816	0	(125)	0	(125)	0	10,691	0	0	0	306	08/01/2021
31410T-2W-4	FNMA POOL NO 897289	6.000% 08/01/21		12/01/2014	Paydown		1,097	1,097	1,108	1,105	0	(8)	0	(8)	0	1,097	0	0	0	40	08/01/2021
31410T-C8-6	FNMA POOL NO 896595	6.000% 08/01/21		12/01/2014	Paydown		28,391	28,391	28,755	28,649	0	(257)	0	(257)	0	28,391	0	0	0	986	08/01/2021
31410T-DU-6	FNMA POOL NO 896615	6.000% 09/01/21		12/01/2014	Paydown		340,862	340,862	346,311	344,608	0	(3,745)	0	(3,745)	0	340,862	0	0	0	9,967	09/01/2021
31410T-EA-9	FNMA POOL NO 896629	5.500% 10/01/21		12/01/2014	Paydown		134,485	134,485	146,565	145,295	0	(10,810)	0	(10,810)	0	134,485	0	0	0	4,045	10/01/2021
31410T-EU-5	FNMA POOL NO 896647	6.000% 03/01/21		12/01/2014	Paydown		49,366	49,366	50,200	49,902	0	(536)	0	(536)	0	49,366	0	0	0	1,612	03/01/2021
31410T-EV-3	FNMA POOL NO 896648	6.000% 03/01/21		12/01/2014	Paydown		134,782	134,782	136,978	136,310	0	(1,529)	0	(1,529)	0	134,782	0	0	0	3,712	03/01/2021
31410T-L2-9	FNMA POOL NO 896845	5.000% 02/01/22		12/01/2014	Paydown		342	342	331	333	0	9	0	9	0	342	0	0	0	9	02/01/2022
31410T-ME-2	FNMA POOL NO 896857	5.500% 03/01/22		12/01/2014	Paydown		288,521	288,521	314,257	311,998	0	(23,477)	0	(23,477)	0	288,521	0	0	0	7,581	03/01/2022
31410T-VW-2	FNMA POOL NO 897129	6.500% 09/01/36		12/01/2014	Paydown		39,189	39,189	41,154	41,073	0	(1,885)	0	(1,885)	0	39,189	0	0	0	1,005	09/01/2036
31410T-ZM-0	FNMA POOL NO 897248	6.000% 11/01/36		12/01/2014	Paydown		317,426	317,426	330,719	330,143	0	(12,717)	0	(12,717)	0	317,426	0	0	0	10,977	11/01/2036
31410U-CW-0	FNMA POOL NO 897485	6.000% 11/01/36		12/01/2014	Paydown		132,207	132,207	134,191	134,068	0	(1,861)	0	(1,861)	0	132,207	0	0	0	2,905	11/01/2036
31410U-NH-1	FNMA POOL NO 897792	6.000% 09/01/36		12/01/2014	Paydown		116,012	116,012	115,106	115,122	0	890	0	890	0	116,012	0	0	0	3,389	09/01/2036
31410U-UG-5	FNMA POOL NO 897983	6.000% 06/01/21		12/01/2014	Paydown		1,030	1,030	1,047	1,041	0	(11)	0	(11)	0	1,030	0	0	0	34	06/01/2021
31410V-5J-5	FNMA POOL NO 899149	6.500% 04/01/37		12/01/2014	Paydown		25,199	25,199	25,633	25,611	0	(412)	0	(412)	0	25,199	0	0	0	731	04/01/2037
31410V-ZE-3	FNMA POOL NO 899041	6.000% 02/01/22		12/01/2014	Paydown		9,698	9,698	9,829	9,790	0	(92)	0	(92)	0	9,698	0	0	0	319	02/01/2022
31410W-BA-5	FNMA POOL NO 899233	6.000% 03/01/22		12/01/2014	Paydown		23,212	23,212	23,447	23,378	0	(166)	0	(166)	0	23,212	0	0	0	601	03/01/2022
31410W-CD-8	FNMA POOL NO 899268	6.000% 04/01/22		12/01/2014	Paydown		27,035	27,035	27,308	27,214	0	(179)	0	(179)	0	27,035	0	0	0	773	04/01/2022
31410W-HU-5	FNMA POOL NO 899443	6.000% 06/01/22		12/01/2014	Paydown		3,289	3,289	3,322	3,313	0	(24)	0	(24)	0	3,289	0	0	0	82	06/01/2022
31410W-TS-7	FNMA POOL NO 899761	6.000% 08/01/22		12/01/2014	Paydown		137,487	137,487	139,710	139,177	0	(1,689)	0	(1,689)	0	137,487	0	0	0	5,236	08/01/2022
31410X-VS-2	FNMA POOL NO 900725	6.000% 08/01/21		12/01/2014	Paydown		124,550	124,550	126,652	126,002	0	(1,452)	0	(1,452)	0	124,550	0	0	0	2,941	08/01/2021
31410X-YC-4	FNMA POOL NO 900807	6.000% 12/01/21		12/01/2014	Paydown		7,563	7,563	7,691	7,645	0	(82)	0	(82)	0	7,563	0	0	0	181	12/01/2021
31410Y-VJ-0	FNMA POOL NO 901617	6.000% 11/01/21		12/01/2014	Paydown		30,620	30,620	32,948	32,686	0	(2,066)	0	(2,066)	0	30,620	0	0	0	1,005	11/01/2021
31411A-EZ-4	FNMA POOL NO 902052	6.000% 11/01/21		12/01/2014	Paydown		58,990	58,990	59,908	59,548	0	(558)	0	(558)	0	58,990	0	0	0	2,391	11/01/2021
31411A-JU-0	FNMA POOL NO 902175	6.500% 11/01/36		12/01/2014	Paydown		28,796	28,796	29,292	29,268	0	(472)	0	(472)	0	28,796	0	0	0	1,042	11/01/2036
31411B-B6-9	FNMA POOL NO 902861	5.000% 12/01/36		12/01/2014	Paydown		711	711	671	673	0	39	0	39	0	711	0	0	0	19	12/01/2036
31411B-H7-1	FNMA POOL NO 903054	5.000% 12/01/36		12/01/2014	Paydown		33,459	33,459	31,573	31,649	0	1,809	0	1,809	0	33,459	0	0	0	971	12/01/2036
31411B-TL-7	FNMA POOL NO 903355	6.000% 10/01/21		12/01/2014	Paydown		5,432	5,432	5,524	5,498	0	(66)	0	(66)	0	5,432	0	0	0	167	10/01/2021
31411C-CU-3	FNMA POOL NO 903783	6.000% 10/01/21		12/01/2014	Paydown		44,467	44,467	45,196	44,939	0	(473)	0	(473)	0	44,467	0	0	0	1,756	10/01/2021
31411D-2A-6	FNMA POOL NO 905369	6.000% 12/01/21		12/01/2014	Paydown		8,205	8,205	8,346	8,309	0	(104)	0	(104)	0	8,205	0	0	0	269	12/01/2021
31411D-B8-1	FNMA POOL NO 904663	6.000% 11/01/21		12/01/2014	Paydown		82,808	82,808	89,105	88,320	0	(5,512)	0	(5,512)	0	82,808	0	0	0	2,872	11/01/2021
31411D-CL-1	FNMA POOL NO 904675	6.500% 12/01/36		12/01/2014	Paydown		18,684	18,684	19,006	18,990	0	(306)	0	(306)	0	18,684	0	0	0	429	12/01/2036
31411D-TD-1	FNMA POOL NO 905148	6.000% 02/01/37		12/01/2014	Paydown		542,311	542,311	567,393	566,424	0	(24,113)	0	(24,113)	0	542,311	0	0	0	13,823	02/01/2037
31411D-ZS-1	FNMA POOL NO 905353	6.000% 11/01/21		12/01/2014	Paydown		2,694	2,694	2,739	2,726	0	(32)	0	(32)	0	2,694	0	0	0	94	11/01/2021
31411E-KS-5	FNMA POOL NO 905805	5.500% 01/01/37		12/01/2014	Paydown		3,413	3,413	3,343	3,346	0	67	0	67	0	3,413	0	0	0	101	01/01/2037
31411E-L4-7	FNMA POOL NO 905847	6.500% 01/01/37		12/01/2014	Paydown		1,154	1,154	1,173	1,172	0	(19)	0	(19)	0	1,154	0	0	0	40	01/01/2037
31411E-X8-5	FNMA POOL NO 906203	5.000% 01/01/37		12/01/2014	Paydown		19,003	19,003	17,931	17,975	0	1,027	0	1,027	0	19,003	0	0	0	576	01/01/2037
31411E-Y6-8	FNMA POOL NO 906233	5.500% 01/01/37		12/01/2014	Paydown		13,808	13,808	14,054	14,043	0	(235)	0	(235)	0	13,808	0	0	0	394	01/01/2037
31411F-HX-5	FNMA POOL NO 906646	6.000% 11/01/21		12/01/2014	Paydown		12,703	12,703	12,874	12,834	0	(131)	0	(131)	0	12,703	0	0	0	403	11/01/2021
31411F-MA-9	FNMA POOL NO 906753	6.000% 12/01/36		12/01/2014	Paydown		349,445	349,445	354,687	354,408	0	(4,962)	0	(4,962)	0	349,445	0	0	0	6,776	12/01/2036

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31411G-TG-7	FNMA POOL NO 907851	5.500% 02/01/22		12/01/2014	Paydown		12,269	12,269	13,364	13,280	0	(1,011)	0	(1,011)	0	12,269	0	0	0	369	02/01/2022
31411J-TX-4	FNMA POOL NO 909666	5.500% 02/01/37		12/01/2014	Paydown		112,587	112,587	110,283	110,370	0	2,218	0	2,218	0	112,587	0	0	0	3,252	02/01/2037
31411J-WF-9	FNMA POOL NO 909746	5.500% 02/01/37		12/01/2014	Paydown		956,054	956,054	1,046,270	1,044,445	0	(88,390)	0	(88,390)	0	956,054	0	0	0	26,076	02/01/2037
31411K-D2-6	FNMA POOL NO 910121	6.500% 03/01/37		12/01/2014	Paydown		68,541	68,541	69,721	69,666	0	(1,125)	0	(1,125)	0	68,541	0	0	0	2,996	03/01/2037
31411K-LQ-4	FNMA POOL NO 910335	6.500% 03/01/37		12/01/2014	Paydown		209,070	209,070	212,434	212,393	0	(3,322)	0	(3,322)	0	209,070	0	0	0	6,469	03/01/2037
31411K-NJ-8	FNMA POOL NO 910393	6.500% 03/01/37		12/01/2014	Paydown		42,394	42,394	43,124	43,090	0	(696)	0	(696)	0	42,394	0	0	0	1,310	03/01/2037
31411R-VT-2	FNMA POOL NO 913326	6.000% 04/01/22		12/01/2014	Paydown		16,935	16,935	17,163	17,087	0	(152)	0	(152)	0	16,935	0	0	0	555	04/01/2022
31411S-6T-8	FNMA POOL NO 914482	5.500% 03/01/37		12/01/2014	Paydown		451,733	451,733	495,993	495,048	0	(43,315)	0	(43,315)	0	451,733	0	0	0	10,378	03/01/2037
31411S-7M-2	FNMA POOL NO 914500	6.000% 03/01/37		12/01/2014	Paydown		253,694	253,694	263,921	263,415	0	(9,721)	0	(9,721)	0	253,694	0	0	0	7,319	03/01/2037
31411U-RN-3	FNMA POOL NO 914993	6.500% 04/01/37		12/01/2014	Paydown		785	785	799	798	0	(13)	0	(13)	0	785	0	0	0	29	04/01/2037
31411U-WP-2	FNMA POOL NO 915154	5.000% 04/01/37		12/01/2014	Paydown		4,736	4,736	5,040	5,030	0	(294)	0	(294)	0	4,736	0	0	0	125	04/01/2037
31411V-S2-6	FNMA POOL NO 915937	5.000% 03/01/22		12/01/2014	Paydown		21,464	21,464	20,881	20,962	0	502	0	502	0	21,464	0	0	0	504	03/01/2022
31411V-US-6	FNMA POOL NO 915993	6.000% 03/01/22		12/01/2014	Paydown		15,063	15,063	15,215	15,185	0	(122)	0	(122)	0	15,063	0	0	0	470	03/01/2022
31411W-YM-3	FNMA POOL NO 917016	6.000% 04/01/22		12/01/2014	Paydown		32,961	32,961	33,404	33,257	0	(295)	0	(295)	0	32,961	0	0	0	592	04/01/2022
31411X-RM-9	FNMA POOL NO 917692	6.000% 05/01/22		12/01/2014	Paydown		26,529	26,529	26,798	26,710	0	(181)	0	(181)	0	26,529	0	0	0	825	05/01/2022
31411X-RN-7	FNMA POOL NO 917693	6.000% 04/01/22		12/01/2014	Paydown		133,873	133,873	136,070	135,365	0	(1,492)	0	(1,492)	0	133,873	0	0	0	3,918	04/01/2022
31411X-U4-5	FNMA POOL NO 917803	6.500% 05/01/37		12/01/2014	Paydown		48,202	48,202	49,339	49,287	0	(1,085)	0	(1,085)	0	48,202	0	0	0	1,081	05/01/2037
31411Y-JP-9	FNMA POOL NO 918370	5.500% 05/01/37		12/01/2014	Paydown		42,750	42,750	43,512	43,478	0	(728)	0	(728)	0	42,750	0	0	0	1,088	05/01/2037
31411Y-JR-5	FNMA POOL NO 918372	6.500% 05/01/37		12/01/2014	Paydown		38,502	38,502	39,165	39,134	0	(632)	0	(632)	0	38,502	0	0	0	1,340	05/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	6.000% 04/01/37		12/02/2014	Merrill Lynch,Pierce,Fenner &		1,247,626	1,096,061	1,079,963	1,080,421	0	(154)	0	(154)	0	1,080,268	0	167,358	167,358	66,494	04/01/2037
31411Y-Z3-0	FNMA POOL NO 918862	6.000% 04/01/37		12/01/2014	Paydown		391,599	391,599	385,848	386,012	0	5,588	0	5,588	0	391,599	0	0	0	11,284	04/01/2037
31412A-DE-1	FNMA POOL NO 919101	6.000% 04/01/22		12/01/2014	Paydown		160,885	160,885	163,611	162,889	0	(2,005)	0	(2,005)	0	160,885	0	0	0	6,562	04/01/2022
31412D-MM-7	FNMA POOL NO 922064	5.500% 02/01/37		12/01/2014	Paydown		19,188	19,188	19,530	19,515	0	(327)	0	(327)	0	19,188	0	0	0	551	02/01/2037
31412E-CT-1	FNMA POOL NO 922682	2.516% 10/01/33		12/01/2014	Paydown		16,708	16,708	16,624	16,627	0	81	0	81	0	16,708	0	0	0	237	10/01/2033
31412F-KV-4	FNMA POOL NO 923808	6.000% 04/01/22		12/01/2014	Paydown		96,580	96,580	98,193	97,711	0	(1,131)	0	(1,131)	0	96,580	0	0	0	1,469	04/01/2022
31412F-TC-7	FNMA POOL NO 924047	6.500% 05/01/37		12/02/2014	Stephens Inc.		671,500	583,913	596,093	595,541	0	467	0	467	0	596,007	0	75,493	75,493	38,376	05/01/2037
31412F-TC-7	FNMA POOL NO 924047	6.500% 05/01/37		12/01/2014	Paydown		106,024	106,024	108,236	108,136	0	(2,111)	0	(2,111)	0	106,024	0	0	0	1,008	05/01/2037
31412G-SJ-1	FNMA POOL NO 924921	6.000% 08/01/37		12/01/2014	Paydown		413,161	413,161	419,358	419,045	0	(5,884)	0	(5,884)	0	413,161	0	0	0	11,110	08/01/2037
31412L-CQ-1	FNMA POOL NO 928079	6.000% 01/01/37		12/01/2014	Paydown		209,510	209,510	209,838	209,781	0	(270)	0	(270)	0	209,510	0	0	0	6,333	01/01/2037
31412L-LK-4	FNMA POOL NO 928330	6.500% 04/01/37		12/01/2014	Paydown		130,674	130,674	137,228	136,967	0	(6,294)	0	(6,294)	0	130,674	0	0	0	3,323	04/01/2037
31412L-MC-1	FNMA POOL NO 928355	6.000% 06/01/22		12/01/2014	Paydown		66,460	66,460	67,576	67,329	0	(869)	0	(869)	0	66,460	0	0	0	1,914	06/01/2022
31412L-SP-6	FNMA POOL NO 928526	6.000% 07/01/22		12/01/2014	Paydown		60,819	60,819	61,846	61,509	0	(690)	0	(690)	0	60,819	0	0	0	2,120	07/01/2022
31412L-VD-9	FNMA POOL NO 928612	6.000% 08/01/22		12/01/2014	Paydown		58,983	58,983	59,910	59,693	0	(709)	0	(709)	0	58,983	0	0	0	1,754	08/01/2022
31412L-WK-2	FNMA POOL NO 928650	6.000% 08/01/37		12/01/2014	Paydown		702,623	702,623	713,163	712,630	0	(10,006)	0	(10,006)	0	702,623	0	0	0	21,177	08/01/2037
31412L-WS-5	FNMA POOL NO 928657	6.500% 09/01/37		12/01/2014	Paydown		185,939	185,939	190,239	190,043	0	(4,103)	0	(4,103)	0	185,939	0	0	0	5,751	09/01/2037
31412L-WW-6	FNMA POOL NO 928661	6.500% 09/01/37		12/01/2014	Paydown		167,030	167,030	175,407	175,084	0	(8,054)	0	(8,054)	0	167,030	0	0	0	4,429	09/01/2037
31412L-YW-4	FNMA POOL NO 928725	6.000% 09/01/37		12/01/2014	Paydown		381,553	381,553	384,385	384,213	0	(2,660)	0	(2,660)	0	381,553	0	0	0	11,034	09/01/2037
31412L-ZL-7	FNMA POOL NO 928747	6.500% 09/01/37		12/01/2014	Paydown		12,028	12,028	12,632	12,608	0	(580)	0	(580)	0	12,028	0	0	0	163	09/01/2037
31412N-SL-1	FNMA POOL NO 930323	6.000% 12/01/38		12/01/2014	Paydown		15,196	15,196	16,723	16,717	0	(1,521)	0	(1,521)	0	15,196	0	0	0	416	12/01/2038
31412N-TU-0	FNMA POOL NO 930363	6.500% 01/01/39		12/01/2014	Paydown		3,382	3,382	3,551	3,545	0	(163)	0	(163)	0	3,382	0	0	0	119	01/01/2039
31412P-BN-0	FNMA POOL NO 930745	4.000% 03/01/39		12/01/2014	Paydown		15,487	15,487	15,780	15,770	0	(282)	0	(282)	0	15,487	0	0	0	378	03/01/2039
31412P-GM-7	FNMA POOL NO 930904	4.500% 04/01/24		12/01/2014	Paydown		520,407	520,407	558,173	555,452	0	(35,045)	0	(35,045)	0	520,407	0	0	0	12,690	04/01/2024
31412Q-5M-7	FNMA POOL NO 932452	4.000% 02/01/25		12/01/2014	Paydown		259,309	259,309	275,415	274,044	0	(14,735)	0	(14,735)	0	259,309	0	0	0	6,292	02/01/2025
31412Q-XB-0	FNMA POOL NO 932274	4.500% 12/01/39		12/01/2014	Paydown		308,508	308,508	316,076	315,810	0	(7,302)	0	(7,302)	0	308,508	0	0	0	8,232	12/01/2039
31412S-A3-9	FNMA POOL NO 933026	6.500% 10/01/37		12/01/2014	Paydown		300,380	300,380	305,554	305,319	0	(4,939)	0	(4,939)	0	300,380	0	0	0	9,087	10/01/2037
31412S-B7-9	FNMA POOL NO 933062	6.500% 10/01/37		12/01/2014	Paydown		47,085	47,085	49,447	49,358	0	(2,273)	0	(2,273)	0	47,085	0	0	0	1,692	10/01/2037
31412S-BU-8	FNMA POOL NO 933051	6.500% 10/01/37		12/01/2014	Paydown		2,562	2,562	2,606	2,604	0	(42)	0	(42)	0	2,562	0	0	0	94	10/01/2037
31412S-PS-8	FNMA POOL NO 933433	5.000% 03/01/38		12/01/2014	Paydown		833	833	886	884	0	(52)	0	(52)	0	833	0	0	0	20	03/01/2038
31412T-MH-3	FNMA POOL NO 934260	6.000% 06/01/38		12/01/2014	Paydown		1,021,286	1,021,286	1,064,053	1,062,121	0	(40,835)	0	(40,835)	0	1,021,286	0	0	0	29,508	06/01/2038
31412T-QN-6	FNMA POOL NO 934361	5.500% 08/01/38		12/01/2014	Paydown		229,126	229,126	250,733	250,437	0	(21,310)	0	(21,310)	0	229,126	0	0	0	12,493	08/01/2038
31412T-TW-3	FNMA POOL NO 934465	5.000% 09/01/23		12/01/2014	Paydown		129,191	129,191	125,255	125,608	0	3,583	0	3,583	0	129,191	0	0	0	2,225	09/01/2023
31412T-XL-2	FNMA POOL NO 934583	6.000% 10/01/38		12/01/2014	Paydown		32,103	32,103	35,048	34,941	0	(2,838)	0	(2,838)	0	32,103	0	0	0	849	10/01/2038
31412U-F3-9	FNMA POOL NO 934986	4.000% 02/01/39		12/01/2014	Paydown		9,177	9,177	9,350	9,344	0	(168)	0	(168)	0	9,177	0	0	0	203	02/01/2039
31412U-MZ-0	FNMA POOL NO 935176	6.500% 05/01/39		12/01/2014	Paydown		2,753	2,753	2,897	2,892	0	(139)	0	(139)	0	2,753	0	0	0	98	05/01/2039
31412V-JX-7	FNMA POOL NO 935978	4.000% 05/01/25		12/01/2014	Paydown		1,304,745	1,304,745	1,385,782	1,379,908	0	(75,163)	0	(75,163)	0	1,304,745	0	0	0	24,615	05/01/2025
31412W-VT-0	FNMA POOL NO 937226	6.000% 05/01/22		12/01/2014	Paydown		81,612	81,612	82,437	82,171	0	(559)	0	(559)	0	81,612	0	0	0	1,372	05/01/2022
31412X-4T-8	FNMA POOL NO 938334	6.000% 07/01/22		12/01/2014	Paydown		446,938	446,938	480,654	477,692	0	(30,754)	0	(30,754)	0	446,938	0	0	0	16,457	07/01/2022

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412X-D7-6	FNMA POOL NO 937626	6.500% 06/01/37		12/01/2014	Paydown		10,511	10,511	10,681	10,679	0	(168)	0	(168)	0	10,511	0	0	0	275	06/01/2037
31412X-FP-4	FNMA POOL NO 937674	6.500% 06/01/37		12/01/2014	Paydown		101,649	101,649	103,250	103,236	0	(1,586)	0	(1,586)	0	101,649	0	0	0	4,096	06/01/2037
31412X-M5-0	FNMA POOL NO 937880	5.500% 07/01/37		12/01/2014	Paydown		12,827	12,827	13,056	13,046	0	(219)	0	(219)	0	12,827	0	0	0	357	07/01/2037
31412X-NX-8	FNMA POOL NO 937906	5.500% 07/01/37		12/01/2014	Paydown		45,665	45,665	46,479	46,444	0	(778)	0	(778)	0	45,665	0	0	0	1,218	07/01/2037
31412Y-AK-8	FNMA POOL NO 938410	6.000% 07/01/22		12/01/2014	Paydown		329,073	329,073	353,897	351,872	0	(22,799)	0	(22,799)	0	329,073	0	0	0	14,158	07/01/2022
31412Y-B3-5	FNMA POOL NO 938458	6.000% 07/01/22		12/01/2014	Paydown		679,701	679,701	730,975	726,809	0	(47,108)	0	(47,108)	0	679,701	0	0	0	22,573	07/01/2022
31412Y-GD-8	FNMA POOL NO 938596	6.000% 05/01/22		12/01/2014	Paydown		9,235	9,235	9,328	9,301	0	(66)	0	(66)	0	9,235	0	0	0	302	05/01/2022
31412Y-Q5-4	FNMA POOL NO 938876	6.000% 06/01/37		12/01/2014	Paydown		123,539	123,539	125,392	125,292	0	(1,753)	0	(1,753)	0	123,539	0	0	0	5,463	06/01/2037
31413A-6J-7	FNMA POOL NO 940173	6.500% 06/01/37		12/01/2014	Paydown		28,241	28,241	28,728	28,701	0	(459)	0	(459)	0	28,241	0	0	0	1,056	06/01/2037
31413A-E9-0	FNMA POOL NO 939460	6.000% 06/01/22		12/01/2014	Paydown		138,502	138,502	140,594	140,042	0	(1,540)	0	(1,540)	0	138,502	0	0	0	5,760	06/01/2022
31413A-JU-8	FNMA POOL NO 939575	5.500% 07/01/22		12/01/2014	Paydown		47,302	47,302	51,521	51,153	0	(3,851)	0	(3,851)	0	47,302	0	0	0	1,404	07/01/2022
31413A-UC-5	FNMA POOL NO 939879	6.000% 06/01/22		12/01/2014	Paydown		9,038	9,038	9,191	9,144	0	(106)	0	(106)	0	9,038	0	0	0	297	06/01/2022
31413A-VH-3	FNMA POOL NO 939916	6.500% 06/01/37		12/01/2014	Paydown		398	398	405	404	0	(7)	0	(7)	0	398	0	0	0	14	06/01/2037
31413B-3K-5	FNMA POOL NO 941002	6.000% 06/01/22		12/01/2014	Paydown		55,433	55,433	56,368	56,063	0	(630)	0	(630)	0	55,433	0	0	0	1,847	06/01/2022
31413B-C5-8	FNMA POOL NO 940292	6.000% 01/01/21		12/01/2014	Paydown		31,420	31,420	31,896	31,730	0	(310)	0	(310)	0	31,420	0	0	0	1,037	01/01/2021
31413B-E7-2	FNMA POOL NO 940358	6.000% 06/01/37		12/01/2014	Paydown		373,500	373,500	379,102	378,778	0	(5,278)	0	(5,278)	0	373,500	0	0	0	10,759	06/01/2037
31413B-HZ-7	FNMA POOL NO 940448	6.000% 06/01/22		12/01/2014	Paydown		11,099	11,099	11,211	11,186	0	(87)	0	(87)	0	11,099	0	0	0	186	06/01/2022
31413B-SH-5	FNMA POOL NO 940720	6.500% 10/01/37		12/01/2014	Paydown		13,137	13,137	13,364	13,353	0	(216)	0	(216)	0	13,137	0	0	0	124	10/01/2037
31413B-VL-2	FNMA POOL NO 940819	6.000% 07/01/22		12/01/2014	Paydown		78,457	78,457	79,248	79,005	0	(549)	0	(549)	0	78,457	0	0	0	1,600	07/01/2022
31413B-VM-0	FNMA POOL NO 940820	6.000% 07/01/22		12/01/2014	Paydown		4,830	4,830	4,879	4,871	0	(41)	0	(41)	0	4,830	0	0	0	159	07/01/2022
31413B-XN-6	FNMA POOL NO 940885	6.000% 06/01/37		12/01/2014	Paydown		15,410	15,410	16,824	16,777	0	(1,367)	0	(1,367)	0	15,410	0	0	0	378	06/01/2037
31413C-4L-0	FNMA POOL NO 941927	6.000% 07/01/37		12/01/2014	Paydown		646,220	646,220	655,913	655,274	0	(9,054)	0	(9,054)	0	646,220	0	0	0	16,155	07/01/2037
31413C-R3-5	FNMA POOL NO 941606	4.000% 12/01/40		12/01/2014	Paydown		110,658	110,658	112,750	112,646	0	(1,988)	0	(1,988)	0	110,658	0	0	0	2,445	12/01/2040
31413C-ZG-7	FNMA POOL NO 941843	6.500% 07/01/37		12/01/2014	Paydown		386,738	386,738	395,862	395,428	0	(8,690)	0	(8,690)	0	386,738	0	0	0	12,186	07/01/2037
31413D-2T-3	FNMA POOL NO 942786	6.000% 08/01/37		12/01/2014	Paydown		195,294	195,294	198,224	198,073	0	(2,779)	0	(2,779)	0	195,294	0	0	0	5,541	08/01/2037
31413D-5W-3	FNMA POOL NO 942861	6.000% 08/01/37		12/01/2014	Paydown		565,110	565,110	626,414	625,446	0	(60,337)	0	(60,337)	0	565,110	0	0	0	9,821	08/01/2037
31413D-BQ-9	FNMA POOL NO 942047	6.000% 07/01/22		12/01/2014	Paydown		875,389	875,389	941,426	935,648	0	(60,259)	0	(60,259)	0	875,389	0	0	0	23,959	07/01/2022
31413D-D2-0	FNMA POOL NO 942121	6.000% 07/01/22		12/01/2014	Paydown		457,774	457,774	492,307	489,069	0	(31,295)	0	(31,295)	0	457,774	0	0	0	16,448	07/01/2022
31413D-QW-0	FNMA POOL NO 942469	6.000% 07/01/37		12/01/2014	Paydown		350,724	350,724	388,771	388,200	0	(37,476)	0	(37,476)	0	350,724	0	0	0	17,100	07/01/2037
31413F-7C-0	FNMA POOL NO 944691	6.500% 07/01/37		12/01/2014	Paydown		69,495	69,495	70,692	70,629	0	(1,134)	0	(1,134)	0	69,495	0	0	0	1,701	07/01/2037
31413F-DV-1	FNMA POOL NO 943916	6.500% 08/01/37		12/01/2014	Paydown		840	840	855	854	0	(14)	0	(14)	0	840	0	0	0	30	08/01/2037
31413F-U6-7	FNMA POOL NO 944405	6.000% 08/01/22		12/01/2014	Paydown		6,803	6,803	6,895	6,868	0	(64)	0	(64)	0	6,803	0	0	0	225	08/01/2022
31413G-A8-3	FNMA POOL NO 944731	6.500% 07/01/37		12/01/2014	Paydown		1,164	1,164	1,222	1,220	0	(56)	0	(56)	0	1,164	0	0	0	42	07/01/2037
31413G-H9-4	FNMA POOL NO 944956	6.000% 07/01/22		12/01/2014	Paydown		59,201	59,201	60,174	60,001	0	(800)	0	(800)	0	59,201	0	0	0	1,119	07/01/2022
31413G-JA-9	FNMA POOL NO 944957	6.000% 07/01/22		12/01/2014	Paydown		161,525	161,525	164,323	163,821	0	(2,296)	0	(2,296)	0	161,525	0	0	0	3,940	07/01/2022
31413H-WQ-7	FNMA POOL NO 946255	6.500% 09/01/37		12/01/2014	Paydown		37,664	37,664	39,553	39,481	0	(1,817)	0	(1,817)	0	37,664	0	0	0	1,471	09/01/2037
31413H-YJ-1	FNMA POOL NO 946313	6.500% 09/01/37		12/01/2014	Paydown		60,478	60,478	61,520	61,468	0	(990)	0	(990)	0	60,478	0	0	0	1,999	09/01/2037
31413J-LG-7	FNMA POOL NO 946827	6.500% 09/01/37		12/01/2014	Paydown		82,754	82,754	84,180	84,107	0	(1,352)	0	(1,352)	0	82,754	0	0	0	1,566	09/01/2037
31413J-UF-9	FNMA POOL NO 947082	6.500% 10/01/37		12/01/2014	Paydown		309,824	309,824	314,942	314,880	0	(5,056)	0	(5,056)	0	309,824	0	0	0	8,762	10/01/2037
31413J-XY-5	FNMA POOL NO 947195	6.500% 10/01/37		12/01/2014	Paydown		133,133	133,133	136,212	136,077	0	(2,944)	0	(2,944)	0	133,133	0	0	0	2,675	10/01/2037
31413J-Y5-7	FNMA POOL NO 947232	6.500% 10/01/37		12/01/2014	Paydown		932,553	932,553	954,118	953,090	0	(20,537)	0	(20,537)	0	932,553	0	0	0	25,509	10/01/2037
31413J-ZJ-6	FNMA POOL NO 947245	6.000% 10/01/37		12/01/2014	Paydown		327,097	327,097	362,581	362,085	0	(34,987)	0	(34,987)	0	327,097	0	0	0	9,275	10/01/2037
31413J-ZQ-0	FNMA POOL NO 947251	6.000% 10/01/37		12/01/2014	Paydown		443,219	443,219	449,867	449,530	0	(6,311)	0	(6,311)	0	443,219	0	0	0	18,222	10/01/2037
31413L-D5-5	FNMA POOL NO 948424	6.500% 09/01/37		12/01/2014	Paydown		152,546	152,546	155,174	155,008	0	(2,462)	0	(2,462)	0	152,546	0	0	0	3,325	09/01/2037
31413L-LP-2	FNMA POOL NO 948634	6.500% 08/01/37		12/01/2014	Paydown		71,697	71,697	73,388	73,309	0	(1,612)	0	(1,612)	0	71,697	0	0	0	2,381	08/01/2037
31413M-HH-3	FNMA POOL NO 949432	4.500% 05/01/23		12/01/2014	Paydown		540,284	540,284	580,385	576,225	0	(35,941)	0	(35,941)	0	540,284	0	0	0	14,227	05/01/2023
31413M-M9-5	FNMA POOL NO 949584	6.000% 09/01/22		12/01/2014	Paydown		5,329	5,329	5,419	5,397	0	(68)	0	(68)	0	5,329	0	0	0	175	09/01/2022
31413N-F8-3	FNMA POOL NO 950291	6.000% 07/01/22		12/01/2014	Paydown		70,337	70,337	71,299	71,055	0	(718)	0	(718)	0	70,337	0	0	0	2,281	07/01/2022
31413N-HR-9	FNMA POOL NO 950340	6.500% 11/01/37		12/01/2014	Paydown		806,261	806,261	825,284	823,954	0	(17,693)	0	(17,693)	0	806,261	0	0	0	38,608	11/01/2037
31413N-TF-2	FNMA POOL NO 950650	6.000% 08/01/22		12/01/2014	Paydown		368,740	368,740	374,879	373,245	0	(4,506)	0	(4,506)	0	368,740	0	0	0	12,890	08/01/2022
31413N-VL-6	FNMA POOL NO 950719	6.500% 10/01/37		12/01/2014	Paydown		177,687	177,687	186,599	186,262	0	(8,575)	0	(8,575)	0	177,687	0	0	0	5,396	10/01/2037
31413N-Y8-2	FNMA POOL NO 950835	6.000% 09/01/37		12/01/2014	Paydown		2,403,167	2,403,167	2,439,214	2,437,362	0	(34,195)	0	(34,195)	0	2,403,167	0	0	0	71,436	09/01/2037
31413N-ZE-8	FNMA POOL NO 950841	6.500% 09/01/37		12/01/2014	Paydown		214,559	214,559	219,521	219,294	0	(4,735)	0	(4,735)	0	214,559	0	0	0	6,362	09/01/2037
31413Q-2J-6	FNMA POOL NO 952677	6.500% 09/01/37		12/01/2014	Paydown		2,048	2,048	2,151	2,147	0	(99)	0	(99)	0	2,048	0	0	0	72	09/01/2037
31413Q-SA-7	FNMA POOL NO 952413	6.500% 09/01/37		12/01/2014	Paydown		40,662	40,662	41,363	41,330	0	(668)	0	(668)	0	40,662	0	0	0	2,379	09/01/2037
31413R-2K-1	FNMA POOL NO 953578	6.500% 11/01/37		12/01/2014	Paydown		663,898	663,898	679,562	678,783	0	(14,885)	0	(14,885)	0	663,898	0	0	0	18,732	11/01/2037
31413R-Q7-4	FNMA POOL NO 953278	6.500% 10/01/37		12/01/2014	Paydown		253,258	253,258	259,115	258,840	0	(5,582)	0	(5,582)	0	253,258	0	0	0	9,086	10/01/2037
31413T-PX-4	FNMA POOL NO 955038	6.000% 10/01/37		12/01/2014	Paydown		2,706	2,706	2,746	2,744	0	(39)	0	(39)	0	2,706	0	0	0	89	10/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31413T-ZA-3	FNMA POOL NO 955337 5.500% 02/01/23		12/01/2014	Paydown		47,848	47,848	52,088	51,782	0	(3,934)	0	(3,934)	0	47,848	0	0	0	826	02/01/2023
31413T-ZB-1	FNMA POOL NO 955338 5.500% 02/01/23		12/01/2014	Paydown		124,251	124,251	135,262	134,028	0	(9,777)	0	(9,777)	0	124,251	0	0	0	2,747	02/01/2023
31413X-EE-9	FNMA POOL NO 958333 4.325% 12/01/19		12/01/2014	Paydown		55,002	55,002	54,916	54,887	0	114	0	114	0	55,002	0	0	0	1,311	12/01/2019
31413X-TS-2	FNMA POOL NO 958761 4.475% 05/01/19		12/01/2014	Paydown		94,281	94,281	105,695	102,911	0	(8,630)	0	(8,630)	0	94,281	0	0	0	2,326	05/01/2019
31413X-UA-9	FNMA POOL NO 958777 4.430% 05/01/19		12/01/2014	Paydown		264,830	264,830	269,382	267,229	0	(2,399)	0	(2,399)	0	264,830	0	0	0	6,464	05/01/2019
31414A-MH-2	FNMA POOL NO 960360 5.500% 11/01/22		12/01/2014	Paydown		31,153	31,153	33,932	33,714	0	(2,561)	0	(2,561)	0	31,153	0	0	0	929	11/01/2022
31414C-2W-7	FNMA POOL NO 962589 5.500% 04/01/38		12/01/2014	Paydown		44,687	44,687	48,206	48,096	0	(3,409)	0	(3,409)	0	44,687	0	0	0	1,389	04/01/2038
31414C-GW-2	FNMA POOL NO 962013 5.500% 03/01/38		12/01/2014	Paydown		267,351	267,351	293,729	293,194	0	(25,843)	0	(25,843)	0	267,351	0	0	0	6,243	03/01/2038
31414C-GX-0	FNMA POOL NO 962014 6.000% 03/01/38		12/01/2014	Paydown		10,918	10,918	12,126	12,109	0	(1,190)	0	(1,190)	0	10,918	0	0	0	358	03/01/2038
31414D-Z6-6	FNMA POOL NO 963465 5.500% 06/01/38		12/01/2014	Paydown		225,310	225,310	220,170	220,314	0	4,996	0	4,996	0	225,310	0	0	0	5,637	06/01/2038
31414E-MY-7	FNMA POOL NO 963975 5.500% 07/01/38		12/01/2014	Paydown		2,488	2,488	2,684	2,677	0	(190)	0	(190)	0	2,488	0	0	0	73	07/01/2038
31414F-YS-4	FNMA POOL NO 965221 5.000% 09/01/23		12/01/2014	Paydown		265,100	265,100	257,023	257,823	0	7,277	0	7,277	0	265,100	0	0	0	8,011	09/01/2023
31414F-YW-5	FNMA POOL NO 965225 5.500% 08/01/38		12/01/2014	Paydown		12,608	12,608	13,797	13,781	0	(1,173)	0	(1,173)	0	12,608	0	0	0	320	08/01/2038
31414H-H5-9	FNMA POOL NO 966552 6.000% 01/01/38		12/01/2014	Paydown		3,472,120	3,472,120	3,615,887	3,609,591	0	(137,471)	0	(137,471)	0	3,472,120	0	0	0	105,066	01/01/2038
31414H-X7-7	FNMA POOL NO 967002 4.500% 12/01/22		12/01/2014	Paydown		35,362	35,362	34,331	34,492	0	870	0	870	0	35,362	0	0	0	778	12/01/2022
31414H-YA-9	FNMA POOL NO 967005 5.500% 12/01/22		12/01/2014	Paydown		180,805	180,805	196,932	195,275	0	(14,470)	0	(14,470)	0	180,805	0	0	0	5,781	12/01/2022
31414K-BZ-2	FNMA POOL NO 968156 6.500% 01/01/38		12/01/2014	Paydown		63,421	63,421	66,602	66,486	0	(3,065)	0	(3,065)	0	63,421	0	0	0	1,989	01/01/2038
31414K-JJ-0	FNMA POOL NO 968365 6.000% 09/01/38		12/01/2014	Paydown		62,220	62,220	67,869	67,677	0	(5,457)	0	(5,457)	0	62,220	0	0	0	1,507	09/01/2038
31414K-YS-3	FNMA POOL NO 968821 5.500% 01/01/38		12/01/2014	Paydown		48,740	48,740	49,608	49,570	0	(831)	0	(831)	0	48,740	0	0	0	1,622	01/01/2038
31414L-3M-8	FNMA POOL NO 969804 5.500% 02/01/23		12/01/2014	Paydown		301,736	301,736	328,476	326,531	0	(24,795)	0	(24,795)	0	301,736	0	0	0	9,445	02/01/2023
31414M-2D-7	FNMA POOL NO 970672 5.500% 11/01/38		12/01/2014	Paydown		395,479	395,479	386,457	386,715	0	8,764	0	8,764	0	395,479	0	0	0	11,905	11/01/2038
31414N-FF-6	FNMA POOL NO 970966 5.500% 01/01/39		12/01/2014	Paydown		15,215	15,215	16,413	16,374	0	(1,159)	0	(1,159)	0	15,215	0	0	0	356	01/01/2039
31414P-7M-5	FNMA POOL NO 972600 5.500% 04/01/38		12/01/2014	Paydown		16,493	16,493	17,792	17,752	0	(1,258)	0	(1,258)	0	16,493	0	0	0	510	04/01/2038
31414P-ZP-7	FNMA POOL NO 972450 7.000% 02/01/38		12/01/2014	Paydown		3,921	3,921	4,130	4,121	0	(201)	0	(201)	0	3,921	0	0	0	150	02/01/2038
31414P-ZU-6	FNMA POOL NO 972455 7.000% 02/01/38		12/01/2014	Paydown		248,684	248,684	261,973	261,443	0	(12,759)	0	(12,759)	0	248,684	0	0	0	1,915	02/01/2038
31414R-A7-0	FNMA POOL NO 973530 7.000% 03/01/38		12/01/2014	Paydown		65,909	65,909	69,432	69,290	0	(3,380)	0	(3,380)	0	65,909	0	0	0	1,247	03/01/2038
31414S-AC-7	FNMA POOL NO 974403 4.500% 04/01/23		12/01/2014	Paydown		164,943	164,943	180,210	179,152	0	(14,209)	0	(14,209)	0	164,943	0	0	0	3,524	04/01/2023
31414S-W4-1	FNMA POOL NO 975067 5.500% 08/01/23		12/01/2014	Paydown		168,045	168,045	170,618	169,960	0	(1,915)	0	(1,915)	0	168,045	0	0	0	5,588	08/01/2023
31414U-GZ-5	FNMA POOL NO 976416 4.500% 03/01/23		12/01/2014	Paydown		122,401	122,401	133,731	132,906	0	(10,504)	0	(10,504)	0	122,401	0	0	0	2,500	03/01/2023
31414X-U8-3	FNMA POOL NO 979507 5.500% 04/01/38		12/01/2014	Paydown		25,596	25,596	27,612	27,544	0	(1,948)	0	(1,948)	0	25,596	0	0	0	632	04/01/2038
31414Y-DE-7	FNMA POOL NO 979901 6.500% 05/01/38		12/01/2014	Paydown		212,686	212,686	223,786	223,366	0	(10,679)	0	(10,679)	0	212,686	0	0	0	6,222	05/01/2038
31414Y-EP-1	FNMA POOL NO 979942 6.000% 05/01/38		12/01/2014	Paydown		81,410	81,410	82,784	82,725	0	(1,315)	0	(1,315)	0	81,410	0	0	0	1,677	05/01/2038
31415A-T3-5	FNMA POOL NO 981270 5.000% 04/01/23		12/01/2014	Paydown		489,465	489,465	529,954	527,044	0	(37,579)	0	(37,579)	0	489,465	0	0	0	12,655	04/01/2023
31415A-U6-6	FNMA POOL NO 981305 6.000% 06/01/38		12/01/2014	Paydown		244,880	244,880	255,134	254,721	0	(9,841)	0	(9,841)	0	244,880	0	0	0	11,020	06/01/2038
31415A-WK-3	FNMA POOL NO 981350 4.500% 04/01/23		12/01/2014	Paydown		421,770	421,770	453,074	450,275	0	(28,505)	0	(28,505)	0	421,770	0	0	0	10,282	04/01/2023
31415A-WL-1	FNMA POOL NO 981351 4.500% 04/01/23		12/01/2014	Paydown		279,633	279,633	300,388	298,550	0	(18,917)	0	(18,917)	0	279,633	0	0	0	5,594	04/01/2023
31415B-E7-0	FNMA POOL NO 981758 5.000% 07/01/23		12/01/2014	Paydown		263,302	263,302	255,279	256,214	0	7,088	0	7,088	0	263,302	0	0	0	5,269	07/01/2023
31415C-LA-3	FNMA POOL NO 982821 6.000% 05/01/38		12/01/2014	Paydown		24,379	24,379	24,790	24,772	0	(394)	0	(394)	0	24,379	0	0	0	801	05/01/2038
31415L-04-2	FNMA POOL NO 983475 6.000% 05/01/38		12/01/2014	Paydown		30,251	30,251	32,997	32,909	0	(2,658)	0	(2,658)	0	30,251	0	0	0	740	05/01/2038
31415L-U4-7	FNMA POOL NO 983603 5.000% 05/01/23		12/01/2014	Paydown		1,116,737	1,116,737	1,209,113	1,202,524	0	(85,787)	0	(85,787)	0	1,116,737	0	0	0	28,205	05/01/2023
31415M-6J-9	FNMA POOL NO 984773 5.500% 06/01/38		12/01/2014	Paydown		7,325	7,325	7,902	7,879	0	(554)	0	(554)	0	7,325	0	0	0	353	06/01/2038
31415R-PC-2	FNMA POOL NO 987019 6.000% 08/01/38		12/01/2014	Paydown		3,136	3,136	3,189	3,187	0	(50)	0	(50)	0	3,136	0	0	0	83	08/01/2038
31415R-RP-1	FNMA POOL NO 987094 5.500% 09/01/38		12/01/2014	Paydown		25,033	25,033	27,004	26,933	0	(1,900)	0	(1,900)	0	25,033	0	0	0	703	09/01/2038
31415S-KF-8	FNMA POOL NO 987794 5.000% 09/01/23		12/01/2014	Paydown		246,067	246,067	238,570	239,284	0	6,784	0	6,784	0	246,067	0	0	0	8,056	09/01/2023
31415S-NH-1	FNMA POOL NO 987892 5.000% 09/01/23		12/01/2014	Paydown		34,830	34,830	33,769	33,841	0	989	0	989	0	34,830	0	0	0	594	09/01/2023
31415T-A2-6	FNMA POOL NO 988425 5.000% 10/01/23		12/01/2014	Paydown		187,925	187,925	182,199	182,817	0	5,108	0	5,108	0	187,925	0	0	0	5,474	10/01/2023
31415T-R3-6	FNMA POOL NO 988906 5.500% 08/01/23		12/01/2014	Paydown		593,132	593,132	645,694	641,897	0	(48,765)	0	(48,765)	0	593,132	0	0	0	20,828	08/01/2023
31415T-R8-5	FNMA POOL NO 988911 5.500% 08/01/23		12/01/2014	Paydown		813,643	813,643	885,745	881,509	0	(67,866)	0	(67,866)	0	813,643	0	0	0	23,926	08/01/2023
31415V-6U-4	FNMA POOL NO 991083 6.000% 11/01/38		12/01/2014	Paydown		114	114	124	124	0	(10)	0	(10)	0	114	0	0	0	5	11/01/2038
31415V-P8-2	FNMA POOL NO 990647 6.000% 09/01/38		12/01/2014	Paydown		1,579,294	1,579,294	1,617,543	1,616,036	0	(36,742)	0	(36,742)	0	1,579,294	0	0	0	55,360	09/01/2038
31415W-BL-6	FNMA POOL NO 991143 6.500% 10/01/38		12/01/2014	Paydown		2,793	2,793	2,933	2,928	0	(135)	0	(135)	0	2,793	0	0	0	99	10/01/2038
31415W-ZZ-9	FNMA POOL NO 991860 6.000% 10/01/38		12/01/2014	Paydown		545	545	595	593	0	(48)	0	(48)	0	545	0	0	0	21	10/01/2038
31415X-5A-5	FNMA POOL NO 992841 4.500% 01/01/24		12/01/2014	Paydown		134,235	134,235	146,175	145,304	0	(11,068)	0	(11,068)	0	134,235	0	0	0	3,135	01/01/2024
31415X-XF-3	FNMA POOL NO 992678 6.000% 12/01/38		12/01/2014	Paydown		138,774	138,774	144,585	144,354	0	(5,580)	0	(5,580)	0	138,774	0	0	0	5,582	12/01/2038
31416C-EQ-5	FNMA POOL NO 995743 6.500% 09/01/38		12/01/2014	Paydown		27,804	27,804	29,255	29,203	0	(1,398)	0	(1,398)	0	27,804	0	0	0	929	09/01/2038
31416C-JR-8	FNMA POOL NO 995872 5.000% 06/01/39		12/01/2014	Paydown		21,604	21,604	22,991	22,945	0	(1,341)	0	(1,341)	0	21,604	0	0	0	579	06/01/2039
31416C-KG-0	FNMA POOL NO 995895 5.000% 07/01/39		12/01/2014	Paydown		107,140	107,140	113,619	113,423	0	(6,282)	0	(6,282)	0	107,140	0	0	0	3,001	07/01/2039
31416L-4Q-6	FNMA POOL NO AA3530 4.500% 02/01/24		12/01/2014	Paydown		220,443	220,443	236,441	235,605	0	(15,162)	0	(15,162)	0	220,443	0	0	0	6,426	02/01/2024

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identi-fication	Description		For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31416L-PD-2	FNMA POOL NO AA3119	5.000% 02/01/39		12/01/2014	Paydown		12,879	12,879	14,154	14,116	0	(1,237)	0	(1,237)	0	12,879	0	0	0	349	02/01/2039
31416M-X8-2	FNMA POOL NO AA4302	4.000% 04/01/39		12/01/2014	Paydown		20,027	20,027	20,406	20,392	0	(365)	0	(365)	0	20,027	0	0	0	460	04/01/2039
31416N-JB-9	FNMA POOL NO AA4757	4.000% 12/01/40		12/01/2014	Paydown		3,000	3,000	3,057	3,054	0	(54)	0	(54)	0	3,000	0	0	0	63	12/01/2040
31416Q-WH-4	FNMA POOL NO AA6947	4.500% 04/01/24		12/01/2014	Paydown		79,624	79,624	86,706	86,230	0	(6,606)	0	(6,606)	0	79,624	0	0	0	1,966	04/01/2024
31416Q-WJ-0	FNMA POOL NO AA6948	4.500% 04/01/24		12/01/2014	Paydown		63,330	63,330	68,963	68,601	0	(5,271)	0	(5,271)	0	63,330	0	0	0	1,545	04/01/2024
31416T-NK-1	FNMA POOL NO AA9393	4.500% 07/01/39		12/01/2014	Paydown		439,722	439,722	445,374	445,075	0	(5,353)	0	(5,353)	0	439,722	0	0	0	11,682	07/01/2039
31416V-SN-5	FNMA POOL NO AB0524	4.000% 04/01/39		12/01/2014	Paydown		1,286	1,286	1,311	1,310	0	(23)	0	(23)	0	1,286	0	0	0	28	04/01/2039
31416X-QU-7	FNMA POOL NO AB2266	4.000% 02/01/41		12/01/2014	Paydown		2,472,322	2,472,322	2,486,228	2,485,536	0	(13,215)	0	(13,215)	0	2,472,322	0	0	0	57,799	02/01/2041
31416X-QV-5	FNMA POOL NO AB2267	4.000% 02/01/41		12/01/2014	Paydown		1,472,728	1,472,728	1,486,294	1,485,747	0	(13,019)	0	(13,019)	0	1,472,728	0	0	0	33,349	02/01/2041
31417A-X8-7	FNMA POOL NO AB4302	3.500% 01/01/42		11/24/2014	Nomura Securities Intl		13,295,648	12,793,888	13,091,746	13,084,496	0	(2,661)	0	(2,661)	0	13,081,835	0	213,813	213,813	441,567	01/01/2042
31417A-X8-7	FNMA POOL NO AB4302	3.500% 01/01/42		11/01/2014	Paydown		1,118,723	1,118,723	1,144,768	1,144,134	0	(25,411)	0	(25,411)	0	1,118,723	0	0	0	20,192	01/01/2042
31417C-VK-8	FNMA POOL NO AB6017	3.500% 08/01/42		12/01/2014	Paydown		629,751	629,751	668,684	667,888	0	(38,137)	0	(38,137)	0	629,751	0	0	0	13,187	08/01/2042
31417D-AQ-6	FNMA POOL NO AB6314	3.000% 09/01/42		12/01/2014	Paydown		676,314	676,314	715,836	714,884	0	(38,571)	0	(38,571)	0	676,314	0	0	0	12,125	09/01/2042
31417D-AR-4	FNMA POOL NO AB6315	3.000% 09/01/42		12/01/2014	Paydown		279,101	279,101	293,580	293,268	0	(14,167)	0	(14,167)	0	279,101	0	0	0	5,241	09/01/2042
31417K-UM-7	FNMA POOL NO AC1487	4.000% 08/01/39		12/01/2014	Paydown		8,270	8,270	8,426	8,420	0	(150)	0	(150)	0	8,270	0	0	0	198	08/01/2039
31417L-2J-3	FNMA POOL NO AC2576	4.500% 09/01/39		12/01/2014	Paydown		149,935	149,935	162,284	162,024	0	(12,088)	0	(12,088)	0	149,935	0	0	0	2,889	09/01/2039
31417S-BD-1	FNMA POOL NO AC5435	4.500% 11/01/39		12/01/2014	Paydown		294,170	294,170	318,397	318,083	0	(23,913)	0	(23,913)	0	294,170	0	0	0	11,580	11/01/2039
31417V-3S-0	FNMA POOL NO AC8908	4.500% 01/01/40		12/01/2014	Paydown		33,942	33,942	35,634	35,580	0	(1,638)	0	(1,638)	0	33,942	0	0	0	733	01/01/2040
31417V-QW-6	FNMA POOL NO AC8568	4.500% 01/01/40		12/01/2014	Paydown		61,343	61,343	64,851	64,746	0	(3,403)	0	(3,403)	0	61,343	0	0	0	1,553	01/01/2040
31417W-3N-9	FNMA POOL NO AC9804	4.000% 01/01/25		12/01/2014	Paydown		388,237	388,237	412,679	410,769	0	(22,532)	0	(22,532)	0	388,237	0	0	0	9,520	01/01/2025
31417W-JT-9	FNMA POOL NO AC9273	4.000% 12/01/40		12/01/2014	Paydown		44,296	44,296	45,133	45,091	0	(795)	0	(795)	0	44,296	0	0	0	1,058	12/01/2040
31418A-JV-1	FNMA POOL NO MA1175	3.000% 09/01/42		12/01/2014	Paydown		300,069	300,069	310,524	310,289	0	(10,221)	0	(10,221)	0	300,069	0	0	0	5,297	09/01/2042
31418M-A2-8	FNMA POOL NO AD0024	5.500% 08/01/37		12/01/2014	Paydown		9,547	9,547	10,464	10,458	0	(911)	0	(911)	0	9,547	0	0	0	265	08/01/2037
31418M-LY-6	FNMA POOL NO AD0342	4.670% 10/01/19		12/01/2014	Paydown		5,430,126	5,430,126	5,975,621	5,842,442	0	(412,316)	0	(412,316)	0	5,430,126	0	0	0	291,821	10/01/2019
31418M-WW-8	FNMA POOL NO AD0660	4.514% 12/01/19		12/01/2014	Paydown		422,468	422,468	429,993	426,654	0	(4,187)	0	(4,187)	0	422,468	0	0	0	12,099	12/01/2019
31418N-FD-7	FNMA POOL NO AD1063	4.500% 02/01/40		12/01/2014	Paydown		110,332	110,332	115,831	115,663	0	(5,331)	0	(5,331)	0	110,332	0	0	0	2,269	02/01/2040
31418N-PS-3	FNMA POOL NO AD1332	4.000% 02/01/40		12/01/2014	Paydown		1,401	1,401	1,428	1,427	0	(26)	0	(26)	0	1,401	0	0	0	28	02/01/2040
31418Q-TE-3	FNMA POOL NO AD3248	4.000% 05/01/25		12/01/2014	Paydown		773,697	773,697	821,751	817,207	0	(43,510)	0	(43,510)	0	773,697	0	0	0	16,012	05/01/2025
31418Q-XL-2	FNMA POOL NO AD3382	4.000% 06/01/25		12/01/2014	Paydown		320,024	320,024	339,900	338,251	0	(18,227)	0	(18,227)	0	320,024	0	0	0	7,362	06/01/2025
31418R-GH-8	FNMA POOL NO AD3799	4.500% 04/01/40		12/01/2014	Paydown		44,628	44,628	48,391	48,338	0	(3,710)	0	(3,710)	0	44,628	0	0	0	1,094	04/01/2040
31418R-JQ-5	FNMA POOL NO AD3870	4.000% 07/01/40		12/01/2014	Paydown		18,536	18,536	18,887	18,875	0	(339)	0	(339)	0	18,536	0	0	0	648	07/01/2040
31418R-JW-2	FNMA POOL NO AD3876	4.000% 09/01/40		12/01/2014	Paydown		41,614	41,614	42,400	42,374	0	(761)	0	(761)	0	41,614	0	0	0	1,386	09/01/2040
31418T-3C-9	FNMA POOL NO AD6194	5.000% 06/01/40		12/01/2014	Paydown		24,583	24,583	26,160	26,114	0	(1,532)	0	(1,532)	0	24,583	0	0	0	651	06/01/2040
31418T-G9-2	FNMA POOL NO AD5623	4.000% 04/01/25		12/01/2014	Paydown		669,268	669,268	710,836	707,764	0	(38,496)	0	(38,496)	0	669,268	0	0	0	15,429	04/01/2025
31418T-XF-9	FNMA POOL NO AD6077	4.500% 05/01/25		12/01/2014	Paydown		2,268	2,268	2,449	2,445	0	(177)	0	(177)	0	2,268	0	0	0	60	05/01/2025
31418T-YB-7	FNMA POOL NO AD6105	4.000% 09/01/40		12/01/2014	Paydown		17,921	17,921	18,260	18,231	0	(310)	0	(310)	0	17,921	0	0	0	416	09/01/2040
31418U-2M-5	FNMA POOL NO AD7079	4.500% 06/01/25		12/01/2014	Paydown		8,012	8,012	8,653	8,634	0	(622)	0	(622)	0	8,012	0	0	0	190	06/01/2025
31418U-B7-8	FNMA POOL NO AD6361	4.500% 05/01/40		12/01/2014	Paydown		656,264	656,264	711,599	710,665	0	(54,401)	0	(54,401)	0	656,264	0	0	0	15,533	05/01/2040
31418U-ED-2	FNMA POOL NO AD6431	4.500% 06/01/40		12/01/2014	Paydown		3,595,440	3,595,440	3,790,942	3,784,187	0	(188,747)	0	(188,747)	0	3,595,440	0	0	0	92,963	06/01/2040
31418U-H9-8	FNMA POOL NO AD6555	4.000% 12/01/40		12/01/2014	Paydown		57,612	57,612	58,702	58,662	0	(1,050)	0	(1,050)	0	57,612	0	0	0	762	12/01/2040
31418V-KN-1	FNMA POOL NO AD7500	3.500% 02/01/26		12/01/2014	Paydown		39,907	39,907	40,187	40,131	0	(225)	0	(225)	0	39,907	0	0	0	951	02/01/2026
31418V-RD-6	FNMA POOL NO AD7683	4.000% 11/01/40		12/01/2014	Paydown		38,363	38,363	38,312	38,311	0	53	0	53	0	38,363	0	0	0	889	11/01/2040
31418W-6W-5	FNMA POOL NO AD8984	4.000% 09/01/40		10/01/2014	Paydown		17,003	17,003	17,324	17,313	0	(310)	0	(310)	0	17,003	0	0	0	563	09/01/2040
31418W-NZ-9	FNMA POOL NO AD8507	4.500% 08/01/40		12/01/2014	Paydown		233,433	233,433	253,116	252,854	0	(19,420)	0	(19,420)	0	233,433	0	0	0	7,332	08/01/2040
31418W-X2-1	FNMA POOL NO AD8796	3.500% 02/01/26		12/01/2014	Paydown		25,911	25,911	26,094	26,073	0	(161)	0	(161)	0	25,911	0	0	0	468	02/01/2026
31418X-GD-4	FNMA POOL NO AD9195	5.000% 08/01/40		12/01/2014	Paydown		141,702	141,702	151,089	150,761	0	(9,059)	0	(9,059)	0	141,702	0	0	0	3,150	08/01/2040
31419A-HL-4	FNMA POOL NO AE0234	4.500% 08/01/25		12/01/2014	Paydown		7,499	7,499	8,099	8,078	0	(579)	0	(579)	0	7,499	0	0	0	175	08/01/2025
31419B-CT-0	FNMA POOL NO AE0981	3.500% 03/01/41		01/10/2014	Morgan Stanley & Co, Inc		(30,758)	(30,758)	(32,284)	(32,265)	0	0	0	0	0	(32,265)	0	1,507	1,507	10,676	03/01/2041
31419B-CT-0	FNMA POOL NO AE0981	3.500% 03/01/41		01/01/2014	Paydown		30,758	30,758	32,284	32,265	0	(1,507)	0	(1,507)	0	30,758	0	0	0	90	03/01/2041
31419B-DA-0	FNMA POOL NO AE0996	4.000% 02/01/41		12/01/2014	Paydown		1,700,820	1,700,820	1,711,982	1,711,457	0	(10,637)	0	(10,637)	0	1,700,820	0	0	0	38,552	02/01/2041
31419B-K7-9	FNMA POOL NO AE1217	4.000% 02/01/41		12/01/2014	Paydown		89,449	89,449	88,555	88,586	0	863	0	863	0	89,449	0	0	0	1,680	02/01/2041
31419B-ST-3	FNMA POOL NO AE1429	4.000% 08/01/40		12/01/2014	Paydown		2,579	2,579	2,628	2,626	0	(47)	0	(47)	0	2,579	0	0	0	78	08/01/2040
31419B-TC-9	FNMA POOL NO AE1446	4.000% 08/01/40		12/01/2014	Paydown		844	844	860	859	0	(15)	0	(15)	0	844	0	0	0	10	08/01/2040
31419C-6A-6	FNMA POOL NO AE2664	4.000% 12/01/40		12/01/2014	Paydown		34,799	34,799	35,457	35,431	0	(632)	0	(632)	0	34,799	0	0	0	953	12/01/2040
31419C-WG-4	FNMA POOL NO AE2446	4.000% 11/01/40		12/01/2014	Paydown		1,958	1,958	1,995	1,994	0	(36)	0	(36)	0	1,958	0	0	0	69	11/01/2040
31419C-WN-9	FNMA POOL NO AE2452	4.000% 12/01/40		12/01/2014	Paydown		33,535	33,535	34,169	34,149	0	(614)	0	(614)	0	33,535	0	0	0	425	12/01/2040
31419D-BK-6	FNMA POOL NO AE2741	4.000% 10/01/40		12/01/2014	Paydown		911	911	929	928	0	(17)	0	(17)	0	911	0	0	0	20	10/01/2040

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31419D-JH-5	FNMA POOL NO AE2963 4.000% 10/01/40		12/01/2014	Paydown		2,265	2,265	2,308	2,306	0	(41)	0	(41)	0	2,265	0	0	0	39	10/01/2040
31419D-K7-5	FNMA POOL NO AE3017 4.500% 09/01/40		12/01/2014	Paydown		57,462	57,462	62,307	62,212	0	(4,750)	0	(4,750)	0	57,462	0	0	0	1,398	09/01/2040
31419D-K8-3	FNMA POOL NO AE3018 4.000% 09/01/40		12/01/2014	Paydown		247,533	247,533	267,578	267,132	0	(19,598)	0	(19,598)	0	247,533	0	0	0	1,762	09/01/2040
31419D-NL-1	FNMA POOL NO AE3094 4.000% 09/01/40		12/01/2014	Paydown		2,076	2,076	2,115	2,114	0	(38)	0	(38)	0	2,076	0	0	0	36	09/01/2040
31419D-VQ-1	FNMA POOL NO AE3322 4.000% 09/01/40		12/01/2014	Paydown		4,896	4,896	4,989	4,980	0	(84)	0	(84)	0	4,896	0	0	0	107	09/01/2040
31419E-FX-2	FNMA POOL NO AE3781 3.500% 02/01/26		12/01/2014	Paydown		98,783	98,783	99,478	99,378	0	(594)	0	(594)	0	98,783	0	0	0	1,963	02/01/2026
31419E-QX-0	FNMA POOL NO AE4069 4.000% 12/01/40		12/01/2014	Paydown		155,755	155,755	158,700	158,586	0	(2,831)	0	(2,831)	0	155,755	0	0	0	2,193	12/01/2040
31419F-YD-2	FNMA POOL NO AE5207 4.000% 09/01/40		12/01/2014	Paydown		1,097	1,097	1,118	1,117	0	(20)	0	(20)	0	1,097	0	0	0	27	09/01/2040
31419G-3K-8	FNMA POOL NO AE6201 4.000% 11/01/40		12/01/2014	Paydown		4,990	4,990	5,084	5,081	0	(91)	0	(91)	0	4,990	0	0	0	97	11/01/2040
31419G-3N-2	FNMA POOL NO AE6204 4.000% 12/01/40		12/01/2014	Paydown		18,150	18,150	18,493	18,480	0	(330)	0	(330)	0	18,150	0	0	0	181	12/01/2040
31419G-3Q-5	FNMA POOL NO AE6206 4.000% 12/01/40		12/01/2014	Paydown		29,532	29,532	30,090	30,063	0	(531)	0	(531)	0	29,532	0	0	0	609	12/01/2040
31419G-4M-3	FNMA POOL NO AE6227 4.000% 12/01/40		12/01/2014	Paydown		8,836	8,836	9,003	8,995	0	(159)	0	(159)	0	8,836	0	0	0	193	12/01/2040
31419G-GQ-1	FNMA POOL NO AE5606 4.000% 11/01/40		12/01/2014	Paydown		692	692	705	705	0	(13)	0	(13)	0	692	0	0	0	15	11/01/2040
31419H-E6-5	FNMA POOL NO AE6456 4.000% 12/01/40		12/01/2014	Paydown		142,168	142,168	144,856	144,772	0	(2,604)	0	(2,604)	0	142,168	0	0	0	3,486	12/01/2040
31419H-YB-2	FNMA POOL NO AE7005 4.000% 10/01/40		12/01/2014	Paydown		41,071	41,071	41,847	41,820	0	(749)	0	(749)	0	41,071	0	0	0	936	10/01/2040
31419J-BS-6	FNMA POOL NO AE7248 4.000% 12/01/40		12/01/2014	Paydown		17,147	17,147	17,471	17,459	0	(312)	0	(312)	0	17,147	0	0	0	332	12/01/2040
31419J-EA-2	FNMA POOL NO AE7328 4.000% 12/01/40		12/01/2014	Paydown		375,476	375,476	382,575	382,330	0	(6,855)	0	(6,855)	0	375,476	0	0	0	8,192	12/01/2040
31419J-G3-6	FNMA POOL NO AE7417 4.000% 12/01/40		12/01/2014	Paydown		30,075	30,075	30,643	30,610	0	(535)	0	(535)	0	30,075	0	0	0	564	12/01/2040
31419J-G9-3	FNMA POOL NO AE7423 4.000% 12/01/40		12/01/2014	Paydown		87,783	87,783	89,442	89,390	0	(1,607)	0	(1,607)	0	87,783	0	0	0	534	12/01/2040
31419J-HK-7	FNMA POOL NO AE7433 4.000% 12/01/40		12/01/2014	Paydown		152,235	152,235	155,113	154,986	0	(2,751)	0	(2,751)	0	152,235	0	0	0	1,366	12/01/2040
31419J-HL-5	FNMA POOL NO AE7434 4.000% 12/01/40		12/01/2014	Paydown		75,635	75,635	77,065	77,018	0	(1,382)	0	(1,382)	0	75,635	0	0	0	2,857	12/01/2040
31419J-M3-9	FNMA POOL NO AE7577 4.500% 11/01/40		12/01/2014	Paydown		2,272,754	2,272,754	2,464,388	2,460,489	0	(187,735)	0	(187,735)	0	2,272,754	0	0	0	49,981	11/01/2040
31419J-WJ-3	FNMA POOL NO AE7848 4.000% 12/01/40		12/01/2014	Paydown		3,480	3,480	3,546	3,543	0	(63)	0	(63)	0	3,480	0	0	0	58	12/01/2040
31419K-2E-4	FNMA POOL NO AE8872 4.000% 11/01/40		12/01/2014	Paydown		32,489	32,489	33,103	33,080	0	(591)	0	(591)	0	32,489	0	0	0	914	11/01/2040
31419K-R4-9	FNMA POOL NO AE8606 4.000% 11/01/40		12/01/2014	Paydown		5,998	5,998	6,112	6,107	0	(109)	0	(109)	0	5,998	0	0	0	182	11/01/2040
31419K-UZ-6	FNMA POOL NO AE8699 4.000% 11/01/40		12/01/2014	Paydown		3,401	3,401	3,465	3,462	0	(61)	0	(61)	0	3,401	0	0	0	70	11/01/2040
31419L-4T-7	FNMA POOL NO AE9833 4.000% 11/01/40		12/01/2014	Paydown		4,096	4,096	4,174	4,171	0	(74)	0	(74)	0	4,096	0	0	0	82	11/01/2040
31419L-K3-6	FNMA POOL NO AE9313 4.000% 12/01/40		12/01/2014	Paydown		824,214	824,214	839,797	839,183	0	(14,968)	0	(14,968)	0	824,214	0	0	0	18,096	12/01/2040
31771C-CE-3	FINANCING CORP DEBENTURES		11/11/2014	Maturity		9,972,000	9,972,000	4,068,415	9,450,187	0	521,813	0	521,813	0	9,972,000	0	0	0	0	11/11/2014
31771E-AA-9	FINANCING CORP PRINCIPAL FICO DEBENTURES		07/23/2014	BREAN MURRAY CARRET &		8,314,856	8,800,000	1,867,272	6,431,593	0	266,088	0	266,088	0	6,697,682	0	1,617,174	1,617,174	0	05/11/2018
48419#-AA-8	Kaneohe Hsg Corporation MTGRELNT		12/20/2014	Redemption 100.0000		2,881,253	2,881,253	3,225,747	2,985,316	0	(104,063)	0	(104,063)	0	2,881,253	0	0	0	151,647	11/20/2017
592125-AM-0	METROPOLITAN GOVT NASHVILLE & CORPORATE		10/29/2014	Various		13,050,113	10,260,000	10,274,216	10,273,320	0	(299)	0	(299)	0	10,273,021	0	2,777,092	2,777,092	659,941	07/01/2043
646122-A*-2	New Jersey Housing Agency SR NT		11/01/2014	Redemption 100.0000		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	8,775	11/01/2019
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY CORPORATE		04/01/2014	Citigroup Capital Markets Inc		164,150	125,000	125,000	125,000	0	0	0	0	0	125,000	0	39,150	39,150	6,368	01/01/2049
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/11/2014	Redemption 100.0000		300,806	300,806	300,806	300,806	0	0	0	0	0	300,806	0	0	0	5,751	09/01/2027
677555-Q5-6	The Ohio Enterprise Bond Fund Senior Sec		12/01/2014	Prudential Investment Mgmt.		3,902,851	3,909,633	3,909,633	3,909,633	0	0	0	0	0	3,909,633	0	(6,782)	(6,782)	138,227	09/01/2027
73358W-KF-0	PORT AUTH N Y & N J CORP MUNI		12/01/2014	Maturity		7,000,000	7,000,000	6,995,870	6,998,049	0	1,951	0	1,951	0	7,000,000	0	0	0	35,000	12/01/2014
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNT CORPORATE		05/08/2014	WELLS FARGO SEC LLC		5,576,940	4,500,000	5,692,140	5,666,422	0	(13,581)	0	(13,581)	0	5,652,842	0	(75,902)	(75,902)	144,000	11/01/2040
837151-HT-9	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE		11/17/2014	Tax Free Exchange		96,011,520	96,000,000	96,000,000	96,000,000	0	0	0	0	0	96,000,000	0	11,520	11,520	962,898	06/01/2015
88880L-AA-1	TOBACCO SETTLEMENT FIN AUTH WE CORPORATE		12/01/2014	Call 100.0000		90,000	90,000	73,058	77,031	0	3	0	3	0	77,034	0	12,966	12,966	3,734	06/01/2047
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT		11/15/2014	Redemption 100.0000		231,000	231,000	231,000	231,000	0	0	0	0	0	231,000	0	0	0	17,655	05/15/2015
889251-FN-9	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	9,488	11/15/2025
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	8,698	11/15/2026
889251-FQ-2	Toledo-Lucas Cnty Port Auth Senior Secur		12/01/2014	Prudential Investment Mgmt.		1,867,278	1,764,920	1,764,920	1,764,920	0	0	0	0	0	1,764,920	0	102,358	102,358	92,727	11/15/2026
889251-FR-0	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	9,107	11/15/2026
889251-FS-8	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		79,891	79,891	79,891	79,891	0	0	0	0	0	79,891	0	0	0	2,588	05/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
889251-FT-6	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		74,697	74,697	74,697	74,697	0	0	0	0	0	74,697	0	0	0	2,420	05/15/2027
889251-FU-3	Toledo-Lucas Cnty Port Auth Senior Secur		11/15/2014	Redemption 100.0000		37,500	37,500	37,500	37,500	0	0	0	0	0	37,500	0	0	0	1,215	05/15/2027
889270-AA-2	Toledo Lucas Cnty Port Auth De Senior Se		11/15/2014	Redemption 100.0000		355,000	355,000	355,000	355,000	0	0	0	0	0	355,000	0	0	0	12,332	11/15/2026
91412G-EZ-4	UNIVERSITY OF CALIFORNIA CORP MUNI REVEN		04/14/2014	Call 100.0000		100,000,000	100,000,000	100,000,000	100,000,000	0	0	0	0	0	100,000,000	0	0	0	273,837	07/01/2041
91412G-FA-8	UNIVERSITY OF CALIFORNIA CORPORATE MUNI		04/14/2014	Call 100.0000		23,395,000	23,395,000	23,327,155	23,330,228	0	629	0	629	0	23,330,856	0	64,144	64,144	48,507	07/01/2041
91802R-AQ-2	UTILITY DEBT SECURITIZATION AU CORP SINK		09/11/2014	FTN FINANCIAL SECURITIES		5,872,812	5,165,000	5,404,811	5,404,013	0	(2,287)	0	(2,287)	0	5,401,726	0	471,086	471,086	192,253	12/15/2041
3199999. Subtotal - Bonds - U.S. Special Revenues						1,568,576,669	1,538,993,268	1,333,981,885	1,548,960,847	0	2,273,580	0	2,273,580	0	1,551,234,423	0	17,342,247	17,342,247	29,065,436	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00023*-BA-0	AAA Cooper Transportation Senior Note		01/02/2014	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	22,163	01/02/2014
00023*-BB-8	AAA Cooper Transportation Senior Note		01/05/2014	Redemption 100.0000		1,592,000	1,592,000	1,632,090	1,596,655	0	(4,655)	0	(4,655)	0	1,592,000	0	0	0	22,925	01/05/2015
00037B-AB-8	ABB FINANCE USA INC CORPORATE		09/09/2014	Various		17,562,479	17,795,000	17,786,472	17,796,686	0	(2,096)	0	(2,096)	0	17,794,589	0	(232,111)	(232,111)	375,799	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA INC CORPORATE		09/18/2014	Key Capital Markets		5,862,353	5,530,000	6,014,596	5,982,513	0	(40,321)	0	(40,321)	0	5,942,191	0	(79,838)	(79,838)	170,816	06/15/2021
00075Q-AF-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		10/27/2014	Paydown		0	3,484,011	6,083	7,867	0	(5,303)	2,563	(7,866)	0	0	0	0	0	5,696	09/25/2036
00075Q-AG-7	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/17/2014	Write-Off		0	2	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2036
00075Q-AS-1	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2014	Paydown		3,126,863	3,126,863	3,039,979	3,048,813	0	84,667	6,617	78,050	0	3,126,863	0	0	0	7,034	09/25/2036
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		01/08/2014	RBC Capital Markets		7,986,275	13,747,219	8,690,250	8,584,296	0	(368)	0	(368)	0	8,583,929	0	(597,654)	(597,654)	1,887	01/25/2037
00075W-AP-4	ABFC_06-HE1 ABS FLOATER		12/26/2014	Paydown		924,010	924,010	584,109	576,989	0	347,020	0	347,020	0	924,010	0	0	0	1,409	01/25/2037
000797-AD-2	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		420,977	420,977	115,393	84,919	0	336,058	0	336,058	0	420,977	0	0	0	608	07/25/2037
00103Y-AE-1	AES RED OAK LLC SECURED		11/30/2014	Redemption 100.0000		479,554	479,554	479,554	479,554	0	0	0	0	0	479,554	0	0	0	28,156	11/30/2019
00105H-DZ-6	AFC HOME EQUITY LOAN TRUST AFC_99-2		12/26/2014	Paydown		191,699	191,699	89,962	91,435	0	100,264	0	100,264	0	191,699	0	0	0	889	06/25/2029
00111@-AA-2	Aes Hawaii, Inc. Senior Note		12/31/2014	Redemption 100.0000		136,000	136,000	119,680	119,735	0	16,265	0	16,265	0	136,000	0	0	0	5,895	06/30/2022
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2014	Redemption 100.0000		286,682	286,682	289,514	289,029	0	(2,348)	0	(2,348)	0	286,682	0	0	0	14,531	09/15/2026
00112@-AB-9	AEP River Operations LLC Senior Secured		10/23/2014	Redemption 100.0000		887,526	887,526	896,293	894,837	0	(7,311)	0	(7,311)	0	887,526	0	0	0	44,985	10/23/2026
00114*-AB-9	AEP Transmission Company LLC Senior Note		12/01/2014	Prudential Investment Mgmt.		4,605,444	4,700,000	4,700,000	4,700,000	0	0	0	0	0	4,700,000	0	(94,556)	(94,556)	215,678	10/18/2032
00124#-AB-3	Ag Processing Inc Senior Note		06/15/2014	Redemption 100.0000		892,857	892,857	892,857	892,857	0	0	0	0	0	892,857	0	0	0	24,643	06/15/2014
00130H-BL-8	AES CORPORATION CORPORATE		12/18/2014	Call 107.7835		1,097,236	1,018,000	1,050,135	1,038,601	0	(8,088)	0	(8,088)	0	1,030,513	0	66,723	66,723	70,686	10/15/2015
00132*-AA-9	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2014	Redemption 100.0000		410,486	410,486	264,490	281,535	0	128,951	0	128,951	0	410,486	0	0	0	13,169	09/30/2028
00132*-AB-7	AH Yakima WA, LLC Credit-Tennant Lease		12/31/2014	Redemption 100.0000		59,656	59,656	42,585	45,260	0	14,396	0	14,396	0	59,656	0	0	0	2,095	09/30/2028
00164V-AC-7	AMC NETWORKS INC CORPORATE		04/24/2014	Citigroup Capital Markets Inc		2,000,000	2,000,000	1,870,000	1,873,237	0	3,534	0	3,534	0	1,876,772	0	123,228	123,228	35,361	12/15/2022
00184A-AC-9	TIME WARNER INC COMPANY GUARNT		07/07/2014	RBC Capital Markets		304,578	225,000	275,416	272,006	0	(858)	0	(858)	0	271,148	0	33,430	33,430	12,629	04/15/2031
00206R-AJ-1	AT&T INC CORPORATE 5.500% 02/01/18		02/18/2014	Jefferies & Co, Inc		113,887	100,000	99,780	99,890	0	5	0	5	0	99,895	0	13,992	13,992	3,056	02/01/2018
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER		06/16/2014	Merrill Lynch,Pierce,Fenner &		8,579,009	8,385,103	8,385,103	8,385,103	0	0	0	0	0	8,385,103	0	193,906	193,906	82,153	12/15/2042
00213R-AA-1	ARL FIRST LLC ARLFR_12-1A ABS FLOATER		06/16/2014	Paydown		547,382	547,382	547,382	547,382	0	0	0	0	0	547,382	0	0	0	3,079	12/15/2042
00257@-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not		04/27/2014	Redemption 100.0000		8,570,000	8,570,000	8,570,000	8,570,000	0	0	0	0	0	8,570,000	0	0	0	160,688	04/27/2018
00257@-AA-6	Aaron Inc/Invt Co/Aaron Prodt Senior Not		12/01/2014	Prudential Investment Mgmt.		11,587,020	11,328,000	11,328,000	11,328,000	0	0	0	0	0	11,328,000	0	259,020	259,020	229,713	04/27/2018
00287Y-AM-1	ABBVIE INC CORPORATE 4.400% 11/06/42		04/15/2014	Various		205,840	205,000	196,936	196,990	0	46	0	46	0	197,036	0	8,804	8,804	4,070	11/06/2042
00440E-AP-2	ACE INA HOLDINGS INC CORPORATE		05/22/2014	Deutsche Bank Securities Inc		1,935,200	2,000,000	1,852,060	1,856,452	0	5,413	0	5,413	0	1,861,866	0	73,334	73,334	38,250	03/13/2023
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		4,424,268	4,424,268	4,395,142	4,404,083	0	20,185	0	20,185	0	4,424,268	0	0	0	7,456	08/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
004421-AU-7	ACE SECURITIES CORP SERIES 2001 AQ1 CL		12/26/2014	Paydown		479,626	479,626	475,429	478,174	0	1,452	0	1,452	0	479,626	0	0	0	4,215	04/25/2031
004421-DB-6	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		40,685	40,685	29,890	26,350	0	14,335	0	14,335	0	40,685	0	0	0	609	11/25/2033
004421-DK-6	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		160,513	160,513	161,065	160,960	0	(447)	0	(447)	0	160,513	0	0	0	878	09/25/2033
004421-EW-9	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		711,852	711,852	714,299	713,090	0	(1,238)	0	(1,238)	0	711,852	0	0	0	3,375	04/25/2034
004421-GV-9	ACE SECURITIES CORP ABS FLOATER		12/25/2014	Call 104.8351		5,598	5,340	2,039	0	0	0	0	0	0	0	0	5,598	5,598	650	10/25/2034
004421-GV-9	ACE SECURITIES CORP ABS FLOATER		02/25/2014	Paydown		1,147	1,147	438	0	0	1,147	0	1,147	0	1,147	0	0	0	3	10/25/2034
004421-KX-0	ACE SECURITIES CORP ACE_05-HE1		12/26/2014	Paydown		4,692,677	4,692,677	3,770,749	4,103,049	0	589,628	0	589,628	0	4,692,677	0	0	0	38,229	02/25/2035
004421-MD-2	ACE SECURITIES CORP ACE-05_HE2		01/27/2014	Paydown		84,106	84,106	83,740	84,077	0	30	0	30	0	84,106	0	0	0	63	04/25/2035
004421-YV-9	ACE SECURITIES CORP ABS FLOATER		03/19/2014	Morgan Stanley & Co, Inc		4,439,719	6,526,000	4,294,271	4,292,211	0	(1,889)	0	(1,889)	0	4,290,322	0	149,397	149,397	6,854	05/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		04/10/2014	Morgan Stanley & Co, Inc		5,602,621	10,741,993	5,731,670	5,618,792	0	(86,027)	0	(86,027)	0	5,532,765	0	69,856	69,856	9,472	10/25/2036
004422-AD-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		814,211	814,211	434,443	425,894	0	388,317	0	388,317	0	814,211	0	0	0	1,072	10/25/2036
004427-AX-8	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		95,589	95,589	95,738	95,696	0	(108)	0	(108)	0	95,589	0	0	0	551	06/25/2032
004427-AY-6	ACE SECURITIES CORP 2002-HE1 M2		12/26/2014	Paydown		174,189	172,214	59,459	67,118	0	107,071	0	107,071	0	174,189	0	0	0	2,683	06/25/2032
004427-BM-1	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		55,292	55,292	55,378	55,335	0	(43)	0	(43)	0	55,292	0	0	0	339	12/25/2033
004427-BN-9	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		54,334	54,334	48,647	48,452	0	5,882	0	5,882	0	54,334	0	0	0	614	12/25/2033
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		01/08/2014	Cantor Fitzgerald & Co. Inc.		2,747,417	6,541,468	3,157,972	3,157,972	0	0	0	0	0	3,157,972	0	(410,556)	(410,556)	898	12/25/2036
00442E-AF-2	ACE SECURITIES CORP ABS FLOATER		11/25/2014	Paydown		218,925	218,925	104,280	105,689	0	113,671	435	113,236	0	218,925	0	0	0	263	12/25/2036
00442L-AB-5	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		231,892	231,892	72,460	51,784	0	180,108	0	180,108	0	231,892	0	0	0	299	05/25/2037
00442L-AC-3	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		864,207	864,207	276,123	196,493	0	667,714	0	667,714	0	864,207	0	0	0	1,541	05/25/2037
00442L-AE-9	ACE SECURITIES CORP. ABS FLOATER		12/26/2014	Paydown		142,217	142,217	45,529	33,049	0	109,168	0	109,168	0	142,217	0	0	0	330	05/25/2037
00442U-AC-3	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		849,965	849,965	377,661	372,899	0	477,066	0	477,066	0	849,965	0	0	0	1,506	06/25/2037
00442U-AD-1	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		1,071,186	1,071,186	771,186	676,968	0	394,218	0	394,218	0	1,071,186	0	0	0	2,189	06/25/2037
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		11/25/2014	Paydown		924,795	924,795	541,839	491,906	0	432,889	0	432,889	0	924,795	0	0	0	1,231	12/25/2036
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		01/14/2014	Nomura Securities Intl		4,601,840	7,925,666	3,980,518	3,359,219	0	(339)	0	(339)	0	3,358,880	0	1,242,960	1,242,960	1,378	01/25/2037
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		434,418	434,418	218,481	184,069	0	250,350	0	250,350	0	434,418	0	0	0	498	01/25/2037
00447*-AB-7	Access Control Related Ent LLC Senior Se		12/31/2014	Redemption 100.0000		4,540,909	4,540,909	4,540,909	4,540,909	0	0	0	0	0	4,540,909	0	0	0	174,849	06/03/2018
00678*-AA-9	Adelante Media Group, LLC Senior Secured		12/17/2014	Redemption 52.7470		1,084,822	2,056,651	1,084,822	2,021,684	0	0	936,862	(936,862)	0	1,084,822	0	0	0	0	12/31/2014
00678*-AA-9	Adelante Media Group, LLC Senior Secured		12/17/2014	Capital Distribution		971,829	0	971,829	971,829	0	0	0	0	0	971,829	0	0	0	0	12/31/2014
00764M-AC-1	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		433,176	433,176	361,259	370,413	0	73,474	10,711	62,763	0	433,176	0	0	0	3,401	05/25/2033
00764M-BT-3	AEGIS ASSET BACKED SECURITIES ABS FLOATE		11/25/2014	Paydown		985,036	985,036	989,962	987,597	0	(2,561)	0	(2,561)	0	985,036	0	0	0	5,674	06/25/2034
00764M-CS-4	AEGIS ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		269,717	269,717	269,717	269,717	0	0	0	0	0	269,717	0	0	0	1,107	10/25/2034
008016-A*-8	The Aerospace Corporation Senior Secured		12/03/2014	Redemption 100.0000		1,486,897	1,486,897	1,486,897	1,486,897	0	0	0	0	0	1,486,897	0	0	0	52,199	07/03/2030
008117-AN-3	AETNA INC CORPORATE 4.125% 06/01/21		04/07/2014	MILLENIUM ADVISORS, LLC		267,763	250,000	246,503	247,271	0	83	0	83	0	247,353	0	20,409	20,409	3,695	06/01/2021
00855L-AA-7	Agua Caliente Band of Cahuilla Senior Se		10/01/2014	Redemption 100.0000		162,000	162,000	162,000	162,000	0	0	0	0	0	162,000	0	0	0	10,433	10/01/2016
00910#-AA-3	Air Comm Corporation LLC Senior Secured		12/31/2014	Redemption 100.0000		2,260,764	2,260,764	2,260,764	2,260,764	0	0	0	0	0	2,260,764	0	0	0	103,073	05/17/2018
014482-B#-9	Alexander & Baldwin, Inc. Series D Senio		03/09/2014	Redemption 100.0000		1,208,163	1,208,163	1,257,071	1,240,534	0	(32,371)	0	(32,371)	0	1,208,163	0	0	0	41,682	03/09/2020
01448@-AE-6	Alex Lee, Inc. Senior Note		06/15/2014	Redemption 100.0000		1,171,429	1,171,429	1,171,429	1,171,429	0	0	0	0	0	1,171,429	0	0	0	38,950	06/15/2017
015823-AA-5	Algonquin Gas Transmission LLC Senior No		12/01/2014	Prudential Investment Mgmt.		11,353,106	11,750,000	11,750,000	11,750,000	0	0	0	0	0	11,750,000	0	(396,894)	(396,894)	399,185	07/17/2024
01753R-AA-5	Allen County Ind Econ Dev Rev Senior Sec		07/10/2014	Redemption 100.0000		443,882	443,882	443,882	443,882	0	0	0	0	0	443,882	0	0	0	12,020	01/10/2033
018490-AQ-5	ALLERGAN INC CORPORATE		10/16/2014	Various		18,114,764	20,180,000	20,409,540	20,392,982	0	(17,248)	0	(17,248)	0	20,375,734	0	(2,260,969)	(2,260,969)	594,162	03/15/2023
01877K-AA-1	Alliance Pipeline Senior Note		12/31/2014	Redemption 100.0000		5,098,761	5,098,761	5,098,761	5,098,761	0	0	0	0	0	5,098,761	0	0	0	297,130	06/30/2015
01878@-AA-3	Alliance Resource Operating Pa Senior No		08/20/2014	Redemption 100.0000		10,250,000	10,250,000	10,328,983	10,261,098	0	(11,098)	0	(11,098)	0	10,250,000	0	0	0	851,775	08/20/2014
020002-AZ-4	ALLSTATE CORP CORPORATE		09/17/2014	Stifel, Nicolaus & Co		6,146,494	6,200,000	6,201,972	6,201,857	0	(257)	0	(257)	0	6,201,600	0	(55,106)	(55,106)	150,273	06/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02005A-BB-3	ALLY MASTER OWNER TRUST ABS FLOATER		01/15/2014	Paydown		29,200,000	29,200,000	29,200,000	29,200,000	0	0	0	0	0	29,200,000	0	0	0	25,224	01/15/2016
02005A-BC-1	ALLY MASTER OWNER TRUST ASSET BACKED		01/15/2014	Paydown		15,000,000	15,000,000	14,999,855	14,997,416	0	2,584	0	2,584	0	15,000,000	0	0	0	26,875	01/15/2016
02005E-AB-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		01/15/2014	Paydown		626,762	626,762	626,734	626,723	0	39	0	39	0	626,762	0	0	0	366	01/15/2015
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2014	Paydown		6,715,779	6,715,779	6,796,547	6,757,140	0	(41,360)	0	(41,360)	0	6,715,779	0	0	0	59,453	03/15/2016
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		12/15/2014	Paydown		663,897	663,897	664,416	664,214	0	(317)	0	(317)	0	663,897	0	0	0	2,479	04/15/2016
02006E-AB-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		04/15/2014	Paydown		5,493,445	5,493,445	5,493,585	5,493,391	0	54	0	54	0	5,493,445	0	0	0	5,345	05/15/2015
02006G-AB-0	ALLY AUTO RECEIBABLES TRUST 20 ASSET BAC		04/20/2014	Paydown		3,370,276	3,370,276	3,370,090	3,370,232	0	44	0	44	0	3,370,276	0	0	0	3,286	12/22/2014
02006J-AA-6	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		10/15/2014	Paydown		47,530,272	47,530,272	47,528,969	47,529,516	0	756	0	756	0	47,530,272	0	0	0	90,158	10/15/2015
02050*-AA-3	Aloha Petroleum ltd Senior Secured Note		12/16/2014	Call 100.0000		9,120,000	9,120,000	9,120,000	9,120,000	0	0	0	0	0	9,120,000	0	0	0	669,286	11/22/2020
02050*-AA-3	Aloha Petroleum ltd Senior Secured Note		11/22/2014	Redemption 100.0000		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	26,144	11/22/2020
02112#-AE-7	Alsco Inc. Senior Note		12/17/2014	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	186,000	12/17/2016
02133@-AA-2	Alta Realty Investments LLC Senior Secur		10/31/2014	Redemption 100.0000		441,357	441,357	441,357	441,357	0	0	0	0	0	441,357	0	0	0	20,378	01/31/2031
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		06/16/2014	Redemption 18.1751		11,037	60,728	11,037	11,037	0	0	0	0	0	11,037	0	0	0	0	10/01/2017
02139#-AA-4	Altamira Trust (aka Guilford M Senior No		06/16/2014	Capital Distribution		49,691	0	49,691	49,691	0	0	0	0	0	49,691	0	0	0	0	10/01/2017
02209S-AE-3	ALTRIA GROUP INC CORPORATE		05/22/2014	Various		9,495,660	5,837,000	5,703,274	5,706,573	0	1,295	0	1,295	0	5,707,868	0	3,787,792	3,787,792	317,886	11/10/2038
02209S-AG-8	ALTRIA GROUP INC CORPORATE		02/06/2014	Maturity		7,000,000	7,000,000	8,067,150	7,029,595	0	(29,595)	0	(29,595)	0	7,000,000	0	0	0	271,250	02/06/2014
02209S-AS-2	ALTRIA GROUP INC CORPORATE		10/24/2014	BPN Paribas Securities		313,206	300,000	298,134	298,145	0	165	0	165	0	298,309	0	14,897	14,897	11,967	01/31/2024
023551-G@-7	Hess Corp SRNT 9.270% 06/15/14		06/15/2014	Redemption 100.0000		14,700,000	14,700,000	16,650,007	14,843,518	0	(143,518)	0	(143,518)	0	14,700,000	0	0	0	681,345	06/15/2014
025816-AY-5	AMERICAN EXPRESS CO CORPORATE		07/16/2014	JP Morgan Securities, Inc		355,047	300,000	358,365	354,987	0	(6,932)	0	(6,932)	0	348,055	0	6,992	6,992	17,617	03/19/2018
025816-BA-6	AMERICAN EXPRESS CO CORPORATE		05/20/2014	Maturity		10,885,000	10,885,000	12,206,261	11,107,634	0	(222,634)	0	(222,634)	0	10,885,000	0	0	0	394,581	05/20/2014
025828-AA-2	AMERICAN EXPRESS CARDS ABS FLOATER		02/18/2014	Paydown		10,000,000	10,000,000	9,988,477	9,999,776	0	224	0	224	0	10,000,000	0	0	0	9,122	09/15/2016
02582J-FV-7	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		08/15/2014	Paydown		79,100,000	79,100,000	81,068,514	79,430,130	0	(330,130)	0	(330,130)	0	79,100,000	0	0	0	747,316	03/15/2017
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		07/10/2014	Barclays Capital Inc		3,002,109	3,000,000	3,017,813	3,008,541	0	(6,478)	0	(6,478)	0	3,002,063	0	46	46	12,992	04/17/2017
02582J-FY-1	AMERICAN EXPRESS CREDIT ACCOUN ABS FLOAT		09/15/2014	Paydown		4,000,000	4,000,000	4,020,117	4,006,981	0	(6,981)	0	(6,981)	0	4,000,000	0	0	0	28,005	04/17/2017
0258M0-DC-0	AMERICAN EXPRESS CREDIT CORPORATE		03/06/2014	JP Morgan Securities, Inc		784,553	750,000	759,120	755,443	0	(365)	0	(365)	0	755,078	0	29,475	29,475	10,033	09/19/2016
026710-AE-3	AMERICAN HOUSING TRUST SERIES 1988 II		12/01/2014	Paydown		438,428	438,428	435,359	417,685	0	20,743	0	20,743	0	438,428	0	0	0	19,403	12/25/2018
026874-BT-3	AMERICAN INTL GROUP INC CORPORATE		10/24/2014	Call 123.5464		308,866	250,000	144,084	176,663	0	9,068	0	9,068	0	185,730	0	123,136	123,136	24,750	08/15/2018
026874-CB-1	AMERICAN INTL GROUP INC CORPORATE		01/13/2014	Susquehanna Intl Group		192,537	175,000	173,150	173,930	0	16	0	16	0	173,946	0	18,591	18,591	2,867	09/15/2016
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE		03/24/2014	Goldman Sachs & Co		285,718	250,000	133,387	179,761	0	3,037	0	3,037	0	182,798	0	102,920	102,920	10,197	01/16/2018
02918*-AA-5	American Railcar Leasing LLC Term A		12/01/2014	Redemption 100.0000		2,260,525	2,260,525	2,260,525	2,260,525	0	0	0	0	0	2,260,525	0	0	0	32,921	09/01/2015
03070Q-AN-1	AMERISTAR CASINOS INC CORPORATE		11/10/2014	Various		4,294,750	4,000,000	4,390,000	4,367,025	0	(94,755)	0	(94,755)	0	4,272,270	0	22,480	22,480	323,125	04/15/2021
03072S-BE-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		313,374	313,374	288,340	288,143	0	25,231	0	25,231	0	313,374	0	0	0	5,114	10/25/2031
03072S-CJ-2	AMERIQUEST MORTGAGE SECURITIES AMSI_02-2		12/26/2014	Paydown		352,521	352,521	356,046	353,853	0	(1,333)	0	(1,333)	0	352,521	0	0	0	5,258	08/25/2032
03072S-CW-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		154,562	154,562	156,108	155,597	0	(1,034)	0	(1,034)	0	154,562	0	0	0	2,437	08/25/2032
03072S-DF-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		616,501	616,501	568,428	562,586	0	53,915	0	53,915	0	616,501	0	0	0	13,457	11/25/2032
03072S-DK-8	AMERIQUEST MORTGAGE SECURITIES SERIES 2		12/26/2014	Paydown		702,964	702,964	561,777	571,869	0	131,095	0	131,095	0	702,964	0	0	0	16,747	02/25/2033
03072S-EY-7	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		1,639,295	1,639,295	1,644,299	1,641,787	0	(2,492)	0	(2,492)	0	1,639,295	0	0	0	14,521	02/25/2033
03072S-EZ-4	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		193,908	193,908	155,900	136,706	0	57,203	0	57,203	0	193,908	0	0	0	3,424	02/25/2033
03072S-GQ-2	AMERIQUEST MORTGAGE SECURITIES SERIES 2		10/27/2014	Paydown		1,242,194	1,242,194	1,260,144	1,246,840	0	(4,646)	0	(4,646)	0	1,242,194	0	0	0	18,908	05/25/2033
03072S-JG-1	AMERIQUEST MORTGAGE SECURITIES SERIES 2		09/25/2014	Paydown		1,706,147	1,706,147	1,709,766	1,707,908	0	(1,762)	0	(1,762)	0	1,706,147	0	0	0	8,318	10/25/2033
03072S-JW-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		475,748	475,748	478,424	478,990	0	(3,241)	0	(3,241)	0	475,748	0	0	0	3,547	09/25/2033
03072S-LN-3	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		217,251	217,251	217,727	220,660	0	(3,409)	0	(3,409)	0	217,251	0	0	0	955	12/25/2033
03072S-LV-5	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		190,145	190,145	190,736	190,736	0	(591)	0	(591)	0	190,145	0	0	0	1,238	12/25/2033
03072S-MX-0	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		488,967	488,967	492,634	491,891	0	(2,923)	0	(2,923)	0	488,967	0	0	0	3,257	01/25/2034
03072S-SH-9	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		322,584	322,584	279,924	290,220	0	32,364	0	32,364	0	322,584	0	0	0	996	07/25/2034
03072S-XY-6	AMERIQUEST MORTGAGE SECURITIES ABS FLOAT		12/26/2014	Paydown		379,076	379,076	379,787	379,286	0	(210)	0	(210)	0	379,076	0	0	0	1,334	03/25/2035
03073E-AF-2	AMERISOURCEBERGEN CORP CORPORATE		06/23/2014	Call 106.3050		14,457,480	13,600,000	13,832,300	13,696,367	0	(27,008)	0	(27,008)	0	13,669,359	0	788,121	788,121	617,006	09/15/2015
03073E-AJ-4	AMERISOURCEBERGEN CORP CORPORATE		10/02/2014	Various		5,694,618	5,500,000	5,515,825	5,512,594	0	(972)	0	(972)	0	5,511,623	0	182,995	182,995	137,424	11/15/2021
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/24/2014	Call 100.0000		4,567,446	4,567,446	4,567,446	4,567,446	0	0	0	0	0	4,567,446	0	0	0	91,371	11/09/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03083#-AD-2	AmeriMark Direct, LLC Term A		12/30/2014	Redemption 100.0000		360,515	360,515	360,515	360,515	0	0	0	0	0	360,515	0	0	0	23,348	11/09/2016
031162-AJ-9	AMGEN INC CORPORATE 4.850% 11/18/14		11/18/2014	Maturity		19,450,000	19,450,000	19,803,990	19,516,442	0	(66,442)	0	(66,442)	0	19,450,000	0	0	0	943,325	11/18/2014
031162-BK-5	AMGEN INC CORPORATE 5.150% 11/15/41		12/09/2014	Mitsubishi UFJ SEC (USA) Inc		218,626	200,000	198,336	198,378	0	29	0	29	0	198,407	0	20,219	20,219	11,073	11/15/2041
03523T-BF-4	ANHEUSER-BUSCH COS INC CORPORATE		04/28/2014	Deutsche Bank Securities Inc		39,797	26,000	25,930	25,935	0	(3)	0	(3)	0	25,932	0	13,865	13,865	1,694	01/15/2039
03523T-BL-1	ANHEUSER-BUSCH COS INC CORPORATE		07/14/2014	Maturity		2,900,000	2,900,000	2,945,278	2,910,928	0	(10,928)	0	(10,928)	0	2,900,000	0	0	0	43,500	07/14/2014
035287-AB-7	ANIXTER INC. CORPORATE		10/27/2014	WELLS FARGO SEC LLC		3,030,000	3,000,000	2,710,380	2,944,340	0	38,394	0	38,394	0	2,982,734	0	47,266	47,266	207,754	03/01/2015
037389-AY-9	AON CORP CORPORATE 3.125% 05/27/16		07/28/2014	BB & T Capital Markets		259,660	250,000	251,233	250,658	0	(158)	0	(158)	0	250,499	0	9,161	9,161	5,295	05/27/2016
037833-AK-6	APPLE COMPUTER INC CORPORATE		04/03/2014	Various		6,056,164	6,585,000	6,576,242	6,576,655	0	123	0	123	0	6,576,778	0	(520,613)	(520,613)	50,965	05/03/2023
037833-AL-4	APPLE COMPUTER INC CORPORATE		12/18/2014	Various		8,540,234	8,650,000	8,599,657	8,599,917	0	941	0	941	0	8,600,858	0	(60,625)	(60,625)	378,220	05/04/2043
038521-AL-4	ARAMARK CORPORATION CORPORATE		03/11/2014	Tax Free Exchange		10,709,188	10,175,000	10,516,981	10,485,736	0	(12,336)	0	(12,336)	0	10,473,400	0	235,788	235,788	286,031	03/15/2020
000000-00-0	ARAMARK CORPORATION TERM C USD EXTENDED		02/24/2014	Call 100.0240		5,407,440	5,406,142	5,390,325	5,264,661	0	136,790	0	136,790	0	5,401,451	0	5,988	5,988	30,945	07/26/2016
040104-AE-1	ARGENT SECURITIES INC. SERIES 2003 W1		12/26/2014	Paydown		2,479,564	2,479,564	1,972,478	1,972,478	0	507,086	0	507,086	0	2,479,564	0	0	0	36,601	12/27/2033
040104-DQ-1	ARGENT SECURITIES INC. SERIES 2003 W8		11/25/2014	Paydown		716,131	716,131	716,131	716,131	0	0	0	0	0	716,131	0	0	0	3,816	12/25/2033
040104-DR-9	ARGENT SECURITIES INC. ABS FLOATER		12/26/2014	Paydown		30,606	30,606	29,455	29,455	0	1,151	0	1,151	0	30,606	0	0	0	544	12/25/2033
040104-EA-5	ARGENT SECURITIES INC. SERIES 2003 W9		12/26/2014	Paydown		1,157,951	1,157,951	1,157,951	1,157,951	0	0	0	0	0	1,157,951	0	0	0	7,458	01/25/2034
040104-EP-2	ARGENT SECURITIES INC. ABS FLOATER		12/26/2014	Paydown		115,482	115,482	111,237	104,382	0	11,099	0	11,099	0	115,482	0	0	0	1,989	01/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/01/2014	Paydown		618,337	618,337	587,324	589,563	0	28,774	0	28,774	0	618,337	0	0	0	9,741	05/25/2034
040104-GR-6	ARGENT SECURITIES INC. ASSET BACKED		12/18/2014	Prudential Investment Mgmt.		554,361	546,997	519,562	521,543	0	844	0	844	0	522,387	0	31,974	31,974	22,541	05/25/2034
040104-KL-4	ARGENT SECURITIES INC. ABS FLOATER		12/26/2014	Paydown		844,589	844,589	847,228	845,498	0	(910)	0	(910)	0	844,589	0	0	0	4,774	06/25/2034
040104-PS-4	ARGENT SECURITIES INC. ABS FLOATER		05/27/2014	Paydown		716,264	716,264	712,767	716,085	0	179	0	179	0	716,264	0	0	0	922	02/25/2036
04013B-AB-8	ARGENT SECURITIES INC. ABS FLOATER		12/26/2014	Paydown		188,460	188,460	79,879	80,933	0	107,583	56	107,527	0	188,460	0	0	0	269	09/25/2036
040555-CG-7	ARIZONA PUB SVC CO CORPORATE		06/30/2014	Maturity		3,000,000	3,000,000	2,991,900	2,999,465	0	535	0	535	0	3,000,000	0	0	0	87,000	06/30/2014
040850-A*-0	Arkansas Electric Cooperative First Mtge		12/30/2014	Redemption 100.0000		312,500	312,500	367,686	365,024	0	(52,524)	0	(52,524)	0	312,500	0	0	0	14,719	12/30/2030
04101*-AB-6	Arkansas Oklahoma Gas SRNT		05/17/2014	Redemption 100.0000		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	11,310	05/17/2015
04101*-AC-4	Arkansas Oklahoma Gas SRNT		06/30/2014	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,475	06/30/2018
04101*-AD-2	Arkansas Oklahoma Gas Senior Note		07/20/2014	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	44,040	07/20/2017
041150-DJ-9	ARKANSAS STUDENT LOAN AUTHORIT CORP		11/25/2014	Paydown		3,094,532	3,094,532	3,074,587	3,073,994	0	20,538	0	20,538	0	3,094,532	0	0	0	22,905	11/25/2043
044209-AF-1	ASHLAND INC CORPORATE 4.750% 08/15/22		10/27/2014	Barclays Capital Inc		3,015,000	3,000,000	2,865,000	2,867,512	0	10,242	0	10,242	0	2,877,754	0	137,246	137,246	173,229	08/15/2022
04472*-AF-8	Ashley Furniture Industries, I Senior No		03/22/2014	Redemption 100.0000		818,182	818,182	818,182	818,182	0	0	0	0	0	818,182	0	0	0	13,214	03/22/2014
04472*-AG-6	Ashley Furniture Industries, I Senior No		06/22/2014	Redemption 100.0000		1,454,545	1,454,545	1,454,545	1,454,545	0	0	0	0	0	1,454,545	0	0	0	54,473	06/22/2014
04472*-AH-4	Ashley Furniture Industries, I Senior No		06/03/2014	Redemption 100.0000		1,590,909	1,590,909	1,590,909	1,590,909	0	0	0	0	0	1,590,909	0	0	0	41,523	06/03/2020
04472*-AJ-0	Ashley Furniture Industries, I Series D		12/30/2014	Redemption 100.0000		1,626,253	1,626,253	1,626,253	1,626,253	0	0	0	0	0	1,626,253	0	0	0	51,445	06/30/2025
04541G-CG-5	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		904,553	904,553	904,694	904,664	0	(111)	0	(111)	0	904,553	0	0	0	7,816	03/15/2032
04541G-DS-8	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		131,467	131,467	132,782	132,581	0	(1,114)	0	(1,114)	0	131,467	0	0	0	1,018	04/15/2033
04541G-DT-6	ASSET BACKED SECURITIES CORP ABSHE_03-HE		11/17/2014	Paydown		352,199	352,199	313,754	319,984	0	32,215	0	32,215	0	352,199	0	0	0	5,236	04/15/2033
04541G-EM-0	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		138,963	138,963	104,882	93,218	0	45,744	0	45,744	0	138,963	0	0	0	2,174	06/15/2033
04541G-FM-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		654,004	654,004	654,004	654,004	0	0	0	0	0	654,004	0	0	0	4,490	09/15/2033
04541G-FN-7	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		40,186	40,186	37,090	34,024	0	6,162	0	6,162	0	40,186	0	0	0	687	09/15/2033
04541G-GC-0	ASSET BACKED SECURITIES CORP ABSC_03-HE6		12/26/2014	Paydown		189,387	189,387	165,529	163,675	0	25,713	0	25,713	0	189,387	0	0	0	2,209	11/25/2033
04541G-HL-9	ASSET BACKED SECURITIES CORP ABS FLOATER		12/15/2014	Paydown		701,143	701,143	704,978	703,386	0	(2,243)	0	(2,243)	0	701,143	0	0	0	4,940	01/15/2034
04541G-HM-7	ASSET BACKED SECURITIES CORP ABSHE_04-HE		12/15/2014	Paydown		100,720	100,720	77,067	81,070	0	19,649	0	19,649	0	100,720	0	0	0	1,548	01/15/2034
04541G-JT-0	ASSET BACKED SECURITIES CORP SERIES 200		12/26/2014	Paydown		727,315	727,315	727,315	727,315	0	0	0	0	0	727,315	0	0	0	3,341	06/25/2034
04541G-PJ-5	ASSET BACKED SECURITIES CORP ABS FLOATER		12/26/2014	Paydown		4,533,165	4,533,165	4,134,272	4,156,941	0	376,225	0	376,225	0	4,533,165	0	0	0	24,031	03/25/2035
04541G-TL-6	ASSET BACKED SECURITIES CORP ABSHE_05-HE		12/26/2014	Paydown		2,558,951	2,558,951	2,558,951	2,558,951	0	0	0	0	0	2,558,951	0	0	0	8,425	07/25/2035
04542B-BA-9	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2014	Call 114.2970		33,610	29,406	7,977	0	0	0	0	0	0	0	0	33,610	33,610	0	02/25/2032
04542B-CL-4	ASSET BACKED FUNDING CERTIFICA ABFC_03-A		12/26/2014	Paydown		55,042	55,042	55,567	55,195	0	(153)	0	(153)	0	55,042	0	0	0	748	03/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04542B-JP-8	ASSET BACKED FUNDING CERTIFICA ABFC_04-H		12/26/2014	Paydown		420,114	420,114	415,728	415,728	0	4,386	0	4,386	0	420,114	0	0	0	2,821	03/25/2034
04542B-JQ-6	ASSET BACKED FUNDING CERTIFICA ABS FLOAT		12/26/2014	Call 104.1965		26,542	25,473	3,251	2,368	0	(12)	0	(12)	0	2,356	0	24,186	24,186	0	01/25/2034
04544Q-AC-1	ASSET BACKED SECURITIES CORP H ABS FLOAT		12/26/2014	Paydown		189,165	189,165	131,578	123,206	0	65,959	0	65,959	0	189,165	0	0	0	275	11/25/2036
04544R-AC-9	ABSHE_07-HE1 ABS FLOATER		12/26/2014	Paydown		32,273	32,273	13,829	13,705	0	18,568	0	18,568	0	32,273	0	0	0	97	12/25/2036
04571@-AA-7	Associated Milk Producers, Inc Senior Se		12/01/2014	Redemption 100.0000		916,667	916,667	916,667	916,667	0	0	0	0	0	916,667	0	0	0	31,943	12/01/2020
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/31/2014	Redemption 100.0000		2,578,023	2,578,023	2,578,023	2,578,023	0	0	0	0	0	2,578,023	0	0	0	54,888	03/31/2027
04650#-AA-9	AT (Middletown, NJ) Credit Tenant Lease		12/01/2014	Prudential Investment Mgmt.		5,467,439	5,231,346	5,231,346	5,231,346	0	0	0	0	0	5,231,346	0	236,093	236,093	193,302	03/31/2027
049560-AG-0	ATMOS ENERGY CORP BOND		12/18/2014	Prudential Investment Mgmt.		6,445,550	5,000,000	4,969,600	4,973,492	0	665	0	665	0	4,974,157	0	1,471,393	1,471,393	350,389	10/15/2034
05070G-AG-3	AUDATEX NORTH AMERICA INC CORPORATE		11/04/2014	Goldman Sachs & Co		1,590,000	1,500,000	1,528,125	1,527,551	0	(2,331)	0	(2,331)	0	1,525,219	0	64,781	64,781	92,385	11/01/2023
051156-AB-3	AUGUSTA MBIA FUNDING ABS FLOATER		06/11/2014	JP MORGAN SECURITIES PLC		1,637,255	818,627	491,176	616,268	0	1,821	0	1,821	0	618,089	0	1,019,166	1,019,166	56,468	08/15/2036
051156-AB-3	AUGUSTA MBIA FUNDING ABS FLOATER		02/15/2014	Paydown		6,278	6,278	3,767	4,726	0	1,552	0	1,552	0	6,278	0	0	0	259	08/15/2036
05115E-AB-6	Augusta Funding IV CLA 2 ABS-REG		11/15/2014	Redemption 100.0000		6,777,002	6,777,001	6,106,840	6,462,136	0	314,866	0	314,866	0	6,777,002	0	0	0	352,692	11/15/2015
05332*-AV-0	Automotive Rentals, Inc. Sr Series 2010-		01/18/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	3,458	01/18/2016
05367D-AA-5	AVIATION SECURITIZATION LLC SERIES 1, CL		08/11/2014	Redemption 100.0000		120,152	120,152	120,152	120,152	0	0	0	0	0	120,152	0	0	0	4,236	12/11/2019
05367D-AB-3	AVIATION SECURITIZATION LLC SERIES 1, CL		10/11/2014	Redemption 100.0000		29,278	29,278	29,278	29,278	0	0	0	0	0	29,278	0	0	0	1,353	12/11/2019
05367D-AC-1	AVIATION SECURITIZATION LLC SERIES 1, CL		10/11/2014	Redemption 100.0000		14,227	14,227	14,227	14,227	0	0	0	0	0	14,227	0	0	0	786	12/11/2019
05367D-AG-2	AVIATION SECURITIZATION LLC SERIES III,		12/11/2014	Redemption 100.0000		286,236	286,236	286,236	286,236	0	0	0	0	0	286,236	0	0	0	11,963	05/11/2018
05367D-AH-0	AVIATION SECURITIZATION LLC Series III,		12/11/2014	Redemption 100.0000		78,672	78,672	78,672	78,672	0	0	0	0	0	78,672	0	0	0	4,185	05/11/2018
05367D-AJ-6	AVIATION SECURITIZATION LLC SERIES III,		12/11/2014	Redemption 100.0000		26,224	26,224	26,224	26,224	0	0	0	0	0	26,224	0	0	0	1,693	05/11/2018
05367D-AU-1	AVIATION SECURITIZATION LLC Series 8, CI		10/11/2014	Redemption 100.0000		354,268	354,268	354,268	354,268	0	0	0	0	0	354,268	0	0	0	19,637	07/11/2021
05367D-AW-7	AVIATION SECURITIZATION LLC ABS-IRR, Ser		10/11/2014	Redemption 100.0000		26,206	26,206	26,206	26,206	0	0	0	0	0	26,206	0	0	0	1,750	07/11/2021
05367D-AX-5	AVIATION SECURITIZATION LLC Series 9, CI		05/12/2014	Redemption 100.0000		77,853	77,853	77,853	76,111	1,742	0	0	1,742	0	77,853	0	0	0	215	10/11/2020
05367D-BA-4	AVIATION SECURITIZATION LLC ABS-IRR Seri		12/11/2014	Redemption 100.0000		22,118	22,118	22,118	22,118	0	0	0	0	0	22,118	0	0	0	425	10/11/2020
05367D-BX-4	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2014	Paydown		255,508	255,508	255,508	255,508	0	0	0	0	0	255,508	0	0	0	1,992	06/11/2025
05367D-BY-2	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2014	Paydown		89,428	89,428	89,428	89,428	0	0	0	0	0	89,428	0	0	0	904	06/11/2025
05367D-BZ-9	AVIATION SECURITIZATION LLC AFG SERIES X		12/12/2014	Paydown		29,809	29,809	29,809	29,809	0	0	0	0	0	29,809	0	0	0	554	06/11/2025
000000-00-0	AVIATION SECURITIZATION LLC Series 1, CI		08/11/2014	Redemption 100.0000		17,166	17,166	17,166	17,166	0	0	0	0	0	17,166	0	0	0	619	12/11/2019
053773-AN-7	AVIS BUDGET CORPORATE 8.250% 01/15/19		06/13/2014	Call 106.9744		2,139,488	2,000,000	2,170,000	2,137,496	0	(28,501)	0	(28,501)	0	2,108,994	0	30,494	30,494	144,800	01/15/2019
05377R-AH-7	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		04/20/2014	Paydown		6,666,667	6,666,667	6,664,607	6,666,362	0	305	0	305	0	6,666,667	0	0	0	29,028	04/20/2015
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		07/20/2014	Various		4,160,586	4,000,000	3,999,954	3,999,840	0	(7)	0	(7)	0	3,999,833	0	160,753	160,753	31,675	03/20/2017
05377R-AV-6	AVIS BUDGET RENTAL CAR FUNDING ASSET BAC		02/05/2014	WELLS FARGO SEC LLC		4,222,969	4,000,000	3,998,544	3,999,104	0	28	0	28	0	3,999,132	0	223,837	223,837	18,167	02/20/2018
053810-AD-9	AVIV HLTH PROP/AVIV HLTH CORPORATE		01/17/2014	Tax Free Exchange		13,465,388	13,105,000	13,165,913	13,163,401	0	(632)	0	(632)	0	13,162,769	0	302,619	302,619	198,759	10/15/2021
05522A-AC-9	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		06/16/2014	Paydown		21,000,000	21,000,000	19,636,953	20,869,702	0	130,298	0	130,298	0	21,000,000	0	0	0	18,752	11/15/2016
05522A-AD-7	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		12/03/2014	RBC Capital Markets		4,967,188	5,000,000	4,798,633	4,901,884	0	26,291	0	26,291	0	4,928,175	0	39,013	39,013	9,669	11/15/2019
05522R-AB-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		07/15/2014	Paydown		4,915,000	4,915,000	4,616,846	4,881,280	0	33,720	0	33,720	0	4,915,000	0	0	0	5,645	12/15/2016
05522R-AV-0	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		01/15/2014	Paydown		760,000	760,000	755,309	759,903	0	97	0	97	0	760,000	0	0	0	232	06/15/2016
05522R-AY-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		03/17/2014	Paydown		6,650,000	6,650,000	6,606,414	6,645,406	0	4,594	0	4,594	0	6,650,000	0	0	0	6,061	08/15/2016
05522R-BF-4	BANK OF AMERICA CREDIT CARD TR ABS FLOAT		07/15/2014	Paydown		5,000,000	5,000,000	4,914,648	4,989,202	0	10,798	0	10,798	0	5,000,000	0	0	0	6,622	12/15/2016
055381-AR-8	BE AEROSPACE INC CORPORATE		12/16/2014	Tender (Corp Action)		734,185	697,000	773,670	758,397	0	(20,240)	0	(20,240)	0	738,156	0	(3,971)	(3,971)	57,902	10/01/2020
055381-AS-6	BE AEROSPACE INC CORPORATE		12/16/2014	Tender (Corp Action)		2,736,128	2,508,000	2,591,650	2,584,008	0	(10,604)	0	(10,604)	0	2,573,404	0	162,724	162,724	159,101	04/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
055683-AC-0	BNC MORTGAGE LOAN TRUST ABS FLOATER		01/27/2014	Paydown		207,137	207,137	206,520	207,094	0	42	0	42	0	207,137	0	0	0	52	11/25/2036
05577@-AG-5	BTMU Capital Corp Equip Note Series A		08/26/2014	Redemption 100.0000		628,428	628,428	628,428	628,428	0	0	0	0	0	628,428	0	0	0	30,872	02/26/2021
05577@-AH-3	BTMU Capital Corp Equip Note Series B		08/26/2014	Redemption 100.0000		604,826	604,826	604,826	604,826	0	0	0	0	0	604,826	0	0	0	29,712	02/26/2021
05577@-AJ-9	BTMU Capital Corp Equip Note Series C		08/26/2014	Redemption 100.0000		188,621	188,621	188,621	188,621	0	0	0	0	0	188,621	0	0	0	9,266	02/26/2021
05577@-AK-6	BTMU Capital Corp Equity Note Series D		08/26/2014	Redemption 100.0000		190,187	190,187	190,187	190,187	0	0	0	0	0	190,187	0	0	0	9,343	02/26/2021
05577@-AM-2	BTMU Capital Corp Equip Note Series E		08/26/2014	Redemption 100.0000		77,922	77,922	77,922	77,922	0	0	0	0	0	77,922	0	0	0	3,828	02/26/2021
05577@-AN-0	BTMU Capital Corp Equipment Note		10/15/2014	Redemption 100.0000		390,909	390,909	435,023	431,716	0	(40,807)	0	(40,807)	0	390,909	0	0	0	14,161	10/15/2024
05584#-AA-7	BSM Energy LP Mezzanine Debt Facility		11/14/2014	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	0	11/08/2016
05584#-AA-7	BSM Energy LP Mezzanine Debt Facility		11/14/2014	Redemption 100.0000		6,071,434	6,071,434	6,071,434	6,071,434	0	0	0	0	0	6,071,434	0	0	0	391,842	11/08/2016
057224-BC-0	Baker Hughes Inc CORPORATE		08/25/2014	WELLS FARGO SEC LLC		10,356,400	10,000,000	10,660,680	10,588,172	0	(48,517)	0	(48,517)	0	10,539,655	0	(183,255)	(183,255)	331,556	08/15/2021
05825#-AJ-7	Baldwin Richardson Foods Series D Senior		12/31/2014	Redemption 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	164,688	12/31/2015
05825#-AK-4	Baldwin Richardson Foods Series E Senior		12/31/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	48,438	12/31/2017
059438-AK-7	BANK ONE CORP SUB DEBENTURES		12/18/2014	Prudential Investment Mgmt.		7,791,955	5,788,000	6,531,064	6,319,131	0	(24,380)	0	(24,380)	0	6,294,751	0	1,497,204	1,497,204	527,351	04/29/2027
05947U-2Q-0	BANC OF AMERICA COMMERCIAL MOR CMBS		05/01/2014	Paydown		3,899,971	3,899,971	3,826,766	3,890,695	0	9,276	0	9,276	0	3,899,971	0	0	0	52,064	10/10/2045
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS		01/22/2014	WELLS FARGO SEC LLC		3,931,684	3,700,000	3,893,816	3,761,997	0	(2,848)	0	(2,848)	0	3,759,149	0	172,534	172,534	29,834	09/10/2047
05947U-4D-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		1,685,863	1,685,863	1,562,632	1,645,390	0	40,473	0	40,473	0	1,685,863	0	0	0	79,692	09/10/2047
05947U-7J-1	BANC OF AMERICA COMMERCIAL MOR CMBS		07/01/2014	Paydown		6,107,444	6,107,444	5,913,466	6,040,494	0	66,950	0	66,950	0	6,107,444	0	0	0	566,286	09/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		1,499,449	1,499,449	1,624,602	1,613,551	0	(114,103)	0	(114,103)	0	1,499,449	0	0	0	36,237	09/10/2045
05947U-D2-1	BANC OF AMERICA COMMERCIAL MOR _05-1		10/01/2014	Paydown		6,224,009	6,224,009	6,253,331	6,218,459	0	(5,550)	0	(5,550)	0	6,224,009	0	0	0	136,993	11/10/2042
05947U-W8-7	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		14,762,573	14,762,573	14,538,031	14,725,116	0	37,457	0	37,457	0	14,762,573	0	0	0	607,636	07/10/2045
05947U-X2-9	BANC OF AMERICA COMMERCIAL MOR _05-4		12/01/2014	Paydown		1,384,310	1,384,310	1,323,963	1,376,048	0	8,262	0	8,262	0	1,384,310	0	0	0	37,057	07/10/2045
05948K-HP-7	BANC OF AMERICA ALTERNATIVE LO PRVT CMO		12/01/2014	Paydown		65,360	65,360	57,496	60,886	0	4,474	0	4,474	0	65,360	0	0	0	1,746	12/25/2018
05948K-J2-6	BANC OF AMERICA ALTERNATIVE LO BOAA_05-7		12/01/2014	Paydown		195,226	776,176	656,146	625,527	0	(430,302)	0	(430,302)	0	195,226	0	0	0	24,990	08/25/2035
05948K-PH-6	BANC OF AMERICA ALTERNATIVE LO SERIES 2		12/01/2014	Paydown		3,070,064	3,070,064	3,132,174	3,106,673	0	(36,609)	0	(36,609)	0	3,070,064	0	0	0	119,578	05/25/2034
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		12/01/2014	Paydown		121,978	121,978	123,515	124,158	0	(1,135)	1,046	(2,181)	0	121,978	0	0	0	3,355	05/25/2034
05948K-Y6-0	BANC OF AMERICA ALTERNATIVE LO CMO		12/01/2014	Paydown		1,329,310	2,307,019	1,752,867	1,704,334	0	(375,023)	0	(375,023)	0	1,329,310	0	0	0	76,486	01/25/2036
05948X-EE-7	BANC OF AMERICA MORTGAGE SECUR CMO FLOAT		12/01/2014	Paydown		522,215	522,215	512,916	513,285	0	8,931	0	8,931	0	522,215	0	0	0	7,080	06/25/2033
059497-AV-9	BANC OF AMERICA COMMERCIAL MOR CMBS		09/01/2014	Paydown		3,738,588	3,738,588	3,881,998	3,741,195	0	(2,607)	0	(2,607)	0	3,738,588	0	0	0	106,312	01/15/2049
059497-AW-7	BANC OF AMERICA COMMERCIAL MOR CMBS		09/01/2014	Paydown		10,651,546	10,651,546	10,328,671	10,584,718	0	66,828	0	66,828	0	10,651,546	0	0	0	380,512	01/15/2049
05949A-H8-6	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		12/01/2014	Paydown		588,681	588,681	577,611	578,036	0	10,645	0	10,645	0	588,681	0	0	0	11,592	02/25/2035
05949A-HA-1	BANC OF AMERICA MORTGAGE SECUR SERIES 2		12/01/2014	Paydown		4,267,515	4,267,515	4,137,185	4,150,568	0	116,947	0	116,947	0	4,267,515	0	0	0	57,760	06/25/2034
05949A-W9-7	BANC OF AMERICA MORTGAGE SECUR BOAMS_05-		01/03/2014	Nomura Securities Intl		0	0	0	0	0	108,197	0	108,197	0	108,197	0	(108,197)	(108,197)	(261)	03/25/2035
05950B-BG-8	BANK OF AMERICA ALT LOAN TRUST CMO		12/01/2014	Paydown		556,426	556,426	522,865	506,553	0	49,873	0	49,873	0	556,426	0	0	0	24,069	06/25/2046
05950D-AS-9	BANK OF AMERICA FUNDING CORP CMO		12/17/2014	Write-Off		0	1	0	0	0	0	0	0	0	0	0	0	0	0	06/20/2036
05950E-AD-0	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		5,694,671	5,694,671	5,843,711	5,708,402	0	(13,731)	0	(13,731)	0	5,694,671	0	0	0	185,321	05/10/2045
05950V-AB-6	BANC OF AMERICA COMMERCIAL MOR CMBS		07/01/2014	Paydown		158,950	158,950	163,613	158,908	0	43	0	43	0	158,950	0	0	0	3,438	10/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		1,486,773	1,486,773	1,568,314	1,540,270	0	(53,497)	0	(53,497)	0	1,486,773	0	0	0	47,374	10/10/2045
05950W-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		04/01/2014	Paydown		2,025,609	2,025,609	2,056,864	2,023,476	0	2,134	0	2,134	0	2,025,609	0	0	0	19,888	07/10/2046
05950X-AB-2	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		6,979,978	6,979,978	7,211,139	7,049,725	0	(69,747)	0	(69,747)	0	6,979,978	0	0	0	207,927	09/10/2047
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		12/01/2014	Paydown		3,886,978	3,886,978	3,905,911	3,884,515	0	2,463	0	2,463	0	3,886,978	0	0	0	135,681	09/10/2047
059512-AB-9	BANC OF AMERICA COMMERCIAL MOR CMBS		01/01/2014	Paydown		333,498	333,498	344,545	334,922	0	(1,425)	0	(1,425)	0	333,498	0	0	0	1,562	06/10/2049
059512-AQ-6	BANC OF AMERICA COMMERCIAL MOR CMBS		01/10/2014	Paydown		1,111,659	1,111,659	1,056,423	1,108,753	0	2,905	0	2,905	0	1,111,659	0	0	0	325	06/10/2049
059513-AC-5	BANC OF AMERICA COMMERCIAL MOR CMBS		01/01/2014	Paydown		6,674,375	6,674,375	6,293,161	6,636,608	0	37,767	0	37,767	0	6,674,375	0	0	0	32,336	02/10/2051
059513-AD-3	BANC OF AMERICA COMMERCIAL MOR CMBS		01/01/2014	Paydown		1,129,579	1,129,579	1,226,652	1,143,853	0	(14,274)	0	(14,274)	0	1,129,579	0	0	0	5,371	02/10/2051
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		10/01/2014	Paydown		39,578,468	39,578,468	40,095,569	39,682,969	0	(104,500)	0	(104,500)	0	39,578,468	0	0	0	334,406	02/10/2051
06050T-KN-1	BANK OF AMERICA NA CORPORATE		09/03/2014	Deutsche Bank Securities Inc		490,041	450,000	406,712	425,186	0	4,876	0	4,876	0	430,062	0	59,979	59,979	23,386	03/15/2017
06051G-CS-6	BANK OF AMERICA CORP PRVT CMO OTHER WHO		12/01/2014	Paydown		99,557	99,557	47,406	62,035	0	37,522	0	37,522	0	99,557	0	0	0	3,123	09/20/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06406H-BY-4	BANK OF NEW YORK MELLON CORPORATE		09/19/2014	Various		6,250,530	6,000,000	6,036,052	6,034,541	0	(2,155)	0	(2,155)	0	6,032,386	0	218,144	218,144	178,979	09/23/2021
06423R-BK-1	BANK ONE ISSUANCE TRUST ABS FLOATER		06/16/2014	Paydown		4,200,000	4,200,000	3,513,891	4,134,970	0	65,030	0	65,030	0	4,200,000	0	0	0	6,935	02/15/2017
06423R-BM-7	BANK ONE ISSUANCE TRUST ABS FLOATER		06/16/2014	Paydown		5,000,000	5,000,000	5,102,148	5,005,911	0	(5,911)	0	(5,911)	0	5,000,000	0	0	0	24,181	02/15/2017
067383-AD-1	CR BARD INC CORPORATE 1.375% 01/15/18		02/27/2014	Key Capital Markets		6,168,936	6,245,000	6,187,421	6,194,382	0	2,105	0	2,105	0	6,196,487	0	(27,551)	(27,551)	54,622	01/15/2018
070101-C*-9	Basin Electric Power Coop 1st MTG Oblig		10/01/2014	Redemption 100.0000		4,291,667	4,291,667	4,291,667	4,291,667	0	0	0	0	0	4,291,667	0	0	0	190,872	10/01/2038
071813-AX-7	BAXTER INTL INC CORPORATE		12/18/2014	Prudential Investment Mgmt.		3,521,641	2,685,000	3,009,509	2,986,221	0	(6,122)	0	(6,122)	0	2,980,100	0	541,541	541,541	176,203	12/01/2037
071813-BF-5	BAXTER INTL INC CORPORATE		09/17/2014	Various		8,175,451	8,700,000	8,665,040	8,668,296	0	2,405	0	2,405	0	8,670,701	0	(495,250)	(495,250)	228,860	08/15/2022
071813-BG-3	BAXTER INTL INC CORPORATE		05/28/2014	Merrill Lynch,Pierce,Fenner &		3,794,474	3,675,000	3,672,575	3,672,542	0	29	0	29	0	3,672,571	0	121,903	121,903	76,716	06/15/2043
071813-BK-4	BAXTER INTL INC CORP FLOATER		12/11/2014	Maturity		29,000,000	29,000,000	29,000,000	29,000,000	0	0	0	0	0	29,000,000	0	0	0	119,321	12/11/2014
073730-AB-9	BEAM INC DEBENTURES 7.875% 01/15/23		10/22/2014	FTN FINANCIAL SECURITIES		2,192,509	1,716,000	1,834,782	1,782,908	0	(4,661)	0	(4,661)	0	1,778,247	0	414,262	414,262	173,052	01/15/2023
07383F-3X-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		07/01/2014	Paydown		340,979	340,979	335,301	339,828	0	1,152	0	1,152	0	340,979	0	0	0	(1,661)	02/11/2041
07383F-3Y-2	BEAR STEARNS COMMERCIAL MORTGA _05-PWR7		08/01/2014	Paydown		5,376,007	5,376,007	5,379,479	5,368,619	0	7,389	0	7,389	0	5,376,007	0	0	0	137,957	02/11/2041
07383F-3Z-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		11,476,559	11,476,559	11,276,558	11,428,689	0	47,871	0	47,871	0	11,476,559	0	0	0	518,234	02/11/2041
07383F-XQ-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		10/01/2014	Paydown		1,561,708	1,561,708	1,524,068	1,556,822	0	4,886	0	4,886	0	1,561,708	0	0	0	40,777	08/13/2039
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Call 116.6667		0	0	0	0	0	0	0	0	0	0	0	0	0	0	10/25/2032
07384Y-EN-2	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Paydown		30,515	30,515	30,639	30,588	0	(73)	0	(73)	0	30,515	0	0	0	236	10/25/2032
07384Y-GX-8	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2014	Paydown		22,051	22,051	22,051	22,051	0	0	0	0	0	22,051	0	0	0	157	11/25/2042
07384Y-GY-6	BEAR STEARNS ASSET BACKED SECU SERIES 2		12/26/2014	Paydown		66,154	66,154	66,154	66,154	0	0	0	0	0	66,154	0	0	0	672	11/25/2042
073855-AB-4	BEAR STEARNS ASSET BACKED SECS ABS FLOAT		12/26/2014	Paydown		4,150,246	5,621,005	4,685,086	4,352,811	0	(202,566)	0	(202,566)	0	4,150,246	0	0	0	8,382	02/25/2032
073859-AA-8	BSABS ABS FLOATER 0.260% 06/25/47		02/25/2014	Paydown		365,334	365,334	365,334	365,334	0	0	0	0	0	365,334	0	0	0	109	06/25/2047
073879-CV-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Paydown		896,391	896,391	870,093	868,585	0	27,806	0	27,806	0	896,391	0	0	0	10,852	08/25/2034
073879-G5-1	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Paydown		2,406,217	2,406,217	2,313,852	2,337,434	0	68,783	0	68,783	0	2,406,217	0	0	0	8,357	06/25/2035
073879-HF-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		11/25/2014	Paydown		295,337	295,337	288,523	288,361	0	6,976	0	6,976	0	295,337	0	0	0	2,745	09/25/2034
073879-KD-9	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Paydown		190,948	190,948	176,113	176,968	0	15,452	1,472	13,980	0	190,948	0	0	0	2,131	11/25/2034
073879-KR-8	BEAR STEARNS ASSET BACKED SECU ABS FLOAT		12/26/2014	Paydown		329,645	329,645	323,697	324,194	0	5,451	0	5,451	0	329,645	0	0	0	4,657	09/25/2034
073879-NY-0	BEAR STEARNS ASSET BACKED SECU CORPORATE		12/26/2014	Paydown		1,823,327	1,823,327	1,782,235	1,799,920	0	23,407	0	23,407	0	1,823,327	0	0	0	14,787	12/25/2034
07387B-AE-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		03/01/2014	Paydown		115,465	115,465	115,943	115,627	0	(162)	0	(162)	0	115,465	0	0	0	1,862	09/11/2042
07387B-DZ-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		04/01/2014	Paydown		1,399,015	1,399,015	1,373,002	1,396,250	0	2,765	0	2,765	0	1,399,015	0	0	0	23,067	12/11/2040
07387B-EA-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		07/01/2014	Paydown		1,153,211	1,153,211	1,159,508	1,151,752	0	1,459	0	1,459	0	1,153,211	0	0	0	46,870	12/11/2040
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		2,022,140	2,022,140	2,123,739	2,098,498	0	(76,358)	0	(76,358)	0	2,022,140	0	0	0	87,074	12/11/2040
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		2,354,242	2,354,242	2,270,781	2,324,205	0	30,037	0	30,037	0	2,354,242	0	0	0	76,349	04/12/2038
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		2,785,860	2,785,860	3,064,337	3,010,606	0	(224,746)	0	(224,746)	0	2,785,860	0	0	0	66,572	04/12/2038
07387J-AD-8	BEAR STEARNS COMMERCIAL MORTGA CMBS		07/01/2014	Paydown		1,599,850	1,599,850	1,608,099	1,603,140	0	(3,290)	0	(3,290)	0	1,599,850	0	0	0	51,463	09/11/2038
07387J-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		55,952	55,952	63,349	60,081	0	(4,129)	0	(4,129)	0	55,952	0	0	0	2,579	09/11/2038
07387M-AB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		01/01/2014	Paydown		4,994	4,994	5,027	4,988	0	6	0	6	0	4,994	0	0	0	22	03/11/2039
07387M-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		08/01/2014	Paydown		22,000,000	22,000,000	20,157,500	21,925,064	0	74,936	0	74,936	0	22,000,000	0	0	0	1,174,165	03/11/2039
07387M-AD-1	BEAR STEARNS COMMERCIAL MORTGA CMBS		09/01/2014	Paydown		350,617	350,617	367,192	352,201	0	(1,584)	0	(1,584)	0	350,617	0	0	0	19,449	03/11/2039
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		1,052,592	1,052,592	1,094,445	1,068,351	0	(15,759)	0	(15,759)	0	1,052,592	0	0	0	49,415	03/11/2039
07388L-AD-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		06/01/2014	Paydown		4,483,443	4,483,443	4,508,171	4,477,343	0	6,100	0	6,100	0	4,483,443	0	0	0	91,118	09/11/2041
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		693,616	693,616	762,000	728,729	0	(35,113)	0	(35,113)	0	693,616	0	0	0	22,548	09/11/2041
07388N-AE-6	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		318,734	318,734	307,815	314,759	0	3,975	0	3,975	0	318,734	0	0	0	10,260	10/12/2041
07388P-AC-5	BSCMS 2006-PW14 Class A-3		11/01/2014	Paydown		3,985,105	3,985,105	4,101,857	4,051,394	0	(66,288)	0	(66,288)	0	3,985,105	0	0	0	131,038	12/11/2038
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		5,120,393	5,120,393	5,462,058	5,308,092	0	(187,699)	0	(187,699)	0	5,120,393	0	0	0	248,182	06/11/2050
07388V-AC-2	BEAR STEARNS COMMERCIAL MORTGA CMBS		09/01/2014	Paydown		1,959,104	1,959,104	1,901,249	1,942,652	0	16,452	0	16,452	0	1,959,104	0	0	0	78,745	01/12/2045
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		1,309,687	1,309,687	1,368,828	1,354,679	0	(44,991)	0	(44,991)	0	1,309,687	0	0	0	42,171	06/11/2040
073945-AD-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		12/01/2014	Paydown		3,463,971	3,463,971	3,500,475	3,465,947	0	(1,976)	0	(1,976)	0	3,463,971	0	0	0	107,231	09/11/2042
07401D-AD-3	BSCMS 2007 - PWR18 CMBS		12/01/2014	Paydown		1,190,194	1,190,194	1,299,311	1,244,557	0	(54,363)	0	(54,363)	0	1,190,194	0	0	0	39,063	06/11/2050
075386-AC-6	BEAVER VALLEY TWO FUNDING CORP DEBENTURE		06/02/2014	Call 100.0000		215,000	215,000	236,457	218,500	0	1,300	0	1,300	0	219,800	0	(4,800)	(4,800)	9,675	06/01/2017
075887-AW-9	BECTON DICKINSON & CO CORPORATE		08/26/2014	WELLS FARGO SEC LLC		6,267,120	6,000,000	6,409,151	6,361,095	0	(32,403)	0	(32,403)	0	6,328,693	0	(61,573)	(61,573)	155,458	11/12/2020
075887-BA-6	BECTON DICKINSON & CO CORPORATE		09/11/2014	Merrill Lynch,Pierce,Fenner &		14,579,471	14,235,000	14,832,229	14,779,471	0	(31,147)	0	(31,147)	0	14,748,323	0	(168,852)	(168,852)	285,971	11/08/2021
07604#-AA-9	Bedford Capital Trust 2001-1 ABS-2001-1		12/28/2014	Redemption 100.0000		1,230,251	1,230,251	1,255,063	1,241,506	0	(11,255)	0	(11,255)	0	1,230,251	0	0	0	44,880	07/28/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07604#-AB-7	Bedford Capital Trust 2001-1 ABS 2001-1		12/28/2014	Redemption 100.0000		346,605	346,605	346,605	346,605	0	0	0	0	0	346,605	0	0	0	12,068	12/28/2021
07604#-AC-5	Bedford Capital Trust 2001-1 ABS IRR Cla		12/28/2014	Redemption 100.0000		669,360	669,360	669,360	669,360	0	0	0	0	0	669,360	0	0	0	23,599	01/28/2022
084664-BL-4	BERKSHIRE HATHAWAY FIN CORPORATE		01/30/2014	Goldman Sachs & Co		198,665	175,000	196,116	195,307	0	(37)	0	(37)	0	195,270	0	3,395	3,395	5,562	01/15/2040
000000-00-0	BERRY PLASTICS BERRY PLASTICS HLDG CORP		01/06/2014	Call 95.1750		2,875,972	3,021,772	2,594,010	2,915,269	0	107,508	0	107,508	0	3,022,777	0	(146,805)	(146,805)	1,092	04/03/2015
08623#-AA-4	Berwind Pharmaceutical Service Senior No		09/22/2014	Maturity		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	528,800	09/22/2014
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C		08/27/2014	Redemption 100.0000		864,371	864,371	864,371	864,371	0	0	0	0	0	864,371	0	0	0	15,361	05/04/2016
08658*-AB-4	BestCo Inc. & Maz Prop. Revolver B		08/27/2014	Call 100.0000		4,371,192	4,371,192	4,371,192	4,371,192	0	0	0	0	0	4,371,192	0	0	0	24,032	05/04/2016
08658@-AC-0	BestCo Inc. & Mazeppa Prop. Term B		08/27/2014	Redemption 100.0000		2,394,737	2,394,737	2,394,737	2,394,737	0	0	0	0	0	2,394,737	0	0	0	38,660	05/04/2016
08877@-AA-9	BGS CTL Pass-Through Trust Series 2010 T		12/15/2014	Redemption 100.0000		791,783	791,783	791,783	791,783	0	0	0	0	0	791,783	0	0	0	28,105	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/15/2014	Redemption 100.0000		189,517	189,517	189,517	189,517	0	0	0	0	0	189,517	0	0	0	3,992	06/15/2032
08886*-AA-0	BGS CTL Pass-Thru TR SER 2012 TR CTF-SC2		12/01/2014	Prudential Investment Mgmt.		2,094,092	2,050,071	2,050,071	2,050,071	0	0	0	0	0	2,050,071	0	44,021	44,021	80,747	06/15/2032
09143*-AA-7	Bishop Hill II Holdings, LLC Senior Secu		12/31/2014	Redemption 100.0000		2,618,089	2,618,089	2,618,089	2,618,089	0	0	0	0	0	2,618,089	0	0	0	79,835	03/31/2032
091818-AA-8	Black Bear Hydro Partners, LLC Senior Se		01/21/2014	Call 100.0000		42,304,000	42,304,000	42,304,000	42,304,000	0	0	0	0	0	42,304,000	0	0	0	1,429,816	11/02/2014
09247X-AH-4	BLACKROCK INC CORPORATE		09/19/2014	UBS International		1,084,040	1,000,000	1,122,450	1,112,217	0	(10,172)	0	(10,172)	0	1,102,045	0	(18,005)	(18,005)	35,417	05/24/2021
09247X-AJ-0	BLACKROCK INC CORPORATE		09/08/2014	Various		21,212,345	20,609,000	21,869,095	21,779,390	0	(84,725)	0	(84,725)	0	21,694,666	0	(482,320)	(482,320)	521,486	06/01/2022
097023-AD-7	BOEING CO DEBENTURES 8.750% 08/15/21		12/18/2014	Prudential Investment Mgmt.		2,703,620	1,966,000	2,390,030	2,178,626	0	(21,420)	0	(21,420)	0	2,157,206	0	546,413	546,413	231,278	08/15/2021
097023-AV-7	BOEING CO CORPORATE 5.000% 03/15/14		03/15/2014	Maturity		11,000,000	11,000,000	11,444,030	11,030,117	0	(30,117)	0	(30,117)	0	11,000,000	0	0	0	275,000	03/15/2014
10138M-AH-8	BOTTLING GROUP LLC CORPORATE		03/15/2014	Maturity		500,000	500,000	578,602	505,114	0	(5,114)	0	(5,114)	0	500,000	0	0	0	17,375	03/15/2014
10623*-AA-4	Brazos Sandy Creek Elec Coop Series A Se		12/30/2014	Redemption 100.0000		3,850,000	3,850,000	3,850,000	3,850,000	0	0	0	0	0	3,850,000	0	0	0	188,843	06/30/2024
10920@-AD-6	Bright House Networks, LLC Ser 2009-A 2		07/28/2014	Redemption 100.0000		10,571,429	10,571,429	10,571,429	10,571,429	0	0	0	0	0	10,571,429	0	0	0	792,857	07/28/2019
110122-AB-4	BRISTOL MYERS SQUIBB CO CORPORATE		02/27/2014	JP Morgan Securities, Inc		197,589	150,000	199,512	193,864	0	(465)	0	(465)	0	193,399	0	4,190	4,190	3,088	11/15/2026
110122-AR-9	BRISTOL MYERS SQUIBB CO CORPORATE		02/28/2014	Call 116.1460		5,110,424	4,400,000	4,843,344	4,646,793	0	(8,303)	0	(8,303)	0	4,638,490	0	471,934	471,934	77,935	05/01/2018
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		09/25/2014	BB & T Capital Markets		1,949,682	2,100,000	1,873,472	1,880,944	0	16,599	0	16,599	0	1,897,544	0	52,138	52,138	48,883	08/01/2022
110122-AT-5	BRISTOL MYERS SQUIBB CO CORPORATE		03/26/2014	Prudential Investment Mgmt.		6,347,237	7,000,000	6,212,250	6,236,339	0	18,287	0	18,287	0	6,254,626	0	92,612	92,612	91,778	08/01/2022
114474-B*-9	Brookshire Grocery Company Senior Note		12/01/2014	Redemption 100.0000		391,336	391,336	391,336	391,336	0	0	0	0	0	391,336	0	0	0	10,787	11/01/2026
114474-D#-3	Brookshire Grocery Company Senior Note		12/01/2014	Redemption 100.0000		47,403	47,403	47,403	47,403	0	0	0	0	0	47,403	0	0	0	1,202	11/01/2028
114474-D*-7	Brookshire Grocery Company Senior Note		12/01/2014	Redemption 100.0000		279,544	279,544	279,544	279,544	0	0	0	0	0	279,544	0	0	0	6,477	11/29/2027
115236-A@-0	Brown & Brown Inc SENIOR NOTE		07/15/2014	Maturity		8,400,000	8,400,000	8,400,000	8,400,000	0	0	0	0	0	8,400,000	0	0	0	510,720	07/15/2014
115885-AK-1	BROWNING FERRIS INDS INC DEBENTURES		10/06/2014	Deutsche Bank Securities Inc		3,208,169	2,355,000	1,719,246	1,774,718	0	6,237	0	6,237	0	1,780,955	0	1,427,214	1,427,214	185,888	09/15/2035
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		06/02/2014	Redemption 100.0000		704,728	704,728	704,728	704,728	0	0	0	0	0	704,728	0	0	0	24,137	06/01/2034
116663-AC-9	BRUCE MANSFIELD UNIT 1 CORPORATE		12/18/2014	Prudential Investment Mgmt.		2,602,413	2,397,963	2,397,963	2,397,963	0	0	0	0	0	2,397,963	0	204,450	204,450	172,473	06/01/2034
11823*-AA-0	Buckeye Power Generating LLC Tranche B T		10/01/2014	Redemption 100.0000		1,925,997	1,925,997	1,925,997	1,925,997	0	0	0	0	0	1,925,997	0	0	0	98,059	01/01/2026
120111-BJ-7	BUILDING MATERIALS CORP OF AME CORPORATE		11/10/2014	Tender (Corp Action)		99,874	95,000	104,500	101,873	0	(2,350)	0	(2,350)	0	99,523	0	351	351	8,214	03/15/2020
12015U-A*-2	Bulab Holdings, Inc. Senior Note		09/30/2014	Redemption 100.0000		1,506,530	1,506,530	1,487,803	1,501,388	0	5,142	0	5,142	0	1,506,530	0	0	0	74,272	09/30/2015
120568-AM-2	BUNGE LTD FINANCE CORP BOND		04/15/2014	Maturity		29,000,000	29,000,000	27,527,914	28,935,571	0	64,429	0	64,429	0	29,000,000	0	0	0	775,750	04/15/2014
12189T-AA-2	BURLINGTON NORTH SANTA F DEBENTURES		12/18/2014	Prudential Investment Mgmt.		3,735,030	2,857,000	2,689,931	2,745,286	0	5,841	0	5,841	0	2,751,127	0	983,903	983,903	202,212	12/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12189T-AR-5	BURLINGTON NORTH SANTA F DEBENTURES		12/18/2014	Prudential Investment Mgmt.		369,265	260,000	289,942	283,821	0	(772)	0	(772)	0	283,049	0	86,216	86,216	27,790	08/15/2030
12189T-BA-1	BURLINGTON NORTH SANTA F CORPORATE		07/29/2014	Merrill Lynch,Pierce,Fenner &		176,923	155,000	154,639	154,808	0	26	0	26	0	154,833	0	22,090	22,090	7,823	03/15/2018
12465M-AB-0	CBASS HOME EQUITY ABS FLOATER		12/26/2014	Paydown		586,733	586,733	357,566	340,129	0	246,604	0	246,604	0	586,733	0	0	0	937	11/25/2036
124857-AJ-2	CBS CORP CORPORATE 4.850% 07/01/42		07/07/2014	Morgan Stanley & Co, Inc		58,811	60,000	62,692	62,629	0	(26)	0	(26)	0	62,604	0	(3,793)	(3,793)	2,983	07/01/2042
12489W-EQ-3	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2014	Paydown		31,154	31,154	31,174	31,271	0	(117)	0	(117)	0	31,154	0	0	0	163	04/25/2032
12489W-GD-0	CREDIT-BASED ASSET SERVICING ABS FLOATER		12/26/2014	Paydown		82,069	82,069	73,251	74,716	0	8,671	1,318	7,353	0	82,069	0	0	0	1,570	01/25/2033
12489W-HY-3	CREDIT-BASED ASSET SERVICING SERIES 200		12/26/2014	Paydown		667,849	667,849	667,849	667,849	0	0	0	0	0	667,849	0	0	0	3,895	07/25/2033
12489W-HZ-0	CREDIT-BASED ASSET SERVICING SERIES 200		12/26/2014	Paydown		72,626	72,626	72,625	72,625	0	1	0	1	0	72,626	0	0	0	783	06/25/2033
1248EP-BA-0	CCO HLDGS LLC CAP CORP CORPORATE		03/11/2014	Tax Free Exchange		3,041,250	3,000,000	2,865,000	2,866,933	0	3,146	0	3,146	0	2,870,080	0	171,170	171,170	77,000	03/15/2021
1248EP-BC-6	CCO HLDGS LLC CAP CORP CORPORATE		03/11/2014	Tax Free Exchange		1,995,000	2,000,000	1,945,000	1,946,754	0	939	0	939	0	1,947,693	0	47,307	47,307	60,694	09/01/2023
12502Y-AG-8	CCR Inc. MT 100 Paymt Rights Senior Note		12/10/2014	Redemption 100.0000		8,422,571	8,422,571	8,422,571	8,422,571	0	0	0	0	0	8,422,571	0	0	0	291,109	06/10/2015
12506Y-AC-3	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2014	Paydown		266,844	266,844	181,022	140,571	0	126,273	0	126,273	0	266,844	0	0	0	3,189	01/25/2032
12506Y-AG-4	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2014	Call 137.1538		45,419	33,115	11	478	0	70	0	70	0	548	0	44,871	44,871	54	01/25/2033
12506Y-AS-8	CDC MORTGAGE CAPITAL TRUST CDCMT_02-HE3		12/26/2014	Paydown		69,592	69,592	69,930	69,856	0	(264)	0	(264)	0	69,592	0	0	0	796	03/25/2033
12506Y-AT-6	CDC MORTGAGE CAPITAL TRUST SERIES 2002		08/25/2014	Paydown		0	371,225	159,554	179,533	0	(179,533)	0	(179,533)	0	0	0	0	0	6,189	03/25/2033
12506Y-AY-5	CDC MORTGAGE CAPITAL TRUST CDCMT_03-HE1		12/26/2014	Paydown		237,041	237,041	237,670	237,436	0	(395)	0	(395)	0	237,041	0	0	0	2,260	08/25/2033
12506Y-AZ-2	CDC MORTGAGE CAPITAL TRUST 2003-HE1, M2		12/26/2014	Call 104.6729		293,935	280,813	70,686	0	0	0	0	0	0	0	0	293,935	293,935	0	08/25/2033
12506Y-BE-8	CDC MORTGAGE CAPITAL TRUST SERIES 2003		12/26/2014	Paydown		793,594	793,594	795,146	794,868	0	(1,275)	0	(1,275)	0	793,594	0	0	0	5,045	10/25/2033
12506Y-BF-5	CDC MORTGAGE CAPITAL TRUST ABS FLOATER		12/26/2014	Paydown		303,248	303,248	220,502	173,978	0	129,270	0	129,270	0	303,248	0	0	0	3,246	10/25/2033
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		12/10/2014	Merrill Lynch,Pierce,Fenner &		19,425,677	19,095,973	20,824,901	20,003,690	0	(566,513)	0	(566,513)	0	19,437,177	0	(11,501)	(11,501)	1,076,183	07/15/2044
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		12/01/2014	Paydown		6,840,880	6,840,880	7,221,179	7,025,127	0	(184,247)	0	(184,247)	0	6,840,880	0	0	0	218,543	07/15/2044
12513G-AX-7	CDW LLC FINANCE CORP 8.500% 04/01/19		12/31/2014	Call 106.9816		3,203,028	2,994,000	3,252,233	3,213,179	0	(66,201)	0	(66,201)	0	3,146,978	0	56,049	56,049	293,161	04/01/2019
12513X-AB-8	CITIGROUP/DEUTSCHE BANK COMMER CMBS		05/01/2014	Paydown		226,767	226,767	230,735	226,561	0	206	0	206	0	226,767	0	0	0	2,783	01/15/2046
12513X-AC-6	CITIGROUP/DEUTSCHE BANK COMMER CMBS		08/01/2014	Paydown		27,225,000	27,225,000	26,144,313	26,839,728	0	385,272	0	385,272	0	27,225,000	0	0	0	628,535	01/15/2046
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2014	Paydown		1,044,916	1,044,916	1,127,693	1,115,365	0	(70,449)	0	(70,449)	0	1,044,916	0	0	0	34,117	01/15/2046
12513Y-AC-4	CITIGROUP/DEUTSCHE BANK COMMER CMBS		03/01/2014	Paydown		4,291,312	4,291,312	4,317,246	4,288,976	0	2,336	0	2,336	0	4,291,312	0	0	0	75,613	12/11/2049
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		11/01/2014	Paydown		54,396,248	54,396,248	55,934,454	54,974,689	0	(578,441)	0	(578,441)	0	54,396,248	0	0	0	1,872,216	12/11/2049
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2014	Paydown		3,433,034	3,433,034	3,580,547	3,493,792	0	(60,758)	0	(60,758)	0	3,433,034	0	0	0	93,364	12/11/2049
12514@-AA-0	CED California Holdings, LLC Senior Note		12/31/2014	Redemption 100.0000		289,316	289,316	289,316	289,316	0	0	0	0	0	289,316	0	0	0	11,301	06/30/2037
125152-AC-2	CE GENERATION LLC SECURED		12/15/2014	Redemption 100.0000		2,005,950	2,005,950	2,000,943	1,996,862	0	9,088	0	9,088	0	2,005,950	0	0	0	111,571	12/15/2018
12542R-A#-7	CHS Inc. Senior Note 5.250% 09/21/14		09/21/2014	Redemption 100.0000		1,418,400	1,418,400	1,418,400	1,418,400	0	0	0	0	0	1,418,400	0	0	0	74,466	09/21/2014
12542R-B*-0	CHS Inc. Senior Note 6.180% 10/04/17		10/04/2014	Redemption 100.0000		11,878,000	11,878,000	11,878,000	11,878,000	0	0	0	0	0	11,878,000	0	0	0	734,060	10/04/2017
12542R-B@-8	CHS Inc. Senior Series J Note		02/08/2014	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	72,250	02/08/2018
12542R-E*-7	CHS Inc. Senior Note 3.800% 07/14/25		04/02/2014	Prudential Investment Mgmt.		12,839,253	13,200,000	13,200,000	13,200,000	0	0	0	0	0	13,200,000	0	(360,747)	(360,747)	239,653	07/14/2025
125509-BH-1	CIGNA CORP CORPORATE 6.150% 11/15/36		05/22/2014	Morgan Stanley & Co, Inc		6,102,100	5,000,000	4,947,450	4,952,911	0	676	0	676	0	4,953,587	0	1,148,513	1,148,513	164,854	11/15/2036
125509-BN-8	CIGNA CORP CORPORATE 4.375% 12/15/20		04/16/2014	MILLENIUM ADVISORS, LLC		26,981	25,000	24,914	24,936	0	2	0	2	0	24,937	0	2,044	2,044	386	12/15/2020
125509-BS-7	CIGNA CORP CORPORATE 4.000% 02/15/22		04/07/2014	MILLENIUM ADVISORS, LLC		261,383	250,000	247,605	248,006	0	56	0	56	0	248,061	0	13,321	13,321	6,528	02/15/2022
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2014	Paydown		2	2	2	2	0	0	0	0	0	2	0	0	0	0	02/25/2033
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRU SERIES 2		12/01/2014	Paydown		459,462	459,462	490,386	466,401	0	(6,939)	0	(6,939)	0	459,462	0	0	0	15,047	02/25/2030
125896-AZ-3	CMS ENERGY CORP CORPORATE		04/03/2014	Call 110.1532		1,101,532	1,000,000	1,007,500	1,002,171	0	(365)	0	(365)	0	1,001,806	0	99,725	99,725	20,816	12/15/2015
12624P-AC-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/10/2014	Goldman Sachs & Co		29,060,305	28,900,000	29,622,300	29,443,863	0	(143,631)	0	(143,631)	0	29,300,231	0	(239,927)	(239,927)	529,922	10/15/2045
12625L-AH-6	CRF-18 Subordinated Note		12/01/2014	Capital Distribution		325,000	0	325,000	325,000	0	0	0	0	0	325,000	0	0	0	0	06/01/2031
12625U-BB-8	COMM MORTGAGE TRUST CMBS		10/16/2014	Barclays Capital Inc		17,604,637	16,300,000	16,462,936	16,455,735	0	(12,512)	0	(12,512)	0	16,443,224	0	1,161,413	1,161,413	582,743	07/10/2045
12626#-AJ-4	CRH America Senior Note		09/22/2014	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	6,045,000	09/22/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12626L-AD-4	COMM MORTGAGE TRUST CMBS		07/08/2014	Various		15,973,733	15,000,000	15,149,523	15,146,309	0	(7,409)	0	(7,409)	0	15,138,899	0	834,834	834,834	364,949	10/10/2046
12626P-AF-0	CRH AMERICA INC BONDS 6.400% 10/15/33		10/09/2014	Goldman Sachs & Co		4,898,080	4,000,000	3,981,280	3,983,947	0	813	0	813	0	3,984,760	0	913,320	913,320	256,000	10/15/2033
12626P-AK-9	CRH AMERICA INC CORPORATE		04/16/2014	JP Morgan Securities, Inc		105,460	100,000	99,799	99,915	0	8	0	8	0	99,924	0	5,536	5,536	3,174	01/15/2016
12630B-AZ-1	COMM MORTGAGE TRUST COMM_13-CR CMBS		11/17/2014	Deutsche Bank Securities Inc		33,955,000	32,000,000	32,319,966	32,319,045	0	(27,208)	0	(27,208)	0	32,291,836	0	1,663,164	1,663,164	1,218,553	11/10/2023
126342-DZ-4	ASSOCIATES MANUFACTURED HOUSIN SERIES 1		12/15/2014	Paydown		270,530	270,530	288,311	270,447	0	83	0	83	0	270,530	0	0	0	11,053	03/15/2027
126408-GM-9	CSX CORP CORPORATE 6.250% 03/15/18		08/05/2014	WELLS FARGO SEC LLC		17,344,200	15,000,000	14,943,750	14,971,453	0	3,995	0	3,995	0	14,975,447	0	2,368,753	2,368,753	841,146	03/15/2018
126410-LK-3	CSX TRANSPORTATION CORP		09/16/2014	Deutsche Bank Securities Inc		155,738	116,000	136,056	127,131	0	(1,001)	0	(1,001)	0	126,130	0	29,608	29,608	8,608	06/15/2020
12646R-AB-1	CST BRANDS INC CORPORATE		11/05/2014	Credit Suisse First Boston Cor		4,726,250	4,750,000	4,536,250	4,536,917	0	15,583	0	15,583	0	4,552,500	0	173,750	173,750	243,438	05/01/2023
126650-BH-2	CVS CAREMARK CORP CORPORATE		06/23/2014	Various		158,846	140,000	138,531	139,393	0	30	0	30	0	139,424	0	19,422	19,422	2,361	06/01/2017
126650-BJ-8	CVS CAREMARK CORP CORPORATE		08/22/2014	Tender (Corp Action)		31,861,760	25,600,000	25,366,016	25,412,596	0	4,436	0	4,436	0	25,417,032	0	6,444,728	6,444,728	1,160,000	06/01/2027
126650-BR-0	CVS CAREMARK CORP CORPORATE		09/08/2014	Various		624,578	505,000	510,954	510,576	0	(32)	0	(32)	0	510,544	0	114,035	114,035	24,290	09/15/2039
126650-BX-7	CVS CAREMARK CORP CORPORATE		09/08/2014	Tender (Corp Action)		13,466,498	11,320,000	13,767,774	13,728,267	0	(33,086)	0	(33,086)	0	13,695,181	0	(228,683)	(228,683)	529,760	05/15/2041
126650-CD-0	CVS CAREMARK CORP CORPORATE		05/22/2014	WELLS FARGO SEC LLC		1,890,606	1,675,000	1,671,751	1,671,682	0	68	0	68	0	1,671,750	0	218,856	218,856	42,661	12/05/2043
12666T-AD-8	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2014	Paydown		1,562,189	1,093,812	816,384	791,699	0	770,490	0	770,490	0	1,562,189	0	0	0	140,869	09/25/2046
126670-WD-6	COUNTRYWIDE ASSET BACKED ABS FLOATER		12/26/2014	Paydown		0	154,226	9,038	7,977	0	(7,977)	0	(7,977)	0	0	0	0	0	673	06/25/2036
126671-3K-0	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2014	Paydown		285,648	285,648	285,648	285,648	0	0	0	0	0	285,648	0	0	0	2,433	02/25/2034
126671-3Z-7	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2014	Paydown		899,725	899,725	900,792	900,231	0	(506)	0	(506)	0	899,725	0	0	0	4,464	05/25/2034
126671-4T-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2014	Paydown		107,650	107,650	107,776	107,710	0	(60)	0	(60)	0	107,650	0	0	0	793	06/25/2034
126671-F8-4	COUNTRYWIDE ASSET-BACKED CERTI CWL_03-BC		12/26/2014	Paydown		469,288	469,288	471,110	470,448	0	(1,160)	0	(1,160)	0	469,288	0	0	0	3,233	07/25/2033
126671-PE-0	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2014	Paydown		110,726	110,726	110,760	110,758	0	(32)	0	(32)	0	110,726	0	0	0	219	08/25/2032
126671-RF-5	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2014	Paydown		822,730	822,730	707,425	695,122	0	127,608	0	127,608	0	822,730	0	0	0	8,545	05/25/2032
126671-RN-8	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/25/2014	Paydown		156,779	156,779	156,798	156,789	0	(9)	0	(9)	0	156,779	0	0	0	960	03/25/2032
126671-S7-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 2		12/26/2014	Paydown		736,268	1,079,876	862,442	850,409	0	(114,141)	0	(114,141)	0	736,268	0	0	0	10,546	01/25/2034
126671-SL-1	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		11/25/2014	Paydown		23,248	23,248	23,209	23,202	0	46	0	46	0	23,248	0	0	0	161	12/25/2032
126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/26/2014	Paydown		251,868	251,868	252,262	252,142	0	(273)	0	(273)	0	251,868	0	0	0	655	03/25/2034
126673-B5-0	COUNTRYWIDE ASSET BACKED CERTI CWL_05_3		12/26/2014	Paydown		2,428,006	2,428,006	2,428,006	2,428,006	0	0	0	0	0	2,428,006	0	0	0	8,022	08/25/2035
126673-GQ-9	COUNTRYWIDE ASSET BACKED CERTI CWL_04-9		12/26/2014	Paydown		1,014,872	1,014,872	1,014,872	1,014,872	0	0	0	0	0	1,014,872	0	0	0	6,301	12/25/2034
126673-Q7-0	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		07/25/2014	Paydown		1,422,448	1,422,448	1,407,016	1,407,016	0	15,432	0	15,432	0	1,422,448	0	0	0	2,985	10/25/2035
126673-SS-2	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2014	Paydown		318,224	318,224	318,771	318,279	0	(55)	0	(55)	0	318,224	0	0	0	1,372	06/25/2035
126673-W2-4	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2014	Paydown		705,325	705,325	700,699	701,765	0	3,847	287	3,560	0	705,325	0	0	0	2,502	12/25/2035
126673-WY-4	COUNTRYWIDE ASSET BACKED CERTI CWL_05_1		12/26/2014	Paydown		5,924,600	5,924,600	5,924,885	5,924,622	0	(22)	0	(22)	0	5,924,600	0	0	0	19,499	07/25/2035
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-		12/01/2014	Paydown		179,403	179,403	176,787	181,897	0	2,839	5,333	(2,494)	0	179,403	0	0	0	4,629	04/25/2020
12667F-DC-6	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2		12/01/2014	Paydown		1,532,549	1,532,549	1,567,548	1,541,791	0	(9,242)	0	(9,242)	0	1,532,549	0	0	0	41,393	05/25/2019
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-		12/01/2014	Paydown		1,942,579	1,942,579	1,975,669	1,956,588	0	(14,009)	0	(14,009)	0	1,942,579	0	0	0	58,334	09/25/2019
12667F-YT-6	COUNTRYWIDE ALTERNATIVE LOAN T CMO		12/01/2014	Paydown		1,120,208	1,120,208	1,093,156	1,097,729	0	22,479	0	22,479	0	1,120,208	0	0	0	28,539	01/25/2020
12667G-BE-2	COUNTRYWIDE ALT A 2005-10CB, 1A9		12/01/2014	Paydown		562,410	562,410	172,593	105,227	0	457,184	0	457,184	0	562,410	0	0	0	17,447	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		12/01/2014	Call 73.0365		132,579	181,524	54,536	26,242	0	(25,758)	0	(25,758)	0	484	0	132,095	132,095	7,488	05/25/2035
12667G-FF-5	COUNTRYWIDE ALT A 2005-18CB, A9		09/01/2014	Paydown		336,756	360,325	108,254	52,090	0	284,666	0	284,666	0	336,756	0	0	0	9,516	05/25/2035
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATE		12/26/2014	Call 18411350.0000		3,682	0	0	0	0	0	0	0	0	0	0	3,682	3,682	0	03/25/2034
126684-AD-1	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2014	Paydown		2,211,479	1,096,667	792,745	768,272	0	1,485,636	0	1,485,636	0	2,253,908	0	(42,429)	(42,429)	203,822	03/25/2034
126684-AE-9	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK		12/01/2014	Paydown		61,691	31,333	21,789	21,223	0	43,207	0	43,207	0	62,905	0	(1,213)	(1,213)	6,375	03/25/2034
126685-DW-3	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/31/2014	Call 289477400		115,791	0	0	0	0	0	0	0	0	0	0	115,791	115,791	0	07/25/2027
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOAT		12/26/2014	Paydown		5,929,482	5,929,482	5,863,570	5,841,328	0	88,154	0	88,154	0	5,929,482	0	0	0	8,850	08/25/2037
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		12/01/2014	Call 120.2191		198,114	164,794	64,227	14,311	0	(14,311)	0	(14,311)	0	0	0	198,114	198,114	9,160	05/25/2035
12669G-XP-1	COUNTRYWIDE HOME LOANS 2005-12, 1A6		05/01/2014	Paydown		108,438	108,438	42,263	9,417	0	99,021	0	99,021	0	108,438	0	0	0	1,460	05/25/2035
12673P-AB-1	CA INC CORPORATE 6.125% 12/01/14		12/01/2014	Maturity		12,000,000	12,000,000	12,007,550	12,010,606	0	(10,606)	0	(10,606)	0	12,000,000	0	0	0	735,000	12/01/2014
12674@-AA-6	SPEs Owned by Fortress Inv Grp Credit Te		12/10/2014	Redemption 100.0000		244,501	244,501	244,501	244,501	0	0	0	0	0	244,501	0	0	0	5,351	08/10/2035
12681#-AC-1	Cabela's Incorporated Senior Note		01/16/2014	Redemption 100.0000		1,392,857	1,392,857	1,392,857	1,392,857	0	0	0	0	0	1,392,857	0	0	0	50,143	01/16/2018
127097-D#-7	Cabot Oil & Gas Corp Senior Note		12/01/2014	Prudential Investment Mgmt.		5,981,610	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	981,610	981,610	407,611	01/15/2026
127097-D*-1	Cabot Oil & Gas Corp Senior Note		12/01/2014	Prudential Investment Mgmt.		5,661,146	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	661,146	661,146	380,906	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
127097-D@-9	Cabot Oil & Gas Corp SENIOR NOTE		12/01/2014	Prudential Investment Mgmt.		4,049,305	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	549,305	549,305	274,997	01/15/2023
12806*-AH-4	Caithness Long Island, LLC Series H Seni		07/15/2014	Redemption 100.0000		427,473	427,473	427,473	427,473	0	0	0	0	0	427,473	0	0	0	18,331	01/15/2032
131347-BY-1	CALPINE CORP CORPORATE		12/04/2014	Call 103.0000		12,360	12,000	13,560	13,311	0	(242)	0	(242)	0	13,069	0	(709)	(709)	1,310	01/15/2023
000000-00-0	CALPINE CORP CALPINE CORP BK LN		12/31/2014	Redemption 100.0000		2,005	2,005	1,945	1,969	0	36	0	36	0	2,005	0	0	0	4,957	04/01/2018
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No		12/08/2014	Direct		13,141,181	13,141,181	13,141,181	13,141,181	0	0	0	0	0	13,141,181	0	0	0	820,769	02/28/2018
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No		02/21/2014	Call 100.0000		1,282,599	1,282,599	1,282,599	1,282,599	0	0	0	0	0	1,282,599	0	0	0	18,110	02/28/2018
13357#-AA-6	Cameron, Pacific, Ridgetop LLC Senior No		08/28/2014	Redemption 100.0000		6,049,012	6,049,012	6,049,012	6,049,012	0	0	0	0	0	6,049,012	0	0	0	189,042	02/28/2018
134429-AW-9	CAMPBELL SOUP CO CORPORATE		09/16/2014	BBVA		4,806,439	4,497,000	5,083,823	5,019,245	0	(47,206)	0	(47,206)	0	4,972,039	0	(165,600)	(165,600)	177,319	04/15/2021
134429-AY-5	CAMPBELL SOUP CO CORPORATE		09/12/2014	Morgan Stanley & Co, Inc		561,564	600,000	596,052	596,544	0	256	0	256	0	596,800	0	(35,236)	(35,236)	16,875	08/02/2022
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured		12/11/2014	Redemption 100.0000		3,333,333	3,333,333	3,333,333	3,333,333	0	0	0	0	0	3,333,333	0	0	0	111,551	10/11/2016
14040*-AA-1	Capital Power US Financing LP Senior Not		12/01/2014	Prudential Investment Mgmt.		40,846,572	37,000,000	37,000,000	37,000,000	0	0	0	0	0	37,000,000	0	3,846,572	3,846,572	1,906,281	06/15/2021
14040H-BA-2	CAPITAL ONE FINANCIAL CORP CORPORATE		11/10/2014	BPN Paribas Securities		400,784	400,000	398,764	399,233	0	359	0	359	0	399,592	0	1,192	1,192	4,089	11/06/2015
14149Y-AH-1	CARDINAL HEALTH INC WAS CARDIN CORPORATE		12/09/2014	Call 113.3636		5,668,180	5,000,000	4,860,500	4,936,673	0	13,743	0	13,743	0	4,950,416	0	717,764	717,764	288,438	12/15/2017
14149Y-AX-6	CARDINAL HEALTH INC WAS CARDIN CORPORATE		12/19/2014	Key Capital Markets		2,908,693	2,925,000	2,888,993	2,889,153	0	7,505	0	7,505	0	2,896,658	0	12,035	12,035	59,905	03/15/2018
14150B-B@-2	CATALENT PHARMA SOLUTION TERM LOAN		05/20/2014	Call 100.5620		7,899,145	7,855,000	7,899,184	7,906,376	0	(52,861)	0	(52,861)	0	7,853,515	0	45,630	45,630	0	09/15/2016
14150B-B@-2	CATALENT PHARMA SOLUTION TERM LOAN		05/20/2014	Redemption 100.0000		3,686,294	3,686,294	3,707,029	3,710,404	0	(24,110)	0	(24,110)	0	3,686,294	0	0	0	164,019	09/15/2016
141781-AZ-7	Cargill Inc CORPORATE 3.250% 11/15/21		08/25/2014	JP Morgan Securities, Inc		10,286,500	10,000,000	10,313,820	10,282,233	0	(21,350)	0	(21,350)	0	10,260,883	0	25,617	25,617	255,486	11/15/2021
14280*-AL-6	Carlson Companies Senior Note		07/15/2014	Call 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	10,910	06/16/2015
14280*-AL-6	Carlson Companies Senior Note		06/16/2014	Redemption 100.0000		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,915	06/16/2015
14280*-AM-4	Carlson Companies Senior Note		07/15/2014	Call 100.0000		2,857,143	2,857,143	2,857,143	2,857,143	0	0	0	0	0	2,857,143	0	0	0	178,053	09/16/2015
14280*-AN-2	Carlson Companies Senior Note		07/15/2014	Call 100.0000		1,428,571	1,428,571	1,428,571	1,428,571	0	0	0	0	0	1,428,571	0	0	0	116,249	12/16/2015
14280*-AP-7	Carlson Companies Senior Note		07/15/2014	Call 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	145,311	12/16/2015
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		12/15/2014	Paydown		15,898,537	15,898,537	15,991,693	15,940,185	0	(41,648)	0	(41,648)	0	15,898,537	0	0	0	73,086	09/15/2016
14313J-AB-7	CARMAX AUTO OWNER TRUST ASSET BACKED		01/15/2014	Paydown		729,932	729,932	730,047	729,926	0	6	0	6	0	729,932	0	0	0	389	05/15/2015
14313L-AB-2	CARMAX AUTO OWNER TRUST ASSET BACKED		11/15/2014	Paydown		23,805,287	23,805,287	23,803,561	23,804,551	0	736	0	736	0	23,805,287	0	0	0	45,682	03/15/2016
14313M-AB-0	CARMX_AUTO ASSET BACKED		12/15/2014	Paydown		37,227,453	37,227,453	37,226,381	37,226,806	0	647	0	647	0	37,227,453	0	0	0	82,282	06/15/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED		12/15/2014	Paydown		10,154,217	10,154,217	10,153,296	10,153,605	0	612	0	612	0	10,154,217	0	0	0	37,492	08/15/2016
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		386,401	386,401	384,469	385,264	0	1,137	0	1,137	0	386,401	0	0	0	1,737	05/25/2034
149123-BQ-3	CATERPILLAR INC CORPORATE		09/22/2014	WELLS FARGO SEC LLC		185,093	150,000	167,091	160,126	0	(1,326)	0	(1,326)	0	158,800	0	26,292	26,292	9,217	12/15/2018
149123-CB-5	CATERPILLAR INC CORP 3.803% 08/15/42		09/15/2014	JP Morgan Securities, Inc		6,222,937	6,751,000	6,742,899	6,743,117	0	151	0	151	0	6,743,268	0	(520,331)	(520,331)	280,275	08/15/2042
14912L-Z4-6	CATERPILLAR FINL SVCS CORP BOND		01/15/2014	Maturity		3,040,000	3,040,000	3,274,718	3,043,208	0	(3,208)	0	(3,208)	0	3,040,000	0	0	0	69,920	01/15/2014
14986D-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		06/01/2014	Paydown		14,265,383	14,265,383	12,841,854	13,897,319	0	368,064	0	368,064	0	14,265,383	0	0	0	288,059	10/15/2048
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		12/01/2014	Paydown		9,809,952	9,809,952	11,053,816	10,561,540	0	(751,588)	0	(751,588)	0	9,809,952	0	0	0	390,263	10/15/2048
14987B-AD-5	CC HOLDINGS GS V LLC/CRO CORPORATE		04/22/2014	Morgan Stanley & Co, Inc		75,621	75,000	74,125	74,222	0	59	0	59	0	74,281	0	1,340	1,340	645	12/15/2017
15089#-AG-3	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	09/24/2014	Call 99.9000		2,101,403	2,103,506	2,182,739	2,255,859	0	11,190	0	11,190	(69,907)	2,106,143	(90,999)	(4,740)	(95,739)	10,547	10/31/2016
15089#-AG-3	CELANESE HLDGS CELANESE HLDGS LLC BK LN	0	07/02/2014	Redemption 100.0000		17,050	17,050	16,536	17,090	0	64	0	64	(530)	17,050	426	0	426	29,589	10/31/2016
151020-AG-9	Celgene Corporation CORPORATE		11/10/2014	US Bank NA		95,751	95,000	94,797	94,851	0	34	0	34	0	94,885	0	866	866	2,251	08/15/2017
15135#-AX-0	Centennial Energy Holdings, In Senior No		12/01/2014	Prudential Investment Mgmt.		2,093,312	2,008,000	2,008,000	2,008,000	0	0	0	0	0	2,008,000	0	85,312	85,312	123,572	12/09/2015
15137@-AA-0	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		3,200,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	0	0	161,400	03/31/2024
15137@-AC-6	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,938	03/31/2024
15137@-AD-4	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	29,513	03/31/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
151378-AE-2	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	20,225	03/31/2024
151378-AF-9	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		400,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	0	0	19,800	03/31/2024
151378-AG-7	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	40,300	03/31/2024
151378-AH-5	Centennial Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,625	03/31/2024
151378-AJ-1	Centennial Pipeline LLC Senior Note - Se		12/31/2014	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	61,725	03/31/2024
151608-AA-8	Center Operating Company, L.P. SRNT		12/31/2014	Redemption 100.0000		4,773,703	4,773,703	4,773,703	4,773,703	0	0	0	0	0	4,773,703	0	0	0	242,203	09/30/2023
151608-AA-8	Center Operating Company, L.P. SRNT		12/01/2014	Prudential Investment Mgmt.		9,610,151	8,356,925	8,356,925	8,356,925	0	0	0	0	0	8,356,925	0	1,253,227	1,253,227	637,680	09/30/2023
151891-AH-3	CENTERPOINT ENERGY RESOURCES C CORPORATE		02/18/2014	MILLENIUM ADVISORS, LLC		64,331	55,000	54,957	54,961	0	(2)	0	(2)	0	54,959	0	9,372	9,372	1,931	01/15/2041
151891-AM-0	CENTERPOINT ENERGY CORPORATE		03/26/2014	Prudential Investment Mgmt.		1,049,248	1,200,000	1,156,620	1,157,692	0	184	0	184	0	1,157,877	0	(108,629)	(108,629)	27,927	08/01/2042
152314-DS-6	CENTEX HOME EQUITY ABS FLOATER		11/01/2014	Paydown		0	281,229	86,933	63,968	0	(63,942)	25	(63,967)	0	0	0	0	0	16,507	07/25/2032
152314-DS-6	CENTEX HOME EQUITY ABS FLOATER		12/01/2014	Redemption 0.0000		0	41,515	7,406	9,443	0	(8,679)	764	(9,443)	0	0	0	0	0	3,027	07/25/2032
152314-FS-4	CENTEX HOME EQUITY ABS FLOATER		12/26/2014	Call 1400.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	09/25/2032
152314-GS-3	CENTEX HOME EQUITY SERIES 2003 A CLASS		12/26/2014	Paydown		927,984	927,984	877,861	877,503	0	50,481	0	50,481	0	927,984	0	0	0	13,416	03/25/2033
152314-HD-5	CENTEX HOME EQUITY SERIES 2003 B CLASS		10/27/2014	Paydown		550,556	550,556	550,934	550,811	0	(254)	0	(254)	0	550,556	0	0	0	3,453	06/25/2033
152314-HE-3	CENTEX HOME EQUITY ABS FLOATER		10/27/2014	Paydown		208,571	208,571	209,310	209,376	0	(806)	0	(806)	0	208,571	0	0	0	2,266	06/25/2033
152314-HR-4	CENTEX HOME EQUITY SERIES 2003 C CLASS		08/25/2014	Paydown		10,298,873	10,298,873	10,308,442	10,301,664	0	(2,790)	0	(2,790)	0	10,298,873	0	0	0	59,211	09/25/2033
152314-KU-3	CENTEX HOME EQUITY SERIES 2004 C CLASS		09/25/2014	Paydown		49,610	49,610	12,373	11,917	0	37,692	0	37,692	0	49,610	0	0	0	453	06/25/2034
152314-LQ-1	CENTEX HOME EQUITY CXHE_04-D		12/26/2014	Paydown		555,234	555,234	555,234	555,234	0	0	0	0	0	555,234	0	0	0	2,337	09/25/2034
152314-MK-3	CENTEX HOME EQUITY CXHE_05-A		09/25/2014	Paydown		20,114	20,114	12,396	12,024	0	8,090	0	8,090	0	20,114	0	0	0	66	01/25/2035
156428-AA-8	Centric Group, LLC Senior Note		12/14/2014	Redemption 100.0000		2,567,000	2,567,000	2,567,000	2,567,000	0	0	0	0	0	2,567,000	0	0	0	140,928	12/14/2014
156779-AK-6	CERIDIAN CORP CORPORATE		12/12/2014	Call 111.4335		59,060	53,000	57,505	56,813	0	(704)	0	(704)	0	56,109	0	2,951	2,951	6,651	07/15/2019
161348-AA-1	Charter School Investors, LLC Secured Te		12/20/2013	Call 100.0000		340,385	340,385	327,018	338,207	0	(286)	0	(286)	0	337,921	0	2,464	2,464	701	04/01/2014
161348-AA-1	Charter School Investors, LLC Secured Te		02/28/2014	Call 100.0000		327,054	327,054	314,211	324,155	0	329	0	329	0	324,483	0	2,571	2,571	2,117	05/11/2014
161348-AA-1	Charter School Investors, LLC Secured Te		12/02/2014	Call 100.0000		212,819	212,819	212,819	212,819	0	0	0	0	0	212,819	0	0	0	4,294	02/27/2016
161348-AA-1	Charter School Investors, LLC Secured Te		12/20/2013	Call 100.0000		386,983	386,983	371,787	380,059	0	(98)	0	(98)	0	379,961	0	7,022	7,022	878	03/01/2016
161542-DP-7	CHASE FUNDING LOAN ACQUISITION ABS FLOAT		11/25/2014	Paydown		710,708	710,708	638,377	623,554	0	87,154	0	87,154	0	710,708	0	0	0	2,950	05/25/2034
161546-HJ-8	CHASE FUNDING MORTGAGE LOAN AS CHAML_03-		12/26/2014	Paydown		324,059	324,059	314,400	314,400	0	9,660	0	9,660	0	324,059	0	0	0	1,645	11/25/2034
161546-JJ-6	CHASE FUNDING MORTGAGE LOAN AS SERIES 2		12/01/2014	Paydown		439,561	439,561	439,546	438,063	0	1,498	0	1,498	0	439,561	0	0	0	14,360	02/25/2035
161571-BK-9	CHASE ISSUANCE TRUST ABS FLOATER		12/03/2014	Citigroup Capital Markets Inc		11,984,531	12,000,000	10,881,094	11,671,494	0	170,579	0	170,579	0	11,842,073	0	142,459	142,459	22,011	12/15/2017
161571-CN-2	CHASE ISSUANCE TRUST ABS FLOATER		03/17/2014	Paydown		50,000,000	50,000,000	51,289,063	50,071,613	0	(71,613)	0	(71,613)	0	50,000,000	0	0	0	159,319	03/15/2016
161571-CU-6	CHASE ISSUANCE TRUST ABS FLOATER		12/03/2014	Deutsche Bank Securities Inc		2,711,602	2,700,000	2,808,527	2,730,062	0	(20,521)	0	(20,521)	0	2,709,541	0	2,060	2,060	36,279	05/15/2017
161630-AE-8	CHASE MORTGAGE FINANCE CORP CMO		12/01/2014	Paydown		2,468,782	2,468,782	2,441,631	2,445,762	0	23,019	0	23,019	0	2,468,782	0	0	0	36,277	02/25/2037
165303-D@-4	Chesapeake Utilities Corp Senior Note		10/12/2014	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	33,000	10/12/2020
16619#-AA-3	Chester S V C Partnership SR NT		12/20/2014	Redemption 100.0000		562,722	562,722	681,184	618,234	0	(55,513)	0	(55,513)	0	562,722	0	0	0	31,943	11/01/2020
16619#-AB-1	Chester S V C Partnership SRNT		12/20/2014	Redemption 100.0000		79,714	79,714	79,714	79,714	0	0	0	0	0	79,714	0	0	0	3,083	11/01/2020
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se		06/27/2014	Call 100.0000		13,616,336	13,616,336	13,616,336	13,616,336	0	0	0	0	0	13,616,336	0	0	0	425,437	08/12/2014
16668*-AA-7	Chet Morrison Contractors, LLC Senior Se		06/02/2014	Redemption 100.0000		1,401,153	1,401,153	1,401,153	1,401,153	0	0	0	0	0	1,401,153	0	0	0	22,362	08/12/2014
166764-AB-6	CHEVRONTEXACO CORP CORPORATE		09/10/2014	Various		40,163,631	41,775,000	40,917,300	40,957,570	0	51,121	0	51,121	0	41,008,690	0	(845,059)	(845,059)	635,121	12/05/2022
166764-AG-5	CHEVRONTEXACO CORP CORPORATE		11/14/2014	Mizuho Securities USA, Inc.		7,086,706	7,045,000	7,045,000	7,045,000	0	0	0	0	0	7,045,000	0	41,706	41,706	154,359	06/24/2020
166764-AH-3	CHEVRONTEXACO CORP CORPORATE		09/12/2014	Various		58,072,841	57,700,000	57,330,920	57,344,503	0	20,062	0	20,062	0	57,364,565	0	708,276	708,276	1,025,769	06/24/2023

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
169905-AD-8	CHOICE HOTELS CORPORATE		10/27/2014	WELLS FARGO SEC LLC		3,262,500	3,000,000	3,172,500	3,163,733	0	(17,783)	0	(17,783)	0	3,145,951	0	116,549	116,549	200,450	08/28/2020
169905-AE-6	CHOICE HOTELS CORP 5.750% 07/01/22		10/29/2014	WELLS FARGO SEC LLC		10,559,500	9,800,000	10,207,338	10,195,713	0	(32,707)	0	(32,707)	0	10,163,005	0	396,495	396,495	754,464	07/01/2022
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/15/2014	Redemption 100.0000		1,222,658	1,222,658	1,038,575	1,046,195	0	176,463	0	176,463	0	1,222,658	0	0	0	55,902	12/15/2031
17029P-AA-3	Choctaw 2002 Series 1 Senior Secured Not		12/01/2014	Prudential Investment Mgmt.		1,974,227	2,562,417	2,176,620	2,192,591	0	17,545	0	17,545	0	2,210,136	0	(235,909)	(235,909)	152,464	12/15/2031
17029R-AA-9	Choctaw 2002 Series 2 Senior Secured Not		12/01/2014	Prudential Investment Mgmt.		484,847	696,219	597,996	603,485	0	5,505	0	5,505	0	608,990	0	(124,143)	(124,143)	44,742	12/15/2040
171484-AA-6	CHURCHILL DOWNS INC CORPORATE		12/24/2014	Tax Free Exchange		1,125,000	1,125,000	1,125,000	1,125,000	0	0	0	0	0	1,125,000	0	0	0	61,813	12/15/2021
17275R-AF-9	CISCO SYSTEMS INC CORPORATE		05/14/2014	Various		17,571,988	15,457,000	15,061,146	15,082,794	0	818	0	818	0	15,083,612	0	2,488,375	2,488,375	606,364	01/15/2040
17275R-AG-7	CISCO SYSTEMS INC CORPORATE		11/17/2014	Maturity		11,400,000	11,400,000	11,381,724	11,396,372	0	3,628	0	3,628	0	11,400,000	0	0	0	330,600	11/17/2014
17275R-AH-5	CISCO SYSTEMS INC CORPORATE		03/06/2014	Cantor Fitzgerald & Co. Inc.		276,923	250,000	249,630	249,747	0	(2)	0	(2)	0	249,746	0	27,177	27,177	7,293	01/15/2020
17275R-AJ-1	CISCO SYSTEMS INC CORPORATE		03/14/2014	Maturity		41,600,000	41,600,000	41,550,496	41,595,884	0	4,116	0	4,116	0	41,600,000	0	0	0	338,000	03/14/2014
172967-CQ-2	CITIGROUP INC CORPORATE		09/15/2014	Maturity		5,000,000	5,000,000	4,832,200	4,981,735	0	18,265	0	18,265	0	5,000,000	0	0	0	250,000	09/15/2014
172967-EP-2	CITIGROUP INC CORPORATE		03/19/2014	Tender (Corp Action)		5,789,673	4,450,000	4,475,499	4,473,493	0	319	0	319	0	4,473,812	0	1,315,861	1,315,861	164,866	03/05/2038
17305E-AZ-8	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		06/09/2014	Paydown		74,900,000	74,900,000	70,113,382	74,465,407	0	434,593	0	434,593	0	74,900,000	0	0	0	154,547	06/07/2016
17305E-EQ-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACK		06/23/2014	Paydown		1,500,000	1,500,000	1,562,344	1,530,682	0	(30,682)	0	(30,682)	0	1,500,000	0	0	0	36,750	06/23/2016
17305E-FD-2	CITIBANK CREDIT CARD ISSUANCE ABS FLOATE		11/24/2014	Paydown		40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	40,000,000	0	0	0	113,575	11/25/2016
173067-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		14,337,416	14,337,416	15,403,762	14,642,581	0	(305,165)	0	(305,165)	0	14,337,416	0	0	0	639,528	05/15/2043
17306U-BJ-6	CITIFINANCIAL MORTGAGE SECURIT ASSET BAC		07/01/2014	Paydown		2,551,388	2,551,388	2,450,828	2,508,051	0	43,337	0	43,337	0	2,551,388	0	0	0	64,917	08/25/2033
17307G-4V-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		09/25/2014	Paydown		1,446,303	1,446,303	1,352,130	1,412,365	0	33,938	0	33,938	0	1,446,303	0	0	0	2,633	01/25/2036
17307G-KN-7	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/26/2014	Paydown		74,660	74,660	74,901	74,954	0	(246)	48	(294)	0	74,660	0	0	0	514	11/25/2034
17307G-NS-3	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/26/2014	Paydown		393,668	393,668	393,668	393,668	0	0	0	0	0	393,668	0	0	0	1,980	02/25/2035
17307G-WR-5	CITIGROUP MTG LOAN TRUST INC ABS FLOATER		12/26/2014	Paydown		1,000,520	1,000,520	955,009	977,449	0	23,071	0	23,071	0	1,000,520	0	0	0	3,508	09/25/2035
17309B-AC-1	CITIGROUP MORTGAGE LOAN TRUST, ABS FLOAT		12/01/2014	Paydown		533,829	533,829	305,520	305,039	0	228,790	0	228,790	0	533,829	0	0	0	12,145	05/25/2036
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2014	Paydown		533,829	533,829	302,279	301,847	0	231,982	0	231,982	0	533,829	0	0	0	12,145	05/25/2036
17309B-AE-7	CITIGROUP MORTGAGE LOAN TRUST, ASSET BAC		12/01/2014	Paydown		1,476,316	1,476,316	816,945	826,999	0	649,317	0	649,317	0	1,476,316	0	0	0	33,587	05/25/2036
17309D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS		01/01/2014	Paydown		3,579,239	3,579,239	3,654,274	3,573,052	0	6,187	0	6,187	0	3,579,239	0	0	0	17,244	03/15/2049
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		132,823	132,823	148,279	147,189	0	(14,367)	0	(14,367)	0	132,823	0	0	0	4,348	03/15/2049
17309M-AB-9	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		12/26/2014	Paydown		2,299,721	2,299,721	2,299,721	2,299,721	0	0	0	0	0	2,299,721	0	0	0	3,875	08/25/2036
17309N-AF-8	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/01/2014	Paydown		1,172,973	1,172,973	1,172,914	1,169,366	0	3,606	0	3,606	0	1,172,973	0	0	0	36,463	07/25/2036
17309N-AL-5	CITIGROUP RESIDENTIAL MORT TR ASSET BACK		12/26/2014	Call 6.0017		131,065	2,183,823	133,574	0	0	0	0	0	0	0	0	131,065	131,065	0	07/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/01/2014	Paydown		1,066,405	1,066,405	1,066,352	1,063,694	0	2,711	0	2,711	0	1,066,405	0	0	0	34,364	09/25/2036
17310E-AD-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/18/2014	Prudential Investment Mgmt.		1,651,695	1,575,529	1,575,451	1,571,524	0	(430)	0	(430)	0	1,571,094	0	80,601	80,601	95,453	09/25/2036
17310E-AK-4	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/26/2014	Call 263792400		105,517	0	0	0	0	0	0	0	0	0	0	105,517	105,517	0	09/25/2036
17310E-AL-2	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/26/2014	Call 17.6962		216,200	1,221,732	124,033	0	0	0	0	0	0	0	0	216,200	216,200	(6,288)	09/25/2036
17310E-AM-0	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		06/02/2014	Call 1.5526		37,929	2,442,900	133,079	0	0	0	0	0	0	0	0	37,929	37,929	0	09/25/2036
17310E-AN-8	CITICORP RESIDENTIAL MORTGAGE ASSET BACK		12/17/2014	Write-Off		0	2	2	0	2	0	0	2	0	2	0	(2)	(2)	0	09/25/2036
17310N-AK-4	CITIBANK MORTGAGE ASSET BACKED		12/26/2014	Call 49045333.3333		58,854	0	0	0	0	0	0	0	0	0	0	58,854	58,854	0	11/25/2036
17310N-AL-2	CITIBANK MORTGAGE ASSET BACKED		12/01/2014	Call 6.5840		47,237	717,450	56,524	0	0	0	0	0	0	0	0	47,237	47,237	3,035	11/25/2036
17310N-AM-0	CITIBANK MORTGAGE ASSET BACKED		06/02/2014	Call 1.7747		6,501	366,334	20,302	0	0	0	0	0	0	0	0	6,501	6,501	0	11/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		02/12/2014	Cantor Fitzgerald & Co. Inc.		2,960,893	6,099,903	3,570,769	2,823,049	0	(12,759)	0	(12,759)	0	2,810,290	0	150,603	150,603	2,396	12/25/2036
17310V-AB-6	CITIGROUP MORTGAGE LOAN TRUST ABS FLOATE		12/26/2014	Paydown		387,469	387,469	226,817	179,317	0	208,152	0	208,152	0	387,469	0	0	0	527	12/25/2036
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		10/01/2014	Paydown		37,055,481	37,055,481	34,691,026	36,858,532	0	196,949	0	196,949	0	37,055,481	0	0	0	944,232	12/10/2049
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		5,999,144	5,999,144	6,026,717	6,026,696	0	(27,552)	0	(27,552)	0	5,999,144	0	0	0	192,687	12/10/2049
17314B-AB-9	CitiLog Enterprises LLC Term Loan		06/23/2014	Call 0.0001		5	4,490,000	5	685,554	0	0	685,549	(685,549)	0	5	0	0	0	0	07/31/2018
184502-AV-4	CLEAR CHANNEL COMMUNICATIONS CORPORATE		06/05/2014	Call 101.4310		2,414,058	2,380,000	357,000	1,692,178	0	360,855	0	360,855	0	2,053,033	0	361,024	361,024	94,903	09/15/2014
186103-AC-1	Cleveland Cuyahoga County Port Senior No		04/30/2014	Call 100.0000		4,135,409	4,135,409	4,135,409	4,135,409	0	0	0	0	0	4,135,409	0	0	0	124,604	03/01/2016
186103-AC-1	Cleveland Cuyahoga County Port Senior No		04/01/2014	Redemption 100.0000		293,867	293,867	293,867	293,867	0	0	0	0	0	293,867	0	0	0	4,460	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No		04/30/2014	Call 100.0000		1,400,750	1,400,750	1,400,750	1,400,750	0	0	0	0	0	1,400,750	0	0	0	44,003	03/01/2016
186103-AD-9	Cleveland Cuyahoga County Port Senior No		04/01/2014	Redemption 100.0000		104,150	104,150	104,150	104,150	0	0	0	0	0	104,150	0	0	0	1,646	03/01/2016
186103-AE-7	Cleveland Cuyahoga County Port Senior No		04/30/2014	Call 100.0000		278,801	278,801	278,801	278,801	0	0	0	0	0	278,801	0	0	0	8,297	03/01/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
186103-AE-7	Cleveland Cuyahoga County Port Senior No		04/01/2014	Redemption 100.0000		32,324	32,324	32,324	32,324	0	0	0	0	0	32,324	0	0	0	484	03/01/2016
186108-CE-4	CLEVELAND ELECTRIC ILLUM CO CORPORATE		12/18/2014	Prudential Investment Mgmt.		6,181,193	5,200,000	5,346,068	5,340,180	0	(2,832)	0	(2,832)	0	5,337,348	0	843,845	843,845	312,838	12/15/2036
190749-AC-5	CWCAPITAL COBOLT CMBS 5.223% 08/15/48		03/01/2014	Paydown		2,574,857	2,574,857	2,557,557	2,567,171	0	7,685	0	7,685	0	2,574,857	0	0	0	25,414	08/15/2048
190749-AD-3	CWCAPITAL COBOLT CMBS 5.311% 08/15/48		03/01/2014	Paydown		3,364,041	3,364,041	3,493,816	3,443,693	0	(79,652)	0	(79,652)	0	3,364,041	0	0	0	33,647	08/15/2048
191216-AK-6	COCA COLA CO CORPORATE		12/18/2014	Prudential Investment Mgmt.		19,583,829	17,630,000	18,638,831	18,122,274	0	(115,272)	0	(115,272)	0	18,007,001	0	1,576,828	1,576,828	1,032,285	11/15/2017
191216-AZ-3	COCA COLA CO CORPORATE		09/17/2014	Deutsche Bank Securities Inc		2,003,946	2,100,000	2,091,432	2,092,036	0	590	0	590	0	2,092,626	0	(88,680)	(88,680)	51,188	04/01/2023
193906-AD-6	COLLEGE & UNIVERSITY FACILITY SERIES 19		12/01/2014	Paydown		109,198	109,198	54,697	98,539	0	10,659	0	10,659	0	109,198	0	0	0	3,547	06/01/2018
19416Q-DZ-0	COLGATE PALMOLIVE CO CORPORATE		09/12/2014	Various		4,348,951	4,565,000	4,587,607	4,584,788	0	1,055	0	1,055	0	4,585,842	0	(236,891)	(236,891)	53,437	05/03/2022
19416Q-EA-4	COLGATE PALMOLIVE CO CORPORATE		03/21/2014	RBC Capital Markets		6,375,701	7,079,000	6,416,689	6,440,843	0	14,393	0	14,393	0	6,455,236	0	(79,535)	(79,535)	90,110	02/01/2023
195891-AG-1	COLONIAL REALTY LP CORPORATE		06/15/2014	Maturity		998,000	998,000	664,695	958,329	0	39,671	0	39,671	0	998,000	0	0	0	31,188	06/15/2014
19767Q-AK-1	HCA INC NOTES 9.000% 12/15/14		10/27/2014	WELLS FARGO SEC LLC		925,436	917,000	888,391	912,282	0	3,710	0	3,710	0	915,992	0	9,444	9,444	72,214	12/15/2014
19767Q-AK-1	HCA INC NOTES 9.000% 12/15/14		12/15/2014	Maturity		6,351,000	6,351,000	6,761,114	6,719,705	0	(368,705)	0	(368,705)	0	6,351,000	0	0	0	571,590	12/15/2014
000000-00-0	HCA INC Tranche B-5 Term Loan		12/31/2014	Redemption 100.0000		91,812	91,812	91,732	91,996	0	(14)	171	(185)	0	91,812	0	0	0	267,470	03/31/2017
000000-00-0	HCA INC Term Loan BK LN		12/31/2014	Redemption 100.0000		50,353	50,353	50,358	50,484	0	(35)	96	(131)	0	50,353	0	0	0	134,611	02/02/2016
20030N-AE-1	COMCAST CORP NOTES 5.300% 01/15/14		01/15/2014	Maturity		1,000,000	1,000,000	878,240	998,774	0	1,226	0	1,226	0	1,000,000	0	0	0	26,500	01/15/2014
20030N-BE-0	COMCAST CORP CORPORATE		04/09/2014	Various		391,844	390,000	389,680	389,688	0	(17)	0	(17)	0	389,671	0	2,172	2,172	13,156	07/15/2042
200339-AE-9	COMERICA BK SUB NOTES 8.375% 07/15/24		07/14/2014	Call 100.0000		8,760,000	8,760,000	8,899,924	8,768,118	0	(8,154)	0	(8,154)	0	8,759,964	0	36	36	366,825	07/15/2024
20035C-AA-8	COMERICA INC CORPORATE		06/01/2014	Maturity		3,650,000	3,650,000	2,467,325	3,526,829	0	123,171	0	123,171	0	3,650,000	0	0	0	104,025	06/01/2014
20047A-AD-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2		02/01/2014	Paydown		572,306	572,306	535,598	571,273	0	1,033	0	1,033	0	572,306	0	0	0	3,398	03/10/2039
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2014	Paydown		2,174,640	2,174,640	2,411,676	2,386,450	0	(211,810)	0	(211,810)	0	2,174,640	0	0	0	103,839	12/10/2046
20047P-AC-1	COMMERCIAL MTGE PASS-THROUGH CMBS		11/01/2014	Paydown		43,725,436	43,725,436	43,927,735	43,698,976	0	26,459	0	26,459	0	43,725,436	0	0	0	1,791,519	05/10/2043
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		03/18/2014	Merrill Lynch,Pierce,Fenner &		519,086	477,990	534,453	508,190	0	(3,155)	0	(3,155)	0	505,035	0	14,051	14,051	8,459	06/10/2046
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2014	Paydown		6,505,226	6,505,226	7,002,733	6,786,444	0	(281,218)	0	(281,218)	0	6,505,226	0	0	0	136,966	06/10/2046
20047R-AB-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		02/01/2014	Paydown		20,830	20,830	21,377	20,870	0	(40)	0	(40)	0	20,830	0	0	0	201	12/10/2049
20047R-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		12/01/2014	Paydown		1,234,193	1,234,193	1,049,642	1,170,972	0	63,221	0	63,221	0	1,234,193	0	0	0	37,560	12/10/2049
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2014	Paydown		29,096,042	29,096,042	28,950,741	29,089,339	0	6,703	0	6,703	0	29,096,042	0	0	0	1,030,571	03/10/2039
20173Q-AD-3	GREENWICH CAPITAL COMMERCIAL F CMBS		12/01/2014	Paydown		2,893,284	2,893,284	2,924,364	2,895,603	0	(2,319)	0	(2,319)	0	2,893,284	0	0	0	86,219	03/10/2039
202795-HG-8	COMMONWEALTH EDISON SECURED		12/18/2014	Prudential Investment Mgmt.		2,506,748	2,000,000	1,991,280	1,992,834	0	166	0	166	0	1,993,000	0	513,748	513,748	162,542	02/01/2033
202795-HW-3	COMMONWEALTH EDISON CORPORATE		01/15/2014	Maturity		8,000,000	8,000,000	8,003,920	8,000,016	0	(16)	0	(16)	0	8,000,000	0	0	0	65,000	01/15/2014
203372-AH-0	COMMSCOPE INC CORPORATE		06/13/2014	Call 108.5367		2,561,467	2,360,000	2,563,550	2,536,713	0	(34,026)	0	(34,026)	0	2,502,687	0	58,780	58,780	179,016	01/15/2019
20364#-AA-2	Community Development Ventures SRNT		08/15/2014	Call 175.0822		138,703	79,222	13,343	13,343	0	0	0	0	0	13,343	0	125,360	125,360	0	09/13/2014
20364#-AA-2	Community Development Ventures SRNT		01/01/2014	Capital Distribution		(36,925)	0	(36,925)	(36,925)	0	0	0	0	0	(36,925)	0	0	0	0	09/13/2014
000000-00-0	COMMUNITY HLTH SYST INC		01/27/2014	Call 100.5940		31,719,547	31,532,246	31,262,747	31,177,345	0	300,629	0	300,629	0	31,477,975	0	241,573	241,573	190,385	01/25/2017
20373#-AB-9	Community Loan Fund NJ Senior Note		04/03/2014	Redemption 100.0000		666,667	666,667	467,001	627,820	0	38,847	0	38,847	0	666,667	0	0	0	16,944	04/03/2016
20373#-AC-7	Community Loan Fund NJ Senior Note		10/27/2014	Redemption 100.0000		666,667	666,667	471,435	612,876	0	53,791	0	53,791	0	666,667	0	0	0	35,833	10/27/2016
204028-E#-7	Community Reinvestment Fund Unsecured No		06/30/2014	Call 100.0000		1,000,000	1,000,000	507,396	771,108	0	40,823	0	40,823	0	811,931	0	188,069	188,069	178,750	05/03/2016
205887-AC-6	CONAGRA FOODS INC SUB NOTES		11/07/2014	GMP SECURITIES LLC		4,426,310	3,418,000	4,102,796	3,789,640	0	(35,073)	0	(35,073)	0	3,754,566	0	671,744	671,744	399,906	03/01/2021
205887-BS-0	CONAGRA FOODS INC CORPORATE		08/01/2014	Tender (Corp Action)		4,116,145	4,165,000	4,125,211	4,125,762	0	469	0	469	0	4,126,232	0	(10,087)	(10,087)	198,514	01/25/2043
20605P-AD-3	CONCHO RESOURCES INC CORPORATE		11/06/2014	Barclays Capital Inc		3,138,750	3,000,000	3,041,250	3,039,219	0	(4,235)	0	(4,235)	0	3,034,984	0	103,766	103,766	183,792	10/01/2022
207543-P#-0	Connecticut Bank & Trust Level-Debt		06/23/2014	Redemption 100.0000		4,755,499	4,755,499	4,755,499	4,755,499	0	0	0	0	0	4,755,499	0	0	0	235,635	06/23/2014
207597-CZ-6	CONNECTICUT LIGHT & PWR CO 1ST REF MORT		11/19/2014	Key Capital Markets		996,081	763,000	778,260	772,926	0	(540)	0	(540)	0	772,387	0	223,694	223,694	68,932	10/01/2024
20779M-AN-8	CONNECTICUT VALLEY STRUCT CRED ABS FLOAT		12/23/2014	Call 134757550		26,952	0	0	0	0	0	0	0	0	0	0	26,952	26,952	0	03/23/2023
208251-AE-8	CONOCO INC SENIOR NOTES		02/21/2014	FTN FINANCIAL SECURITIES		112,582	85,000	112,142	111,486	0	(189)	0	(189)	0	111,297	0	1,285	1,285	2,150	04/15/2029
20825C-AQ-7	Conocophillips CORPORATE		03/06/2014	Barclays Capital Inc		323,540	250,000	246,400	246,605	0	6	0	6	0	246,611	0	76,929	76,929	9,931	02/01/2039
20825C-AS-3	Conocophillips CORPORATE		02/01/2014	Maturity		2,010,000	2,010,000	2,015,323	2,010,041	0	(41)	0	(41)	0	2,010,000	0	0	0	47,738	02/01/2014
20847T-BK-6	CONSECO FINANCE CNFHE_01-D		12/15/2014	Paydown		418,940	418,940	421,151	420,001	0	(1,039)	22	(1,061)	0	418,940	0	0	0	5,489	11/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21036P-AG-3	CONSTELLATION BRANDS INC CORPORATE		11/26/2014	Call 100.4130		1,896,802	1,889,000	1,991,975	1,917,909	0	(27,495)	0	(27,495)	0	1,890,415	0	6,387	6,387	149,854	12/15/2014
21036P-AL-2	CONSTELLATION BRANDS INC CORPORATE		10/27/2014	WELLS FARGO SEC LLC		3,568,544	3,553,000	3,246,554	3,253,503	0	21,225	0	21,225	0	3,274,728	0	293,817	293,817	150,583	05/01/2023
21079N-AA-9	CONTINENTAL AIRLS P-T TR CORPORATE		10/19/2014	Redemption 100.0000		378,048	378,048	381,012	380,894	0	(2,846)	0	(2,846)	0	378,048	0	0	0	16,953	04/19/2022
21079V-AA-1	CONTL AIRLINES 2010-A CORPORATE		07/12/2014	Redemption 100.0000		2,181	2,181	2,181	2,181	0	0	0	0	0	2,181	0	0	0	77	01/12/2021
210805-BU-0	CONTINENTAL AIRL CORP SINKING FUND		07/02/2014	Redemption 100.0000		2,234,837	2,234,837	2,240,318	2,235,969	0	(1,132)	0	(1,132)	0	2,234,837	0	0	0	80,742	01/02/2018
210805-CB-1	CONTINENTAL AIRL PASS THRU CERTS		09/15/2014	Redemption 100.0000		3,376,319	3,376,319	3,110,072	3,291,066	0	85,253	0	85,253	0	3,376,319	0	0	0	116,280	09/15/2017
210805-CK-1	CONTINENTAL AIRL PASS THRU CERTS		05/01/2014	Redemption 100.0000		535,024	535,024	489,547	521,526	0	13,497	0	13,497	0	535,024	0	0	0	18,244	05/01/2018
210805-CQ-8	CONTINENTAL AIRL PASS THRU CERTS		08/02/2014	Redemption 100.0000		196,361	196,361	195,820	196,138	0	224	0	224	0	196,361	0	0	0	6,408	02/02/2019
210805-DD-6	CONTINENTAL AIRL PASS THRU CERTS		10/02/2014	Redemption 100.0000		513,886	513,886	456,716	489,441	0	24,445	0	24,445	0	513,886	0	0	0	37,691	10/02/2022
21246#-AD-8	Convenience Store Investments Senior Not		05/24/2014	Redemption 100.0000		1,013,644	1,013,644	1,016,398	1,013,834	0	(190)	0	(190)	0	1,013,644	0	0	0	28,023	05/24/2014
21246#-AE-6	Convenience Store Investments Senior Not		05/24/2014	Redemption 100.0000		3,398,566	3,398,566	3,443,224	3,401,955	0	(3,389)	0	(3,389)	0	3,398,566	0	0	0	123,093	05/24/2014
21246#-AF-3	Convenience Store Investments Senior Not		05/24/2014	Redemption 100.0000		6,575,781	6,575,781	6,575,781	6,575,781	0	0	0	0	0	6,575,781	0	0	0	247,558	05/24/2014
21246#-AG-1	Convenience Store Investments Senior Not		11/24/2014	Redemption 100.0000		7,150,881	7,150,881	7,150,881	7,150,881	0	0	0	0	0	7,150,881	0	0	0	396,011	11/24/2014
21246#-AJ-5	Convenience Store Investments Senior Not		11/24/2014	Redemption 100.0000		134,400	134,400	134,400	134,400	0	0	0	0	0	134,400	0	0	0	5,060	02/24/2016
21246#-AL-0	Convenience Store Investments Senior Not		11/24/2014	Redemption 100.0000		671,227	671,227	671,227	671,227	0	0	0	0	0	671,227	0	0	0	25,231	11/24/2019
21246#-AM-8	Convenience Store Investments Series J S		11/24/2014	Redemption 100.0000		788,419	788,419	788,419	788,419	0	0	0	0	0	788,419	0	0	0	28,786	08/24/2021
21246#-AN-6	Convenience Store Investments Series K S		11/24/2014	Redemption 100.0000		572,990	572,990	572,990	572,990	0	0	0	0	0	572,990	0	0	0	20,013	02/24/2022
21246#-AP-1	Convenience Store Investments Series L S		11/24/2014	Redemption 100.0000		280,824	280,824	280,824	280,824	0	0	0	0	0	280,824	0	0	0	7,517	08/24/2022
21246#-AQ-9	Convenience Store Investments Senior Sec		11/24/2014	Redemption 100.0000		186,497	186,497	186,497	186,497	0	0	0	0	0	186,497	0	0	0	4,391	11/24/2023
21246#-AQ-9	Convenience Store Investments Senior Sec		12/01/2014	Prudential Investment Mgmt.		3,658,439	3,588,185	3,588,185	3,588,185	0	0	0	0	0	3,588,185	0	70,255	70,255	140,911	11/24/2023
21246#-AR-7	Convenience Store Investments Senior Sec		11/24/2014	Redemption 100.0000		105,396	105,396	105,396	105,396	0	0	0	0	0	105,396	0	0	0	2,442	05/24/2033
217020-A#-3	Coorstek, Inc Senior Note		12/29/2014	Redemption 100.0000		50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	950,000	12/29/2016
220027-AG-1	RETAIL PROPERTIES INC NOTES 144A		09/29/2014	Call 110.1689		1,454,229	1,320,000	1,315,406	1,318,828	0	468	0	468	0	1,319,296	0	134,933	134,933	108,281	03/15/2016
221643-AF-6	COTT BEVERAGES USA INC. COPRP		06/24/2014	Tender (Corp Action)		11,453,314	11,178,000	12,124,805	11,989,847	0	(258,038)	0	(258,038)	0	11,731,808	0	(278,494)	(278,494)	739,184	09/01/2018
222070-A@-3	Coty Inc Series B Senior Secured Note		09/29/2014	Call 100.0000		3,400,000	3,400,000	3,400,000	3,400,000	0	0	0	0	0	3,400,000	0	0	0	151,547	06/16/2020
222862-AF-1	COVENTRY HEALTH CARE SENIOR NOTES 144A		03/04/2014	Various		298,742	285,000	276,669	283,702	0	186	0	186	0	283,888	0	14,854	14,854	10,977	01/15/2015
222862-AG-9	COVENTRY HEALTH CARE CORPORATE		05/21/2014	WELLS FARGO SEC LLC		338,691	300,000	348,960	334,980	0	(4,295)	0	(4,295)	0	330,686	0	8,005	8,005	12,495	03/15/2017
222862-AJ-3	COVENTRY HEALTH CARE CORPORATE		04/07/2014	SUMRIDGE PARTNERS LLC		177,642	155,000	154,690	154,752	0	(1)	0	(1)	0	154,750	0	22,892	22,892	2,699	06/15/2021
224050-AE-4	COX ENTERPRISES DEBENTURES 144A		10/07/2014	Goldman Sachs & Co		4,974,120	4,000,000	3,752,360	3,814,017	0	5,672	0	5,672	0	3,819,688	0	1,154,432	1,154,432	364,653	07/15/2027
22463#-AA-8	Crawfish Cogen, LLC Term A		05/23/2014	Redemption 100.0000		13,645,047	13,645,047	13,645,047	13,645,047	0	0	0	0	0	13,645,047	0	0	0	144,559	12/31/2018
22540A-6K-9	CS FIRST BOSTON MTG SECURITIES CMBS		12/01/2014	Paydown		317,012	317,012	324,975	316,117	0	895	0	895	0	317,012	0	0	0	12,854	12/15/2035
22540A-7A-0	CS FIRST BOSTON MTG SECURITIES ABS FLOAT		12/26/2014	Paydown		170,227	170,227	170,759	170,643	0	(416)	0	(416)	0	170,227	0	0	0	761	01/25/2032
22540A-EG-9	CS FIRST BOSTON MTG SECURITIES SERIES 1		08/20/2014	Paydown		142,376	142,376	142,020	142,309	0	67	0	67	0	142,376	0	0	0	864	03/20/2029
22540V-CT-7	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		321,901	341,825	249,468	249,129	0	72,771	0	72,771	0	321,901	0	0	0	3,426	02/25/2032
22540V-HE-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		10/27/2014	Paydown		93,919	93,919	94,212	94,179	0	(260)	0	(260)	0	93,919	0	0	0	856	03/25/2032
22540V-UK-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2014	Paydown		392,081	392,081	393,407	393,407	0	(1,326)	0	(1,326)	0	392,081	0	0	0	4,468	08/25/2032
22540V-XC-1	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2014	Paydown		454,311	454,311	455,695	455,296	0	(986)	0	(986)	0	454,311	0	0	0	3,734	08/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22540V-XD-9	CS FIRST BOSTON MORTGAGE SECUR CSFB_02-H		12/26/2014	Paydown		43,203	43,203	22,762	8,696	0	34,507	0	34,507	0	43,203	0	0	0	796	08/25/2032
22541N-3S-6	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		232,723	232,723	234,323	233,788	0	(1,065)	0	(1,065)	0	232,723	0	0	0	1,330	08/25/2033
22541N-AG-4	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-1		12/26/2014	Paydown		952,233	952,233	955,953	954,532	0	(2,299)	0	(2,299)	0	952,233	0	0	0	6,281	11/25/2032
22541N-CU-1	CS FIRST BOSTON MORTGAGE SECUR HEAT_02-2		12/26/2014	Paydown		328,915	328,915	330,046	329,686	0	(771)	0	(771)	0	328,915	0	0	0	2,283	06/25/2032
22541N-HH-5	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		303,855	303,855	239,376	246,871	0	56,984	0	56,984	0	303,855	0	0	0	2,930	02/25/2033
22541N-QM-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		2,310,845	2,310,845	2,313,914	2,313,566	0	(2,721)	0	(2,721)	0	2,310,845	0	0	0	21,036	03/25/2033
22541N-ZE-2	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		16,683	16,683	16,492	16,352	0	331	0	331	0	16,683	0	0	0	277	06/25/2033
22541Q-DV-1	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		317,022	317,022	319,499	318,995	0	(1,973)	0	(1,973)	0	317,022	0	0	0	2,212	10/25/2033
22541Q-DW-9	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		90,091	90,091	59,446	41,476	0	48,615	0	48,615	0	90,091	0	0	0	1,181	10/25/2033
22541Q-NK-4	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		538,351	538,351	540,709	540,212	0	(1,862)	0	(1,862)	0	538,351	0	0	0	3,698	12/25/2033
22541Q-Y3-0	CS FIRST BOSTON MORTGAGE SECUR ABS FLOAT		12/26/2014	Paydown		84,250	84,250	84,723	84,544	0	(295)	0	(295)	0	84,250	0	0	0	606	04/25/2034
22541S-2S-6	CS FIRST BOSTON MORTGAGE SECUR CSFB_04-C		09/01/2014	Paydown		2,900,000	2,900,000	2,889,175	2,893,681	0	6,319	0	6,319	0	2,900,000	0	0	0	92,966	11/15/2037
22541S-GR-3	CS FIRST BOSTON MORTGAGE SECUR SERIES 2		12/01/2014	Paydown		121,166	121,166	95,990	105,219	0	15,948	0	15,948	0	121,166	0	0	0	3,467	04/25/2034
22541S-H8-4	CS FIRST BOSTON MORTGAGE SECUR CMBS		04/01/2014	Paydown		13,885,522	13,885,522	13,405,053	13,817,555	0	67,966	0	67,966	0	13,885,522	0	0	0	159,360	10/15/2039
225458-BM-9	CS FIRST BOSTON MTGE SECURITIE CSFB 2005		12/01/2014	Paydown		338,307	338,307	169,549	209,620	0	128,686	0	128,686	0	338,307	0	0	0	9,875	02/25/2035
225458-RR-1	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C		11/01/2014	Paydown		19,665,014	19,665,014	17,754,085	19,238,711	0	426,303	0	426,303	0	19,665,014	0	0	0	718,182	04/15/2037
225458-RS-9	CS FIRST BOSTON MTGE SECURITIE CMBS		05/01/2014	Paydown		428,980	428,980	409,408	427,188	0	1,791	0	1,791	0	428,980	0	0	0	4,157	04/15/2037
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		12/01/2014	Paydown		6,456,248	6,456,248	7,088,350	6,729,811	0	(273,563)	0	(273,563)	0	6,456,248	0	0	0	178,661	08/15/2038
225458-VP-0	CS FIRST BOSTON MTGE SECURITIE CMBS		04/01/2014	Paydown		1,282,772	1,282,772	1,245,141	1,276,958	0	5,814	0	5,814	0	1,282,772	0	0	0	52,946	07/15/2037
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C		12/01/2014	Paydown		13,949,331	13,949,331	15,241,852	14,492,157	0	(542,826)	0	(542,826)	0	13,949,331	0	0	0	552,015	07/15/2037
22545L-AC-3	CREDIT SUISSE MORTGAGE CAPITAL CMBS		09/01/2014	Paydown		9,638,582	9,638,582	9,024,123	9,596,437	0	42,145	0	42,145	0	9,638,582	0	0	0	141,913	12/15/2039
22545Y-AB-7	CREDIT SUISSE MORTGAGE CAPITAL CMBS		01/01/2014	Paydown		1,376,139	1,376,139	1,392,194	1,420,158	0	(44,019)	0	(44,019)	0	1,376,139	0	0	0	6,248	01/15/2049
22546B-AC-4	CREDIT SUISSE MORTGAGE CAPITAL CMBS		01/01/2014	Paydown		2,600,345	2,600,345	2,577,422	2,593,083	0	7,262	0	7,262	0	2,600,345	0	0	0	12,111	09/15/2040
225470-AN-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		03/01/2014	Paydown		1,792,654	1,792,654	1,761,003	1,787,643	0	5,011	0	5,011	0	1,792,654	0	0	0	54,737	08/15/2038
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2014	Paydown		21,914,834	21,914,834	20,126,713	21,405,842	0	508,993	0	508,993	0	21,914,834	0	0	0	817,594	08/15/2038
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		12/01/2014	Paydown		3,296,339	3,296,339	3,221,830	3,295,307	0	1,032	0	1,032	0	3,296,339	0	0	0	90,025	12/15/2040
22861#-AA-6	Crown Two, Inc. Promissory Note		12/01/2014	Redemption 100.0000		5,040	5,040	3,864	3,901	0	1,139	0	1,139	0	5,040	0	0	0	159	07/01/2024
22948@-AA-5	MHSS - Addison LP Series 2010 Lease-Back		12/15/2014	Redemption 100.0000		345,679	345,679	345,679	345,679	0	0	0	0	0	345,679	0	0	0	10,888	10/15/2030
22951@-AA-9	Texas Health Resources SPE		12/15/2014	Redemption 100.0000		550,067	550,067	550,067	550,067	0	0	0	0	0	550,067	0	0	0	16,313	12/15/2025
23157#-AE-9	Curtiss-Wright Corp. Senior Note		12/01/2014	Prudential Investment Mgmt.		10,413,163	9,800,000	9,800,000	9,800,000	0	0	0	0	0	9,800,000	0	613,163	613,163	427,062	12/01/2026
23242E-AD-1	COUNTRYWIDE ASSET-BACKED CERTI ASSET BAC		12/01/2014	Paydown		1,420,254	926,433	646,197	631,698	0	788,555	0	788,555	0	1,420,254	0	0	0	115,666	01/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOAT		12/30/2014	Call 2271772763		1,817,418	0	0	0	0	0	0	0	0	0	0	1,817,418	1,817,418	0	06/25/2021
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOAT		12/26/2014	Call 2127712700		425,543	0	0	0	0	0	0	0	0	0	0	425,543	425,543	0	07/25/2034
23245C-AC-4	COUNTRYWIDE HOME EQUITY ABS FLOATER		12/26/2014	Paydown		6,722,034	6,722,034	6,220,775	6,271,262	0	450,773	0	450,773	0	6,722,034	0	0	0	8,841	07/25/2037
23302@-AA-3	DATC Holdings Path 15 LLC Senior Note		12/15/2014	Redemption 100.0000		840,900	840,900	840,900	840,900	0	0	0	0	0	840,900	0	0	0	56,508	12/15/2023
23307*-AB-8	DC Arena, LP Senior Note		11/30/2014	Redemption 100.0000		75,705	75,705	75,705	75,705	0	0	0	0	0	75,705	0	0	0	3,541	11/30/2023
23307*-AC-6	DC Arena, LP Senior Note		11/30/2014	Redemption 100.0000		705,240	705,240	705,240	705,240	0	0	0	0	0	705,240	0	0	0	34,882	11/30/2023
23311@-AA-2	DATC Path 15 Transmission LLC Senior Sec		12/15/2014	Redemption 100.0000		1,444,627	1,444,627	1,444,627	1,444,627	0	0	0	0	0	1,444,627	0	0	0	102,072	06/15/2027
23312*-AA-3	DATC Path 15 LLC Senior note		12/15/2014	Redemption 100.0000		1,147,280	1,147,280	1,147,280	1,147,280	0	0	0	0	0	1,147,280	0	0	0	68,837	12/15/2028
23314#-AF-6	DCT Indl Oper Partnership LP Senior Note		12/01/2014	Prudential Investment Mgmt.		2,678,222	2,590,000	2,590,000	2,590,000	0	0	0	0	0	2,590,000	0	88,222	88,222	139,113	08/01/2016
23314#-AK-5	DCT Indl Oper Partnership LP Senior Note		12/01/2014	Prudential Investment Mgmt.		12,916,630	11,500,000	11,500,000	11,500,000	0	0	0	0	0	11,500,000	0	1,416,630	1,416,630	845,090	08/01/2022
23314#-AL-3	DCT Indl Oper Partnership LP Senior Note		12/01/2014	Prudential Investment Mgmt.		2,260,067	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	260,067	260,067	148,843	08/01/2023
23314#-AM-1	DCT Indl Oper Partnership LP Senior Note		12/01/2014	Prudential Investment Mgmt.		6,515,917	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	215,917	215,917	327,117	09/17/2022
23331A-BH-1	D.R. HORTON INC CORPORATE		10/27/2014	Citigroup Capital Markets Inc		3,536,969	3,325,000	3,325,000	3,325,000	0	0	0	0	0	3,325,000	0	211,969	211,969	236,329	08/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233331-AN-7	DTE ENERGY COMPANY CORPORATE		05/15/2014	Maturity		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	20,969	05/15/2014
233851-AF-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		02/18/2014	Stifel, Nicolaus & Co		313,713	300,000	297,105	297,659	0	43	0	43	0	297,702	0	16,011	16,011	5,038	09/15/2021
23386#-AH-5	Dairy Farmers of America Senior Note		12/01/2014	Prudential Investment Mgmt.		12,350,528	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	350,528	350,528	443,680	12/17/2024
235851-AM-4	DANAHER CORP CORPORATE		10/07/2014	Various		7,401,352	6,825,000	7,414,248	7,348,103	0	(44,724)	0	(44,724)	0	7,303,378	0	97,973	97,973	192,213	06/23/2021
237194-AJ-4	DARDEN RESTAURANTS INC CORPORATE		08/08/2014	Tender (Corp Action)		4,928,304	4,800,000	4,780,848	4,784,113	0	1,033	0	1,033	0	4,785,147	0	143,157	143,157	175,800	10/15/2021
239753-BL-9	DAYTON HUDSON CORP DEBENTURES		12/18/2014	Prudential Investment Mgmt.		1,826,830	1,380,000	1,589,153	1,488,999	0	(9,616)	0	(9,616)	0	1,479,383	0	347,447	347,447	149,011	04/01/2022
244199-BB-0	DEERE & CO SENIOR NOTES		04/25/2014	Maturity		12,000,000	12,000,000	13,258,350	12,051,312	0	(51,312)	0	(51,312)	0	12,000,000	0	0	0	417,000	04/25/2014
000000-00-0	DEL MONTE FOODS CO SR DISC 144 TERM LOAN		02/24/2014	Call 100.1750		150,232	149,970	150,313	150,169	0	(330)	0	(330)	0	149,838	0	394	394	0	03/08/2018
000000-00-0	DEL MONTE FOODS CO SR DISC 144 TERM LOAN		02/24/2014	Redemption 100.0000		35,989	35,989	36,072	36,037	0	(48)	0	(48)	0	35,989	0	0	0	1,136	03/08/2018
247126-AH-8	DELPHI AUTO SYSTEMS CORP CORPORATE		05/15/2014	Citigroup Capital Markets Inc		1,068,750	1,000,000	1,068,750	1,063,754	0	(3,395)	0	(3,395)	0	1,060,359	0	8,391	8,391	38,194	02/15/2023
24715@-AA-2	Deloitte LLP Guaranteed Series A Senior		08/20/2014	Redemption 100.0000		4,545,455	4,545,455	4,545,455	4,545,455	0	0	0	0	0	4,545,455	0	0	0	305,909	08/20/2023
24715@-AK-0	Deloitte LLP Senior Note		12/01/2014	Prudential Investment Mgmt.		7,274,552	6,900,000	6,900,000	6,900,000	0	0	0	0	0	6,900,000	0	374,552	374,552	320,160	11/17/2023
247361-ZH-4	Delta Air Lines Inc. CORP SINKING FUND		04/16/2014	FTN FINANCIAL SECURITIES		50,428	46,456	46,456	46,456	0	0	0	0	0	46,456	0	3,972	3,972	952	05/23/2019
247367-BH-7	DELTA AIR LINES INC CORP SINKING FUND		08/10/2014	Paydown		883,788	883,788	773,479	793,372	0	90,416	0	90,416	0	883,788	0	0	0	45,012	08/10/2022
247748-A@-5	Delta Natural Gas Co Inc Senior Note		12/20/2014	Redemption 100.0000		1,334,224	1,334,224	1,334,224	1,334,224	0	0	0	0	0	1,334,224	0	0	0	56,838	12/20/2031
247748-A@-5	Delta Natural Gas Co Inc Senior Note		12/01/2014	Prudential Investment Mgmt.		3,365,207	3,233,621	3,233,621	3,233,621	0	0	0	0	0	3,233,621	0	131,586	131,586	134,308	12/20/2031
24823U-AG-3	DENBURY RES INC. CORPORATE		04/30/2014	Tender (Corp Action)		101,800	95,000	106,875	103,205	0	(1,247)	0	(1,247)	0	101,957	0	(157)	(157)	5,552	02/15/2020
250847-DV-9	DTE Electric Company CORPORATE		08/01/2014	Maturity		12,000,000	12,000,000	12,032,460	12,001,826	0	(1,826)	0	(1,826)	0	12,000,000	0	0	0	648,000	08/01/2014
25179M-AJ-2	DEVON ENERGY CORP CORPORATE		11/13/2014	Call 103.1451		27,256,096	26,425,000	26,364,223	26,393,143	0	10,310	0	10,310	0	26,403,453	0	852,643	852,643	842,077	07/15/2016
25212#-AE-7	DEX MEDIA EAST LLC / FIN BK LN NEW TERM		10/01/2014	Redemption 100.0000		357,287	357,287	185,279	227,986	0	129,301	0	129,301	0	357,287	0	0	0	99,799	12/30/2016
25271C-AM-4	DIAMOND OFFSHORE DRILLIN CORPORATE		09/24/2014	WELLS FARGO SEC LLC		369,384	385,000	383,422	383,430	0	103	0	103	0	383,533	0	(14,148)	(14,148)	11,954	11/01/2023
25272@-AG-1	Diamond Rental, Inc. Revolver C		03/28/2014	Call 100.0000		76,000	76,000	76,000	76,000	0	0	0	0	0	76,000	0	0	0	1,420	03/15/2016
252747-AD-2	ULTRAMAR DIAMOND SHAMROCK DEBENTURES		10/06/2014	MILLENIUM ADVISORS, LLC		697,912	670,000	670,000	670,000	0	0	0	0	0	670,000	0	27,912	27,912	47,877	06/15/2015
25459H-AX-3	DIRECTV HOLDINGS FIN INC CORPORATE		05/28/2014	Nomura Securities Intl		1,876,310	1,610,000	1,801,183	1,798,783	0	(1,453)	0	(1,453)	0	1,797,330	0	78,981	78,981	77,012	08/15/2040
25459H-AY-1	DIRECTV HOLDINGS FIN INC CORPORATE		01/30/2014	Barclays Capital Inc		204,797	195,000	194,631	194,824	0	10	0	10	0	194,834	0	9,963	9,963	2,901	03/01/2016
25459H-BA-2	DIRECTV HOLDINGS FIN INC CORPORATE		11/05/2014	Nomura Securities Intl		8,985,790	8,140,000	9,032,791	8,936,337	0	(66,171)	0	(66,171)	0	8,870,166	0	115,624	115,624	406,675	03/01/2021
254683-AP-0	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		02/18/2014	Paydown		25,000,000	25,000,000	25,029,675	25,006,661	0	(6,661)	0	(6,661)	0	25,000,000	0	0	0	22,804	08/15/2016
254683-AU-9	DISCOVER CARD MASTER TRU_07-A1 ABS FLOAT		04/15/2014	Paydown		11,200,000	11,200,000	11,200,000	11,200,000	0	0	0	0	0	11,200,000	0	0	0	11,544	10/17/2016
254709-AJ-7	DISCOVER FINANCIAL SVS CORPORATE		07/16/2014	Merrill Lynch,Pierce,Fenner &		254,638	250,000	255,870	255,471	0	(296)	0	(296)	0	255,174	0	(537)	(537)	6,417	11/21/2022
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC CORPORATE		09/25/2014	WELLS FARGO SEC LLC		2,478,800	2,500,000	2,574,175	2,569,671	0	(5,557)	0	(5,557)	0	2,564,113	0	(85,313)	(85,313)	72,188	05/15/2022
25470D-AG-4	DISCOVERY COMMUNICATIONS LLC CORPORATE		02/03/2014	UBS AG		4,390,605	4,500,000	4,391,710	4,391,107	0	57	0	57	0	4,391,164	0	(559)	(559)	50,119	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS LLC CORPORATE		02/03/2014	Barclays Capital Inc		14,340,164	14,800,000	15,246,017	15,240,469	0	(575)	0	(575)	0	15,239,894	0	(899,730)	(899,730)	250,521	04/01/2043
256911-AJ-7	Dollar Diversified Payment Rig 2008-2 NT		12/15/2014	Redemption 100.0000		17,952,000	17,952,000	17,952,000	17,952,000	0	0	0	0	0	17,952,000	0	0	0	589,050	06/15/2018
257375-AC-9	DOMINION GAS HOLDINGS LLC CORPORATE		08/06/2014	Tax Free Exchange		7,866,794	7,325,000	7,254,201	7,253,961	0	704	0	704	0	7,254,666	0	612,128	612,128	277,373	11/01/2043
25746U-AR-0	DOMINION RESOURCES INC CORPORATE		12/08/2014	Call 105.2741		4,210,965	4,000,000	3,751,960	3,943,079	0	25,102	0	25,102	0	3,968,181	0	242,784	242,784	291,200	01/15/2016
260543-CE-1	DOW CHEMICAL CO/THE CORPORATE		02/18/2014	WELLS FARGO SEC LLC		102,515	100,000	99,865	99,863	0	(2)	0	(2)	0	99,861	0	2,654	2,654	1,400	11/15/2041
26153#-AD-8	The Drees Company Series A Senior Secure		04/15/2014	Redemption 100.0000		4,438,176	4,438,176	4,438,176	4,438,176	0	0	0	0	0	4,438,176	0	0	0	233,004	04/15/2014
26153#-AE-6	The Drees Company Series B Senior Secure		04/15/2014	Redemption 100.0000		1,475,915	1,475,915	1,475,915	1,475,915	0	0	0	0	0	1,475,915	0	0	0	77,486	04/15/2014
26153#-AF-3	The Drees Company Series C Senior Note		09/08/2014	Redemption 100.0000		8,598,682	8,598,682	8,598,682	8,598,682	0	0	0	0	0	8,598,682	0	0	0	677,146	09/08/2016
26249T-AA-0	DRYDEN LEVERAGED LOAN CDO DRYD_08-21A		04/17/2014	Paydown		278,900,000	278,900,000	278,900,000	278,900,000	0	0	0	0	0	278,900,000	0	0	0	2,422,546	10/17/2020
263534-BV-0	E.I. DU PONT DE NEMOURS CORPORATE		01/15/2014	Maturity		1,215,000	1,215,000	1,359,347	1,216,437	0	(1,437)	0	(1,437)	0	1,215,000	0	0	0	35,691	01/15/2014
263534-BW-8	E.I. DU PONT DE NEMOURS CORPORATE		02/21/2014	US Bank NA		204,097	175,000	209,559	199,883	0	(675)	0	(675)	0	199,207	0	4,890	4,890	4,500	03/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
263534-CJ-6	E.I. DU PONT DE NEMOURS CORPORATE		03/06/2014	Morgan Stanley & Co, Inc		266,407	285,000	284,661	284,655	0	5	0	5	0	284,660	0	(18,253)	(18,253)	6,768	02/15/2043
26439R-AQ-9	DUKE CAP CORP BOND 5.500% 03/01/14		03/01/2014	Maturity		1,000,000	1,000,000	867,270	994,482	0	5,518	0	5,518	0	1,000,000	0	0	0	27,500	03/01/2014
26441C-AK-1	DUKE ENERGY CORP CORPORATE		10/14/2014	Stifel, Nicolaus & Co		264,391	260,000	259,717	259,745	0	41	0	41	0	259,786	0	4,605	4,605	4,550	06/15/2018
26441Y-AS-6	DUKE REALTY LP CORPORATE		04/16/2014	JP Morgan Securities, Inc		105,306	100,000	99,443	99,855	0	32	0	32	0	99,887	0	5,419	5,419	5,060	02/15/2015
26858*-AA-6	EIF Calypso, LLC Term A		11/14/2014	Redemption 100.0000		2,906,970	2,906,970	2,906,970	2,906,970	0	0	0	0	0	2,906,970	0	0	0	44,306	11/14/2014
26858*-AB-4	EIF Calypso, LLC Term B		12/31/2014	Redemption 100.0000		383,029	383,029	377,196	383,029	0	5,832	5,832	0	0	383,029	0	0	0	7,843	11/14/2019
26875P-AK-7	EOG RESOURCES INC CORPORATE		09/16/2014	Various		12,221,360	12,750,000	12,804,372	12,799,540	0	(2,615)	0	(2,615)	0	12,796,926	0	(575,566)	(575,566)	280,984	03/15/2023
268766-A@-1	EOP Operating LP Senior Unsecured Term L		10/24/2014	Redemption 100.0000		5,142,857	5,142,857	5,142,857	5,142,857	0	0	0	0	0	5,142,857	0	0	0	70,647	12/03/2016
26882P-AX-0	ERAC USA FINANCE COMPANY CORPORATE		04/16/2014	JP Morgan Securities, Inc		128,867	115,000	114,799	114,920	0	16	0	16	0	114,937	0	13,930	13,930	3,387	11/01/2016
26882P-BB-7	ERAC USA FINANCE COMPANY CORPORATE		08/11/2014	Various		13,776,120	12,000,000	12,401,426	12,325,161	0	(38,224)	0	(38,224)	0	12,286,937	0	1,489,183	1,489,183	615,188	10/15/2017
26884A-AS-2	ERP OPERATING LP US DOMESTIC		03/06/2014	WELLS FARGO SEC LLC		307,161	300,000	323,238	305,704	0	(1,554)	0	(1,554)	0	304,149	0	3,012	3,012	7,700	09/15/2014
26884A-AS-2	ERP OPERATING LP US DOMESTIC		09/15/2014	Maturity		5,000,000	5,000,000	3,561,504	4,766,097	0	233,903	0	233,903	0	5,000,000	0	0	0	262,500	09/15/2014
269491-AA-4	EAGLE CREEK CLO LTD EAGLC_06-1 CLO		05/28/2014	Paydown		7,699,089	7,699,089	7,496,988	7,562,897	0	136,192	0	136,192	0	7,699,089	0	0	0	11,425	02/28/2018
269871-AA-7	EAGLE SPINCO INC CORPORATE		06/26/2014	Tax Free Exchange		13,358,173	13,500,000	13,357,500	13,365,851	0	7,246	0	7,246	0	13,373,096	0	(14,923)	(14,923)	539,391	02/15/2021
27004@-AA-5	Eagles Stadium Operator LLC Debt in Infr		07/15/2014	Redemption 100.0000		97,474	97,474	97,474	97,474	0	0	0	0	0	97,474	0	0	0	3,522	01/15/2039
277432-AM-2	EASTMAN CHEMICAL CO CORPORATE		02/18/2014	MILLENIUM ADVISORS, LLC		205,884	200,000	199,328	199,529	0	17	0	17	0	199,545	0	6,339	6,339	1,067	06/01/2017
278058-AW-2	Eaton Corporation DEBENTURES		12/18/2014	Prudential Investment Mgmt.		4,249,740	3,000,000	3,589,590	3,451,604	0	(16,806)	0	(16,806)	0	3,434,798	0	814,942	814,942	251,175	11/15/2029
27876G-AY-4	DISH DBS CORP COMPANY GUARNT 144A		10/01/2014	Maturity		9,250,000	9,250,000	9,639,688	9,355,529	0	(105,529)	0	(105,529)	0	9,250,000	0	0	0	612,813	10/01/2014
27876G-BE-7	DISH DBS CORP CORPORATE		10/30/2014	Morgan Stanley & Co, Inc		10,612,500	10,000,000	9,961,998	9,988,669	0	3,347	0	3,347	0	9,992,015	0	620,485	620,485	896,563	02/01/2016
28103*-AN-7	Edison Properties Senior Note		09/11/2014	Direct		7,811,831	7,811,831	7,811,831	7,811,831	0	0	0	0	0	7,811,831	0	0	0	337,866	02/27/2021
28103*-AN-7	Edison Properties Senior Note		08/27/2014	Redemption 100.0000		639,396	639,396	639,396	639,396	0	0	0	0	0	639,396	0	0	0	14,786	02/27/2021
28103*-AR-8	Edison Properties Senior Note		12/16/2014	Redemption 100.0000		1,074,705	1,074,705	1,074,705	1,074,705	0	0	0	0	0	1,074,705	0	0	0	25,255	09/16/2021
28103*-AS-6	Edison Properties Revolver C		09/15/2014	Call 100.0000		260,000	260,000	260,000	260,000	0	0	0	0	0	260,000	0	0	0	3,936	10/21/2014
28103*-AT-4	Edison Properties Senior Note		12/21/2014	Redemption 100.0000		2,320,802	2,320,802	2,320,802	2,320,802	0	0	0	0	0	2,320,802	0	0	0	66,526	10/21/2026
281504-A*-1	Educational Ventures, Inc. Senior Note		12/08/2014	Redemption 100.0000		6,410,201	6,410,201	6,410,201	6,410,142	0	59	0	59	0	6,410,201	0	0	0	203,521	02/08/2027
28248*-AA-1	8 CVS CTLs FundingTrust 2009A Credit-Ten		12/10/2014	Redemption 100.0000		1,097,824	1,097,824	1,097,824	1,097,824	0	0	0	0	0	1,097,824	0	0	0	50,285	10/10/2031
28932M-AA-3	ELM ROAD GENERATING STATION SU CORP SINK		08/11/2014	Redemption 100.0000		147,902	147,902	169,022	167,790	0	(19,888)	0	(19,888)	0	147,902	0	0	0	5,803	02/11/2030
29078E-AA-3	EMBARQ CORPORATION CORPORATE		11/13/2014	Various		45,087,038	43,065,000	43,411,866	43,380,277	0	(4,092)	0	(4,092)	0	43,376,185	0	1,710,853	1,710,853	779,926	06/01/2036
291641-A#-5	Empire District Electric Co Senior Secur		12/01/2014	Prudential Investment Mgmt.		4,420,972	4,400,000	4,400,000	4,400,000	0	0	0	0	0	4,400,000	0	20,972	20,972	169,135	05/30/2033
29206#-AB-3	Empire Southwest LLC Senior Note		12/01/2014	Prudential Investment Mgmt.		23,305,652	23,250,000	23,250,000	23,250,000	0	0	0	0	0	23,250,000	0	55,652	55,652	1,252,503	07/25/2022
29206#-AC-1	Empire Southwest LLC Senior Note		12/01/2014	Prudential Investment Mgmt.		1,231,198	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(18,802)	(18,802)	62,861	07/25/2022
29250R-AP-1	ENBRIDGE ENERGY PARTNERS CORPORATE		12/18/2014	Prudential Investment Mgmt.		1,176,040	1,000,000	1,230,920	1,221,377	0	(4,180)	0	(4,180)	0	1,217,197	0	(41,157)	(41,157)	88,333	04/15/2038
292554-A*-3	Encore Capital Group Inc. Senior Secured		12/17/2014	Redemption 100.0000		1,950,000	1,950,000	1,950,000	1,950,000	0	0	0	0	0	1,950,000	0	0	0	94,453	09/17/2017
292554-A@-1	Encore Capital Group Inc. Senior Secured		11/10/2014	Redemption 100.0000		2,800,000	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	0	0	129,063	02/10/2018
29364W-AB-4	ENTERGY LOUISIANA LLC CORPORATE		07/23/2014	Call 100.0000		10,000,000	10,000,000	9,998,800	9,997,617	0	89	0	89	0	9,997,706	0	2,294	2,294	520,889	10/01/2034
29372E-AB-4	ENTERPRISE FLEET FINANCING ASSET BACKED		03/20/2014	Paydown		3,804,379	3,804,379	3,804,555	3,804,508	0	(129)	0	(129)	0	3,804,379	0	0	0	7,048	10/20/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29372E-AG-3	ENTERPRISE FLEET FINANCING ASSET BACKED		09/20/2014	Paydown		12,398,510	12,398,510	12,407,585	12,401,426	0	(2,915)	0	(2,915)	0	12,398,510	0	0	0	76,275	05/20/2017
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2014	Paydown		22,989,305	22,989,305	22,987,234	22,988,508	0	797	0	797	0	22,989,305	0	0	0	140,593	11/20/2017
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2014	Paydown		26,068,527	26,068,527	26,063,217	26,065,304	0	3,223	0	3,223	0	26,068,527	0	0	0	100,263	09/20/2018
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		12/20/2014	Paydown		1,760,803	1,760,803	1,760,527	1,760,580	0	223	0	223	0	1,760,803	0	0	0	14,122	03/20/2019
29375*-AB-2	Enterprise Housing Fin Svcs. Senior Note		07/15/2014	Redemption 100.0000		742,857	742,857	689,721	718,039	0	24,818	0	24,818	0	742,857	0	0	0	29,714	07/15/2014
293791-AN-9	ENTERPRISE PRODUCTS OPER SENIOR NOTES 1		10/15/2014	Maturity		6,000,000	6,000,000	5,784,540	5,974,340	0	25,660	0	25,660	0	6,000,000	0	0	0	336,000	10/15/2014
29379V-AA-1	ENTERPRISE PROD OPER L.P. CORPORATE		08/05/2014	Suntrust Capital Markets Inc		22,952,600	20,000,000	19,990,600	19,993,736	0	1,342	0	1,342	0	19,995,078	0	2,957,522	2,957,522	1,130,500	09/15/2017
29379V-BA-0	ENTERPRISE PROD OPER L.P. CORPORATE		05/22/2014	Deutsche Bank Securities Inc		12,268,028	11,975,000	11,929,375	11,928,983	0	278	0	278	0	11,929,261	0	338,767	338,767	408,165	03/15/2044
29445F-AD-0	EQUIFIRST MORTGAGE LOAN TRUST ABS FLOATE		12/26/2014	Paydown		27,628	27,628	27,995	27,982	0	(338)	16	(354)	0	27,628	0	0	0	483	12/25/2032
29445U-AB-1	EQUIFIRST LOAN SECURITIZATION ABS FLOATE		12/26/2014	Paydown		65,553	65,553	33,596	30,559	0	34,994	0	34,994	0	65,553	0	0	0	229	04/25/2037
294751-BQ-4	EQUITY ONE ABS, INC. SERIES 2002 5 CLA		12/01/2014	Paydown		18,749	18,749	8,280	7,594	0	11,155	0	11,155	0	18,749	0	0	0	1,117	11/25/2032
294751-CJ-9	EQUITY ONE ABS, INC. ASSET BACKED		07/01/2014	Paydown		8,430	8,430	8,378	8,349	0	81	0	81	0	8,430	0	0	0	283	09/25/2033
294751-DC-3	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		11/01/2014	Paydown		186,494	186,494	186,494	186,010	0	484	0	484	0	186,494	0	0	0	3,947	10/25/2034
294751-DF-6	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		12/01/2014	Paydown		293,100	293,100	292,095	293,449	0	1,154	1,502	(348)	0	293,100	0	0	0	13,312	10/25/2034
294751-DG-4	EQUITY ONE ABS, INC. SERIES 2003 4 CLA		12/01/2014	Paydown		441,004	441,004	409,660	408,593	0	32,410	0	32,410	0	441,004	0	0	0	14,179	10/25/2034
294751-DV-1	EQUITY ONE ABS, INC. SERIES 2004 1 CLA		11/01/2014	Paydown		55,040	55,040	55,040	59,829	0	(4,789)	0	(4,789)	0	55,040	0	0	0	1,954	04/25/2034
294751-EK-4	EQUITY ONE ABS, INC. SERIES 2004 2 CLA		11/01/2014	Paydown		520,819	520,819	520,691	520,250	0	569	0	569	0	520,819	0	0	0	12,201	07/25/2034
294751-EZ-1	EQUITY ONE ABS, INC. EQABS_04-3		12/01/2014	Paydown		381,862	381,862	381,862	381,862	0	0	0	0	0	381,862	0	0	0	11,505	07/25/2034
29481#-AB-9	Ergon Inc Senior Note 5.170% 02/10/15		02/10/2014	Redemption 100.0000		588,750	588,750	588,750	588,750	0	0	0	0	0	588,750	0	0	0	7,610	02/10/2015
29587#-AF-3	Ernst&YoungUS LLP/Ernst&Young Senior Not		03/14/2014	Call 100.0000		3,675,940	3,675,940	3,864,626	3,762,481	0	(8,359)	0	(8,359)	0	3,754,122	0	(78,182)	(78,182)	179,114	07/25/2017
29989#-AD-2	Everett Smith Group, Ltd. Senior Note		09/12/2014	Redemption 100.0000		1,500,000	1,500,000	1,518,124	1,509,012	0	(9,012)	0	(9,012)	0	1,500,000	0	0	0	74,025	09/12/2014
29989#-AG-5	Everett Smith Group, Ltd. Senior Note		10/12/2014	Redemption 100.0000		1,203,636	1,203,636	1,203,636	1,203,636	0	0	0	0	0	1,203,636	0	0	0	59,700	10/12/2016
300674-AA-6	Excel Paralubes SRNT 7.430% 11/01/15		11/01/2014	Redemption 100.0000		24,115,500	24,115,500	24,156,047	24,119,484	0	(3,984)	0	(3,984)	0	24,115,500	0	0	0	1,343,836	11/01/2015
300674-AA-6	Excel Paralubes SRNT 7.430% 11/01/15		12/01/2014	Prudential Investment Mgmt.		2,261,744	2,170,472	2,173,022	2,170,812	0	(133)	0	(133)	0	2,170,679	0	91,065	91,065	179,185	11/01/2015
30161M-AD-5	EXELON GEN CO LLC CORPORATE		01/15/2014	Maturity		10,000,000	10,000,000	9,890,941	9,998,899	0	1,101	0	1,101	0	10,000,000	0	0	0	267,500	01/15/2014
301965-CE-7	FFCA SECURED LENDING CORPORATI FFCA_1999		12/01/2014	Paydown		444,026	444,026	497,934	461,850	0	(17,824)	0	(17,824)	0	444,026	0	0	0	19,429	05/18/2026
301965-CG-2	FFCA SECURED LENDING CORPORATI Series 20		12/01/2014	Paydown		174,361	174,361	176,692	176,242	0	(1,881)	0	(1,881)	0	174,361	0	0	0	6,984	09/18/2027
302182-AF-7	EXPRESS SCRIPTS INC CORPORATE		05/21/2014	Merrill Lynch,Pierce,Fenner &		261,395	250,000	253,175	251,681	0	(277)	0	(277)	0	251,404	0	9,991	9,991	4,167	05/15/2016
30219G-AB-4	EXPRESS SCRIPTS HOLDINGS CORPORATE		03/04/2014	Goldman Sachs & Co		141,922	140,000	142,859	141,542	0	(252)	0	(252)	0	141,290	0	632	632	1,674	02/12/2015
30219G-AC-2	EXPRESS SCRIPTS HOLDINGS CORPORATE		01/30/2014	Suntrust Capital Markets Inc		132,586	125,000	134,023	131,810	0	(213)	0	(213)	0	131,597	0	989	989	960	11/15/2016
30219G-AC-2	EXPRESS SCRIPTS HOLDINGS CORPORATE		07/07/2014	Call 105.7188		132,149	125,000	134,023	131,810	0	(1,203)	0	(1,203)	0	130,607	0	1,542	1,542	2,832	11/15/2016
302508-AQ-9	FMR LLC BONDS 144A 7.570% 06/15/29		12/18/2014	Prudential Investment Mgmt.		7,402,278	5,404,000	5,287,682	5,314,028	0	3,260	0	3,260	0	5,317,288	0	2,084,990	2,084,990	413,628	06/15/2029
30256Y-AA-1	FPL Energy Marcus Hook LP Senior Notes		01/10/2014	Redemption 100.0000		134,823	134,823	145,035	143,538	0	(8,715)	0	(8,715)	0	134,823	0	0	0	5,117	07/10/2018
30278@-AJ-9	FMT Heavy Oil Transportation Senior Secu		12/01/2014	Redemption 100.0000		472,600	472,600	472,600	472,600	0	0	0	0	0	472,600	0	0	0	10,516	09/26/2017
30278@-AK-6	FMT Heavy Oil Transportation Senior Secu		12/01/2014	Redemption 100.0000		546,733	546,733	546,733	546,733	0	0	0	0	0	546,733	0	0	0	12,166	10/31/2017
30278@-AL-4	FMT Heavy Oil Transportation Senior Secu		12/01/2014	Redemption 100.0000		278,000	278,000	278,000	278,000	0	0	0	0	0	278,000	0	0	0	6,186	12/20/2017
30278@-AM-2	FMT Heavy Oil Transportation Senior Secu		12/01/2014	Redemption 100.0000		92,667	92,667	92,667	92,667	0	0	0	0	0	92,667	0	0	0	2,062	12/31/2017
30278@-AN-0	FMT Heavy Oil Transportation Senior Note		12/01/2014	Redemption 100.0000		2,971,380	2,971,380	2,971,380	2,971,380	0	0	0	0	0	2,971,380	0	0	0	90,132	01/01/2021
30284@-AA-0	FNBM LLC Senior Secured Note		12/01/2014	Prudential Investment Mgmt.		15,755,651	15,361,300	15,361,300	15,361,300	0	0	0	0	0	15,361,300	0	394,351	394,351	648,055	02/24/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30302#-AA-6	Fabrico, Inc. Term 7.604% 07/12/15		12/19/2014	Redemption 100.0000		11,063,750	11,063,750	11,063,750	11,063,750	0	0	0	0	0	11,063,750	0	0	0	746,455	07/12/2015
30302#-AB-4	Fabrico, Inc. Revolver		12/19/2014	Call 100.0000		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	122,673	07/12/2015
30704@-AB-0	Family Dollar Stores, Inc. Senior Note		09/27/2014	Redemption 100.0000		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	10,480	09/27/2015
31428X-AQ-9	FedEx Corporation CORPORATE		01/15/2014	Maturity		300,000	300,000	338,922	300,671	0	(671)	0	(671)	0	300,000	0	0	0	11,063	01/15/2014
31428X-AR-7	FedEx Corporation CORPORATE		04/16/2014	MILLENIUM ADVISORS, LLC		125,380	100,000	125,465	116,851	0	(939)	0	(939)	0	115,911	0	9,469	9,469	6,156	01/15/2019
31428X-AS-5	FedEx Corporation CORPORATE		03/26/2014	Prudential Investment Mgmt.		1,395,712	1,500,000	1,483,980	1,484,936	0	363	0	363	0	1,485,298	0	(89,586)	(89,586)	25,813	08/01/2022
31428X-AV-8	FedEx Corporation CORPORATE		10/02/2014	Deutsche Bank Securities Inc		377,490	395,000	393,934	393,993	0	80	0	80	0	394,074	0	(16,584)	(16,584)	10,428	04/15/2023
31430Q-BA-4	FELCOR LODGING LP SR NT CORPORATE		08/18/2014	Call 101.1223		3,436,136	3,398,000	3,603,204	3,454,265	0	(56,265)	0	(56,265)	0	3,398,000	0	38,136	38,136	299,213	10/01/2014
31620M-AD-8	Fidelity National Information CORPORATE		07/14/2014	Call 105.9060		317,718	300,000	339,000	326,822	0	(9,057)	0	(9,057)	0	317,765	0	(47)	(47)	11,813	07/15/2020
316599-AC-3	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2014	Paydown		397,061	397,061	229,959	235,111	0	161,950	0	161,950	0	397,061	0	0	0	539	11/25/2036
31659E-AC-2	FIELDSTONE MORTGAGE INVESTMENT ABS FLOAT		12/26/2014	Paydown		122,415	122,415	74,157	74,157	0	48,259	0	48,259	0	122,415	0	0	0	201	07/25/2036
31659T-CC-7	FIELDSTONE MORTGAGE INVESTMENT FMIC_04-4		12/26/2014	Paydown		1,298,275	1,298,275	1,299,078	1,298,542	0	(267)	0	(267)	0	1,298,275	0	0	0	12,613	10/25/2035
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		12/26/2014	Paydown		227,079	227,079	147,619	98,228	0	128,851	0	128,851	0	227,079	0	0	0	329	04/25/2047
316773-CK-4	FIFTH THIRD BANCORP CORPORATE		07/24/2014	Suntrust Capital Markets Inc		520,840	500,000	510,030	504,979	0	(1,356)	0	(1,356)	0	503,623	0	17,217	17,217	18,326	01/25/2016
31953*-AJ-1	First Chicago Leasing Corp LVL - 2007-A		07/02/2014	Redemption 100.0000		916,142	916,142	916,142	916,142	0	0	0	0	0	916,142	0	0	0	37,585	05/31/2022
31953*-AK-8	First Chicago Leasing Corp Debt in a Lev		07/02/2014	Redemption 100.0000		852,960	852,960	852,960	852,960	0	0	0	0	0	852,960	0	0	0	34,993	09/27/2022
31953*-AL-6	First Chicago Leasing Corp Oct. Draw E D		11/15/2014	Redemption 100.0000		559,375	559,375	559,375	559,375	0	0	0	0	0	559,375	0	0	0	25,220	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2014	Call 100.0000		5,553	5,553	5,553	5,553	0	0	0	0	0	5,553	0	0	0	331	10/15/2027
31953*-AM-4	First Chicago Leasing Corp Oct. Draw B D		11/15/2014	Redemption 100.0000		56,215	56,215	56,215	56,215	0	0	0	0	0	56,215	0	0	0	2,534	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2014	Call 100.0000		11,177	11,177	11,177	11,177	0	0	0	0	0	11,177	0	0	0	666	10/15/2027
31953*-AN-2	First Chicago Leasing Corp Oct. Draw C D		11/15/2014	Redemption 100.0000		381,554	381,554	381,554	381,554	0	0	0	0	0	381,554	0	0	0	16,731	10/15/2027
31953*-AP-7	First Chicago Leasing Corp Oct. Draw D D		11/15/2014	Redemption 100.0000		148,472	148,472	148,472	148,472	0	0	0	0	0	148,472	0	0	0	6,585	10/15/2027
31953*-AQ-5	First Chicago Leasing Corp Oct. Draw A D		11/15/2014	Redemption 100.0000		191,104	191,104	191,104	191,104	0	0	0	0	0	191,104	0	0	0	8,616	10/15/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2014	Call 100.0000		16,764	16,764	16,764	16,764	0	0	0	0	0	16,764	0	0	0	999	12/13/2027
31953*-AR-3	First Chicago Leasing Corp Dec. Draw Deb		11/15/2014	Redemption 100.0000		167,580	167,580	167,580	167,580	0	0	0	0	0	167,580	0	0	0	7,556	12/13/2027
000000-00-0	FIRST DATA CORP Term Loan USD LN		01/30/2014	Call 100.2344		4,508,725	4,498,182	4,508,725	4,506,399	0	2,948	0	2,948	0	4,509,347	0	(622)	(622)	19,246	03/24/2017
000000-00-0	FIRST DATA CORP Term Loan EUR LN	0	01/30/2014	Call 100.2920		8,481,061	8,456,368	8,142,485	8,576,054	0	30,803	0	30,803	(431,946)	8,474,168	299,257	6,893	306,150	36,854	03/24/2017
32027E-AE-1	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2014	Paydown		1,491,584	1,491,584	1,325,888	1,288,863	0	202,721	0	202,721	0	1,491,584	0	0	0	2,412	04/25/2036
32027N-ED-9	FIRST FRANKLIN MTG LOAN ASSET ABS FLOATE		12/26/2014	Paydown		445,886	445,886	446,391	446,273	0	(387)	0	(387)	0	445,886	0	0	0	3,573	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2014	Call 115.2489		526,725	457,033	148,111	135,703	0	12,408	0	12,408	0	148,111	0	378,614	378,614	545	09/25/2033
32027N-EE-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		11/25/2014	Paydown		0	(221)	(77)	(66)	0	66	0	66	0	0	0	0	0	0	09/25/2033
32027N-ET-4	FIRST FRANKLIN MTG LOAN ASSET FFML_03-FF		12/26/2014	Paydown		432,885	432,885	406,107	406,107	0	26,778	0	26,778	0	432,885	0	0	0	3,033	02/25/2034
32027N-GC-9	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		04/25/2014	Paydown		1,588,705	1,588,705	1,591,147	1,590,504	0	(1,799)	0	(1,799)	0	1,588,705	0	0	0	3,745	11/25/2034
32027N-HH-7	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2014	Paydown		484,450	484,450	484,450	484,450	0	0	0	0	0	484,450	0	0	0	2,437	03/25/2034
32027N-HL-8	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2014	Call 101.7871		86,350	84,834	12,849	0	0	0	0	0	0	0	0	86,350	86,350	0	03/25/2034
32027N-HY-0	FIRST FRANKLIN MTG LOAN ASSET SERIES 20		12/26/2014	Paydown		3,715,849	3,715,849	3,715,849	3,715,849	0	0	0	0	0	3,715,849	0	0	0	18,473	06/25/2034
32027N-NR-8	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		12/26/2014	Paydown		713,700	713,700	713,700	713,700	0	0	0	0	0	713,700	0	0	0	5,780	10/25/2034
32027N-PE-5	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		04/25/2014	Paydown		420,018	420,018	420,018	420,018	0	0	0	0	0	420,018	0	0	0	1,028	01/25/2035
32027N-PF-2	FIRST FRANKLIN MTG LOAN ASSET FFML_04-FF		12/26/2014	Paydown		1,551,002	1,551,002	1,551,002	1,551,002	0	0	0	0	0	1,551,002	0	0	0	15,974	01/25/2035
32028T-AD-9	FIRST FRANKLIN MTG LN TR SER 2 CORPORATE		12/26/2014	Paydown		3,967,071	3,967,071	2,465,214	2,469,723	0	1,497,348	0	1,497,348	0	3,967,071	0	0	0	6,303	01/25/2038
32029A-AD-9	FIRST FRANKLIN MTG LOAN CORPORATE		12/26/2014	Paydown		5,313,708	5,313,708	2,838,620	2,893,958	0	2,419,750	0	2,419,750	0	5,313,708	0	0	0	10,120	12/25/2037
32115B-AB-6	FIRST NLC TRUST ABS FLOATER		12/26/2014	Paydown		665,562	665,562	398,879	390,251	0	275,311	0	275,311	0	665,562	0	0	0	1,075	08/25/2037
32485*-AC-1	Catalyst Old River Hydroelectr SRNT		05/01/2014	Redemption 100.0000		1,795,317	1,795,317	1,795,317	1,795,317	0	0	0	0	0	1,795,317	0	0	0	107,988	05/01/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
337367-AB-2	FIRST UNION-LEHMAN BROTHERS-BA SERIES 1		01/17/2014	Call 25048380.0000		12,524	0	0	0	0	0	0	0	0	0	0	12,524	12,524	0	11/18/2035
337367-AH-9	FIRST UNION-LEHMAN BROTHERS-BA FULBA_98-		01/01/2014	Paydown		115,516	115,516	126,824	115,381	0	135	0	135	0	115,516	0	0	0	5,651	11/18/2035
337738-AK-4	FISERV INC CORPORATE 3.125% 06/15/16		04/16/2014	WELLS FARGO SEC LLC		496,138	475,000	488,471	485,421	0	(1,290)	0	(1,290)	0	484,131	0	12,007	12,007	5,237	06/15/2016
337738-AM-0	FISERV INC CORPORATE 3.500% 10/01/22		02/21/2014	WELLS FARGO SEC LLC		348,228	360,000	358,340	358,507	0	27	0	27	0	358,534	0	(10,306)	(10,306)	5,075	10/01/2022
337932-AC-1	FIRSTENERGY CORP NOTES		11/04/2014	Credit Suisse First Boston Cor		4,790,000	4,000,000	3,939,800	3,949,531	0	1,581	0	1,581	0	3,951,112	0	838,888	838,888	288,444	11/15/2031
341081-FG-7	FLORIDA POWER & LIGHT CORPORATE		03/17/2014	Goldman Sachs & Co		4,746,500	5,000,000	4,993,000	4,993,155	0	(74)	0	(74)	0	4,993,081	0	(246,581)	(246,581)	61,313	06/01/2042
34486#-AA-6	Football Club Term Notes 2014 Senior Not		10/06/2014	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	510,611	10/05/2014
34487@-AA-7	Football Club Term Notes 2012 Senior Not		10/16/2014	Direct		35,864,986	35,864,986	35,864,986	35,864,986	0	0	0	0	0	35,864,986	0	0	0	2,876,336	12/02/2015
34487@-AB-5	Football Club Term Notes 2012 Senior Not		12/02/2014	Redemption 100.0000		3,680,000	3,680,000	3,680,000	3,680,000	0	0	0	0	0	3,680,000	0	0	0	331,460	12/02/2018
34529X-AC-2	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		04/15/2014	Paydown		10,422,888	10,422,888	10,422,228	10,422,509	0	379	0	379	0	10,422,888	0	0	0	10,472	11/15/2014
34529Y-AA-4	FORD AUTO ASSET BACKED		02/15/2014	Paydown		726,149	726,149	726,099	726,144	0	4	0	4	0	726,149	0	0	0	341	04/15/2015
34530A-AB-1	FORD CREDIT AUTO OWNER TRUST ASSET BACKE		06/15/2014	Paydown		6,190,710	6,190,710	6,190,473	6,190,599	0	111	0	111	0	6,190,710	0	0	0	6,364	09/15/2015
34530C-AB-7	FORD CREDIT AUTO LEASE TRUST ASSET BACKE		09/15/2014	Paydown		29,554,622	29,554,622	29,552,225	29,553,649	0	973	0	973	0	29,554,622	0	0	0	57,528	05/15/2015
34530D-AB-5	FORD AUTO ASSET BACKED		12/15/2014	Paydown		21,964,803	21,964,803	21,964,720	21,964,651	0	152	0	152	0	21,964,803	0	0	0	64,497	04/15/2016
34530E-AB-3	FORD AUTO ASSET BACKED		11/15/2014	Paydown		3,995,018	3,995,018	3,987,995	3,991,321	0	3,697	0	3,697	0	3,995,018	0	0	0	6,991	02/15/2016
345397-VX-8	FORD MOTOR CREDIT CO LLC CORPORATE		06/17/2014	Various		752,855	700,000	730,807	726,976	0	(3,168)	0	(3,168)	0	723,807	0	29,047	29,047	23,422	02/03/2017
345397-WB-5	FORD MOTOR CREDIT CO LLC		04/02/2014	Morgan Stanley & Co, Inc		489,213	460,000	484,640	476,064	0	(1,460)	0	(1,460)	0	474,604	0	14,609	14,609	8,240	04/15/2016
346091-AZ-4	FOREST OIL CORP GLOBAL		02/28/2014	Morgan Stanley & Co, Inc		905,580	1,053,000	1,063,530	1,062,552	0	(1,227)	0	(1,227)	0	1,061,324	0	(155,744)	(155,744)	16,965	06/15/2019
35652@-AA-3	Freelancers Union Inc. Promissory Note		07/01/2014	Redemption 100.0000		156,486	156,486	88,474	116,823	0	39,663	0	39,663	0	156,486	0	0	0	4,695	10/03/2019
35669#-AA-2	Freeport LNG Development LP Senior Note		11/21/2014	Direct		47,648,328	47,648,328	47,648,328	47,648,328	0	0	0	0	0	47,648,328	0	0	0	2,787,427	12/19/2025
35669#-AA-2	Freeport LNG Development LP Senior Note		09/30/2014	Redemption 100.0000		2,375,084	2,375,084	2,375,084	2,375,084	0	0	0	0	0	2,375,084	0	0	0	77,581	12/19/2025
35671D-BC-8	FREEPORT MCMORAN C G CORPORATE		12/04/2014	Morgan Stanley & Co, Inc		90,676	95,000	84,746	84,769	0	120	0	120	0	84,889	0	5,786	5,786	6,386	03/15/2043
35729P-CA-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		803,698	803,698	807,088	805,469	0	(1,772)	0	(1,772)	0	803,698	0	0	0	4,698	12/25/2033
35729P-CK-4	FREMONT HOME LOAN TRUST SERIES 2004 A		12/26/2014	Paydown		680,470	680,470	680,470	680,470	0	0	0	0	0	680,470	0	0	0	3,203	01/25/2034
35729P-DE-7	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		38,154	38,154	35,615	33,516	0	4,638	0	4,638	0	38,154	0	0	0	553	02/25/2034
35729P-EE-6	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		487,604	487,604	490,042	488,081	0	(477)	0	(477)	0	487,604	0	0	0	2,517	07/25/2034
35729P-GD-6	FREMONT HOME LOAN TRUST FHLT_04-D		12/26/2014	Paydown		887,553	887,553	887,553	887,553	0	0	0	0	0	887,553	0	0	0	6,021	11/25/2034
35729P-HM-5	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		141,957	141,957	137,564	138,213	0	3,744	0	3,744	0	141,957	0	0	0	781	01/25/2035
35729P-JC-5	FREMONT HOME LOAN TRUST FREMONT_05-1		01/27/2014	Paydown		128,931	128,931	128,931	128,931	0	0	0	0	0	128,931	0	0	0	101	06/25/2035
35729P-KR-0	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		729,214	729,214	722,999	724,729	0	4,485	0	4,485	0	729,214	0	0	0	2,208	07/25/2035
35729Q-AD-0	FREMONT HOME EQUITY ABS FLOATER		12/26/2014	Paydown		902,947	902,947	405,416	405,416	0	497,531	0	497,531	0	902,947	0	0	0	1,611	08/25/2036
35729V-AE-7	FREMONT HOME LOAN TRUST ABS FLOATER		12/26/2014	Paydown		644,896	644,896	205,731	205,801	0	439,095	0	439,095	0	644,896	0	0	0	1,202	11/25/2036
35851@-AC-8	The Friends of Team Admy Chtr Junior Loa		10/01/2014	Redemption 100.0000		14,000	14,000	13,408	13,411	0	589	0	589	0	14,000	0	0	0	517	10/01/2033
35906A-AA-6	FRONTIER COMMUNICATIONS CORP CORPORATE		05/01/2014	Maturity		7,525,000	7,525,000	7,899,000	7,576,249	0	(51,249)	0	(51,249)	0	7,525,000	0	0	0	310,406	05/01/2014
359694-E@-1	Fuller Company H B Senior Note		12/01/2014	Prudential Investment Mgmt.		5,023,293	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	23,293	23,293	260,933	03/05/2022
361561-AA-1	GG1C FUNDING CORP BOND		01/15/2014	Redemption 100.0000		3,522,009	3,522,009	3,522,009	3,522,009	0	0	0	0	0	3,522,009	0	0	0	90,322	01/15/2014
36159E-AA-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		6,910,386	6,910,386	5,741,918	5,811,196	0	1,099,190	0	1,099,190	0	6,910,386	0	0	0	14,801	11/15/2034
36159G-AM-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		4,839,563	4,839,563	4,253,793	4,725,645	0	113,918	0	113,918	0	4,839,563	0	0	0	7,107	05/15/2032
36159G-AV-9	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		12,721,205	12,721,205	11,146,496	11,787,444	0	933,762	0	933,762	0	12,721,205	0	0	0	29,010	12/15/2032
36159G-AY-3	GE BUSINESS LOAN TRUST GEBL_04-2		12/15/2014	Paydown		410,520	410,520	410,520	410,520	0	0	0	0	0	410,520	0	0	0	7,238	12/15/2032
36159G-BC-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		1,116,243	1,116,243	786,952	889,512	0	226,731	0	226,731	0	1,116,243	0	0	0	2,726	06/15/2033
36159G-BF-3	GE BUSINESS LOAN TRUST GEBL_05-1		12/15/2014	Paydown		539,183	539,183	539,183	539,183	0	0	0	0	0	539,183	0	0	0	9,326	06/15/2033
36159G-BU-0	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		6,711,989	6,711,989	5,890,745	6,011,500	0	700,489	0	700,489	0	6,711,989	0	0	0	14,780	11/15/2033
36159G-BX-4	GE BUSINESS LOAN TRUST ABS FLOATER		12/15/2014	Paydown		267,141	267,141	267,141	267,141	0	0	0	0	0	267,141	0	0	0	4,983	11/15/2033
36159L-BN-5	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		07/21/2014	Paydown		25,000,000	25,000,000	25,124,645	25,030,377	0	(30,377)	0	(30,377)	0	25,000,000	0	0	0	111,773	07/20/2016
36159L-BS-4	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT		10/24/2014	Mitsubishi UFJ SEC (USA) Inc		24,528,711	24,500,000	24,500,000	24,500,000	0	0	0	0	0	24,500,000	0	28,711	28,711	147,494	02/20/2017
36159X-AB-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		11/01/2014	Paydown		79,267,043	79,267,043	79,072,263	79,171,973	0	95,070	0	95,070	0	79,267,043	0	0	0	2,844,814	12/10/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36159X-AC-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		72,713	72,713	76,315	74,387	0	(1,673)	0	(1,673)	0	72,713	0	0	0	3,656	12/10/2049
36160R-AA-8	GEBL ABS FLOATER 0.331% 04/16/35		12/15/2014	Paydown		4,944,236	4,944,236	3,935,850	4,100,748	0	843,488	0	843,488	0	4,944,236	0	0	0	9,830	04/16/2035
36161Y-AB-0	GE EQUIPMENT ASSET BACKED		04/22/2014	Paydown		3,012,539	3,012,539	3,012,313	3,012,467	0	72	0	72	0	3,012,539	0	0	0	2,602	01/22/2015
36162R-AC-2	GE EQUIPMENT ASSET BACKED		12/21/2014	Paydown		15,870,832	15,870,832	15,888,178	15,879,742	0	(8,910)	0	(8,910)	0	15,870,832	0	0	0	106,484	09/21/2015
36162W-AB-3	GE EQUIPMENT ASSET BACKED		12/24/2014	Paydown		19,290,461	19,290,461	19,289,693	19,290,051	0	409	0	409	0	19,290,461	0	0	0	50,768	11/24/2015
361841-AC-3	GLP CAPITAL LP CORPORATE		07/30/2014	Tax Free Exchange		6,794,513	6,645,000	6,630,000	6,630,096	0	1,048	0	1,048	0	6,631,144	0	163,369	163,369	242,958	11/01/2020
361849-J8-6	GMAC Commercial Mortgage Secur GMAC_04-C		03/01/2014	Paydown		245,965	245,965	244,909	245,661	0	303	0	303	0	245,965	0	0	0	2,554	12/10/2041
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS		12/01/2014	Paydown		15,266,345	15,266,345	15,132,062	15,315,454	0	(49,110)	0	(49,110)	0	15,266,345	0	0	0	464,621	11/10/2045
361856-BH-9	GMAC MORTGAGE CORPORATION LOAN ABS FLOAT		12/26/2014	Paydown		308,397	284,859	278,961	275,950	0	32,447	0	32,447	0	308,397	0	0	0	881	12/25/2026
36198E-AD-7	GSMS_13-GC13 CMBS 3.871% 07/10/46		06/16/2014	Royal Bank of Scotland		2,097,422	2,000,000	2,019,933	2,019,351	0	(903)	0	(903)	0	2,018,448	0	78,974	78,974	42,581	07/10/2046
36228C-TH-6	GS Mortgage Securities Corp GSMS_04-GG2		06/01/2014	Paydown		6,895,564	6,895,564	6,929,753	6,887,861	0	7,703	0	7,703	0	6,895,564	0	0	0	121,277	08/10/2038
36228C-VU-4	GS Mortgage Securities Corp CMBS		12/01/2014	Paydown		4,754,971	4,754,971	4,978,129	4,931,084	0	(176,113)	0	(176,113)	0	4,754,971	0	0	0	194,630	07/10/2039
36228C-WU-3	GS Mortgage Securities Corp CMBS		07/01/2014	Paydown		727,790	727,790	737,171	727,376	0	414	0	414	0	727,790	0	0	0	9,495	04/10/2038
36228C-WW-9	GS Mortgage Securities Corp CMBS		12/01/2014	Paydown		26,118,870	26,118,870	26,539,126	26,243,764	0	(124,894)	0	(124,894)	0	26,118,870	0	0	0	625,981	04/10/2038
36228F-KP-0	GSR MORTGAGE LOAN TRUST GSAMP_02-HE		12/22/2014	Paydown		673,722	673,722	639,494	617,352	0	56,370	0	56,370	0	673,722	0	0	0	5,148	11/20/2032
36228F-N2-8	GSR MORTGAGE LOAN TRUST SERIES 2004 FM2		12/26/2014	Paydown		391,398	391,398	391,398	391,398	0	0	0	0	0	391,398	0	0	0	2,078	01/25/2034
36228F-NQ-5	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/26/2014	Call 117.3966		20,941	17,838	10,297	10,354	0	94	0	94	0	10,448	0	10,493	10,493	0	03/20/2033
36228F-ZL-3	GSR MORTGAGE LOAN TRUST ABS FLOATER		12/26/2014	Paydown		76,605	76,605	76,977	76,925	0	(320)	0	(320)	0	76,605	0	0	0	963	11/25/2033
36229R-KT-5	GSR MORTGAGE LOAN TRUST PRVT CMO OTHER W		12/01/2014	Paydown		562,509	562,509	561,551	561,035	0	1,474	0	1,474	0	562,509	0	0	0	16,495	01/25/2034
362332-AE-8	GS MORTGAGE SECURITIES CORP CMBS		12/01/2014	Paydown		649,935	649,935	741,506	708,468	0	(58,533)	0	(58,533)	0	649,935	0	0	0	33,784	11/10/2039
362333-AH-9	G T E FLORIDA INC DEBENTURES		10/23/2014	FTN FINANCIAL SECURITIES		1,941,527	1,616,000	1,423,324	1,470,861	0	4,710	0	4,710	0	1,475,571	0	465,956	465,956	137,648	02/01/2028
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		12/26/2014	Paydown		3,209,008	3,209,008	3,202,992	3,206,956	0	2,052	0	2,052	0	3,209,008	0	0	0	6,134	03/25/2046
362334-PK-4	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		06/05/2014	JP Morgan Securities, Inc		10,396,563	17,000,000	11,623,767	11,809,849	0	(7,894)	181,551	(189,445)	0	11,620,404	0	(1,223,841)	(1,223,841)	32,885	04/25/2036
362338-AQ-8	G T E SOUTHWEST INC 1ST MORTGAGE		10/22/2014	FTN FINANCIAL SECURITIES		2,767,931	1,962,000	2,319,143	2,239,370	0	(6,473)	0	(6,473)	0	2,232,898	0	535,033	535,033	158,432	11/15/2031
36242D-N3-3	GSR MORTGAGE LOAN TRUST FFML_05-FF2		12/26/2014	Paydown		1,843,596	1,843,596	1,843,596	1,843,596	0	0	0	0	0	1,843,596	0	0	0	8,045	03/25/2035
36243Z-AC-9	GSAMP_HE ABS FLOATER 0.270% 08/25/36		01/27/2014	Paydown		473,161	473,161	473,095	473,161	0	0	0	0	0	473,161	0	0	0	111	08/25/2036
362440-AC-3	GSAMP TRUST ABS FLOATER		12/26/2014	Paydown		5,446,547	5,446,547	4,739,367	4,739,367	0	707,180	0	707,180	0	5,446,547	0	0	0	10,511	03/25/2047
36246L-AD-3	GS MORTGAGE SECURITIES CORP CMBS		02/01/2014	Paydown		870,449	870,449	739,609	824,622	0	45,827	0	45,827	0	870,449	0	0	0	8,262	08/10/2045
364725-AZ-4	GANNETT CO INC CORPORATE		10/16/2014	Tax Free Exchange		10,426,000	10,000,000	9,908,600	9,908,915	0	6,942	0	6,942	0	9,915,857	0	510,143	510,143	660,521	10/15/2023
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOAT		12/26/2014	Paydown		989,292	989,292	906,883	908,392	0	80,900	0	80,900	0	989,292	0	0	0	2,519	12/25/2035
36828#-AB-6	The Gazette Company Senior Note		12/15/2014	Redemption 100.0000		1,819,690	1,819,690	1,852,750	1,845,674	0	(25,984)	0	(25,984)	0	1,819,690	0	0	0	72,598	10/15/2018
36828Q-KQ-8	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		09/01/2014	Paydown		7,181,000	7,181,000	7,216,438	7,177,163	0	3,837	0	3,837	0	7,181,000	0	0	0	244,686	06/10/2048
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		21,506,260	21,506,260	23,611,522	22,375,793	0	(869,533)	0	(869,533)	0	21,506,260	0	0	0	957,381	05/10/2043
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		10/01/2014	Paydown		8,959,017	8,959,017	9,043,293	8,949,201	0	9,816	0	9,816	0	8,959,017	0	0	0	226,742	07/10/2045
36828Q-PV-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-		12/01/2014	Paydown		5,509,871	5,509,871	5,422,057	5,501,259	0	8,612	0	8,612	0	5,509,871	0	0	0	158,102	07/10/2045
36828Q-QD-1	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		631,876	631,876	635,032	631,553	0	323	0	323	0	631,876	0	0	0	18,499	11/10/2045
36828Q-RX-6	GE CAPITAL COMMERCIAL MORTGAGE CMBS		03/01/2014	Paydown		248,537	248,537	247,123	248,198	0	339	0	339	0	248,537	0	0	0	2,772	03/10/2044
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		12/01/2014	Paydown		3,011,798	3,011,798	2,913,981	2,987,702	0	24,096	0	24,096	0	3,011,798	0	0	0	87,164	03/10/2044
36830L-AB-9	GE EQUIPMENT ASSET BACKED		12/24/2014	Paydown		8,036,005	8,036,005	8,035,169	8,035,393	0	612	0	612	0	8,036,005	0	0	0	43,416	01/25/2016
368710-AC-3	GENENTECH INC CORPORATE		11/28/2014	Tender (Corp Action)		6,018,705	5,250,000	5,241,811	5,243,130	0	(59)	0	(59)	0	5,243,071	0	775,634	775,634	377,453	07/15/2035
369300-AM-0	GENERAL CABLE CORP DEL N CORPORATE		07/23/2014	Tax Free Exchange		2,418,950	2,395,000	2,341,606	2,348,312	0	(13,581)	0	(13,581)	0	2,334,731	0	84,219	84,219	124,789	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP CORPORATE		09/16/2014	BB & T Capital Markets		2,560,098	2,405,000	2,686,150	2,653,329	0	(24,019)	0	(24,019)	0	2,629,310	0	(69,211)	(69,211)	109,762	07/15/2021
369550-AT-5	GENERAL DYNAMICS CORP CORPORATE		05/22/2014	Various		3,131,318	3,425,000	3,410,615	3,410,851	0	186	0	186	0	3,411,038	0	(279,720)	(279,720)	65,353	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP CORPORATE		09/09/2014	Deutsche Bank Securities Inc		4,741,700	5,000,000	4,578,500	4,596,036	0	27,641	0	27,641	0	4,623,677	0	118,023	118,023	92,813	11/15/2022
369604-BC-6	GENERAL ELECTRIC CO CORPORATE		03/04/2014	Morgan Stanley & Co, Inc		34,220	30,000	29,916	29,960	0	0	0	0	0	29,960	0	4,260	4,260	398	12/06/2017
369604-BD-4	GENERAL ELECTRIC CO CORPORATE		09/18/2014	RBC Capital Markets		5,816,880	6,000,000	5,705,340	5,717,874	0	20,530	0	20,530	0	5,738,404	0	78,476	78,476	154,800	10/09/2022
369662G-4D-3	GENERAL ELEC CAP CORP CORPORATE		09/24/2014	Various		2,356,672	2,020,000	2,469,315	2,425,573	0	(51,131)	0	(51,131)	0	2,374,443	0	(17,771)	(17,771)	138,143	08/07/2019
37045V-AB-6	General Motors Co CORPORATE		07/25/2014	Tax Free Exchange		8,559,375	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	1,059,375	1,059,375	302,656	10/02/2023
37045V-AC-4	General Motors Co CORPORATE		07/25/2014	Tax Free Exchange		473,619	415,000	415,000	415,000	0	0	0	0	0	415,000	0	58,619	58,619	21,470	10/02/2043
37186L-AA-9	Genesis Solar 2011 PassThru Tr Pass- Thr		07/25/2014	Call 100.0000		3,418,348	3,418,348	3,405,884	3,406,414	0	350	0	350	0	3,406,764	0	11,584	11,584	121,790	02/15/2038
372917-AS-3	GENZYME CORP TISSUE REPAIR DIV CORP		04/16/2014	Merrill Lynch,Pierce,Fenner &		113,198	100,000	108,928	106,699	0	(287)	0	(287)	0	106,412	0	6,786	6,786	1,764	06/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
373200-AY-0	GEORGIA GULF CORP CORPORATE		06/26/2014	Tax Free Exchange		13,533,750	13,500,000	13,526,250	13,507,287	0	(4,885)	0	(4,885)	0	13,502,403	0	31,347	31,347	404,016	05/15/2023
37331N-AB-7	GEORGIA-PACIFIC LLC CORPORATE		10/14/2014	Morgan Stanley & Co, Inc		213,094	185,000	205,973	201,936	0	(1,743)	0	(1,743)	0	200,193	0	12,901	12,901	9,602	11/01/2020
373334-JP-7	GEORGIA POWER COMPANY CORPORATE		06/16/2014	Suntrust Capital Markets Inc		11,057,600	10,000,000	11,413,940	11,221,603	0	(91,054)	0	(91,054)	0	11,130,549	0	(72,949)	(72,949)	233,750	12/01/2019
37459*-AA-6	Giants Training Facility LLC Senior Secu		12/01/2014	Redemption 100.0000		186,466	186,466	186,466	186,466	0	0	0	0	0	186,466	0	0	0	13,332	12/01/2030
37459*-AB-4	Giants Training Facility LLC Senior Secu		12/01/2014	Redemption 100.0000		186,466	186,466	186,466	186,466	0	0	0	0	0	186,466	0	0	0	13,332	12/01/2030
37569#-AA-9	Gill Ranch Storage, LLC Term		06/06/2014	Redemption 100.0000		11,630,000	11,630,000	11,630,000	11,630,000	0	0	0	0	0	11,630,000	0	0	0	427,403	11/30/2016
377372-AA-5	GLAXOSMITHKLINE CAP INC CORPORATE		04/15/2014	Maturity		2,500,000	2,500,000	2,559,900	2,503,431	0	(3,431)	0	(3,431)	0	2,500,000	0	0	0	54,688	04/15/2014
377372-AD-9	GLAXOSMITHKLINE CAP INC CORP FOREIGN		01/15/2014	Pierpont Securities		347,199	300,000	294,822	297,282	0	25	0	25	0	297,307	0	49,892	49,892	3,108	05/15/2018
38119#-AC-8	Golden Spread Elec Coop Inc. Senior Secu		08/10/2014	Redemption 100.0000		1,160,529	1,160,529	1,218,649	1,215,756	0	(55,227)	0	(55,227)	0	1,160,529	0	0	0	38,217	08/10/2031
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		08/10/2014	Redemption 100.0000		630,402	630,402	630,402	630,402	0	0	0	0	0	630,402	0	0	0	23,743	08/10/2041
38119#-AD-6	Golden Spread Elec Coop Inc. Senior Secu		12/01/2014	Prudential Investment Mgmt.		1,676,724	1,429,045	1,429,045	1,429,045	0	0	0	0	0	1,429,045	0	247,680	247,680	94,575	08/10/2041
38141E-A2-5	GOLDMAN SACHS CORPORATE		06/30/2014	Various		693,612	570,000	653,100	635,065	0	(1,391)	0	(1,391)	0	633,674	0	59,938	59,938	21,513	02/15/2019
38141E-A5-8	GOLDMAN SACHS CORPORATE		01/22/2014	Merrill Lynch,Pierce,Fenner &		122,228	110,000	108,116	108,538	0	16	0	16	0	108,554	0	13,673	13,673	2,168	03/15/2020
38141G-CM-4	GOLDMAN SACHS GROUP INC NOTES		11/15/2014	Maturity		3,000,000	3,000,000	2,912,152	2,990,216	0	9,784	0	9,784	0	3,000,000	0	0	0	165,000	11/15/2014
38141G-FG-4	GOLDMAN SACHS GROUP INC CORPORATE		04/21/2014	Goldman Sachs & Co		453,788	400,000	414,048	409,930	0	(724)	0	(724)	0	409,206	0	44,582	44,582	18,247	01/18/2018
38141G-FM-1	GOLDMAN SACHS GROUP INC CORPORATE		04/21/2014	Goldman Sachs & Co		937,842	820,000	818,491	819,150	0	103	0	103	0	819,253	0	118,590	118,590	28,437	04/01/2018
38141G-GQ-1	GOLDMAN SACHS GROUP INC CORPORATE		09/25/2014	HSBC Securities (USA) Inc		223,054	200,000	197,184	197,708	0	179	0	179	0	197,887	0	25,167	25,167	12,338	07/27/2021
38144L-AB-6	GOLDMAN SACHS GROUP INC CORPORATE		01/22/2014	Merrill Lynch,Pierce,Fenner &		228,856	200,000	159,854	179,101	0	355	0	355	0	179,456	0	49,400	49,400	5,069	09/01/2017
38212@-AA-0	Good Source, Inc. Term		12/31/2014	Redemption 100.0000		3,070,499	3,070,499	3,070,499	3,070,499	0	0	0	0	0	3,070,499	0	0	0	135,459	12/21/2016
38479*-AM-4	Grain Processing Corporation Series H Se		12/15/2014	Redemption 100.0000		9,660,714	9,660,714	10,585,473	10,139,429	0	(478,715)	0	(478,715)	0	9,660,714	0	0	0	617,293	12/15/2018
38479*-AP-7	Grain Processing Corporation Senior Note		05/22/2014	Direct		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	207,292	08/15/2025
38479*-AQ-5	Grain Processing Corporation Senior Note		05/22/2014	Direct		4,450,000	4,450,000	4,450,000	4,450,000	0	0	0	0	0	4,450,000	0	0	0	73,524	12/15/2026
38807#-AA-9	Grant County Wind, LLC Senior Note		12/31/2014	Redemption 100.0000		396,577	396,577	396,577	396,577	0	0	0	0	0	396,577	0	0	0	18,427	06/30/2030
38869P-AK-0	GRAPHIC PACKAGING INTL CORP CORPORATE		10/27/2014	Merrill Lynch,Pierce,Fenner &		1,010,000	1,000,000	968,750	970,031	0	2,916	0	2,916	0	972,947	0	37,053	37,053	49,479	04/15/2021
39029#-AG-6	Great Clips Inc Senior Secured Note		10/01/2014	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	22,656	10/01/2020
39056@-AB-5	Great Lakes Cheese Senior Note		11/06/2014	Redemption 100.0000		4,157,143	4,157,143	4,157,143	4,157,143	0	0	0	0	0	4,157,143	0	0	0	242,361	11/06/2017
39063#-AA-6	Great Lakes Hydro America LLC Senior Not		05/28/2014	Maturity		44,120,000	44,120,000	44,120,000	44,120,000	0	0	0	0	0	44,120,000	0	0	0	1,222,124	05/28/2014
39063#-AC-2	Great Lakes Hydro America LLC Senior Sec		05/28/2014	Maturity		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	226,500	05/28/2014
39121J-A*-1	Great River Energy First Mortgage Bonds		07/01/2014	Redemption 100.0000		1,220,930	1,220,930	1,451,830	1,420,505	0	(199,575)	0	(199,575)	0	1,220,930	0	0	0	70,936	07/01/2021
39121J-AA-8	Great River Energy CORP SINKING FUND		07/01/2014	Redemption 100.0000		921,733	921,733	990,256	977,179	0	(55,446)	0	(55,446)	0	921,733	0	0	0	53,728	07/01/2017
39265*-AG-3	Green Bay Packaging Senior Note		11/15/2014	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,409	11/15/2019
39265*-AH-1	Green Bay Packaging Senior Note		12/21/2014	Redemption 100.0000		757,727	757,727	757,727	757,727	0	0	0	0	0	757,727	0	0	0	43,645	12/21/2022
393505-CF-7	GREEN TREE HOME IMPROVEMENT SERIES 1994		01/15/2014	Paydown		6,217	6,217	6,753	6,546	0	(329)	0	(329)	0	6,217	0	0	0	43	05/15/2019
393533-CQ-5	GREEN TREE RECREATIONAL,EQUIPM ABS		09/15/2014	Paydown		37,477	37,477	17,150	3,877	0	33,600	0	33,600	0	37,477	0	0	0	2,196	12/15/2018
396789-JS-9	GREENWICH CAPITAL COMMERCIAL CMBS		07/01/2014	Paydown		201,709	201,709	206,500	202,406	0	(697)	0	(697)	0	201,709	0	0	0	4,445	08/10/2042
396789-JT-7	GREENWICH CAPITAL COMMERCIAL CMBS		06/01/2014	Paydown		1,548,069	1,548,069	1,581,148	1,555,037	0	(6,968)	0	(6,968)	0	1,548,069	0	0	0	21,165	08/10/2042
396789-JU-4	GREENWICH CAPITAL COMMERCIAL GCCFC_05-GG		11/01/2014	Paydown		4,408,000	4,408,000	4,749,428	4,518,324	0	(110,324)	0	(110,324)	0	4,408,000	0	0	0	161,080	08/10/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
396789-LJ-6	GREENWICH CAPITAL COMMERCIAL CMBS		07/01/2014	Paydown		23,721,970	23,721,970	23,171,741	23,589,970	0	132,000	0	132,000	0	23,721,970	0	0	0	620,634	04/10/2037
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		12/01/2014	Paydown		15,761,018	15,761,018	15,964,560	15,816,255	0	(55,237)	0	(55,237)	0	15,761,018	0	0	0	418,955	04/10/2037
397624-AE-7	GREIF INC CORPORATE 6.750% 02/01/17		11/04/2014	WELLS FARGO SEC LLC		1,085,000	1,000,000	1,001,875	1,000,727	0	(267)	0	(267)	0	1,000,460	0	84,540	84,540	85,500	02/01/2017
39843*-AA-7	Grifols Inc Credit-Tenant Lease		12/10/2014	Redemption 100.0000		2,476,517	2,476,517	2,476,517	2,476,517	0	0	0	0	0	2,476,517	0	0	0	100,059	07/10/2016
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2014	Redemption 100.0000		800,980	800,980	800,980	800,980	0	0	0	0	0	800,980	0	0	0	30,197	12/01/2041
400640-AA-5	Guadalupe Valley Elec Coop Inc Senior Se		12/01/2014	Prudential Investment Mgmt.		9,634,520	9,465,000	9,465,000	9,465,000	0	0	0	0	0	9,465,000	0	169,520	169,520	366,439	12/01/2041
40146#-AA-5	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		730,575	730,575	730,575	730,575	0	0	0	0	0	730,575	0	0	0	34,748	12/31/2022
40146#-AC-1	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		319,635	319,635	319,635	319,635	0	0	0	0	0	319,635	0	0	0	15,642	09/30/2022
40146#-AD-9	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		426,195	426,195	426,195	426,195	0	0	0	0	0	426,195	0	0	0	21,283	09/30/2022
40146#-AE-7	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		273,960	273,960	273,960	273,960	0	0	0	0	0	273,960	0	0	0	11,758	09/30/2022
40146#-AF-4	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		395,730	395,730	395,730	395,730	0	0	0	0	0	395,730	0	0	0	19,589	09/30/2022
40146#-AG-2	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		426,195	426,195	426,195	426,195	0	0	0	0	0	426,195	0	0	0	22,029	09/30/2022
40146#-AH-0	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		608,805	608,805	608,805	608,805	0	0	0	0	0	608,805	0	0	0	30,821	09/30/2022
40146#-AJ-6	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		228,330	228,330	228,330	228,330	0	0	0	0	0	228,330	0	0	0	11,231	09/30/2022
40146#-AK-3	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		761,040	761,040	761,040	761,040	0	0	0	0	0	761,040	0	0	0	37,434	09/30/2022
40146#-AL-1	Guardian Pipeline LLC Senior Note		12/31/2014	Redemption 100.0000		1,004,535	1,004,535	1,004,535	1,004,535	0	0	0	0	0	1,004,535	0	0	0	48,218	09/30/2022
40157*-AB-3	Guckenheimer Ent Inc/Svcs LLC Term B		07/10/2014	Redemption 100.0000		19,550,523	19,550,523	18,546,451	18,501,785	0	1,048,738	0	1,048,738	0	19,550,523	0	0	0	711,587	03/31/2017
40256#-AF-0	Gulf States Toyota Inc/Friedki Series C		12/30/2014	Redemption 100.0000		5,980,367	5,980,367	5,980,367	5,980,367	0	0	0	0	0	5,980,367	0	0	0	544,213	12/30/2015
404119-BF-5	HCA INC CORPORATE 8.500% 04/15/19		04/02/2014	Call 104.5323		3,135,969	3,000,000	3,382,500	3,149,816	0	(19,616)	0	(19,616)	0	3,130,200	0	5,769	5,769	118,292	04/15/2019
404119-BK-4	HCA INC CORPORATE 7.250% 09/15/20		11/06/2014	Call 105.9890		95,390	90,000	99,675	96,829	0	(2,497)	0	(2,497)	0	94,332	0	1,058	1,058	7,449	09/15/2020
40415R-AF-2	HD Supply Inc CORPORATE		10/27/2014	Deutsche Bank Securities Inc		3,243,750	3,000,000	3,348,750	3,325,697	0	(91,258)	0	(91,258)	0	3,234,439	0	9,311	9,311	253,906	04/15/2019
40415R-AF-2	HD Supply Inc CORPORATE		12/18/2014	Call 108.4741		2,711,853	2,500,000	2,790,625	2,771,415	0	(88,751)	0	(88,751)	0	2,682,663	0	29,190	29,190	239,236	04/15/2019
40428H-PG-1	HSBC USA INC CORPORATE		02/19/2014	Goldman Sachs & Co		280,316	275,000	274,414	274,773	0	31	0	31	0	274,805	0	5,511	5,511	3,465	02/13/2015
40430F-AD-4	HSI ASSET SECURITIZATION CORPO ABS FLOAT		06/05/2014	Cantor Fitzgerald & Co. Inc.		1,294,926	2,109,000	1,349,509	1,355,889	0	4,361	8,778	(4,417)	0	1,351,472	0	(56,546)	(56,546)	3,368	01/25/2037
40430G-AB-6	HOUSEHOLD HOME EQUITY HFCHC_05-1		07/21/2014	Paydown		7,681,250	7,681,250	7,681,250	7,681,250	0	0	0	0	0	7,681,250	0	0	0	29,304	01/20/2034
40430G-AH-3	HOUSEHOLD HOME EQUITY ABS FLOATER		05/20/2014	Paydown		6,479,127	6,479,127	6,479,127	6,479,127	0	0	0	0	0	6,479,127	0	0	0	11,581	01/20/2035
40430G-AJ-9	HOUSEHOLD HOME EQUITY ABS FLOATER		05/20/2014	Paydown		2,996,596	2,996,596	2,996,596	2,996,596	0	0	0	0	0	2,996,596	0	0	0	6,912	01/20/2035
40430G-AK-6	HOUSEHOLD HOME EQUITY ABS FLOATER		05/20/2014	Paydown		5,159,682	5,159,682	5,159,682	5,159,682	0	0	0	0	0	5,159,682	0	0	0	12,089	01/20/2035
40430M-AC-1	HSI ASSET SECURITIZATION CORPO ABS FLOAT		12/26/2014	Paydown		421,560	421,560	192,952	176,488	0	245,073	0	245,073	0	421,560	0	0	0	597	07/25/2036
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOAT		12/26/2014	Paydown		1,396,889	1,396,889	1,078,603	1,201,064	0	294,974	99,148	195,826	0	1,396,889	0	0	0	2,650	04/25/2037
40430V-AF-4	HOUSEHOLD HOME EQUITY ABS FLOATER		07/21/2014	Paydown		2,582,555	2,582,555	2,582,555	2,582,555	0	0	0	0	0	2,582,555	0	0	0	2,459	03/20/2036
40430V-AG-2	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		13,678,446	13,678,446	13,678,446	13,678,446	0	0	0	0	0	13,678,446	0	0	0	43,048	03/20/2036
40430W-AC-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		1,154,275	1,154,275	1,154,275	1,154,275	0	0	0	0	0	1,154,275	0	0	0	2,719	01/20/2036
40430W-AD-7	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		1,284,118	1,284,118	1,284,118	1,284,118	0	0	0	0	0	1,284,118	0	0	0	2,952	01/20/2036
40430X-AG-8	HOUSEHOLD HOME EQUITY LOAN TRU ABS FLOAT		12/22/2014	Paydown		2,918,272	2,918,272	2,918,272	2,918,272	0	0	0	0	0	2,918,272	0	0	0	9,771	03/20/2036
40430Y-AC-5	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		2,433,241	2,433,241	2,432,316	2,433,215	0	908	882	26	0	2,433,241	0	0	0	5,585	03/20/2036
40430Y-AD-3	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		2,222,391	2,222,391	2,222,391	2,222,391	0	0	0	0	0	2,222,391	0	0	0	5,209	03/20/2036
40431M-AH-9	HOUSEHOLD HOME EQUITY ABS FLOATER		12/22/2014	Paydown		2,775,560	2,775,560	2,775,560	2,775,560	0	0	0	0	0	2,775,560	0	0	0	5,504	07/20/2036
40449@-BA-0	Habitat Humanity Intl Senior Notes		07/10/2014	Redemption 100.0000		653,877	653,877	536,291	628,994	0	24,883	0	24,883	0	653,877	0	0	0	15,841	04/10/2015
40449@-BC-6	Habitat Humanity Intl Series 2009-1 Clas		07/10/2014	Call 100.0000		122,245	122,245	97,865	112,011	0	(24)	0	(24)	0	111,987	0	10,258	10,258	2,511	07/10/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40449@-BC-6	Habitat Humanity Intl Series 2009-1 Clas		10/10/2014	Redemption 100.0000		101,376	101,376	81,158	92,889	0	8,487	0	8,487	0	101,376	0	0	0	2,951	07/10/2016
40449@-BF-9	Habitat Humanity Intl Series 2009-2 Clas		10/10/2014	Redemption 100.0000		16,884	16,884	14,834	8,980	0	7,905	0	7,905	0	16,884	0	0	0	531	01/10/2017
40449@-BG-7	Habitat Humanity Intl Series 2009-2 Clas		10/10/2014	Redemption 100.0000		137,861	137,861	118,775	39,818	0	98,043	0	98,043	0	137,861	0	0	0	7,154	01/10/2020
40449@-BH-5	Habitat Humanity Intl Series 2010-1 Clas		01/10/2014	Call 100.0000		777,420	777,420	626,704	604,199	0	1,073	0	1,073	0	605,273	0	172,147	172,147	11,661	07/10/2020
40449@-BH-5	Habitat Humanity Intl Series 2010-1 Clas		10/10/2014	Redemption 100.0000		30,769	30,769	24,804	23,913	0	6,856	0	6,856	0	30,769	0	0	0	609	07/10/2020
40449@-BJ-1	Habitat Humanity Intl Secured Note		01/10/2014	Call 100.0000		32,050	32,050	28,089	27,488	0	28	0	28	0	27,516	0	4,534	4,534	401	01/10/2021
40449@-BJ-1	Habitat Humanity Intl Secured Note		10/10/2014	Redemption 100.0000		23,944	23,944	20,985	20,536	0	3,408	0	3,408	0	23,944	0	0	0	949	01/10/2021
40449@-BL-6	Habitat Humanity Intl Secured Note		10/10/2014	Redemption 100.0000		151,377	151,377	137,539	139,606	0	11,771	0	11,771	0	151,377	0	0	0	4,385	07/10/2022
40449@-BM-4	Habitat Humanity Intl Secured Note		10/10/2014	Redemption 100.0000		57,373	57,373	54,059	54,286	0	3,087	0	3,087	0	57,373	0	0	0	1,531	07/10/2023
40449@-BN-2	Habitat Humanity Intl 2013-2 Class B Not		10/10/2014	Redemption 100.0000		55,060	55,060	51,859	51,889	0	3,171	0	3,171	0	55,060	0	0	0	1,376	01/10/2024
406216-AW-1	HALLIBURTON COMPANY CORPORATE		06/11/2014	Merrill Lynch,Pierce,Fenner &		780,150	585,000	659,804	655,011	0	(603)	0	(603)	0	654,409	0	125,741	125,741	29,505	09/15/2038
406216-AX-9	HALLIBURTON COMPANY CORPORATE		05/13/2014	Goldman Sachs & Co		28,426,720	23,800,000	27,350,132	26,238,173	0	(143,409)	0	(143,409)	0	26,094,764	0	2,331,956	2,331,956	979,866	09/15/2019
40624@-AH-3	Hallmark Cards, Inc. Senior Note		12/01/2014	Prudential Investment Mgmt.		13,278,537	10,400,000	10,400,000	10,400,000	0	0	0	0	0	10,400,000	0	2,878,537	2,878,537	818,070	12/13/2020
40867#-AA-2	Hampac, LLC (County Yuba, CA) Credit Ten		12/10/2014	Redemption 100.0000		105,601	105,601	105,601	105,601	0	0	0	0	0	105,601	0	0	0	4,013	08/10/2032
41242*-AQ-5	Hardwood Funding, LLC Senior Secured Not		12/01/2014	Prudential Investment Mgmt.		6,674,190	6,499,954	6,499,954	6,499,954	0	0	0	0	0	6,499,954	0	174,236	174,236	271,431	06/07/2024
41283@-AB-6	Harley Marine Services, Inc. First Lien		12/01/2014	Redemption 100.0000		841,521	841,521	841,521	841,521	0	0	0	0	0	841,521	0	0	0	11,722	12/20/2018
41283L-AB-1	HARLEY-DAVIDSON FINANCIAL CORPORATE		04/16/2014	UBS AG		62,006	60,000	59,987	59,991	0	1	0	1	0	59,992	0	2,013	2,013	977	03/15/2017
416515-AY-0	HARTFORD FINANCIAL SVCS GRP CORPORATE		03/06/2014	Various		351,761	340,000	342,171	340,802	0	(118)	0	(118)	0	340,684	0	11,077	11,077	5,771	03/30/2015
416518-AA-6	HARTFORD FINANCIAL SERVICES GR CORPORATE		11/10/2014	Various		375,269	350,000	349,720	349,787	0	44	0	44	0	349,831	0	25,437	25,437	12,750	10/15/2017
421924-BH-3	HEALTHSOUTH CORP CORPORATE		10/01/2014	Call 103.6250		3,515,996	3,393,000	3,655,958	3,625,367	0	(109,371)	0	(109,371)	0	3,515,996	0	0	0	245,993	10/01/2018
421924-BJ-9	HEALTHSOUTH CORP CORPORATE		10/27/2014	Stifel, Nicolaus & Co		4,125,384	3,851,000	4,182,963	4,148,450	0	(70,689)	0	(70,689)	0	4,077,762	0	47,622	47,622	335,759	09/15/2022
421924-BJ-9	HEALTHSOUTH CORP CORPORATE		12/01/2014	Call 103.0000		185,400	180,000	195,300	193,728	0	(3,567)	0	(3,567)	0	190,161	0	(4,761)	(4,761)	16,895	09/15/2022
42210#-AA-2	HD Calif DFDC Landlord LLC Credit Tenant		12/31/2014	Redemption 100.0000		630,022	630,022	630,022	630,022	0	0	0	0	0	630,022	0	0	0	15,961	04/30/2034
42232@-AC-4	Hearst Cable SANT 8.500% 07/06/14		07/06/2014	Maturity		40,000,000	40,000,000	44,028,804	40,251,491	0	(251,491)	0	(251,491)	0	40,000,000	0	0	0	3,400,000	07/06/2014
42251#-AD-6	HEB Grocery Company, LP Senior Note		06/01/2014	Maturity		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	35,750	06/01/2014
42251#-AP-9	HEB Grocery Company, LP Senior Note		12/01/2014	Prudential Investment Mgmt.		1,128,409	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	128,409	128,409	43,017	12/16/2030
42778*-AB-8	Herschend Entertainment Co LLC Senior No		12/30/2014	Direct		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	935,167	09/28/2016
42778*-AC-6	Herschend Entertainment Co LLC SENIOR NO		09/20/2014	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	25,155	09/20/2014
42778*-AD-4	Herschend Entertainment Co LLC Senior No		12/30/2014	Direct		11,400,000	11,400,000	11,400,000	11,400,000	0	0	0	0	0	11,400,000	0	0	0	851,137	04/05/2018
427866-AR-9	HERSHEY CO CORPORATE 4.125% 12/01/20		02/27/2014	JP Morgan Securities, Inc		5,191,590	4,695,000	5,400,705	5,342,584	0	(15,374)	0	(15,374)	0	5,327,210	0	(135,620)	(135,620)	50,031	12/01/2020
427866-AT-5	HERSHEY CO CORPORATE 2.625% 05/01/23		09/12/2014	Stifel, Nicolaus & Co		11,757,994	12,200,000	12,123,880	12,127,595	0	4,915	0	4,915	0	12,132,510	0	(374,516)	(374,516)	281,108	05/01/2023
42805R-AV-1	HERTZ VEHICLE FINANCING LLC ASSET BACKED		12/25/2014	Paydown		7,850,000	7,850,000	8,672,633	8,060,912	0	(210,912)	0	(210,912)	0	7,850,000	0	0	0	380,659	03/25/2016
42805R-AY-5	HERTZ VEHICLE FINANCING LLC ASSET BACKED		02/25/2014	Paydown		21,000,000	21,000,000	21,053,063	21,002,306	0	(2,306)	0	(2,306)	0	21,000,000	0	0	0	68,250	02/25/2015
42805R-BE-8	HERTZ VEHICLE FINANCING LLC ASSET BACKED		12/25/2014	Paydown		15,750,000	15,750,000	15,749,513	15,749,466	0	534	0	534	0	15,750,000	0	0	0	317,625	03/25/2016
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le		06/02/2014	Call 100.0000		3,990,036	3,990,036	3,990,036	3,990,036	0	0	0	0	0	3,990,036	0	0	0	217,989	01/02/2020
42809#-AA-9	Hess Corporation No. 2007-1 Debt in a Le		01/02/2014	Redemption 100.0000		380,949	380,949	380,949	380,949	0	0	0	0	0	380,949	0	0	0	11,352	01/02/2020
428236-AT-0	HEWLETT-PACKARD CO CORPORATE		03/01/2014	Maturity		37,000,000	37,000,000	41,957,891	37,236,951	0	(236,951)	0	(236,951)	0	37,000,000	0	0	0	1,133,125	03/01/2014
428236-AV-5	HEWLETT-PACKARD CO CORPORATE		06/02/2014	Maturity		7,780,000	7,780,000	7,976,919	7,798,096	0	(18,096)	0	(18,096)	0	7,780,000	0	0	0	184,775	06/02/2014
428236-BC-6	HEWLETT-PACKARD CO CORPORATE		01/30/2014	Jefferies & Co, Inc		203,734	200,000	199,774	199,918	0	5	0	5	0	199,923	0	3,811	3,811	1,665	09/13/2015
428236-BJ-1	HEWLETT-PACKARD CO CORP FLOATER		05/30/2014	Maturity		24,000,000	24,000,000	23,711,520	23,942,601	0	57,399	0	57,399	0	24,000,000	0	0	0	77,101	05/30/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
428236-BN-2	HEWLETT-PACKARD CO CORPORATE		03/04/2014	Citigroup Capital Markets Inc		508,900	500,000	503,305	501,177	0	(172)	0	(172)	0	501,005	0	7,895	7,895	5,614	03/15/2015
428338-AA-1	HFOTCO LLC Senior Note		08/19/2014	Call 100.0000		13,420,000	13,420,000	13,420,000	13,420,000	0	0	0	0	0	13,420,000	0	0	0	541,199	12/15/2026
428338-AF-0	HFOTCO LLC Series F Senior Note		08/19/2014	Call 100.0000		10,800,000	10,800,000	10,800,000	10,800,000	0	0	0	0	0	10,800,000	0	0	0	399,147	09/30/2015
428338-AG-8	HFOTCO LLC Series G Senior Note		08/19/2014	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	201,647	09/30/2017
428338-AH-6	HFOTCO LLC Series H Senior Note		08/19/2014	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	0	0	513,800	02/26/2018
432891-AC-3	HILTON WORLDWIDE FINANCE LLC CORPORATE		12/23/2014	Tax Free Exchange		3,283,875	3,150,000	3,213,000	3,211,702	0	(11,383)	0	(11,383)	0	3,200,319	0	83,556	83,556	216,070	10/15/2021
435596-B#-7	Hollingsworth & Vose Company Senior Note		12/28/2014	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	19,500	12/28/2018
435596-C*-0	Hollingsworth & Vose Company Senior Note	0	12/28/2014	Redemption 100.0000		841,747	841,747	909,091	952,213	0	0	0	0	(43,122)	841,747	(67,344)	0	(67,344)	56,260	12/28/2018
437076-AS-1	Home Depot Inc CORPORATE		10/02/2014	WELLS FARGO SEC LLC		125,358	100,000	120,694	119,779	0	(392)	0	(392)	0	119,387	0	5,971	5,971	4,749	12/16/2036
437076-BA-9	Home Depot Inc CORPORATE		03/06/2014	US Bank NA		162,197	170,000	169,389	169,388	0	7	0	7	0	169,395	0	(7,198)	(7,198)	3,173	04/01/2043
437084-BL-9	HOME EQUITY ASSET TRUST SERIES 2004 2		12/26/2014	Paydown		942,427	942,427	942,427	942,427	0	0	0	0	0	942,427	0	0	0	4,945	07/25/2034
437084-DW-3	HOME EQUITY ASSET TRUST HEAT_04-5		12/26/2014	Paydown		957,275	957,275	957,275	957,275	0	0	0	0	0	957,275	0	0	0	8,999	11/25/2034
437084-ET-9	HOME EQUITY ASSET TRUST HEAT_04-6		12/26/2014	Paydown		860,259	860,259	860,259	860,259	0	0	0	0	0	860,259	0	0	0	7,266	12/25/2034
437084-GS-9	HOME EQUITY ASSET TRUST HEAT 2004-8		12/26/2014	Paydown		1,695,031	1,695,031	1,695,031	1,695,031	0	0	0	0	0	1,695,031	0	0	0	9,906	03/25/2035
437084-HR-0	HOME EQUITY ASSET TRUST ABS FLOATER		07/25/2014	Paydown		625,121	625,121	627,075	625,309	0	(188)	0	(188)	0	625,121	0	0	0	1,398	05/25/2035
437084-MG-8	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2014	Paydown		837,895	837,895	661,627	731,494	0	106,400	0	106,400	0	837,895	0	0	0	3,006	11/25/2035
437084-RU-2	HOME EQUITY ASSET TRUST ABS FLOATER		12/26/2014	Paydown		590,407	590,407	579,250	582,762	0	7,645	0	7,645	0	590,407	0	0	0	1,584	04/25/2036
437414-AB-1	HOMER CITY FUNDING LLC COMPANY GUARNT		10/01/2014	Redemption 100.0000		33,321	33,321	29,632	29,685	0	3,635	0	3,635	0	33,321	0	0	0	2,910	10/01/2026
43812X-AB-1	HONDA_AUTO ASSET BACKED		12/15/2014	Paydown		28,152,685	28,152,685	28,152,266	28,152,358	0	327	0	327	0	28,152,685	0	0	0	104,240	01/15/2016
43813E-AB-2	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		01/15/2014	Paydown		1,392,473	1,392,473	1,392,467	1,392,408	0	65	0	65	0	1,392,473	0	0	0	650	11/17/2014
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BAC		12/15/2014	Paydown		2,333,143	2,333,143	2,336,485	2,335,083	0	(1,940)	0	(1,940)	0	2,333,143	0	0	0	8,607	02/16/2016
44108E-BA-5	HOST HOTELS & RESORTS LP		02/10/2014	Call 101.1250		4,608,266	4,557,000	4,604,061	4,583,771	0	(8,581)	0	(8,581)	0	4,575,191	0	33,075	33,075	58,956	06/01/2016
000000-00-0	Hotel Indigo Redevelopment Area Bonds		11/01/2014	Redemption 100.0000		104,886	104,886	80,777	81,015	0	23,871	0	23,871	0	104,886	0	0	0	101,321	11/01/2033
44216#-AC-8	HFOTC LLC Senior Note 5.560% 12/15/16		08/19/2014	Call 100.0000		8,333,333	8,333,333	8,333,333	8,333,333	0	0	0	0	0	8,333,333	0	0	0	314,037	12/15/2016
44216#-AD-6	HFOTC LLC Senior Note 5.740% 12/15/21		08/19/2014	Call 100.0000		3,950,000	3,950,000	3,950,000	3,950,000	0	0	0	0	0	3,950,000	0	0	0	153,673	12/15/2021
44216#-AE-4	HFOTC LLC Senior Note 5.960% 12/15/31		08/19/2014	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	403,956	12/15/2031
443016-AA-0	Howe Street Landlord, LLC Credit Tenant		12/25/2014	Redemption 100.0000		125,026	125,026	125,026	125,026	0	0	0	0	0	125,026	0	0	0	2,567	01/25/2038
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		02/06/2014	Merrill Lynch,Pierce,Fenner &		3,391,496	7,487,263	4,135,807	3,781,020	0	(8,068)	0	(8,068)	0	3,772,952	0	(381,456)	(381,456)	2,664	12/25/2036
44328B-AD-0	HSI ASSET SECURITIZATION CORP ABS FLOATE		12/26/2014	Paydown		335,031	335,031	171,738	169,189	0	167,403	1,561	165,842	0	335,031	0	0	0	529	12/25/2036
44411*-AB-7	Hudson Ranch Power I, LLC Senior Note		12/31/2014	Redemption 100.0000		567,840	567,840	567,840	567,840	0	0	0	0	0	567,840	0	0	0	23,819	03/31/2042
444859-AY-8	HUMANA INC CORPORATE 7.200% 06/15/18		10/31/2014	Stifel, Nicolaus & Co		294,270	250,000	294,263	280,776	0	(5,419)	0	(5,419)	0	275,357	0	18,913	18,913	16,000	06/15/2018
44560#-AA-4	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2014	Redemption 100.0000		471,977	471,977	471,977	471,977	0	0	0	0	0	471,977	0	0	0	16,495	11/01/2027
44560#-AB-2	Hunt Dallas Office, L.P. CREDIT TENNANT		12/01/2014	Redemption 100.0000		719,202	719,202	719,202	719,202	0	0	0	0	0	719,202	0	0	0	25,136	11/01/2027
44560#-AC-0	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2014	Redemption 100.0000		1,033,854	1,033,854	1,033,854	1,033,854	0	0	0	0	0	1,033,854	0	0	0	36,133	11/01/2027
44560#-AD-8	Hunt Dallas Office, L.P. Credit Tenant L		12/01/2014	Redemption 100.0000		921,478	921,478	921,478	921,478	0	0	0	0	0	921,478	0	0	0	32,205	11/01/2027
44565#-AE-1	JB Hunt Transport Inc. Senior Note		04/01/2014	Call 100.0000		4,425,000	4,425,000	4,425,000	4,425,000	0	0	0	0	0	4,425,000	0	0	0	183,097	07/26/2014
446150-AG-9	HUNTINGTON BANCSHARES INC CORPORATE		02/18/2014	MILLENIUM ADVISORS, LLC		41,970	35,000	35,000	35,000	0	0	0	0	0	35,000	0	6,970	6,970	449	12/15/2020
44855#-AW-0	Hy Vee, Inc. Senior Note		12/01/2014	Prudential Investment Mgmt.		1,113,082	1,055,000	1,055,000	1,055,000	0	0	0	0	0	1,055,000	0	58,082	58,082	41,105	12/15/2021
44855#-AX-8	Hy Vee, Inc. Senior Note		12/01/2014	Prudential Investment Mgmt.		2,300,936	2,300,000	2,300,000	2,300,000	0	0	0	0	0	2,300,000	0	936	936	74,127	12/14/2022
44860#-AB-9	Hybrid Design Associates LLC Senior Secu		12/31/2014	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	18,096	01/07/2017
44890F-AB-3	HYUNDAI AUTO LEASE SECURITIZAT ASSET BAC		01/15/2014	Paydown		1,262,742	1,262,742	1,262,606	1,262,655	0	87	0	87	0	1,262,742	0	0	0	716	01/15/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44967#-AA-3	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2014	Redemption 100.0000		140,963	140,963	140,910	140,950	0	13	0	13	0	140,963	0	0	0	4,473	02/25/2025
44967#-AD-7	IMC MORTGAGE LOAN TRUST ABS-IRR		12/26/2014	Redemption 100.0000		16,852	16,852	16,847	16,848	0	3	0	3	0	16,852	0	0	0	722	05/25/2025
449670-AE-8	IMC HOME EQUITY LOAN TRUST ABS-IRR		12/25/2014	Redemption 100.0000		27,088	27,088	27,076	27,088	0	0	0	0	0	27,088	0	0	0	724	12/26/2025
45031#-AB-0	ITC Holdings Corp. Senior Note		09/20/2014	Maturity		1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	1,200,000	0	0	0	72,480	09/20/2014
45071K-CM-4	IXIS_05-HE1 IXIS_05-HE4		12/26/2014	Paydown		474,629	474,629	474,629	474,629	0	0	0	0	0	474,629	0	0	0	1,375	02/25/2036
45073D-AB-4	IXIS HOME EQUITY ABS FLOATER		12/26/2014	Paydown		743,725	743,725	254,082	264,198	0	479,527	0	479,527	0	743,725	0	0	0	1,061	05/25/2037
45073D-AC-2	IXIS HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,365,624	1,365,624	309,586	310,105	0	1,055,519	0	1,055,519	0	1,365,624	0	0	0	2,314	05/25/2037
450912-AC-4	SHERATON HOLDING CORP DEBENTURES		08/07/2014	JP Morgan Securities, Inc		11,428,164	10,561,000	8,377,572	10,089,475	0	144,056	0	144,056	0	10,233,531	0	1,194,633	1,194,633	577,665	11/15/2015
45138L-AZ-6	IDAHO PWR CO CORPORATE		09/18/2014	Pierpont Securities		4,945,350	5,000,000	4,991,450	4,992,585	0	686	0	686	0	4,993,271	0	(47,921)	(47,921)	144,222	04/01/2022
451663-B*-8	SUPERMEDIA INC SuperMedia Inc Bk Ln		12/31/2014	Redemption 100.0000		477,379	477,379	188,788	231,278	0	246,102	0	246,102	0	477,379	0	0	0	199,893	12/30/2016
451866-SX-6	ILLINOIS CENTRAL CORP DEBENTURES		09/17/2014	Deutsche Bank Securities Inc		1,781,000	1,370,000	1,364,424	1,364,377	0	206	0	206	0	1,364,583	0	416,417	416,417	107,541	09/15/2096
452308-AP-4	Illinois Tool Wks Inc CORPORATE		03/21/2014	Pierpont Securities		613,266	600,000	630,000	625,486	0	(716)	0	(716)	0	624,770	0	(11,504)	(11,504)	10,744	09/15/2021
452308-AR-0	Illinois Tool Wks Inc CORPORATE		03/26/2014	Prudential Investment Mgmt.		29,709,398	32,710,000	32,395,330	32,401,624	0	2,011	0	2,011	0	32,403,636	0	(2,694,237)	(2,694,237)	729,978	09/01/2042
455665-AK-5	INDIANTOWN COGEN 1ST MORTGAGE		12/15/2014	Redemption 100.0000		1,457,778	1,457,778	1,588,293	1,594,600	0	(136,822)	0	(136,822)	0	1,457,778	0	0	0	106,819	12/15/2020
45687A-AA-0	INGERSOLL-RAND CO. CORP FOREIGN		11/03/2014	Various		672,620	575,000	699,716	661,323	0	(14,124)	0	(14,124)	0	647,199	0	25,421	25,421	45,552	08/15/2018
45687A-AF-9	INGERSOLL-RAND CO. CORP FOREIGN		06/13/2014	Tax Free Exchange		11,398,656	11,350,000	11,399,465	11,398,638	0	17	0	17	0	11,398,656	0	0	0	322,687	06/15/2043
45687A-AH-5	INGERSOLL-RAND CO. CORP FOREIGN		06/13/2014	Tax Free Exchange		9,002,827	8,975,000	9,005,346	9,003,829	0	(1,002)	0	(1,002)	0	9,002,827	0	0	0	188,600	06/15/2023
459200-AM-3	IBM CORP DEBENTURES 7.000% 10/30/25		02/21/2014	Raymond James & Associates Inc		161,376	125,000	150,072	145,506	0	(196)	0	(196)	0	145,310	0	16,066	16,066	2,819	10/30/2025
459200-GP-0	IBM CORP CORPORATE 6.625% 01/30/14	0	01/30/2014	Maturity		1,424,220	1,424,220	1,537,635	1,447,767	0	(982)	0	(982)	15,468	1,424,220	(38,033)	0	(38,033)	94,355	01/30/2014
459200-HA-2	IBM CORP CORPORATE 2.900% 11/01/21		09/16/2014	Susquehanna Intl Group		3,421,644	3,401,000	3,577,985	3,559,651	0	(13,382)	0	(13,382)	0	3,546,269	0	(124,625)	(124,625)	87,122	11/01/2021
459200-HF-1	IBM CORP CORP 4.000% 06/20/42		05/08/2014	Various		48,274,274	52,142,000	38,370,452	38,641,733	0	35,411	0	35,411	0	38,677,143	0	9,597,130	9,597,130	482,390	06/20/2042
459200-HP-9	IBM CORP CORPORATE 3.375% 08/01/23		09/12/2014	WELLS FARGO SEC LLC		19,937,214	19,800,000	19,736,640	19,738,481	0	3,743	0	3,743	0	19,742,224	0	194,990	194,990	753,638	08/01/2023
459417-AD-3	International Diversified Paym SER 2009-		11/20/2014	Redemption 100.0000		5,357,143	5,357,143	5,357,143	5,357,143	0	0	0	0	0	5,357,143	0	0	0	174,107	02/20/2020
460146-CA-9	INTL PAPER CORP CORPORATE		04/16/2014	WELLS FARGO SEC LLC		42,971	35,000	41,501	38,972	0	(250)	0	(250)	0	38,723	0	4,248	4,248	982	06/15/2018
460377-AB-0	ARCELORMITTAL USA INC CORPORATE		04/15/2014	Maturity		9,500,000	9,500,000	9,243,125	9,486,277	0	13,723	0	13,723	0	9,500,000	0	0	0	308,750	04/15/2014
46123*-AA-3	Invenergy III. Wind Hldgs LLC Senior Sec		12/01/2014	Prudential Investment Mgmt.		22,432,969	21,300,000	21,300,000	21,300,000	0	0	0	0	0	21,300,000	0	1,132,969	1,132,969	2,232,358	01/24/2031
46123*-AB-1	Invenergy III. Wind Hldgs LLC PIK Note		12/01/2014	Prudential Investment Mgmt.		332,676	366,318	366,318	366,318	0	0	0	0	0	366,318	0	(33,642)	(33,642)	38,392	01/24/2031
463556-AD-2	Iroquois Gas Transmission Syst Senior No		10/31/2014	Redemption 100.0000		1,064,806	1,064,806	1,064,806	1,064,806	0	0	0	0	0	1,064,806	0	0	0	48,715	10/31/2027
463556-AD-2	Iroquois Gas Transmission Syst Senior No		12/01/2014	Prudential Investment Mgmt.		1,131,364	985,250	985,250	985,250	0	0	0	0	0	985,250	0	146,114	146,114	66,945	10/31/2027
46457*-AA-9	Island Ventures II, LLC Senior Secured N		06/20/2014	Call 100.0000		32,721,684	32,721,684	32,721,684	32,721,684	0	0	0	0	0	32,721,684	0	0	0	1,401,806	01/01/2015
46457*-AA-9	Island Ventures II, LLC Senior Secured N		06/01/2014	Redemption 100.0000		2,298,959	2,298,959	2,298,959	2,298,959	0	0	0	0	0	2,298,959	0	0	0	52,245	01/01/2015
465685-AD-7	ITC HOLDINGS CORP CORPORATE		06/02/2014	Tender (Corp Action)		6,066,350	5,000,000	4,995,500	4,995,223	0	96	0	96	0	4,995,320	0	1,071,030	1,071,030	214,271	09/30/2036
46602U-AB-4	IXIS REAL ESTATE CAPITAL TRUST ABS FLOAT		12/26/2014	Paydown		693,268	693,268	347,033	347,033	0	346,234	0	346,234	0	693,268	0	0	0	1,030	01/25/2037
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOAT		12/01/2014	Paydown		580,374	580,374	572,721	572,475	0	7,899	0	7,899	0	580,374	0	0	0	9,564	06/25/2035
46625H-BJ-8	JP MORGAN CHASE & CO CORPORATE		03/15/2014	Maturity		3,000,000	3,000,000	2,705,553	2,985,655	0	14,345	0	14,345	0	3,000,000	0	0	0	73,125	03/15/2014
46625H-HL-7	JP MORGAN CHASE & CO CORPORATE		05/06/2014	Barclays Capital Inc		619,742	525,000	524,270	524,496	0	65	0	65	0	524,561	0	95,180	95,180	18,008	04/23/2019
46625H-HQ-6	JP MORGAN CHASE & CO CORPORATE		09/24/2014	JP Morgan Securities, Inc		2,221,660	2,000,000	2,315,710	2,288,398	0	(32,134)	0	(32,134)	0	2,256,264	0	(34,604)	(34,604)	100,100	03/25/2020
46625Y-EX-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_04-		07/01/2014	Paydown		29,984,890	29,984,890	29,541,874	29,911,788	0	73,102	0	73,102	0	29,984,890	0	0	0	698,318	01/15/2042
46625Y-GM-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		03/01/2014	Paydown		47,523,000	47,523,000	47,457,673	47,428,502	0	94,498	0	94,498	0	47,523,000	0	0	0	579,512	03/15/2046
46625Y-GP-2	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		11/01/2014	Paydown		12,000,000	12,000,000	11,752,332	11,939,967	0	60,033	0	60,033	0	12,000,000	0	0	0	458,092	03/15/2046
46625Y-JF-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2014	Paydown		13,980,093	13,980,093	13,669,076	13,912,890	0	67,203	0	67,203	0	13,980,093	0	0	0	660,023	08/12/2037
46625Y-JG-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		07/01/2014	Paydown		1,856,192	1,856,192	1,874,354	1,856,203	0	(11)	0	(11)	0	1,856,192	0	0	0	28,825	08/12/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46625Y-ND-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		11/01/2014	Paydown		505,168	505,168	508,026	504,581	0	587	0	587	0	505,168	0	0	0	11,750	07/15/2042
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		16,587	16,587	16,806	16,755	0	(168)	0	(168)	0	16,587	0	0	0	908	04/15/2043
46625Y-QS-5	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2014	Paydown		3,019,820	3,019,820	2,949,161	3,008,609	0	11,212	0	11,212	0	3,019,820	0	0	0	93,787	09/12/2037
46625Y-SC-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		2,577,817	2,577,817	2,664,818	2,603,475	0	(25,658)	0	(25,658)	0	2,577,817	0	0	0	101,519	09/12/2037
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2014	Paydown		3,306,703	3,306,703	3,525,073	3,409,241	0	(102,538)	0	(102,538)	0	3,306,703	0	0	0	93,586	10/15/2042
46625Y-UB-7	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-		12/01/2014	Paydown		2,931,075	2,931,075	2,881,266	2,922,699	0	8,375	0	8,375	0	2,931,075	0	0	0	81,549	10/15/2042
46625Y-VW-0	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		13,066,418	13,066,418	12,944,699	13,031,804	0	34,614	0	34,614	0	13,066,418	0	0	0	387,201	01/12/2043
46625Y-XN-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		4,757,680	4,757,680	4,644,366	4,734,571	0	23,109	0	23,109	0	4,757,680	0	0	0	161,888	12/15/2044
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		4,385,633	4,385,633	4,578,410	4,483,245	0	(97,611)	0	(97,611)	0	4,385,633	0	0	0	232,765	12/15/2044
46625Y-XQ-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		1,430,135	1,430,135	1,415,180	1,425,675	0	4,460	0	4,460	0	1,430,135	0	0	0	42,072	12/15/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		10/01/2014	Paydown		2,778,353	2,778,353	3,043,102	2,919,351	0	(140,999)	0	(140,999)	0	2,778,353	0	0	0	73,688	12/12/2044
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		984,909	984,909	1,048,312	1,013,601	0	(28,692)	0	(28,692)	0	984,909	0	0	0	30,262	12/12/2044
46626L-AU-4	JP MORGAN MORTGAGE ACQUISITION JPMAC_05-		12/26/2014	Paydown		3,355,401	3,355,401	3,355,401	3,355,401	0	0	0	0	0	3,355,401	0	0	0	13,425	07/25/2035
46626L-GF-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		11/25/2014	Paydown		451,815	451,815	373,693	373,382	0	78,433	0	78,433	0	451,815	0	0	0	1,238	01/25/2036
46628F-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		08/01/2014	Paydown		797,218	797,218	777,817	794,436	0	2,782	0	2,782	0	797,218	0	0	0	26,435	04/15/2045
46628F-AE-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		455,516	455,516	465,338	454,671	0	844	0	844	0	455,516	0	0	0	22,145	04/15/2045
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		3,204,994	3,204,994	3,344,589	3,256,401	0	(51,408)	0	(51,408)	0	3,204,994	0	0	0	107,794	04/15/2045
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2014	Paydown		118,026	118,026	64,393	64,478	0	53,612	65	53,547	0	118,026	0	0	0	188	07/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		01/08/2014	Nomura Securities Intl		4,407,594	8,594,944	4,560,890	4,312,596	0	(436)	0	(436)	0	4,312,160	0	95,434	95,434	1,180	08/25/2036
46629K-AD-1	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		12/26/2014	Paydown		320,239	320,239	169,934	160,683	0	159,556	0	159,556	0	320,239	0	0	0	455	08/25/2036
46629K-AF-6	JP MORGAN MORTGAGE ACQUISITION ABS FLOAT		01/09/2014	Nomura Securities Intl		3,443,875	6,528,673	3,520,959	3,328,601	0	(449)	0	(449)	0	3,328,152	0	115,723	115,723	1,394	08/25/2036
46629M-AF-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2014	Paydown		842,354	842,354	950,873	904,222	0	(61,868)	0	(61,868)	0	842,354	0	0	0	28,509	05/15/2045
46629P-AB-4	J P MORGAN CHASE COML MTG SECS CMBS		08/01/2014	Paydown		17,256,483	17,256,483	15,164,135	16,634,385	0	622,098	0	622,098	0	17,256,483	0	0	0	386,570	05/15/2047
46629Q-AU-0	JP MORGAN MORTGAGE ACQUIS CORP ABS FLOAT		12/26/2014	Paydown		5,632,555	5,632,555	5,069,735	4,524,672	0	1,107,883	0	1,107,883	0	5,632,555	0	0	0	6,853	10/25/2036
46629Y-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		06/01/2014	Paydown		1,564,012	1,564,012	1,488,538	1,556,205	0	7,807	0	7,807	0	1,564,012	0	0	0	39,174	06/12/2047
46630D-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		04/01/2014	Paydown		478,368	478,368	463,144	475,843	0	2,525	0	2,525	0	478,368	0	0	0	3,569	02/15/2051
46630G-AM-7	JP MORGAN MORTGAGE TRUST CMO		12/01/2014	Paydown		1,004,157	1,004,157	963,983	968,056	0	36,101	0	36,101	0	1,004,157	0	0	0	15,333	07/25/2035
46630J-AB-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		05/01/2014	Paydown		9,838,766	9,838,766	9,177,128	9,575,027	0	263,739	0	263,739	0	9,838,766	0	0	0	152,587	01/15/2049
46630J-AM-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2014	Paydown		3,230,155	3,230,155	3,246,187	3,222,579	0	7,576	0	7,576	0	3,230,155	0	0	0	14,312	01/15/2049
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		09/01/2014	Paydown		20,429,924	20,429,924	20,964,349	20,559,016	0	(129,092)	0	(129,092)	0	20,429,924	0	0	0	443,169	06/15/2049
46631Q-AB-8	JP MORGAN CHASE COMMERCIAL MOR CMBS		01/01/2014	Paydown		330,429	330,429	305,518	328,842	0	1,587	0	1,587	0	330,429	0	0	0	1,550	02/12/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		11/01/2014	Paydown		25,435,590	25,435,590	26,828,808	25,657,428	0	(221,838)	0	(221,838)	0	25,435,590	0	0	0	515,021	02/15/2051
46637W-AC-7	JP MORGAN CHASE COMMERCIAL MOR CMBS		12/01/2014	Paydown		2,760,406	2,760,406	2,888,234	2,865,381	0	(104,975)	0	(104,975)	0	2,760,406	0	0	0	66,431	06/15/2045
46640U-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS		11/17/2014	JP Morgan Securities, Inc		10,620,313	10,000,000	10,099,950	10,099,923	0	(8,697)	0	(8,697)	0	10,091,226	0	529,086	529,086	380,769	01/15/2047
46648B-AD-1	Huber, J.M. Corporation SRNT		12/01/2014	Prudential Investment Mgmt.		5,601,271	4,934,192	4,934,192	4,934,192	0	0	0	0	0	4,934,192	0	667,079	667,079	400,629	10/30/2027
46657*-AA-7	JPM Capital Corporation Non-Recourse LN		09/16/2014	Redemption 100.0000		1,224,893	1,224,893	1,224,893	1,224,893	0	0	0	0	0	1,224,893	0	0	0	82,313	03/16/2027
47033B-AA-8	James Marine, Inc. Senior Secured Term L		06/27/2014	Call 100.0000		3,412,869	3,412,869	3,412,869	3,412,869	0	0	0	0	0	3,412,869	0	0	0	123,243	11/01/2017
47033B-AA-8	James Marine, Inc. Senior Secured Term L		06/01/2014	Redemption 100.0000		153,571	153,571	153,571	153,571	0	0	0	0	0	153,571	0	0	0	2,831	11/01/2017
47033B-AB-6	James Marine, Inc. Senior Secured Term L		06/27/2014	Call 100.0000		1,259,285	1,259,285	1,259,285	1,259,285	0	0	0	0	0	1,259,285	0	0	0	45,474	11/01/2017
47033B-AB-6	James Marine, Inc. Senior Secured Term L		06/01/2014	Redemption 100.0000		184,286	184,286	184,286	184,286	0	0	0	0	0	184,286	0	0	0	3,397	11/01/2017
47816D-AT-1	JOHNSON & JOHNSON CORPORATE		06/17/2014	Barclays Capital Inc		17,424,150	13,632,000	14,336,880	14,292,505	0	(6,389)	0	(6,389)	0	14,286,116	0	3,138,034	3,138,034	742,092	07/15/2038
47816D-AV-6	JOHNSON & JOHNSON CORPORATE		08/21/2014	Deutsche Bank Securities Inc		1,197,812	1,100,000	1,286,536	1,282,469	0	(2,647)	0	(2,647)	0	1,279,822	0	(82,010)	(82,010)	48,263	09/01/2040
47836G-AN-7	JOHNSON CONTROLS INC CORPORATE		06/10/2014	Credit Suisse First Boston Cor		7,075,920	6,000,000	5,918,700	5,928,322	0	508	0	508	0	5,928,830	0	1,147,090	1,147,090	328,000	01/15/2036
47836G-AR-8	JOHNSON CONTROLS INC CORPORATE		04/07/2014	SUMRIDGE PARTNERS LLC		189,056	175,000	193,753	183,075	0	(1,066)	0	(1,066)	0	182,009	0	7,047	7,047	7,085	01/15/2016
47836G-AV-9	JOHNSON CONTROLS INC CORPORATE		03/01/2014	Maturity		8,250,000	8,250,000	8,235,145	8,249,027	0	973	0	973	0	8,250,000	0	0	0	72,188	03/01/2014
48121C-YK-6	JP MORGAN CHASE BANK NA CORPORATE		07/15/2014	JP Morgan Securities, Inc		425,171	375,000	402,443	393,007	0	(2,444)	0	(2,444)	0	390,563	0	34,608	34,608	17,938	10/01/2017
48192T-AE-1	JUNIPER GENERATION, LLC CORPORATE		06/30/2014	Redemption 100.0000		164,080	164,080	164,080	164,080	0	0	0	0	0	164,080	0	0	0	4,135	12/31/2014
48192T-AE-1	JUNIPER GENERATION, LLC CORPORATE		12/31/2014	Maturity		164,080	164,080	164,080	164,080	0	0	0	0	0	164,080	0	0	0	8,270	12/31/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48252@-AA-0	KDC Solar P, LLC Term 1.635% 02/09/15		12/28/2014	Redemption 100.0000		2,443,194	2,443,194	2,443,194	2,443,194	0	0	0	0	0	2,443,194	0	0	0	12,445	02/09/2015
48256@-AA-6	KMG Chemicals, Inc Senior Secured Note		10/07/2014	Direct		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	575,825	12/31/2014
48274D-AA-7	KVK CLO LTD CLO 1.600% 07/15/23		10/22/2014	Guggenheim Capital Markets		34,619,590	34,625,000	34,625,000	34,625,000	0	0	0	0	0	34,625,000	0	(5,410)	(5,410)	569,925	07/15/2023
48666K-AM-1	KB HOME CORPORATE 6.250% 06/15/15		10/27/2014	Credit Suisse First Boston Cor		527,875	515,000	495,997	511,295	0	2,029	0	2,029	0	513,324	0	14,551	14,551	28,164	06/15/2015
487836-AT-5	KELLOGG COMPANY DEBENTURES		12/18/2014	Prudential Investment Mgmt.		6,053,555	4,500,000	4,462,786	4,469,665	0	863	0	863	0	4,470,528	0	1,583,027	1,583,027	407,888	04/01/2031
49228R-AC-7	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2014	Redemption 100.0000		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	18,080	07/31/2016
49228R-AE-3	KERN RIVER FDG CORP CO GTY COMPANY GUARN		12/31/2014	Redemption 100.0000		1,230,000	1,230,000	1,230,000	1,230,000	0	0	0	0	0	1,230,000	0	0	0	32,599	04/30/2018
49239@-AB-4	KerrMcGee Gunnison Trst KMG II Senior No		07/30/2014	Redemption 100.0000		1,525,621	1,525,621	1,712,525	1,663,169	0	(137,547)	0	(137,547)	0	1,525,621	0	0	0	67,751	01/30/2020
49326B-AT-3	KEYCORP STUDENT LOAN TRUST SERIES 1999		11/25/2014	Paydown		17,779,207	17,779,207	17,778,265	17,779,118	0	89	0	89	0	17,779,207	0	0	0	82,972	08/25/2029
49326E-ED-1	KEYCORP CORPORATE 5.100% 03/24/21		02/18/2014	US Bank NA		95,137	85,000	84,921	84,932	0	4	0	4	0	84,936	0	10,201	10,201	1,770	03/24/2021
494368-BJ-1	KIMBERLY CLARK CORP CORPORATE		05/21/2014	Key Capital Markets		3,783,760	4,000,000	3,910,400	3,915,137	0	3,272	0	3,272	0	3,918,410	0	(134,650)	(134,650)	46,933	06/01/2023
494550-AQ-9	KINDER MORGAN ENERGY PARTNERS CORPORATE		11/25/2014	Merrill Lynch,Pierce,Fenner &		54,206	45,000	48,368	48,083	0	(75)	0	(75)	0	48,008	0	6,198	6,198	4,252	08/15/2033
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORPORATE		11/25/2014	Merrill Lynch,Pierce,Fenner &		174,126	150,000	165,365	164,818	0	(266)	0	(266)	0	164,552	0	9,574	9,574	14,363	01/15/2038
494550-BL-9	KINDER MORGAN ENERGY PARTNERS CORPORATE		11/25/2014	Merrill Lynch,Pierce,Fenner &		250,415	250,000	249,535	249,588	0	35	0	35	0	249,623	0	792	792	12,344	09/01/2022
49455@-AA-3	Kinder Morgan Texas Pipeline SRNT		01/02/2014	Redemption 100.0000		643,095	643,095	689,099	643,117	0	(22)	0	(22)	0	643,095	0	0	0	4,743	01/02/2014
49456B-AA-9	Kinder Morgan Inc/DE CORPORATE		10/27/2014	Cantor Fitzgerald & Co. Inc.		2,204,550	2,070,000	2,070,000	2,070,000	0	0	0	0	0	2,070,000	0	134,550	134,550	102,063	02/15/2021
49725V-AB-8	Kiowa Power Partners LLC KIOWA PWR PARTN		12/30/2014	Redemption 100.0000		610,118	610,118	610,118	610,118	0	0	0	0	0	610,118	0	0	0	21,877	03/30/2021
500255-AN-4	KOHLS CORPORATION BONDS		12/18/2014	Prudential Investment Mgmt.		5,533,675	5,000,000	4,962,650	4,970,145	0	718	0	718	0	4,970,863	0	562,812	562,812	428,333	01/15/2033
500255-AQ-7	KOHLS CORPORATION CORPORATE		08/08/2014	Merrill Lynch,Pierce,Fenner &		1,239,400	1,000,000	997,760	998,204	0	(62)	0	(62)	0	998,142	0	241,258	241,258	45,451	12/15/2037
500255-AR-5	KOHLS CORPORATION CORPORATE		08/20/2014	Goldman Sachs & Co		52,568	50,000	49,726	49,775	0	16	0	16	0	49,791	0	2,777	2,777	1,633	11/01/2021
50075N-AC-8	KRAFT FOODS INC BONDS 6.500% 11/01/31		12/18/2014	Prudential Investment Mgmt.		103,241	80,000	77,184	77,717	0	67	0	67	0	77,784	0	25,457	25,457	5,893	11/01/2031
50075N-AS-3	KRAFT FOODS INC CORPORATE		01/21/2014	Barclays Capital Inc		5,810,700	5,000,000	4,325,076	4,660,374	0	5,438	0	5,438	0	4,665,812	0	1,144,888	1,144,888	147,153	08/11/2017
50075N-AT-1	KRAFT FOODS INC CORPORATE		01/27/2014	Tender (Corp Action)		4,075,104	3,200,000	4,349,617	4,324,052	0	(1,748)	0	(1,748)	0	4,322,304	0	(247,200)	(247,200)	107,556	02/01/2038
50075N-AX-2	KRAFT FOODS INC CORPORATE		02/19/2014	Maturity		450,000	450,000	449,532	449,884	0	116	0	116	0	450,000	0	0	0	15,188	02/19/2014
50075N-AZ-7	KRAFT FOODS INC CORPORATE		01/27/2014	Tender (Corp Action)		12,096,049	9,715,000	13,024,545	12,974,203	0	(4,543)	0	(4,543)	0	12,969,660	0	(873,611)	(873,611)	294,688	02/09/2040
50076Q-AE-6	KRAFT FOODS INC CORP 5.000% 06/04/42		05/01/2014	Citigroup Capital Markets Inc		85,142	80,000	87,935	87,806	0	(48)	0	(48)	0	87,758	0	(2,616)	(2,616)	1,657	06/04/2042
50076Q-AX-4	KRAFT FOODS INC CORP 6.125% 08/23/18		10/31/2014	Barclays Capital Inc		79,349	69,000	84,476	81,936	0	(2,270)	0	(2,270)	0	79,667	0	(318)	(318)	5,072	08/23/2018
50077#-AB-5	Krayn Wind LLC Term 4.122% 12/31/19		12/31/2014	Redemption 100.0000		1,371,185	1,371,185	1,371,185	1,371,185	0	0	0	0	0	1,371,185	0	0	0	43,395	12/31/2019
50077#-AC-3	Krayn Wind LLC Senior Note		12/31/2014	Redemption 100.0000		1,153,292	1,153,292	1,153,292	1,153,292	0	0	0	0	0	1,153,292	0	0	0	66,077	12/31/2030
501044-CG-4	KROGER COMPANY CORPORATE		06/12/2014	WELLS FARGO SEC LLC		803,194	700,000	843,336	813,302	0	(14,031)	0	(14,031)	0	799,271	0	3,923	3,923	37,582	08/15/2017
50177A-AQ-2	LB COMMERCIAL CONDUIT MORTGAGE CMBS		01/11/2014	Paydown		24,446	24,446	25,265	24,511	0	(65)	0	(65)	0	24,446	0	0	0	119	07/15/2044
501797-AJ-3	L Brands Inc CORPORATE		10/27/2014	Barclays Capital Inc		3,763,494	3,505,000	3,527,500	3,527,182	0	(1,417)	0	(1,417)	0	3,525,765	0	237,729	237,729	204,823	10/15/2023
50180C-AC-4	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2014	Paydown		1,131,769	1,131,769	1,130,885	1,130,983	0	786	0	786	0	1,131,769	0	0	0	32,793	11/15/2038
50540R-AK-8	LAB CORP OF AMERICA HOLDINGS CORPORATE		04/07/2014	WELLS FARGO SEC LLC		50,825	50,000	49,897	49,923	0	6	0	6	0	49,928	0	897	897	694	08/23/2017
505588-BJ-1	LACLEDE GAS CO CORPORATE		03/21/2014	Key Capital Markets		3,192,000	3,200,000	3,190,304	3,190,535	0	202	0	202	0	3,190,737	0	1,263	1,263	67,396	08/15/2023
505754-B@-9	Ladish Company Inc Senior Note, Series C		09/02/2014	Redemption 100.0000		3,050,000	3,050,000	3,050,000	3,050,000	0	0	0	0	0	3,050,000	0	0	0	195,505	09/02/2015
50576#-AF-2	La Dove Holdings, LLC Senior Secured Not		10/31/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,059	05/09/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50576#-AG-0	La Dove Holdings, LLC Revolver B		02/03/2014	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,797	05/09/2016
51222*-AA-3	Lakeview Green Energy Senior Secured Not		10/01/2014	Redemption 100.0000		352,727	352,727	352,727	352,727	0	0	0	0	0	352,727	0	0	0	15,889	10/01/2029
51802*-AA-1	LaSalle Pipeline LP Senior Secured Note		12/30/2014	Redemption 100.0000		782,154	782,154	782,154	782,154	0	0	0	0	0	782,154	0	0	0	30,797	12/30/2028
51808B-AE-2	LASMO (USA) INC COMPANY GUARNT		07/09/2014	Morgan Stanley & Co, Inc		18,649,804	13,816,000	13,731,990	13,753,823	0	1,110	0	1,110	0	13,754,933	0	4,894,871	4,894,871	669,577	11/15/2027
52108H-3F-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		10/11/2014	Paydown		63,357,191	63,357,191	63,672,697	63,366,463	0	(9,272)	0	(9,272)	0	63,357,191	0	0	0	2,590,083	04/15/2030
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-		12/11/2014	Paydown		38,619,785	38,619,785	42,169,950	40,038,126	0	(1,418,341)	0	(1,418,341)	0	38,619,785	0	0	0	1,242,989	07/15/2030
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-		12/11/2014	Paydown		16,065,838	16,065,838	17,593,185	16,707,320	0	(641,482)	0	(641,482)	0	16,065,838	0	0	0	299,262	09/15/2030
52108H-BQ-6	LB-UBS Commercial Mortgage Tru CMBS		12/11/2014	Paydown		434,303	434,303	472,474	433,760	0	543	0	543	0	434,303	0	0	0	18,889	07/15/2032
52108H-FN-9	LB-UBS Commercial Mortgage Tru CMBS		12/11/2014	Paydown		1,749,776	1,749,776	1,839,999	1,749,651	0	125	0	125	0	1,749,776	0	0	0	56,186	06/15/2036
52108H-U7-7	LB-UBS Commercial Mortgage Tru LBUBS_04-		10/11/2014	Paydown		1,277,887	1,277,887	1,284,376	1,277,641	0	246	0	246	0	1,277,887	0	0	0	24,052	12/15/2029
52108M-AD-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		10/11/2014	Paydown		3,909,635	3,909,635	3,458,500	3,828,877	0	80,758	0	80,758	0	3,909,635	0	0	0	207,127	11/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2014	Paydown		1,044,902	1,044,902	1,155,668	1,094,963	0	(50,062)	0	(50,062)	0	1,044,902	0	0	0	45,973	11/15/2030
52108M-DG-5	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		10/11/2014	Paydown		982,201	982,201	957,492	979,361	0	2,840	0	2,840	0	982,201	0	0	0	25,232	02/15/2031
52108M-FS-7	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2014	Paydown		4,776,733	4,776,733	4,800,313	4,780,204	0	(3,471)	0	(3,471)	0	4,776,733	0	0	0	188,768	03/15/2039
52108R-AE-2	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/11/2014	Paydown		14,759	14,759	14,690	14,731	0	29	0	29	0	14,759	0	0	0	479	06/15/2038
521865-AS-4	LEAR CORP CORPORATE 8.125% 03/15/20		03/26/2014	Call 103.0000		643,750	625,000	701,563	682,098	0	(6,070)	0	(6,070)	0	676,028	0	(32,278)	(32,278)	26,942	03/15/2020
52204#-AA-9	Canal Taylor North LLC TR CTF		12/01/2014	Redemption 100.0000		877,028	877,028	877,028	877,028	0	0	0	0	0	877,028	0	0	0	23,857	08/31/2020
52742#-AC-4	Leviton Manufacturing Company Series B S		06/24/2014	Redemption 100.0000		16,131,250	16,131,250	16,131,250	16,131,250	0	0	0	0	0	16,131,250	0	0	0	544,430	06/24/2018
53117C-AH-5	LIBERTY PROPERTY LP SR NT CORPORATE		07/01/2014	WELLS FARGO SEC LLC		506,950	500,000	534,895	507,821	0	(4,046)	0	(4,046)	0	503,775	0	3,175	3,175	19,775	08/15/2014
53117C-AH-5	LIBERTY PROPERTY LP SR NT CORPORATE		08/15/2014	Maturity		5,000,000	5,000,000	4,812,650	4,981,774	0	18,226	0	18,226	0	5,000,000	0	0	0	282,500	08/15/2014
53217V-AE-9	LIFE TECHNOLOGIES CORP CORPORATE		04/07/2014	Pierpont Securities		221,474	200,000	205,140	204,065	0	(151)	0	(151)	0	203,914	0	17,560	17,560	7,361	01/15/2021
53219L-AL-3	LIFEPOINT HOSPITALS INC CORPORATE		09/23/2014	Tax Free Exchange		6,825,188	6,675,000	6,675,000	6,675,000	0	0	0	0	0	6,675,000	0	150,188	150,188	292,680	12/01/2021
532716-AU-1	L Brands Inc CORPORATE		10/28/2014	Barclays Capital Inc		5,362,500	5,000,000	5,082,500	5,079,373	0	(6,804)	0	(6,804)	0	5,072,569	0	289,931	289,931	340,625	02/15/2022
53575#-AK-6	Link Snacks Inc. Senior Secured Note		12/13/2014	Redemption 100.0000		4,185,714	4,185,714	4,185,714	4,185,714	0	0	0	0	0	4,185,714	0	0	0	222,261	12/13/2020
53575#-AL-4	Link Snacks Inc. Senior Secured Note		06/30/2014	Redemption 100.0000		2,614,286	2,614,286	2,614,286	2,614,286	0	0	0	0	0	2,614,286	0	0	0	58,201	06/30/2019
53734#-AD-0	Little Rapids Corporation Senior Secured		12/28/2014	Redemption 100.0000		344,444	344,444	344,444	344,444	0	0	0	0	0	344,444	0	0	0	16,146	06/28/2020
53961*-BC-9	Local Initiatives Support Corp Senior No		10/01/2014	Call 100.0000		3,736,174	3,736,174	2,646,964	2,963,221	0	(10,569)	0	(10,569)	0	2,952,652	0	783,522	783,522	195,087	01/01/2022
53961*-BK-1	Local Initiatives Support Corp Term		12/18/2014	Redemption 100.0000		216,750	216,750	196,671	198,606	0	18,144	0	18,144	0	216,750	0	0	0	6,338	09/07/2018
539830-AE-9	LOCKHEED MARTIN CORP COMPANY GUARNT		12/18/2014	Prudential Investment Mgmt.		1,587,201	1,454,000	1,480,993	1,459,372	0	(2,182)	0	(2,182)	0	1,457,190	0	130,011	130,011	126,062	05/01/2016
539830-AK-5	LOCKHEED MARTIN CORP BONDS		12/18/2014	Prudential Investment Mgmt.		17,397,840	12,000,000	14,912,100	14,283,805	0	(81,862)	0	(81,862)	0	14,201,943	0	3,195,897	3,195,897	1,071,000	12/01/2029
542514-DB-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		163,717	163,717	164,893	164,436	0	(719)	0	(719)	0	163,717	0	0	0	1,283	11/25/2032
542514-EA-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		643,560	643,560	646,686	645,401	0	(1,841)	0	(1,841)	0	643,560	0	0	0	4,235	07/25/2033
542514-EH-3	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		956,708	956,708	962,239	958,961	0	(2,253)	0	(2,253)	0	956,708	0	0	0	6,117	08/25/2033
542514-FX-7	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		471,199	471,199	472,594	471,731	0	(532)	0	(532)	0	471,199	0	0	0	5,121	06/25/2034
542514-GN-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		221,228	221,228	222,151	222,285	0	(1,056)	0	(1,056)	0	221,228	0	0	0	1,328	07/25/2034
542514-LJ-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		1,277,894	1,277,894	1,167,676	1,217,521	0	60,374	0	60,374	0	1,277,894	0	0	0	7,468	06/25/2035
542514-MF-8	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		76,284	76,284	76,212	76,247	0	37	0	37	0	76,284	0	0	0	373	06/25/2045
54251T-AD-1	LONG BEACH MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		190,617	190,617	110,857	104,561	0	86,056	0	86,056	0	190,617	0	0	0	329	08/25/2036
54388*-AD-1	Loram Maintenance of Way, Inc. Senior No		03/09/2014	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AE-9	Loram Maintenance of Way, Inc. Senior No		03/09/2014	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	6,204	03/09/2017
54388*-AF-6	Loram Maintenance of Way, Inc. Senior No		03/09/2014	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022
54388*-AG-4	Loram Maintenance of Way, Inc. Senior No		03/09/2014	Redemption 100.0000		227,273	227,273	227,273	227,273	0	0	0	0	0	227,273	0	0	0	3,341	03/09/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
544152-AA-9	LORILLARD TOBACCO CO CORPORATE		11/18/2014	Morgan Stanley & Co, Inc		195,802	160,000	188,331	181,252	0	(3,048)	0	(3,048)	0	178,204	0	17,598	17,598	11,806	06/23/2019
544152-AD-3	LORILLARD TOBACCO CO CORPORATE		02/21/2014	SUMRIDGE PARTNERS LLC		68,544	65,000	64,823	64,903	0	6	0	6	0	64,908	0	3,635	3,635	1,277	08/04/2016
54949@-AA-7	Luck Stone Corporation Series A Senior N		11/06/2014	Redemption 100.0000		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	68,213	05/06/2020
55068#-AK-5	Luxottica U.S. Holdings Corp Senior Note		12/01/2014	Prudential Investment Mgmt.		2,888,481	2,646,000	2,646,000	2,646,000	0	0	0	0	0	2,646,000	0	242,481	242,481	113,822	12/15/2021
55264T-CN-9	MBNA CREDIT CARD MASTER NOTE T ASSET BAC		03/15/2014	Paydown		19,800,000	19,800,000	20,942,188	19,938,524	0	(138,524)	0	(138,524)	0	19,800,000	0	0	0	220,275	08/15/2016
55264T-CR-0	MBNA CREDIT CARD MASTER NOTE T MBNAS_04-		06/16/2014	Paydown		18,250,000	18,250,000	18,722,465	18,281,024	0	(31,024)	0	(31,024)	0	18,250,000	0	0	0	97,488	11/15/2016
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		02/20/2014	Goldman Sachs & Co		6,824,792	11,764,854	7,607,096	7,384,167	0	(27,857)	0	(27,857)	0	7,356,310	0	(531,519)	(531,519)	2,767	10/25/2036
55275R-AC-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		1,034,849	1,034,849	669,128	649,519	0	385,330	0	385,330	0	1,034,849	0	0	0	3,816	10/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		01/14/2014	Nomura Securities Intl		4,939,900	10,049,383	5,070,869	4,950,574	0	(532)	0	(532)	0	4,950,042	0	(10,142)	(10,142)	1,625	08/25/2036
55291K-AC-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		535,391	535,391	270,156	263,747	0	271,644	0	271,644	0	535,391	0	0	0	791	08/25/2036
552953-AG-6	MGM RESORTS INTL SENIOR NOTES		02/27/2014	Maturity		2,680,000	2,680,000	938,000	2,457,178	0	222,822	0	222,822	0	2,680,000	0	0	0	78,725	02/27/2014
552953-BC-4	MGM RESORTS INTL CORPORATE		11/03/2014	Barclays Capital Inc		1,130,063	1,050,000	367,500	595,405	0	117,446	0	117,446	0	712,851	0	417,211	417,211	73,281	06/01/2016
55312T-AL-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/12/2014	Redemption 100.0000		576,344	576,344	566,640	574,275	0	2,069	0	2,069	0	576,344	0	0	0	718	03/12/2051
55312V-AB-4	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		1,160,460	1,160,460	1,192,146	1,180,118	0	(19,658)	0	(19,658)	0	1,160,460	0	0	0	57,611	12/12/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		07/16/2014	UBS AG		4,290,625	4,000,000	4,557,656	4,557,656	0	0	0	0	0	4,557,656	0	(267,031)	(267,031)	132,173	12/12/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		3,044,063	3,044,063	3,443,839	3,443,839	0	(399,776)	0	(399,776)	0	3,044,063	0	0	0	157,439	12/12/2049
55312Y-AC-6	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS		02/01/2014	Paydown		3,697,123	3,697,123	3,434,280	3,684,452	0	12,671	0	12,671	0	3,697,123	0	0	0	30,459	08/12/2048
55312Y-AD-4	MERRIL LYNCH/ COUNTRYWIDE COMM CMBS		03/01/2014	Paydown		7,705,901	7,705,901	8,116,481	7,800,955	0	(95,054)	0	(95,054)	0	7,705,901	0	0	0	81,904	08/12/2048
55313K-AD-3	MLCFC_07-7 CMBS 5.743% 06/12/50		12/01/2014	Paydown		4,547,257	4,547,257	4,787,106	4,637,621	0	(90,364)	0	(90,364)	0	4,547,257	0	0	0	123,153	06/12/2050
55314M-AC-0	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		10/15/2014	Paydown		6,727,601	6,727,601	6,739,158	6,730,112	0	(2,511)	0	(2,511)	0	6,727,601	0	0	0	34,890	09/15/2015
55391@-AA-7	MVT Leasing LLC, MVT Services Senior Sec		12/01/2014	Redemption 100.0000		3,391,560	3,391,560	3,391,560	3,391,560	0	0	0	0	0	3,391,560	0	0	0	81,913	04/25/2018
55478#-AA-1	Macmillan Holdings, LLC Senior Note		12/01/2014	Prudential Investment Mgmt.		5,535,806	4,895,000	4,895,000	4,895,000	0	0	0	0	0	4,895,000	0	640,806	640,806	283,604	05/26/2022
55616X-AF-4	Macys Retail Holdings Inc CORPORATE		02/21/2014	Credit Suisse First Boston Cor		173,851	170,000	168,621	168,849	0	15	0	15	0	168,864	0	4,986	4,986	4,044	01/15/2022
55659X-AB-1	MADISON AVENUE STRUCTURED FINA SERIES 2		12/05/2014	Paydown		1,845,968	1,845,968	1,051,983	1,145,411	0	700,556	0	700,556	0	1,845,968	0	0	0	12,003	12/05/2036
55907R-AA-6	MAGELLAN MIDSTREAM PARTNERS LP CORPORATE		11/06/2014	JP Morgan Securities, Inc		432,456	400,000	418,240	417,542	0	(1,922)	0	(1,922)	0	415,620	0	16,837	16,837	21,769	02/01/2021
559080-AA-4	MAGELLAN MIDSTREAM PRTNS NOTES		06/01/2014	Maturity		2,000,000	2,000,000	1,846,956	1,985,489	0	14,511	0	14,511	0	2,000,000	0	0	0	64,500	06/01/2014
56135*-AJ-9	MOM Brands Co fka Malt O Meal Senior Not		10/14/2014	Redemption 100.0000		1,080,429	1,080,429	1,080,429	1,080,429	0	0	0	0	0	1,080,429	0	0	0	52,217	10/12/2014
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser		08/04/2014	Redemption 100.0000		642,857	642,857	642,857	642,857	0	0	0	0	0	642,857	0	0	0	27,530	08/04/2018
56135*-AM-2	MOM Brands Co fka Malt O Meal Senior Not		04/01/2014	Redemption 100.0000		4,135,714	4,135,714	4,135,714	4,135,714	0	0	0	0	0	4,135,714	0	0	0	134,411	04/01/2019
571628-AA-4	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		03/01/2014	Paydown		3,332,671	3,332,671	3,302,584	3,317,414	0	15,257	0	15,257	0	3,332,671	0	0	0	52,655	05/20/2029
571628-AC-0	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		03/01/2014	Paydown		578,733	578,733	578,726	577,003	0	1,731	0	1,731	0	578,733	0	0	0	9,639	05/20/2029
571628-AD-8	MARRIOTT VACATION CLUB OWNR TR ASSET BAC		03/01/2014	Paydown		434,050	434,050	434,042	432,653	0	1,397	0	1,397	0	434,050	0	0	0	7,625	05/20/2029
57164N-AA-9	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2014	Paydown		1,544,821	1,544,821	1,544,781	1,541,060	0	3,762	0	3,762	0	1,544,821	0	0	0	47,181	10/20/2029
57164N-AB-7	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2014	Paydown		121,529	121,529	121,526	121,230	0	300	0	300	0	121,529	0	0	0	3,870	10/20/2029
57164N-AC-5	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2014	Paydown		216,052	216,052	216,048	215,496	0	556	0	556	0	216,052	0	0	0	7,445	10/20/2029
57164N-AD-3	MARRIOTT VACATION CLUB OWNER T ASSET BAC		12/01/2014	Paydown		162,039	162,039	162,038	161,603	0	436	0	436	0	162,039	0	0	0	6,218	10/20/2029
574599-AR-7	MASCO CORP DEBENTURES 6.625% 04/15/18		10/27/2014	Citigroup Capital Markets Inc		110,000	100,000	96,289	98,563	0	253	0	253	0	98,816	0	11,184	11,184	6,901	04/15/2018
574599-AT-3	MASCO CORP DEBENTURES 7.750% 08/01/29		10/27/2014	Citigroup Capital Markets Inc		104,850	90,000	96,476	95,060	0	(160)	0	(160)	0	94,900	0	9,950	9,950	8,699	08/01/2029
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		10/17/2014	RBC Capital Markets		8,826	882,590	24,459	189,011	0	(28,479)	136,072	(164,551)	0	24,459	0	(15,633)	(15,633)	57,367	07/01/2036
576434-QA-5	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2014	Paydown		39,166	39,166	40,151	39,519	0	(353)	0	(353)	0	39,166	0	0	0	1,008	04/25/2019
576434-QF-4	MASTR ALTERNATIVE LOANS TRUST SERIES 20		12/01/2014	Paydown		767,557	767,557	786,188	773,942	0	(6,385)	0	(6,385)	0	767,557	0	0	0	24,617	04/25/2019
576434-YG-3	MASTR ALTERNATIVE LOANS TRUST PRVT CMO		12/01/2014	Paydown		135,112	135,112	109,778	115,470	0	19,641	0	19,641	0	135,112	0	0	0	4,858	12/25/2034
57643G-AD-9	MASTR ASSET BACKED SECS TR2006 CORPORATE		12/26/2014	Paydown		934,917	934,917	569,716	576,755	0	358,162	0	358,162	0	934,917	0	0	0	1,470	03/25/2036
57643L-AE-6	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		141,802	141,802	142,887	142,045	0	(243)	0	(243)	0	141,802	0	0	0	2,988	11/25/2032
57643L-AL-0	MASTR ASSET BACKED SECURITIES SERIES 20		12/26/2014	Paydown		811,059	811,059	798,908	814,475	0	15,683	19,099	(3,416)	0	811,059	0	0	0	13,844	12/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57643L-BY-1	MASTR ASSET BACKED SECURITIES ABS FLOATE		11/25/2014	Paydown		7,560	7,560	7,562	7,560	0	(1)	0	(1)	0	7,560	0	0	0	44	08/25/2033
57643L-BZ-8	MASTR ASSET BACKED SECURITIES MABS_03-WM		12/26/2014	Paydown		279,018	279,018	279,872	280,879	0	(1,082)	779	(1,861)	0	279,018	0	0	0	7,156	08/25/2033
57643L-DY-9	MASTR ASSET BACKED SECURITIES MABS_04-FR		12/26/2014	Paydown		517,102	517,102	517,102	517,102	0	0	0	0	0	517,102	0	0	0	4,310	07/25/2034
57643L-FP-6	MASTR ASSET BACKED SECURITIES MASTR_04-W		12/26/2014	Paydown		1,461,510	1,461,510	1,462,384	1,461,808	0	(298)	0	(298)	0	1,461,510	0	0	0	8,852	10/25/2034
57643L-GX-8	MASTR ASSET BACKED SECURITIES MABS_05-WM		12/26/2014	Paydown		1,383,016	1,383,016	1,383,016	1,383,016	0	0	0	0	0	1,383,016	0	0	0	5,675	03/25/2035
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		02/20/2014	Goldman Sachs & Co		4,647,189	7,524,594	5,030,958	4,980,392	0	(19,197)	0	(19,197)	0	4,961,195	0	(314,006)	(314,006)	1,770	11/25/2036
576455-AB-5	MASTR ASSET BACKED SEC TRUST ABS FLOATER		12/26/2014	Paydown		649,614	649,614	434,333	429,968	0	219,646	0	219,646	0	649,614	0	0	0	2,380	11/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		04/10/2014	Barclays Capital Inc		3,583,666	8,297,924	3,735,684	3,735,684	0	(43,240)	0	(43,240)	0	3,692,444	0	(108,778)	(108,778)	6,556	08/25/2036
57645J-AB-5	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		429,279	429,279	193,259	193,259	0	236,020	0	236,020	0	429,279	0	0	0	593	08/25/2036
57645J-AC-3	MASTR ASSET BACKED SECURITIES ABS FLOATE		12/26/2014	Paydown		878,409	878,409	395,103	395,103	0	483,306	0	483,306	0	878,409	0	0	0	1,645	08/25/2036
576863-E#-7	Matson Navigation Company Senior Note		11/19/2014	Redemption 100.0000		5,841,023	5,841,023	5,841,023	5,841,023	0	0	0	0	0	5,841,023	0	0	0	253,646	05/19/2020
577778-BS-1	MACYS RETAIL HLDGS INC NOTES 144A		07/15/2014	Maturity		250,000	250,000	267,713	253,550	0	(3,550)	0	(3,550)	0	250,000	0	0	0	14,375	07/15/2014
57888*-AA-5	MBS Parent, LLC Subordinate Secured Loan		12/31/2014	Redemption 100.0000		10,356	10,356	9,281	9,350	0	1,006	0	1,006	0	10,356	0	0	0	680	05/16/2020
58013M-EC-4	MCDONALDS CORP CORPORATE		03/11/2014	Morgan Stanley & Co, Inc		15,795,752	12,700,000	12,669,520	12,670,541	0	731	0	731	0	12,671,272	0	3,124,480	3,124,480	331,153	10/15/2037
58013M-EF-7	MCDONALDS CORP CORPORATE		03/11/2014	Morgan Stanley & Co, Inc		7,465,560	6,000,000	5,971,920	5,973,522	0	553	0	553	0	5,974,075	0	1,491,485	1,491,485	202,650	03/01/2038
58013M-EH-3	MCDONALDS CORP CORPORATE		03/11/2014	Merrill Lynch,Pierce,Fenner &		116,555	100,000	99,540	99,571	0	0	0	0	0	99,571	0	16,984	16,984	3,531	02/01/2039
58013M-EL-4	MCDONALDS CORP CORPORATE		06/16/2014	Credit Suisse First Boston Cor		11,135,040	10,500,000	11,685,064	11,554,620	0	(61,792)	0	(61,792)	0	11,492,828	0	(357,788)	(357,788)	220,974	05/20/2021
580589-A#-6	McGrath Rentcorp Senior Note		04/21/2014	Redemption 100.0000		19,280,000	19,280,000	19,280,000	19,280,000	0	0	0	0	0	19,280,000	0	0	0	388,492	04/21/2018
581557-AX-3	MCKESSON CORP CORPORATE		04/16/2014	Jefferies & Co, Inc		153,954	125,000	154,068	145,206	0	(1,107)	0	(1,107)	0	144,099	0	9,855	9,855	6,432	02/15/2019
582839-AD-8	MEAD JOHNSON NUTRITION CO CORPORATE		08/12/2014	Call 100.7061		3,021,183	3,000,000	3,148,690	3,037,945	0	(27,979)	0	(27,979)	0	3,009,966	0	11,217	11,217	82,250	11/01/2014
583421-A*-3	Measurement Specialties Series A Senior		10/09/2014	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	341,367	06/01/2015
585055-AP-1	MEDTRONIC INC CORPORATE		03/15/2014	Maturity		25,035,000	25,035,000	25,744,473	25,066,380	0	(31,380)	0	(31,380)	0	25,035,000	0	0	0	563,288	03/15/2014
585055-AZ-9	MEDTRONIC INC CORPORATE		10/02/2014	Various		26,598,333	27,700,000	27,672,915	27,674,365	0	2,270	0	2,270	0	27,676,635	0	(1,078,302)	(1,078,302)	748,306	04/01/2023
58526#-BP-3	Meijer Finance Senior Note - Series A-1		11/01/2014	Redemption 100.0000		5,077,308	5,077,308	5,077,308	5,077,308	0	0	0	0	0	5,077,308	0	0	0	281,029	05/01/2016
58526#-BQ-1	Meijer Finance Senior Note - Series A-2		11/01/2014	Redemption 100.0000		4,919,892	4,919,892	4,919,892	4,919,892	0	0	0	0	0	4,919,892	0	0	0	272,316	05/01/2016
58526#-BR-9	Meijer Finance Senior Note - Series A-3		11/01/2014	Redemption 100.0000		5,978,338	5,978,338	5,978,338	5,978,338	0	0	0	0	0	5,978,338	0	0	0	330,901	05/01/2016
585907-AM-0	MELLON BANK, NA CORPORATE		12/15/2014	Maturity		800,000	800,000	857,880	812,035	0	(12,035)	0	(12,035)	0	800,000	0	0	0	38,000	12/15/2014
58646#-AE-4	Menasha Corporation Senior Note		01/10/2014	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	50,400	01/10/2014
58646#-AF-1	Menasha Corporation Senior Note		01/31/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	33,900	01/31/2014
58646#-AG-9	Menasha Corporation Senior Note		12/02/2014	Redemption 100.0000		1,872,800	1,872,800	1,872,800	1,872,800	0	0	0	0	0	1,872,800	0	0	0	106,375	12/02/2014
58646#-AL-8	Menasha Corporation Senior Note		12/01/2014	Prudential Investment Mgmt.		9,810,747	9,250,000	9,250,000	9,250,000	0	0	0	0	0	9,250,000	0	560,747	560,747	426,204	02/07/2022
58646#-AP-9	Menasha Corporation Senior Note		12/01/2014	Prudential Investment Mgmt.		3,410,346	3,430,000	3,430,000	3,430,000	0	0	0	0	0	3,430,000	0	(19,654)	(19,654)	135,414	02/04/2028
58768V-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		10/15/2014	Paydown		79,700,000	79,700,000	79,699,538	79,699,484	0	516	0	516	0	79,700,000	0	0	0	209,010	06/15/2015
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		12/15/2014	Paydown		10,391,381	10,391,381	10,390,585	10,390,917	0	464	0	464	0	10,391,381	0	0	0	32,066	03/15/2016
589331-AE-7	MERCK AND CO CORPORATE		10/15/2014	Tender (Corp Action)		35,118,203	26,750,000	27,963,933	27,675,775	0	(32,873)	0	(32,873)	0	27,642,901	0	7,475,301	7,475,301	1,388,251	12/01/2028
589331-AQ-0	MERCK AND CO CORPORATE		10/15/2014	Tender (Corp Action)		6,398,702	4,815,000	6,674,707	6,612,130	0	(34,875)	0	(34,875)	0	6,577,255	0	(178,553)	(178,553)	222,995	06/30/2039
58933Y-AF-2	Merck & Co Inc CORPORATE		03/06/2014	MILLENIUM ADVISORS, LLC		209,403	220,000	219,809	219,815	0	2	0	2	0	219,817	0	(10,414)	(10,414)	1,934	05/18/2023
589929-2D-9	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		12/26/2014	Paydown		122,208	122,208	118,158	118,774	0	3,434	0	3,434	0	122,208	0	0	0	1,240	06/25/2034
589929-J5-8	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		05/27/2014	Paydown		145,152	145,152	146,543	146,543	0	(1,391)	0	(1,391)	0	145,152	0	0	0	1,691	11/25/2033
589929-M4-7	MERRILL LYNCH MORTGAGE INVESTO MLMI_03-W		07/25/2014	Paydown		188,795	188,795	189,520	189,459	0	(663)	0	(663)	0	188,795	0	0	0	2,024	02/25/2034
589929-YE-2	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2014	Paydown		140,795	140,795	142,995	141,264	0	(468)	0	(468)	0	140,795	0	0	0	2,453	09/25/2032
59001F-AC-5	MERITAGE MORTGAGE LOAN TRUST SERIES 200		12/26/2014	Paydown		88,735	88,735	88,735	88,735	0	0	0	0	0	88,735	0	0	0	631	11/25/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59001F-AD-3	MERITAGE MORTGAGE LOAN TRUST MMLT_03-1		12/26/2014	Paydown		129,425	129,425	130,060	130,333	0	(595)	313	(908)	0	129,425	0	0	0	1,879	11/25/2033
59001F-CS-8	MERITAGE MORTGAGE LOAN TRUST MMLT_05-2		12/26/2014	Paydown		1,616,678	1,616,678	1,616,678	1,616,678	0	0	0	0	0	1,616,678	0	0	0	8,019	11/25/2035
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		04/10/2014	Janney Montgomery Scott Inc.		9,583,631	11,015,668	9,387,189	9,474,643	0	(17,978)	69,476	(87,454)	0	9,387,189	0	196,442	196,442	14,058	01/25/2037
59020U-4M-4	MLCC MORTGAGE INVESTORS INC ABS FLOATER		12/26/2014	Paydown		1,012,305	1,012,305	864,249	864,140	0	153,442	5,277	148,165	0	1,012,305	0	0	0	2,689	01/25/2037
59020U-CP-8	MLCC MORTGAGE INVESTORS INC MLMI_04-WMC3		12/26/2014	Paydown		900,998	900,998	907,979	906,613	0	(5,616)	0	(5,616)	0	900,998	0	0	0	6,908	01/25/2035
59020U-PS-8	MLCC MORTGAGE INVESTORS INC CBASS_04-CB8		05/27/2014	Paydown		302,918	302,918	240,619	236,823	0	66,095	0	66,095	0	302,918	0	0	0	1,232	12/25/2035
59022C-AJ-2	MERRILL LYNCH & CO. INC. CORPORATE		09/08/2014	Barclays Capital Inc		398,868	345,000	327,346	327,823	0	222	0	222	0	328,045	0	70,823	70,823	23,539	01/29/2037
59022H-FW-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MKB		09/01/2014	Paydown		32,623,000	32,623,000	32,511,427	32,548,171	0	74,829	0	74,829	0	32,623,000	0	0	0	358,057	09/12/2042
59022H-FX-5	MERRILL LYNCH MORTGAGE TRUST CMBS		07/01/2014	Paydown		4,084,629	4,084,629	3,975,015	4,072,497	0	12,132	0	12,132	0	4,084,629	0	0	0	60,301	09/12/2042
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST MLMT_05-MCP		07/01/2014	Paydown		3,771,711	3,771,711	3,640,618	3,756,992	0	14,719	0	14,719	0	3,771,711	0	0	0	47,961	06/12/2043
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP		12/01/2014	Paydown		34,014,634	34,014,634	37,054,206	35,293,604	0	(1,278,970)	0	(1,278,970)	0	34,014,634	0	0	0	1,371,776	06/12/2043
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP		12/01/2014	Paydown		10,979,893	10,979,893	10,955,283	10,961,363	0	18,530	0	18,530	0	10,979,893	0	0	0	304,577	07/12/2038
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2014	Paydown		4,566,977	4,566,977	4,744,955	4,662,273	0	(95,297)	0	(95,297)	0	4,566,977	0	0	0	162,596	11/12/2037
59022H-NC-2	MERRILL LYNCH MORTGAGE TRUST CMBS		12/01/2014	Paydown		2,230,918	2,230,918	2,190,375	2,215,259	0	15,659	0	15,659	0	2,230,918	0	0	0	66,104	01/12/2044
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		12/01/2014	Paydown		6,291,630	6,291,630	7,068,230	6,742,728	0	(451,098)	0	(451,098)	0	6,291,630	0	0	0	148,532	08/12/2043
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		12/01/2014	Paydown		317,587	317,587	358,985	351,166	0	(33,579)	0	(33,579)	0	317,587	0	0	0	9,927	08/12/2043
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		02/06/2014	Nomura Securities Intl		6,023,087	10,755,513	6,916,967	6,916,967	0	(5,882)	0	(5,882)	0	6,911,085	0	(887,998)	(887,998)	3,265	04/25/2047
590238-AA-9	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2014	Paydown		745,572	745,572	470,295	479,484	0	273,514	7,426	266,088	0	745,572	0	0	0	1,061	04/25/2047
590238-AB-7	MERRILL LYNCH MORTGAGE INVESTO ABS FLOAT		12/26/2014	Paydown		747,625	747,625	304,965	327,315	0	420,311	0	420,311	0	747,625	0	0	0	1,417	04/25/2047
59023A-AD-8	MERRILL LYNCH MORTGAGE INVS TR ABS FLOAT		11/25/2014	Paydown		482,436	482,436	166,534	189,187	0	293,249	0	293,249	0	482,436	0	0	0	1,299	07/25/2037
59023B-AD-6	MERRILL LYNCH MORTGAGE TRUST M CMBS		12/01/2014	Paydown		11,279,713	11,279,713	11,296,394	11,264,360	0	15,353	0	15,353	0	11,279,713	0	0	0	369,004	05/12/2039
59023V-AA-8	MERRILL LYNCH & CO INC CORPORATE		09/08/2014	Merrill Lynch,Pierce,Fenner &		822,018	600,000	794,208	791,868	0	(2,735)	0	(2,735)	0	789,134	0	32,884	32,884	38,363	05/14/2038
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		06/05/2014	Goldman Sachs & Co		8,291,094	13,160,466	9,245,425	9,189,522	0	(166,154)	0	(166,154)	0	9,023,368	0	(732,274)	(732,274)	16,772	07/25/2037
59025C-AC-4	FIRST FRANKLIN HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,722,394	1,722,394	1,210,008	1,202,695	0	519,699	0	519,699	0	1,722,394	0	0	0	2,273	07/25/2037
59025W-AC-0	MERRILL LYNCH MORTGAGE TRUST CMBS		02/01/2014	Paydown		4,706,255	4,706,255	4,309,269	4,631,806	0	74,449	0	74,449	0	4,706,255	0	0	0	44,788	02/12/2051
59112@-AA-7	Metal Technologies, Inc. Senior Note		12/27/2014	Redemption 100.0000		4,816,667	4,816,667	4,816,667	4,816,667	0	0	0	0	0	4,816,667	0	0	0	218,195	12/27/2015
59156R-AT-5	METLIFE INC CORPORATE 7.717% 02/15/19		04/07/2014	Deutsche Bank Securities Inc		143,732	115,000	141,723	134,035	0	(926)	0	(926)	0	133,109	0	10,623	10,623	5,793	02/15/2019
59156R-BE-7	METLIFE INC CORP 1.756% 12/15/17		04/07/2014	Credit Suisse First Boston Cor		187,009	185,000	185,794	185,611	0	(41)	0	(41)	0	185,570	0	1,440	1,440	1,038	12/15/2017
59215*-AQ-0	MetLife Impaired Asset Tr 1992 ZERO COUP		02/24/2014	Direct		1	1,676	810	810	0	0	0	0	0	810	0	(809)	(809)	0	12/31/2012
59531#-AG-5	Mid-America Apartments LP Senior Note		12/01/2014	Prudential Investment Mgmt.		2,551,808	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	151,808	151,808	107,095	11/30/2024
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert		08/27/2014	Redemption 100.0000		10,677,228	10,677,228	10,677,228	10,677,228	0	0	0	0	0	10,677,228	0	0	0	627,020	08/27/2016
59560#-AC-8	Mid-Am Preferred Capital Tr 1 Trust Cert		12/01/2014	Prudential Investment Mgmt.		2,254,690	2,108,171	2,108,171	2,108,171	0	0	0	0	0	2,108,171	0	146,519	146,519	171,489	08/27/2016
59748T-AA-7	Midland Cogen Venture LP Senior Secured		09/15/2014	Redemption 100.0000		635,664	635,664	688,893	684,272	0	(48,608)	0	(48,608)	0	635,664	0	0	0	28,605	03/15/2025
59934@-AA-3	The Milestone Aviation Holdco Senior Sec		12/01/2014	Redemption 100.0000		1,079,879	1,079,879	1,079,879	1,079,879	0	0	0	0	0	1,079,879	0	0	0	39,889	09/28/2020
60040#-AA-0	Millennium Pipeline Co Series A Senior S		12/30/2014	Redemption 100.0000		627,079	627,079	663,314	661,039	0	(33,960)	0	(33,960)	0	627,079	0	0	0	25,068	06/30/2027
60040#-AB-8	Millennium Pipeline Co Series B Senior S		12/30/2014	Redemption 100.0000		253,878	253,878	253,878	253,878	0	0	0	0	0	253,878	0	0	0	11,425	06/30/2032
600544-C#-5	Herman Miller Inc. SENIOR NOTE		12/01/2014	Prudential Investment Mgmt.		5,879,240	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	879,240	879,240	308,333	03/01/2021
60253X-AA-3	MINCS-CENTURION, LTD. SERIES 2001 VA C		03/28/2014	Call 0.0000		0	583,421	1	1	0	0	0	0	0	1	0	(1)	(1)	0	03/26/2014
60467M-AB-7	MIRANT MID ATLANTIC TRST CORP SINKING FU		12/30/2014	Redemption 100.0000		5,620,089	5,620,089	6,134,891	5,922,938	0	(302,849)	0	(302,849)	0	5,620,089	0	0	0	256,577	06/30/2017
60644*-AA-4	MIST Investment Fund LLC Note		11/06/2014	Capital Distribution		454,222	0	454,222	454,222	0	0	0	0	0	454,222	0	0	0	0	01/26/2022
60687U-AD-9	MERRILL LYNCH COUNTRYWIDE COMM CMBS		05/01/2014	Paydown		4,770,618	4,770,618	4,872,970	4,790,598	0	(19,981)	0	(19,981)	0	4,770,618	0	0	0	54,806	06/12/2046
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		2,940,923	2,940,923	3,116,346	3,049,078	0	(108,155)	0	(108,155)	0	2,940,923	0	0	0	137,105	06/12/2046
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		712,678	712,678	813,622	776,427	0	(63,749)	0	(63,749)	0	712,678	0	0	0	13,608	07/12/2046
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		523,165	523,165	585,846	577,828	0	(54,663)	0	(54,663)	0	523,165	0	0	0	16,346	07/12/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
60688C-AB-2	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		08/01/2014	Paydown		9,616,366	9,616,366	9,520,116	9,597,790	0	18,576	0	18,576	0	9,616,366	0	0	0	593,040	09/12/2049
60688C-AC-0	MERRILL LYNCH/COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		8,288,243	8,288,243	7,788,035	8,218,076	0	70,167	0	70,167	0	8,288,243	0	0	0	331,822	09/12/2049
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		12/09/2014	Paydown		5,522,345	5,522,345	5,521,767	5,521,905	0	440	0	440	0	5,522,345	0	0	0	29,456	05/09/2016
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		12/01/2014	Paydown		1,238,255	1,238,255	1,105,788	1,192,070	0	46,185	0	46,185	0	1,238,255	0	0	0	43,048	02/12/2039
608190-AH-7	MOHAWK INDUSTRIES INC CORPORATE		08/15/2014	Call 107.7250		3,590,474	3,333,000	3,548,354	3,533,112	0	(63,494)	0	(63,494)	0	3,469,618	0	120,857	120,857	221,159	01/15/2016
60876B-AA-1	MOM Brands Company Senior Note		12/01/2014	Prudential Investment Mgmt.		12,040,680	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	40,680	40,680	422,440	09/13/2027
61166W-AE-1	MONSANTO CO CORPORATE 5.500% 08/15/25		04/01/2014	JP Morgan Securities, Inc		11,457,810	9,750,000	9,044,588	9,227,675	0	7,999	0	7,999	0	9,235,674	0	2,222,136	2,222,136	341,115	08/15/2025
61166W-AH-4	MONSANTO CO CORPORATE 2.200% 07/15/22		02/25/2014	Key Capital Markets		7,532,433	8,100,000	8,106,716	8,105,746	0	257	0	257	0	8,106,004	0	(573,571)	(573,571)	110,385	07/15/2022
61166W-AJ-0	MONSANTO CO CORPORATE 3.600% 07/15/42		03/26/2014	Prudential Investment Mgmt.		6,907,485	7,800,000	7,788,612	7,788,861	0	(157)	0	(157)	0	7,788,704	0	(881,219)	(881,219)	196,560	07/15/2042
617446-6Q-7	MORGAN STANLEY CORPORATE		02/18/2014	MILLENIUM ADVISORS, LLC		352,959	300,000	311,265	308,431	0	(234)	0	(234)	0	308,197	0	44,762	44,762	7,729	04/01/2018
617446-C2-3	MORGAN STANLEY CORPORATE		09/23/2014	Morgan Stanley & Co, Inc		544,610	500,000	498,400	499,414	0	95	0	95	0	499,509	0	45,101	45,101	33,078	01/09/2017
61744C-AX-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2014	Paydown		445,722	445,722	444,564	444,016	0	1,705	0	1,705	0	445,722	0	0	0	6,257	12/27/2033
61744C-BX-3	MORGAN STANLEY HOME EQUITY LOA 2004-NC3,		11/25/2014	Paydown		102,575	102,575	63,521	63,146	0	39,429	0	39,429	0	102,575	0	0	0	746	03/25/2034
61744C-EV-4	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2014	Paydown		122,848	122,848	104,262	75,786	0	47,063	0	47,063	0	122,848	0	0	0	1,448	07/25/2034
61744C-JW-7	MORGAN STANLEY HOME EQUITY LOA ABS FLOAT		12/26/2014	Call 102.4303		699,708	683,107	296,878	197,816	0	2,022	0	2,022	0	199,839	0	499,870	499,870	0	11/25/2034
61744C-NS-1	MORGAN STANLEY HOME EQUITY LOA MSAC_05_W		11/25/2014	Paydown		2,407,769	2,407,769	2,407,769	2,407,769	0	0	0	0	0	2,407,769	0	0	0	8,170	02/25/2035
617451-BP-3	MORGAN STANLEY CAPITAL I CMBS		02/01/2014	Paydown		613,162	613,162	608,680	611,921	0	1,241	0	1,241	0	613,162	0	0	0	3,684	11/14/2042
617451-CL-1	MORGAN STANLEY CAPITAL I CMBS		12/01/2014	Paydown		418,645	418,645	452,006	430,592	0	(11,947)	0	(11,947)	0	418,645	0	0	0	16,129	11/14/2042
617451-CP-2	MORGAN STANLEY CAPITAL I CMBS		12/01/2014	Paydown		4,875,087	4,875,087	4,581,363	4,859,525	0	15,562	0	15,562	0	4,875,087	0	0	0	212,036	10/12/2052
617451-FK-0	MORGAN STANLEY CAPITAL I CMBS		02/01/2014	Paydown		896,561	896,561	900,630	895,194	0	1,366	0	1,366	0	896,561	0	0	0	4,536	03/12/2044
617451-FL-8	MORGAN STANLEY CAPITAL I CMBS		12/01/2014	Paydown		1,002,042	1,002,042	1,093,008	1,045,903	0	(43,860)	0	(43,860)	0	1,002,042	0	0	0	30,532	03/12/2044
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		12/01/2014	Paydown		1,486,946	1,486,946	1,533,549	1,496,593	0	(9,647)	0	(9,647)	0	1,486,946	0	0	0	46,568	10/15/2042
61745M-3F-8	Morgan Stanley Capital I MSC_05_HQ5		12/01/2014	Paydown		31,454,388	31,454,388	31,130,321	31,359,570	0	94,818	0	94,818	0	31,454,388	0	0	0	1,010,620	01/14/2042
61745M-6E-8	Morgan Stanley Capital I CMBS		10/01/2014	Paydown		5,544,624	5,544,624	5,443,529	5,525,088	0	19,536	0	19,536	0	5,544,624	0	0	0	142,527	08/13/2042
61745M-6G-3	Morgan Stanley Capital I CMBS		12/01/2014	Paydown		848,326	848,326	934,485	886,371	0	(38,045)	0	(38,045)	0	848,326	0	0	0	39,038	08/13/2042
61745M-PM-9	Morgan Stanley Capital I SERIES 2003 N		12/26/2014	Paydown		1,428,892	1,428,892	1,441,040	1,435,663	0	(6,771)	0	(6,771)	0	1,428,892	0	0	0	13,235	03/25/2033
61745M-PN-7	Morgan Stanley Capital I MSDWC_03-NC3		12/26/2014	Paydown		57,654	57,654	51,163	47,319	0	10,335	0	10,335	0	57,654	0	0	0	1,128	03/25/2033
61745M-PP-2	Morgan Stanley Capital I ABS FLOATER		12/26/2014	Call 101.7632		126,339	124,150	13,679	1,495	0	(105)	0	(105)	0	1,390	0	124,949	124,949	0	03/25/2033
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		01/14/2014	Barclays Capital Inc		4,321,729	9,287,799	4,712,815	4,659,186	0	(489)	0	(489)	0	4,658,697	0	(336,968)	(336,968)	1,559	11/25/2036
617463-AB-0	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		415,926	415,926	211,049	208,652	0	207,274	0	207,274	0	415,926	0	0	0	630	11/25/2036
61746R-AC-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		282,877	282,877	157,267	145,924	0	136,953	0	136,953	0	282,877	0	0	0	3,954	03/25/2033
61746R-AG-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		1,230,018	1,230,018	1,234,630	1,233,503	0	(3,485)	0	(3,485)	0	1,230,018	0	0	0	12,233	11/25/2032
61746R-AH-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		336,107	336,107	190,852	137,780	0	198,326	0	198,326	0	336,107	0	0	0	4,348	11/25/2032
61746R-BD-2	MORGAN STANLEY ABS CAPITAL I ASSET BACKE		12/26/2014	Paydown		268,205	268,205	245,958	221,026	0	47,179	0	47,179	0	268,205	0	0	0	3,957	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Call 104.6897		21,473	20,511	6,384	5,216	0	(5,216)	0	(5,216)	0	0	0	21,473	21,473	626	04/25/2033
61746R-BE-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		10/27/2014	Paydown		59,620	59,620	18,556	15,161	0	44,459	0	44,459	0	59,620	0	0	0	998	04/25/2033
61746R-BM-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		201,749	201,749	203,823	203,573	0	(1,818)	6	(1,824)	0	201,749	0	0	0	3,533	06/25/2033
61746R-BV-2	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2014	Paydown		930,709	930,709	937,273	933,185	0	(2,476)	0	(2,476)	0	930,709	0	0	0	6,799	05/25/2033
61746R-BW-0	MORGAN STANLEY ABS CAPITAL I MSAC_03-HE1		12/26/2014	Paydown		407,102	407,102	353,511	328,546	0	78,556	0	78,556	0	407,102	0	0	0	6,738	05/25/2033
61746R-CS-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		221,904	221,904	222,835	223,934	0	(956)	1,074	(2,030)	0	221,904	0	0	0	4,333	06/25/2033
61746R-DM-0	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/25/2014	Paydown		72,420	72,420	72,703	72,559	0	(139)	0	(139)	0	72,420	0	0	0	486	09/25/2033
61746R-DN-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		49,160	49,160	41,466	41,101	0	8,064	6	8,058	0	49,160	0	0	0	710	09/25/2033
61746R-DX-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		207,089	207,089	208,028	207,713	0	(624)	0	(624)	0	207,089	0	0	0	1,353	10/25/2033
61746R-DY-4	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		81,147	81,147	65,283	60,279	0	20,868	0	20,868	0	81,147	0	0	0	1,168	10/25/2033
61746R-JL-6	MORGAN STANLEY ABS CAPITAL I MSAC_04-WMC		03/25/2014	Paydown		212,608	212,608	212,754	212,636	0	(28)	0	(28)	0	212,608	0	0	0	181	01/25/2035
61746S-BR-9	MORGAN STANLEY CORPORATE		01/30/2014	Stifel, Nicolaus & Co		107,213	100,000	60,000	85,791	0	643	0	643	0	86,434	0	20,779	20,779	1,627	10/15/2015
61746W-A8-3	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		12/26/2014	Paydown		358,441	358,441	346,782	337,233	0	21,208	0	21,208	0	358,441	0	0	0	7,532	02/25/2033
61746W-F6-2	MORGAN STANLEY DEAN WITTER CAP MSDWC_03-		12/26/2014	Paydown		32,930	32,930	25,849	22,715	0	10,215	0	10,215	0	32,930	0	0	0	658	04/25/2033
61746W-F7-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Call 144.8071		25,085	17,323	2,761	684	0	(37)	0	(37)	0	647	0	24,438	24,438	0	04/25/2033
61746W-HY-9	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2014	Paydown		226,435	226,435	225,114	224,054	0	2,382	0	2,382	0	226,435	0	0	0	807	01/25/2032
61746W-LA-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_01-		12/26/2014	Paydown		1,205,865	1,205,865	1,210,738	1,208,526	0	(2,660)	0	(2,660)	0	1,205,865	0	0	0	10,843	10/25/2031
61746W-LM-0	MORGAN STANLEY DEAN WITTER CAP SERIES 2		12/26/2014	Paydown		99,903	99,903	78,327	75,152	0	24,751	0	24,751	0	99,903	0	0	0	1,468	01/25/2032
61746W-ML-1	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		259,996	259,996	260,935	260,802	0	(806)	0	(806)	0	259,996	0	0	0	2,441	01/25/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61746W-NS-5	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		311,502	311,502	312,865	312,743	0	(1,241)	0	(1,241)	0	311,502	0	0	0	2,479	05/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Call 126.2549		12,096	9,581	4,018	1,836	0	(1,803)	0	(1,803)	0	34	0	12,063	12,063	220	04/25/2032
61746W-PC-8	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		11/25/2014	Paydown		267,511	267,511	112,194	51,273	0	216,237	0	216,237	0	267,511	0	0	0	3,313	04/25/2032
61746W-PY-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		246,154	246,154	246,626	246,445	0	(291)	0	(291)	0	246,154	0	0	0	1,336	07/25/2032
61746W-RR-3	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		29,883	29,883	29,941	29,928	0	(45)	0	(45)	0	29,883	0	0	0	228	08/25/2032
61746W-SY-7	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2014	Paydown		73,047	73,047	73,189	73,156	0	(109)	0	(109)	0	73,047	0	0	0	458	09/25/2032
61746W-VS-6	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2014	Paydown		519,421	519,421	522,262	521,394	0	(1,973)	0	(1,973)	0	519,421	0	0	0	3,751	09/25/2032
61746W-VT-4	MORGAN STANLEY DEAN WITTER CAP MSDWC_02-		12/26/2014	Paydown		73,929	73,929	46,635	42,686	0	31,242	0	31,242	0	73,929	0	0	0	943	09/25/2032
61746W-WA-4	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		1,907,826	1,907,826	1,915,204	1,911,554	0	(3,729)	0	(3,729)	0	1,907,826	0	0	0	16,809	10/25/2032
61746W-WB-2	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Paydown		226,542	226,542	126,998	99,009	0	127,533	0	127,533	0	226,542	0	0	0	2,978	10/25/2032
61746W-WC-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		12/26/2014	Call 103.8460		286,411	275,803	84,114	26,227	0	171	0	171	0	26,398	0	260,013	260,013	1,998	10/25/2032
61746W-WL-0	MORGAN STANLEY DEAN WITTER CAP ABS FLOAT		10/27/2014	Paydown		36,437	36,437	23,748	19,706	0	16,731	0	16,731	0	36,437	0	0	0	501	02/25/2033
61747W-AE-9	MORGAN STANLEY CORP FLOATER		01/24/2014	Maturity		7,000,000	7,000,000	7,026,810	7,000,565	0	(565)	0	(565)	0	7,000,000	0	0	0	32,886	01/24/2014
61747W-AK-5	MORGAN STANLEY CORPORATE		07/28/2014	Maturity		500,000	500,000	499,885	499,971	0	29	0	29	0	500,000	0	0	0	14,375	07/28/2014
61747Y-CF-0	MORGAN STANLEY CORPORATE		05/13/2014	Maturity		13,300,000	13,300,000	13,274,730	13,295,593	0	4,407	0	4,407	0	13,300,000	0	0	0	399,000	05/13/2014
61747Y-CJ-2	MORGAN STANLEY CORPORATE		04/22/2014	Goldman Sachs & Co		204,725	180,000	171,581	174,264	0	274	0	274	0	174,538	0	30,187	30,187	5,963	09/23/2019
61748A-AE-6	MORGAN STANLEY CORPORATE		04/01/2014	Maturity		2,000,000	2,000,000	1,060,190	1,931,682	0	68,318	0	68,318	0	2,000,000	0	0	0	47,500	04/01/2014
61748B-AD-6	MORGAN STANLEY HOME EQUITY ABS FLOATER		02/06/2014	Morgan Stanley & Co, Inc		13,341,563	21,000,000	14,401,380	14,396,240	0	(2,390)	0	(2,390)	0	14,393,850	0	(1,052,288)	(1,052,288)	11,035	06/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		02/12/2014	Merrill Lynch,Pierce,Fenner &		2,599,057	3,419,812	2,856,128	2,856,128	0	(27,271)	0	(27,271)	0	2,828,857	0	(229,800)	(229,800)	1,395	10/25/2036
61749B-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		1,418,336	1,418,336	1,184,553	1,184,553	0	233,783	0	233,783	0	1,418,336	0	0	0	1,434	10/25/2036
61749G-AD-4	MORGAN STANLEY HOME EQUITY ABS FLOATER		02/06/2014	Morgan Stanley & Co, Inc		8,661,250	13,000,000	9,458,557	9,438,524	0	(605)	0	(605)	0	9,437,919	0	(776,669)	(776,669)	7,171	04/25/2036
61749H-AD-2	MORGAN STANLEY ABS CAP I INC ABS FLOATER		12/26/2014	Paydown		1,656,827	1,656,827	1,066,211	869,261	0	787,566	0	787,566	0	1,656,827	0	0	0	2,758	04/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		01/14/2014	Goldman Sachs & Co		2,346,109	5,086,405	1,986,033	1,986,033	0	0	0	0	0	1,986,033	0	360,077	360,077	791	07/25/2036
61749K-AD-5	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		205,453	205,453	80,221	80,221	0	125,232	0	125,232	0	205,453	0	0	0	289	07/25/2036
222372-AJ-3	Countrywide Financial Corp		11/21/2013	Settlement Process		6,191	0	0	0	0	0	0	0	0	0	0	6,191	6,191	0	05/15/2016
61749Q-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		484,481	484,481	282,612	279,745	0	204,736	0	204,736	0	484,481	0	0	0	882	07/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		01/08/2014	Morgan Stanley & Co, Inc		3,828,900	6,276,885	4,319,332	4,284,876	0	(166)	0	(166)	0	4,284,711	0	(455,811)	(455,811)	830	11/25/2036
617505-AC-6	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		395,014	395,014	271,822	269,662	0	125,352	0	125,352	0	395,014	0	0	0	573	11/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		02/11/2014	BREAN MURRAY CARRET &		809,185	1,484,744	910,721	910,721	0	(3,399)	0	(3,399)	0	907,322	0	(98,137)	(98,137)	541	09/25/2036
61750F-AD-2	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		64,945	64,945	39,027	39,837	0	25,574	465	25,109	0	64,945	0	0	0	74	09/25/2036
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_O CMBS		12/01/2014	Paydown		549,109	549,109	606,905	602,293	0	(53,184)	0	(53,184)	0	549,109	0	0	0	16,088	11/12/2041
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		02/12/2014	Stifel, Nicolaus & Co		2,682,461	3,231,881	2,930,919	2,930,919	0	(11,425)	0	(11,425)	0	2,919,493	0	(237,032)	(237,032)	1,270	09/25/2036
61750M-AD-7	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,541,102	1,541,102	1,372,271	1,397,590	0	158,961	15,449	143,512	0	1,541,102	0	0	0	1,357	09/25/2036
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_O CMBS		12/01/2014	Paydown		496,624	496,624	543,959	539,405	0	(42,781)	0	(42,781)	0	496,624	0	0	0	14,644	12/15/2043
61750W-AX-1	MORGAN STANLEY CAPITAL I MSC_O CMBS		12/01/2014	Paydown		1,189,748	1,189,748	1,168,679	1,181,297	0	8,452	0	8,452	0	1,189,748	0	0	0	35,699	12/15/2043
617510-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		547,493	547,493	361,480	360,575	0	186,965	48	186,917	0	547,493	0	0	0	696	12/25/2036
617526-AE-8	MORGAN STANLEY ABS CAPITAL I ABS FLOATER		12/26/2014	Paydown		174,779	174,779	111,135	113,511	0	63,009	1,741	61,268	0	174,779	0	0	0	279	11/25/2036
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		01/08/2014	Morgan Stanley & Co, Inc		13,389,516	22,479,776	13,206,621	14,787,691	0	101	1,581,171	(1,581,070)	0	13,206,621	0	182,895	182,895	3,761	04/25/2037
61752U-AB-1	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,262,136	1,262,136	813,713	830,261	0	443,702	11,827	431,875	0	1,262,136	0	0	0	2,294	04/25/2037
61753E-AD-2	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		461,836	461,836	289,899	292,524	0	169,511	200	169,311	0	461,836	0	0	0	834	01/25/2037
61753J-AC-3	MORGAN STANLEY CAPITAL CMBS		12/01/2014	Paydown		6,476,195	6,476,195	6,600,466	6,467,679	0	8,515	0	8,515	0	6,476,195	0	0	0	214,158	03/15/2044
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_O CMBS		12/01/2014	Paydown		7,307,481	7,307,481	7,240,877	7,291,698	0	15,783	0	15,783	0	7,307,481	0	0	0	234,992	06/11/2042
61754K-AC-9	MORGAN STANLEY CAPITAL I INC M CMBS		12/01/2014	Paydown		2,347,483	2,347,483	2,416,147	2,428,371	0	(80,888)	0	(80,888)	0	2,347,483	0	0	0	53,798	04/15/2049
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		02/12/2014	Deutsche Bank Securities Inc		5,932,249	9,680,366	6,093,171	6,093,171	0	(15,615)	0	(15,615)	0	6,077,555	0	(145,306)	(145,306)	4,384	05/25/2037
61755C-AB-8	MORGAN STANLEY HOME EQUITY ABS FLOATER		12/26/2014	Paydown		585,402	585,402	368,473	368,473	0	216,929	0	216,929	0	585,402	0	0	0	909	05/25/2037
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		12/01/2014	Paydown		522,091	522,091	546,931	542,748	0	(20,656)	0	(20,656)	0	522,091	0	0	0	9,256	07/15/2049
61761D-AB-8	MORGAN STANLEY BAML TRUST MSBA CMBS		05/30/2014	Morgan Stanley & Co, Inc		38,523,242	38,000,000	39,139,270	38,856,746	0	(100,125)	0	(100,125)	0	38,756,620	0	(233,378)	(233,378)	359,538	11/15/2045
61763B-AT-1	MSBAM_13-C13 CMBS 3.766% 11/15/46		07/11/2014	Various		31,368,164	30,000,000	30,299,484	30,298,396	0	(15,838)	0	(15,838)	0	30,282,558	0	1,085,606	1,085,606	698,279	11/15/2046
617734-AC-2	Morongo Band of Mission Indian Senior Se		03/01/2014	Redemption 100.0000		2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	75,900	03/01/2018
61945C-AD-5	THE MOSAIC CO CORPORATE		03/28/2014	Goldman Sachs & Co		1,399,817	1,295,000	1,290,157	1,290,082	0	43	0	43	0	1,290,125	0	109,692	109,692	27,251	11/15/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61980A-AC-7	MOTIVA ENTERPRISES LLC CORPORATE		09/17/2014	Stifel, Nicolaus & Co		1,318,176	1,169,000	1,421,483	1,388,140	0	(24,708)	0	(24,708)	0	1,363,432	0	(45,256)	(45,256)	79,727	01/15/2020
62425*-AA-5	Mountain Prairie Wind, LLC Senior Secure		12/15/2014	Redemption 100.0000		1,382,439	1,382,439	1,382,439	1,382,439	0	0	0	0	0	1,382,439	0	0	0	58,961	03/25/2030
62819@-AA-7	Mustang Machinery Company, Ltd Senior No		12/01/2014	Prudential Investment Mgmt.		11,905,532	12,127,449	12,127,449	12,127,449	0	0	0	0	0	12,127,449	0	(221,917)	(221,917)	253,458	05/15/2024
628530-AZ-0	MYLAN LABORATORIES INC CORPORATE		03/04/2014	Tax Free Exchange		2,065,622	2,035,000	2,033,474	2,033,727	0	71	0	71	0	2,033,798	0	31,824	31,824	7,123	06/24/2016
628931-AB-3	NBD BK NA SUB NT SUB DEBENTURES		12/18/2014	Prudential Investment Mgmt.		5,736,544	4,300,000	4,931,584	4,720,641	0	(26,161)	0	(26,161)	0	4,694,480	0	1,042,064	1,042,064	402,050	11/01/2024
62927*-AA-8	New Gulf Resources Texas, LLC Mezzanine		05/09/2014	Redemption 100.0000		3,381,198	3,381,198	3,381,198	3,381,198	0	0	0	0	0	3,381,198	0	0	0	108,702	08/09/2016
629337-B*-6	NN, Inc Series A Senior Note		04/26/2014	Redemption 100.0000		2,857,143	2,857,143	2,857,143	2,857,143	0	0	0	0	0	2,857,143	0	0	0	69,857	04/26/2014
629337-B@-4	NN, Inc Senior Secured Note		08/29/2014	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	641,867	12/20/2018
629377-BG-6	NRG ENERGY INC CORPORATE		04/21/2014	Tender (Corp Action)		168,713	165,000	181,500	175,037	0	(2,043)	0	(2,043)	0	172,994	0	(4,282)	(4,282)	4,909	06/15/2019
629568-AY-2	NABORS INDS INC CORPORATE		06/26/2014	Tax Free Exchange		4,537,327	4,445,000	4,442,422	4,442,599	0	409	0	409	0	4,443,008	0	94,319	94,319	82,405	09/15/2016
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior No		11/03/2014	Redemption 100.0000		2,290,687	2,290,687	2,290,687	2,290,687	0	0	0	0	0	2,290,687	0	0	0	105,190	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior No		11/03/2014	Redemption 100.0000		859,345	859,345	859,345	859,345	0	0	0	0	0	859,345	0	0	0	38,748	08/01/2017
62963#-AD-3	NRP (Operating) LLC Senior Note		07/19/2014	Redemption 100.0000		76,923	76,923	76,923	76,923	0	0	0	0	0	76,923	0	0	0	3,885	07/19/2020
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/25/2014	Redemption 100.0000		285,714	285,714	285,714	285,714	0	0	0	0	0	285,714	0	0	0	11,971	03/25/2019
62963#-AG-6	NRP (Operating) LLC Series G Senior Note		03/25/2014	Redemption 100.0000		930,000	930,000	930,000	930,000	0	0	0	0	0	930,000	0	0	0	41,478	03/25/2024
63547@-AA-4	Ntl Comm Capital Fund Tampa #1 Debt		12/17/2014	Call 100.0000		727,771	727,771	713,588	704,504	0	(2,688)	0	(2,688)	0	701,816	0	25,955	25,955	111,328	01/25/2017
63615#-AA-9	National Football League 1 Senior Note		10/15/2014	Redemption 100.0000		1,504,106	1,504,106	1,507,866	1,505,447	0	(1,341)	0	(1,341)	0	1,504,106	0	0	0	75,882	10/15/2016
63615#-AB-7	National Football League 1 Senior Note -		10/15/2014	Redemption 100.0000		2,067,598	2,067,598	2,104,661	2,099,852	0	(32,254)	0	(32,254)	0	2,067,598	0	0	0	102,273	10/15/2017
63643@-AB-5	National Comm Renais Dev. Corp Senior No		06/10/2014	Redemption 100.0000		1,487,500	1,487,500	1,487,500	1,487,500	0	0	0	0	0	1,487,500	0	0	0	39,915	03/31/2014
63643@-AB-5	National Comm Renais Dev. Corp Senior No		01/09/2014	Maturity		(1,487,500)	(1,487,500)	(1,487,500)	(1,487,500)	0	0	0	0	0	(1,487,500)	0	0	0	0	03/31/2014
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not		12/31/2014	Call -3.7614		77,435	(2,058,662)	(2,464,216)	(2,345,234)	0	0	118,982	(118,982)	0	(2,464,216)	0	2,541,651	2,541,651	0	05/11/2014
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not		10/17/2014	Redemption 73.6398		1,515,994	2,058,662	1,515,994	1,771,303	0	0	255,309	(255,309)	0	1,515,994	0	0	0	0	05/11/2014
63703#-AA-2	Natl New Markets Tx Crdt Fund Senior Not		10/17/2014	Capital Distribution		573,931	0	573,931	573,931	0	0	0	0	0	573,931	0	0	0	0	05/11/2014
637071-AJ-0	National Oilwell Varco CORPORATE		09/11/2014	CIBC World Martkets Corp		9,702,145	10,120,000	9,870,617	9,883,803	0	16,519	0	16,519	0	9,900,322	0	(198,177)	(198,177)	208,303	12/01/2022
638728-AA-3	NATIXIS REAL ESTATE CAPITAL TR ABS FLOAT		12/26/2014	Paydown		394,364	394,364	132,325	136,690	0	257,675	0	257,675	0	394,364	0	0	0	641	07/25/2037
63945*-AB-2	NCB Capital Impact Term Note		03/28/2014	Redemption 100.0000		117,476	117,476	98,372	102,618	0	14,857	0	14,857	0	117,476	0	0	0	1,092	12/14/2018
63946B-AE-0	NBCUNIVERSAL MEDIA LLC CORPORATE		04/03/2014	Various		319,009	295,000	299,091	298,248	0	(95)	0	(95)	0	298,152	0	20,856	20,856	5,964	04/01/2021
64352V-CA-7	NEW CENTURY HOME EQUITY LOAN T SERIES 2		12/01/2014	Redemption 0.0001		0	8,379	1,215	1,358	0	(1,358)	0	(1,358)	0	0	0	0	0	294	06/20/2031
64352V-CS-8	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2014	Paydown		207,757	207,757	180,588	179,102	0	28,655	0	28,655	0	207,757	0	0	0	4,127	01/25/2033
64352V-CX-7	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		04/25/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2033
64352V-DK-4	NEW CENTURY HOME EQUITY LOAN T NCHE_03-4		12/26/2014	Paydown		182,575	182,575	184,002	183,289	0	(714)	0	(714)	0	182,575	0	0	0	1,349	10/25/2033
64352V-FE-6	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2014	Paydown		263,984	263,984	185,843	182,306	0	81,678	0	81,678	0	263,984	0	0	0	4,697	01/25/2034
64352V-HW-4	NEW CENTURY HOME EQUITY LOAN T ABS FLOAT		12/26/2014	Paydown		2,493,445	2,493,445	2,510,977	2,497,872	0	(4,427)	0	(4,427)	0	2,493,445	0	0	0	14,709	11/25/2034
64382#-AB-6	New Economics Women SRNT		12/31/2014	Redemption 100.0000		70,594	70,594	70,594	70,594	0	0	0	0	0	70,594	0	0	0	2,705	12/31/2020
645918-H2-2	New Jersey Econ Dev Auth Rev. Newark Tea		11/01/2014	Redemption 100.0000		117,494	117,494	76,886	80,369	0	37,125	0	37,125	0	117,494	0	0	0	4,414	02/01/2034
645918-N7-4	New Jersey Econ Dev Auth Rev. Tucker Dev		11/01/2014	Redemption 100.0000		201,000	201,000	137,768	140,650	0	60,350	0	60,350	0	201,000	0	0	0	5,670	02/01/2033
647568#-AY-4	New NGC, Inc. Senior Series D Note		08/12/2014	Maturity		20,544,000	20,544,000	20,544,000	20,544,000	0	0	0	0	0	20,544,000	0	0	0	1,235,722	08/12/2014
647568#-AZ-1	New NGC, Inc. Senior Series E Note		08/12/2014	Maturity		4,653,000	4,653,000	4,653,000	4,653,000	0	0	0	0	0	4,653,000	0	0	0	279,878	08/12/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64884#-AA-1	New Sunrise Beauty Studio LLC Revolver		03/21/2014	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/01/2014
64977@-AA-1	New York Small Bus. Venture Fd Senior St		12/14/2014	Redemption 100.0000		57,389	57,389	57,389	57,389	0	0	0	0	0	57,389	0	0	0	4,527	12/14/2015
64977@-AB-9	New York Small Bus. Venture Fd Senior St		12/14/2014	Redemption 100.0000		58,920	58,920	58,920	58,920	0	0	0	0	0	58,920	0	0	0	5,245	12/14/2015
650094-CJ-2	VERIZON NEW YORK INC DEBENTURES		10/21/2014	Seaport Group		3,050,541	2,644,000	2,433,686	2,485,113	0	5,389	0	5,389	0	2,490,502	0	560,039	560,039	176,157	04/15/2028
651290-AK-4	NEWFIELD EXPLORATION COMPANY CORPORATE		10/27/2014	Call 102.3750		22,522,500	22,000,000	22,615,000	22,525,785	0	(230,641)	0	(230,641)	0	22,295,144	0	227,356	227,356	1,493,479	05/15/2018
652482-AU-4	21ST CENTURY FOX AMERICA DEBENTURES		12/18/2014	Prudential Investment Mgmt.		1,154,700	900,000	759,042	776,680	0	4,206	0	4,206	0	780,886	0	373,814	373,814	63,518	06/30/2028
65340@-AB-6	nextSource. Inc. Term Loan A		12/30/2014	Redemption 100.0000		2,168,703	2,168,703	2,168,703	2,168,703	0	0	0	0	0	2,168,703	0	0	0	89,306	08/05/2018
653650-D@-7	NIBCO, Inc. Senior Note		04/27/2014	Redemption 100.0000		1,000,000	1,000,000	1,056,000	1,004,691	0	(4,691)	0	(4,691)	0	1,000,000	0	0	0	29,050	04/27/2014
65409Q-AY-8	NIELSEN FINANCE LLC/CO CORPORATE		07/22/2014	Call 105.9989		111,299	105,000	117,338	112,767	0	(2,284)	0	(2,284)	0	110,483	0	816	816	5,695	10/15/2018
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		04/22/2014	Call 100.2500		9,665,269	9,641,166	9,667,592	9,639,045	0	(14,423)	0	(14,423)	0	9,624,622	0	40,648	40,648	5,335	05/02/2016
65410*-AE-7	NIELSEN FINANCE LLC TERM NOTE		04/22/2014	Redemption 100.0000		4,193,882	4,193,882	4,205,377	4,192,959	0	922	0	922	0	4,193,882	0	0	0	140,870	05/02/2016
654106-AC-7	NIKE INC CORPORATE 2.250% 05/01/23		09/22/2014	Credit Suisse First Boston Cor		1,194,185	1,265,000	1,262,850	1,262,965	0	149	0	149	0	1,263,114	0	(68,928)	(68,928)	25,616	05/01/2023
654106-AD-5	NIKE INC CORPORATE 3.625% 05/01/43		08/21/2014	Morgan Stanley & Co, Inc		859,322	910,000	907,352	907,357	0	30	0	30	0	907,387	0	(48,065)	(48,065)	26,665	05/01/2043
65442@-AA-5	9 CVS CTLs Funding Trust 2010A Pass-Thru		12/10/2014	Redemption 100.0000		725,726	725,726	725,726	725,726	0	0	0	0	0	725,726	0	0	0	27,128	10/10/2032
65473Q-AQ-6	NiSource Finance Corp CORPORATE		12/19/2014	Key Capital Markets		5,474,350	5,000,000	4,981,800	4,992,703	0	1,684	0	1,684	0	4,994,387	0	479,963	479,963	334,688	09/15/2017
65477L-AB-6	NISSAN AUTO ASSET BACKED		12/15/2014	Paydown		45,680,885	45,680,885	45,680,671	45,680,618	0	267	0	267	0	45,680,885	0	0	0	149,169	04/15/2016
655044-AF-2	NOBLE ENERGY INC CORPORATE		04/16/2014	Scotia Capital Markets USA		133,106	125,000	124,918	124,931	0	(1)	0	(1)	0	124,929	0	8,177	8,177	1,830	12/15/2021
65505#-AA-7	Noble Environmental Power 2006 Term Loan		10/31/2014	Redemption 100.0000		1,548,222	1,548,222	1,548,222	1,548,222	0	0	0	0	0	1,548,222	0	0	0	18,055	04/30/2018
000000-00-0	Noble Environmental Power 2006 DSRA LC F		05/01/2014	Call 100.0000		330,208	330,208	330,208	330,208	0	0	0	0	0	330,208	0	0	0	3,711	03/31/2018
65505*-AA-1	Noble Environmental Power 2008 Construct		12/31/2014	Redemption 100.0000		2,228,309	2,228,309	2,228,309	2,228,309	0	0	0	0	0	2,228,309	0	0	0	28,808	03/31/2024
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		03/31/2014	Call 100.0000		368,249	368,249	368,249	368,249	0	0	0	0	0	368,249	0	0	0	230	03/31/2024
65536Q-AD-0	NOMURA HOME EQUITY ABS FLOATER		12/26/2014	Paydown		21,548	21,548	15,330	15,141	0	6,407	0	6,407	0	21,548	0	0	0	67	07/25/2036
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER		01/14/2014	Amherst Securities		6,912,267	11,279,579	5,671,050	5,671,050	0	9,965	0	9,965	0	5,681,015	0	1,231,252	1,231,252	2,100	03/25/2037
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER		12/26/2014	Paydown		570,406	570,406	279,029	286,784	0	283,622	0	283,622	0	570,406	0	0	0	987	03/25/2037
655664-AQ-3	NORDSTROM INC CORPORATE		06/09/2014	Tax Free Exchange		9,856,349	10,000,000	9,855,400	9,855,210	0	1,138	0	1,138	0	9,856,349	0	0	0	245,833	01/15/2044
655844-AA-6	NORFOLK SOUTHERN CORP DEBENTURES		12/18/2014	Prudential Investment Mgmt.		1,659,048	1,296,000	1,503,054	1,399,145	0	(10,985)	0	(10,985)	0	1,388,160	0	270,888	270,888	151,632	03/01/2021
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS		12/18/2014	Prudential Investment Mgmt.		3,097,419	2,220,000	2,556,545	2,467,869	0	(11,638)	0	(11,638)	0	2,456,230	0	641,189	641,189	189,514	05/15/2027
655844-AU-2	NORFOLK SOUTHERN CORP BOND		09/17/2014	Maturity		5,000,000	5,000,000	4,578,160	4,938,952	0	61,048	0	61,048	0	5,000,000	0	0	0	262,850	09/17/2014
655844-BL-1	NORFOLK SOUTHERN CORP CORPORATE		05/22/2014	Various		14,911,386	15,340,000	15,122,351	15,134,183	0	7,852	0	7,852	0	15,142,035	0	(230,649)	(230,649)	348,297	02/15/2023
655855-FA-7	NORFOLK SOUTHERN RAILWAY CORP		09/16/2014	Deutsche Bank Securities Inc		7,910,318	5,851,000	8,287,538	7,985,259	0	(215,538)	0	(215,538)	0	7,769,722	0	140,596	140,596	434,193	06/15/2020
65605*-AC-6	NorLease, Inc. Debt In A Leveraged Lease		12/31/2014	Redemption 100.0000		2,410,256	2,410,256	2,410,256	2,410,256	0	0	0	0	0	2,410,256	0	0	0	108,642	12/31/2028
658262-FX-3	NORTH CAROLINA STATE EDUCATION ABS FLOAT		10/27/2014	Paydown		6,979,276	6,979,276	6,796,615	6,814,155	0	165,120	0	165,120	0	6,979,276	0	0	0	51,098	07/25/2041
665859-AK-0	NORTHERN TRUST CORP CORPORATE		05/01/2014	Maturity		15,603,000	15,603,000	16,679,905	15,705,084	0	(102,084)	0	(102,084)	0	15,603,000	0	0	0	360,819	05/01/2014
667281-F@-3	Delta Air Lines Inc. Asset Based		05/09/2014	Redemption 100.0000		23,204,391	23,204,391	23,517,651	23,297,415	0	(93,024)	0	(93,024)	0	23,204,391	0	0	0	556,191	03/26/2016
667746-B#-7	Northwest Pipe Company Senior Secured No		06/23/2014	Call 100.0000		1,147,429	1,147,429	1,147,429	1,147,429	0	0	0	0	0	1,147,429	0	0	0	68,816	10/26/2014
421924-AJ-0	HeathSouth Corp		03/31/2013	Settlement Process		3,397,807	0	0	0	0	0	0	0	0	0	0	3,397,807	3,397,807	0	06/15/2005
667746-B*-1	Northwest Pipe Company Senior Note		02/25/2014	Redemption 100.0000		2,142,857	2,142,857	2,142,857	2,142,857	0	0	0	0	0	2,142,857	0	0	0	56,250	02/25/2014
667746-B@-9	Northwest Pipe Company Senior Secured Nt		06/21/2014	Redemption 100.0000		1,062,286	1,062,286	1,062,286	1,062,286	0	0	0	0	0	1,062,286	0	0	0	54,283	06/21/2014
000000-00-0	Corner Brook		06/30/2014	Settlement Process		402,926	0	0	0	0	0	(402,926)	402,926	0	402,926	0	0	0	0	12/31/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
667746-C*-0	Northwest Pipe Company Senior Secured No		06/23/2014	Call 100.0000		321,429	321,429	321,429	321,429	0	0	0	0	0	321,429	0	0	0	19,355	01/24/2015
667746-C*-0	Northwest Pipe Company Senior Secured No		01/24/2014	Redemption 100.0000		321,429	321,429	321,429	321,429	0	0	0	0	0	321,429	0	0	0	7,288	01/24/2015
667748-AP-2	NORTHWEST PIPELINE CORP CORPORATE		10/14/2014	Morgan Stanley & Co, Inc		3,306,060	3,000,000	2,902,500	2,959,655	0	9,244	0	9,244	0	2,968,900	0	337,160	337,160	179,492	04/15/2017
66989H-AA-6	NOVARTIS CAPITAL CORP CORPORATE		02/10/2014	Maturity		16,300,000	16,300,000	16,746,131	16,309,626	0	(9,626)	0	(9,626)	0	16,300,000	0	0	0	336,188	02/10/2014
66989H-AF-5	NOVARTIS CAPITAL CORP CORPORATE		03/26/2014	Prudential Investment Mgmt.		11,538,956	12,735,000	12,725,712	12,725,403	0	504	0	504	0	12,725,907	0	(1,186,951)	(1,186,951)	243,451	09/21/2042
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N		10/10/2014	Call 100.0000		378,992	378,992	378,992	378,992	0	0	0	0	0	378,992	0	0	0	28,441	01/20/2017
67018T-B#-1	Nu Skin Enterprises Inc Senior Secured N		01/20/2014	Redemption 100.0000		126,331	126,331	126,331	126,331	0	0	0	0	0	126,331	0	0	0	3,878	01/20/2017
67018T-B*-5	Nu Skin Enterprises Inc Senior Note	0	04/30/2014	Redemption 100.0000		2,776,678	2,776,678	2,727,286	2,698,613	0	0	0	0	28,673	2,776,678	49,393	0	49,393	23,718	04/30/2014
67018T-B@-3	Nu Skin Enterprises Inc Senior Note		10/10/2014	Call 100.0000		3,642,857	3,642,857	3,642,857	3,642,857	0	0	0	0	0	3,642,857	0	0	0	284,998	07/05/2016
67018T-B@-3	Nu Skin Enterprises Inc Senior Note		07/05/2014	Redemption 100.0000		1,821,429	1,821,429	1,821,429	1,821,429	0	0	0	0	0	1,821,429	0	0	0	112,746	07/05/2016
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen	0	10/08/2014	Direct		5,207,062	5,207,062	4,832,614	5,303,668	0	0	0	0	(471,054)	5,207,062	374,448	0	374,448	140,553	09/28/2017
67018T-C#-0	Nu Skin Enterprises Inc JPY Series F Sen	0	09/28/2014	Redemption 100.0000		1,699,259	1,699,259	1,610,871	1,767,889	0	0	0	0	(157,018)	1,699,259	88,388	0	88,388	23,187	09/28/2017
67018T-C@-2	Nu Skin Enterprises Inc Senior Note	0	10/08/2014	Direct		8,687,123	8,687,123	8,571,429	8,848,294	0	0	0	0	(276,866)	8,687,123	115,695	0	115,695	360,458	01/20/2017
67018T-C@-2	Nu Skin Enterprises Inc Senior Note	0	01/20/2014	Redemption 100.0000		2,979,767	2,979,767	2,857,143	2,949,431	0	0	0	0	(92,289)	2,979,767	122,624	0	122,624	49,195	01/20/2017
67018T-D*-3	Nu Skin Enterprises Inc Senior Note	0	10/08/2014	Direct		37,486,059	37,486,059	50,494,747	38,181,532	0	0	0	0	12,313,215	37,486,059	(13,008,688)	0	(13,008,688)	557,402	05/31/2022
67021C-AB-3	NSTAR ELECTRIC COMPANY		04/15/2014	Maturity		1,100,000	1,100,000	1,043,308	1,096,826	0	3,174	0	3,174	0	1,100,000	0	0	0	26,813	04/15/2014
670346-AN-5	NUCOR CORP CORPORATE 5.200% 08/01/43		04/10/2014	Citigroup Capital Markets Inc		3,981,821	3,830,000	3,825,940	3,825,795	0	(110)	0	(110)	0	3,825,686	0	156,136	156,136	141,625	08/01/2043
674215-AF-5	OASIS PETROLEUM INC CORPORATE		08/15/2014	Tax Free Exchange		4,340,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	340,000	340,000	245,208	03/15/2022
674599-BT-1	Occidental Pete Corp SENIOR NOTES		10/09/2014	Citigroup Capital Markets Inc		2,508,585	1,772,000	1,769,467	1,769,794	0	(5)	0	(5)	0	1,769,789	0	738,796	738,796	174,690	02/15/2029
674599-CD-5	Occidental Pete Corp CORPORATE		02/27/2014	Citigroup Capital Markets Inc		5,726,855	5,740,000	5,735,293	5,736,540	0	156	0	156	0	5,736,696	0	(9,841)	(9,841)	47,594	02/15/2018
677730-A@-2	Ohio Valley Electric Corp Senior Note		12/15/2014	Redemption 100.0000		175,041	175,041	175,041	175,041	0	0	0	0	0	175,041	0	0	0	8,579	06/15/2040
679580-B#-6	Old Dominion Freight Line Inc Senior Not		02/25/2014	Redemption 100.0000		638,095	638,095	640,988	642,402	0	(4,307)	0	(4,307)	0	638,095	0	0	0	14,931	02/25/2015
679580-C#-5	Old Dominion Freight Line Inc Senior Not		04/25/2014	Redemption 100.0000		477,551	477,551	500,229	489,833	0	(12,282)	0	(12,282)	0	477,551	0	0	0	13,968	04/25/2016
679580-C*-9	Old Dominion Freight Line Inc Senior Not		02/25/2014	Redemption 100.0000		176,190	176,190	184,784	179,340	0	(3,150)	0	(3,150)	0	176,190	0	0	0	4,123	02/25/2015
679580-C@-7	Old Dominion Freight Line Inc Senior Not		04/25/2014	Redemption 100.0000		636,735	636,735	666,972	653,111	0	(16,376)	0	(16,376)	0	636,735	0	0	0	18,624	04/25/2016
681628-AA-7	Olympic Tug & Barge Inc Initial Loan Not		12/15/2014	Redemption 100.0000		585,095	585,095	585,095	585,095	0	0	0	0	0	585,095	0	0	0	24,917	09/15/2015
68233J-AT-1	ONCOR ELECTRIC DELIVERY CO CORPORATE		05/22/2014	Morgan Stanley & Co, Inc		2,606,225	2,500,000	2,423,975	2,424,574	0	620	0	620	0	2,425,195	0	181,030	181,030	55,927	12/01/2041
68268N-AH-6	ONEOK PARTNERS LP CORPORATE		04/07/2014	WELLS FARGO SEC LLC		90,729	90,000	89,742	89,805	0	15	0	15	0	89,820	0	909	909	945	10/01/2017
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/10/2014	Redemption 100.0000		685,798	685,798	685,798	685,798	0	0	0	0	0	685,798	0	0	0	22,331	01/10/2033
68340*-AA-4	10 CVS CTLs Funding Trust Credit-Tenant		12/01/2014	Prudential Investment Mgmt.		14,193,840	11,787,181	11,787,181	11,787,181	0	0	0	0	0	11,787,181	0	2,406,658	2,406,658	729,880	01/10/2033
68340*-AA-4	CVS Caremark Corporation Credit-Tenant L		12/10/2014	Redemption 100.0000		76,001	76,001	76,001	76,001	0	0	0	0	0	76,001	0	0	0	2,660	01/10/2033
68389F-CT-9	OPTION ONE MORTGAGE LOAN TRUST CORPORATE		12/26/2014	Paydown		126,073	126,073	123,961	121,750	0	4,323	0	4,323	0	126,073	0	0	0	786	10/25/2032
68389F-DA-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		24,416	24,416	24,416	24,416	0	0	0	0	0	24,416	0	0	0	162	02/25/2033
68389F-DH-4	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		26,636	26,636	26,645	26,644	0	(7)	0	(7)	0	26,636	0	0	0	171	04/25/2033
68389F-ES-9	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		12/26/2014	Paydown		253,714	253,714	255,339	254,526	0	(812)	0	(812)	0	253,714	0	0	0	1,585	01/25/2034
68389X-AH-8	ORACLE CORP CORPORATE 6.125% 07/08/39		05/23/2014	Mitsubishi UFJ SEC (USA) Inc		188,204	150,000	149,001	149,059	0	(3)	0	(3)	0	149,056	0	39,148	39,148	8,192	07/08/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
18152#-AA-2	Clark Retail Group Inc.		03/31/2013	Settlement Process		(380)	0	0	0	0	0	0	0	0	0	0	(380)	(380)	0	12/31/2012
68389X-AK-1	ORACLE CORP 3.875% 07/15/20		09/17/2014	BB & T Capital Markets		3,102,733	2,890,000	3,268,098	3,221,140	0	(34,678)	0	(34,678)	0	3,186,463	0	(83,730)	(83,730)	132,830	07/15/2020
68389X-AS-4	ORACLE CORP CORPORATE 3.625% 07/15/23		10/01/2014	Royal Bank of Scotland		5,160,170	4,975,000	4,930,126	4,931,777	0	2,777	0	2,777	0	4,934,553	0	225,616	225,616	220,420	07/15/2023
74835#-AC-6	Questech Funding LLC.		03/31/2013	Settlement Process		2,672	0	0	0	0	0	0	0	0	0	0	2,672	2,672	0	12/15/2024
68400X-AZ-3	OPTION ONE MORTGAGE LOAN TRUST ABS FLOAT		10/27/2014	Paydown		121,739	121,739	122,006	122,068	0	(328)	0	(328)	0	121,739	0	0	0	1,198	11/25/2032
000000-00-0	Questech Securitization I, LLC.		03/31/2013	Settlement Process		514	0	0	0	0	0	0	0	0	0	0	514	514	0	12/31/2014
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		03/19/2014	Amherst Securities		4,601,304	7,048,431	4,514,908	4,417,686	0	(18,503)	0	(18,503)	0	4,399,183	0	202,121	202,121	5,163	07/25/2036
74836#-AB-7	Questech Securitization I, LLC.		03/31/2013	Settlement Process		240	0	0	0	0	0	0	0	0	0	0	240	240	0	03/15/2022
68402C-AD-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2014	Paydown		596,561	596,561	382,130	373,917	0	222,644	0	222,644	0	596,561	0	0	0	950	07/25/2036
92976W-BC-9	WACHOVIA CORP.		03/31/2013	Settlement Process		2,956	0	0	0	0	0	0	0	0	0	0	2,956	2,956	0	12/01/2009
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		02/20/2014	Morgan Stanley & Co, Inc		7,893,826	13,610,044	8,549,816	8,549,816	0	(44,094)	0	(44,094)	0	8,505,723	0	(611,897)	(611,897)	4,048	05/25/2037
98157D-AA-4	WORLDCOM INC.		03/31/2013	Settlement Process		6,641	0	0	0	0	0	0	0	0	0	0	6,641	6,641	0	11/26/2001
68403H-AC-6	OPTION ONE HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,812,210	1,812,210	1,138,428	1,138,428	0	673,781	0	673,781	0	1,812,210	0	0	0	6,324	05/25/2037
98157D-AB-2	WORLDCOM INC.		03/31/2013	Settlement Process		112,119	0	0	0	0	0	0	0	0	0	0	112,119	112,119	0	05/15/2003
690742-AA-9	OWENS CORNING CORPORATE		11/19/2014	Tender (Corp Action)		274,656	258,000	233,490	247,522	0	2,929	0	2,929	0	250,451	0	24,206	24,206	16,211	12/01/2016
69088*-AG-5	Owensboro Grain Company, LLC Senior Note		03/31/2014	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	72,625	03/31/2014
69088*-AJ-9	Owensboro Grain Company, LLC GTD Senior		02/27/2014	Redemption 100.0000		555,556	555,556	555,556	555,556	0	0	0	0	0	555,556	0	0	0	7,875	02/27/2017
69338R-AA-6	PENNSYLVANIA HIGHER EDUCATION ABS FLOATE		12/26/2014	Paydown		14,957,527	14,957,527	14,957,527	14,957,527	0	0	0	0	0	14,957,527	0	0	0	124,295	06/25/2038
693476-BE-2	PNC FUNDING CORP CORPORATE		06/10/2014	Maturity		12,000,000	12,000,000	13,053,960	12,122,663	0	(122,663)	0	(122,663)	0	12,000,000	0	0	0	324,000	06/10/2014
693476-BK-8	PNC FUNDING CORP CORPORATE		05/19/2014	Maturity		26,120,000	26,120,000	26,345,246	26,144,686	0	(24,686)	0	(24,686)	0	26,120,000	0	0	0	391,800	05/19/2014
693492-B@-8	TOMKINS LLC BK LN Term B-2		07/03/2014	Redemption 100.0000		96,306	96,306	96,306	96,306	0	0	0	0	0	96,306	0	0	0	1,819	09/29/2016
69349L-AG-3	PNC BANK NA CORPORATE 2.700% 11/01/22		11/07/2014	Various		1,157,405	1,200,000	1,199,892	1,199,884	0	12	0	12	0	1,199,897	0	(42,492)	(42,492)	28,703	11/01/2022
693506-BB-2	PPG INDUSTRIES INC CORPORATE		12/22/2014	Call 115.4947		1,898,734	1,644,000	1,995,537	1,882,770	0	(52,790)	0	(52,790)	0	1,829,980	0	68,753	68,753	138,176	03/15/2018
693506-BC-0	PPG INDUSTRIES INC CORPORATE		11/14/2014	Tender (Corp Action)		15,061,500	10,000,000	9,943,300	9,944,987	0	851	0	851	0	9,945,838	0	5,115,662	5,115,662	902,611	03/15/2038
693506-BG-1	PPG INDUSTRIES INC CORPORATE		03/26/2014	Prudential Investment Mgmt.		1,957,209	2,075,000	2,030,076	2,032,362	0	1,031	0	1,031	0	2,033,393	0	(76,184)	(76,184)	34,549	08/15/2022
69381#-AB-6	Prudential Charter School Fund Sr Secure		05/15/2014	Call 100.0000		1,925,000	1,925,000	1,593,134	1,925,000	0	(5,876)	0	(5,876)	0	1,919,124	0	5,876	5,876	69,795	06/20/2014
69412@-AA-3	Pacific Community Mgmt II, LLC Fixed Deb		01/25/2014	Redemption 100.0000		(21,875)	(21,875)	(18,594)	(21,875)	0	0	0	0	0	(21,875)	0	0	0	0	05/23/2023
69430B-GE-1	PACIFIC GAS & ELEC CO CORPORATE		07/09/2014	Morgan Stanley & Co, Inc		17,947,926	14,600,000	14,083,572	14,140,259	0	6,390	0	6,390	0	14,146,649	0	3,801,277	3,801,277	767,980	03/01/2034
69888*-AA-0	Pappas Restaurants, Inc. Senior Note		03/31/2014	Redemption 100.0000		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	2,578	03/31/2021
70069F-DK-0	PARK PLACE SECURITIES INC ABS FLOATER		12/26/2014	Paydown		805,321	805,321	807,271	805,639	0	(318)	0	(318)	0	805,321	0	0	0	5,287	12/25/2034
70086*-AA-8	Park Tree Investments VIII Senior Promis		12/31/2014	Redemption 100.0000		420,922	420,922	288,343	297,842	0	123,080	0	123,080	0	420,922	0	0	0	13,931	11/22/2030
701081-AT-8	PARKER DRILLING CO CORPORATE		01/22/2014	Tender (Corp Action)		53,663	52,000	55,510	54,507	0	(60)	0	(60)	0	54,447	0	(784)	(784)	1,463	04/01/2018
701081-AV-3	PARKER DRILLING CO CORPORATE		03/12/2014	Tax Free Exchange		1,067,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	67,500	67,500	46,250	08/01/2020
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC CORPORATE		11/14/2014	WELLS FARGO SEC LLC		7,820,175	7,500,000	7,946,925	7,889,556	0	(42,106)	0	(42,106)	0	7,847,450	0	(27,275)	(27,275)	357,211	07/01/2021
70342@-AF-5	Patterson Companies Inc. Senior Note		04/02/2014	Prudential Investment Mgmt.		4,918,156	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	(81,844)	(81,844)	60,256	12/08/2023
70343#-AD-7	Patriot Rail Corp Senior Secured Note		12/01/2014	Redemption 100.0000		1,131,400	1,131,400	1,131,400	1,131,400	0	0	0	0	0	1,131,400	0	0	0	43,394	06/21/2017
705322-AG-0	Pedernales Electric Coop SRNT		11/15/2014	Redemption 100.0000		5,932,622	5,932,622	5,932,622	5,932,622	0	0	0	0	0	5,932,622	0	0	0	447,913	11/15/2015
705322-AG-0	Pedernales Electric Coop SRNT		12/01/2014	Prudential Investment Mgmt.		779,323	733,145	733,145	733,145	0	0	0	0	0	733,145	0	46,178	46,178	59,350	11/15/2015
705322-AK-1	Pedernales Electric Coop Senior Note		12/01/2014	Prudential Investment Mgmt.		2,561,743	1,909,000	1,921,370	1,918,180	0	(322)	0	(322)	0	1,917,858	0	643,885	643,885	126,947	11/15/2032
70556#-AA-5	PEF St. Petersburg Fl, LLC. Credit-Tenna		12/15/2014	Redemption 100.0000		1,136,663	1,136,663	1,140,494	1,139,784	0	(3,120)	0	(3,120)	0	1,136,663	0	0	0	32,708	04/15/2027
70602#-AA-9	Pella Corporation Senior Note		08/24/2014	Redemption 100.0000		3,150,000	3,150,000	3,150,000	3,150,000	0	0	0	0	0	3,150,000	0	0	0	133,718	08/24/2015
70602#-AD-3	Pella Corporation Senior Note		11/24/2014	Redemption 100.0000		2,750,000	2,750,000	2,750,000	2,750,000	0	0	0	0	0	2,750,000	0	0	0	154,000	11/24/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
709599-AC-8	PENSKE TRUCK LEASING COMPANY L CORPORATE		01/30/2014	Raymond James & Associates Inc		385,838	375,000	374,636	374,822	0	9	0	9	0	374,830	0	11,007	11,007	2,702	05/11/2015
709599-AG-9	PENSKE TRUCK LEASING COMPANY L CORPORATE		02/18/2014	RBC Capital Markets		40,278	40,000	39,984	39,996	0	0	0	0	0	39,996	0	282	282	611	07/11/2014
709599-AG-9	PENSKE TRUCK LEASING COMPANY L CORPORATE		07/11/2014	Maturity		65,000	65,000	64,975	64,993	0	7	0	7	0	65,000	0	0	0	1,625	07/11/2014
709599-AJ-3	PENSKE TRUCK LEASING COMPANY L CORPORATE		01/30/2014	JP Morgan Securities, Inc		102,766	100,000	99,852	99,902	0	4	0	4	0	99,907	0	2,859	2,859	965	03/15/2016
71085P-AV-5	Peoples Choice Home Loan ABS FLOATER		12/26/2014	Paydown		558,587	558,587	555,608	557,544	0	1,043	0	1,043	0	558,587	0	0	0	5,261	10/25/2034
713409-AC-4	PEPSI BOTTLING GROUP SENIOR NOTES		12/18/2014	Prudential Investment Mgmt.		3,974,170	2,874,000	2,862,345	2,865,172	0	277	0	277	0	2,865,449	0	1,108,721	1,108,721	261,534	03/01/2029
71343P-AF-8	PEPSIAMERICAS INC CORPORATE		02/15/2014	Maturity		4,000,000	4,000,000	4,032,450	4,000,544	0	(544)	0	(544)	0	4,000,000	0	0	0	87,500	02/15/2014
713448-BJ-6	PEPSICO INC CORPORATE 7.900% 11/01/18		02/11/2014	JP Morgan Securities, Inc		758,898	600,000	598,548	599,068	0	6	0	6	0	599,074	0	159,824	159,824	13,562	11/01/2018
713448-BW-7	PEPSICO INC CORPORATE 3.000% 08/25/21		08/26/2014	Credit Suisse First Boston Cor		5,137,050	5,000,000	5,294,630	5,263,397	0	(20,956)	0	(20,956)	0	5,242,441	0	(105,391)	(105,391)	151,667	08/25/2021
716495-AD-8	PETROHAWK ENERGY CORP CORPORATE		02/03/2014	Call 101.9690		790,260	775,000	713,000	757,052	0	989	0	989	0	758,040	0	32,219	32,219	10,511	06/01/2015
71672V-AA-7	PETROLOGISTICS LP / PETROLOGIS CORPORATE		02/04/2014	Tax Free Exchange		2,160,750	2,150,000	2,133,875	2,134,938	0	213	0	213	0	2,135,151	0	25,599	25,599	45,911	04/01/2020
717081-CY-7	PFIZER INC CORPORATE 7.200% 03/15/39		07/09/2014	Credit Suisse First Boston Cor		11,789,652	8,400,000	10,538,271	10,396,730	0	(20,273)	0	(20,273)	0	10,376,457	0	1,413,195	1,413,195	502,320	03/15/2039
717537-C*-3	Philadelphia Electric Company SR NT		01/02/2014	Redemption 100.0000		9,123,438	9,123,438	12,107,150	9,988,008	0	(864,570)	0	(864,570)	0	9,123,438	0	0	0	533,265	07/02/2018
718172-AE-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	02/06/2014	ROYAL BK CANADA EURO		2,416,873	2,232,863	1,956,128	2,218,761	0	3,070	0	3,070	(140,414)	2,182,288	100,870	234,585	335,455	57,504	09/04/2015
718172-AG-4	PHILIP MORRIS INTERNATIONAL IN CORPORATE		03/17/2014	Maturity		19,000,000	19,000,000	20,393,155	19,064,484	0	(64,484)	0	(64,484)	0	19,000,000	0	0	0	653,125	03/17/2014
718172-AH-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE		09/22/2014	Susquehanna Intl Group		1,649,850	1,500,000	1,734,452	1,713,930	0	(23,730)	0	(23,730)	0	1,690,199	0	(40,349)	(40,349)	67,313	03/26/2020
718172-BC-2	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	04/08/2014	Deutsche Bank AG-London-Client		272,430	274,840	250,923	259,282	0	173	0	173	(8,167)	258,764	7,476	13,666	21,142	7,342	06/03/2033
718282-AA-4	Philippine Power Trust I Corporate		09/26/2014	Redemption 100.0000		8,571,429	8,571,429	9,462,782	9,331,803	0	(760,375)	0	(760,375)	0	8,571,429	0	0	0	347,143	09/26/2018
718592-AK-4	PHILLIPS VAN HEUSEN CORPORATE		03/24/2014	Call 111.2720		2,781,800	2,500,000	2,796,875	2,727,248	0	(22,314)	0	(22,314)	0	2,704,934	0	76,866	76,866	66,068	05/15/2020
719098-AA-9	Phoenix NMTC Fund I, LLC Senior Note - A		05/14/2014	Call 100.0000		2,711,436	2,711,436	2,603,644	2,663,842	0	12,799	0	12,799	0	2,676,641	0	34,794	34,794	62,853	12/27/2014
720186-F*-1	Piedmont Natural Gas Co Inc. Senior Note		12/01/2014	Prudential Investment Mgmt.		4,134,183	3,975,000	3,975,000	3,975,000	0	0	0	0	0	3,975,000	0	159,183	159,183	145,849	07/16/2027
72142*-AA-6	Pilesgrove Solar, LLC Senior Secured Not		12/31/2014	Redemption 100.0000		2,646,630	2,646,630	2,646,630	2,646,630	0	0	0	0	0	2,646,630	0	0	0	97,848	12/31/2016
72146*-AA-2	Pilgrims Pride Corp Term B-2 Loan		04/28/2014	Call 100.0000		8,749,359	8,749,359	8,749,359	8,749,359	0	0	0	0	0	8,749,359	0	0	0	457,154	12/28/2014
723787-AE-7	PIONEER NATURAL RESOURCE CORPORATE		08/07/2014	Barclays Capital Inc		6,661,550	6,110,000	5,869,243	6,037,417	0	16,301	0	16,301	0	6,053,718	0	607,832	607,832	385,885	07/15/2016
723787-AF-4	PIONEER NATURAL RESOURCE CORPORATE		04/16/2014	JP Morgan Securities, Inc		58,794	50,000	46,537	48,234	0	112	0	112	0	48,347	0	10,447	10,447	1,633	05/01/2018
726505-AM-2	PLAINS EXPLORATION & PRODUCT CORPORATE		07/23/2014	Call 106.1250		53,063	50,000	54,500	53,683	0	(474)	0	(474)	0	53,209	0	(146)	(146)	1,855	06/15/2019
726505-AN-0	PLAINS EXPLORATION & PRODUCT CORPORATE		07/22/2014	Call 106.5000		1,858,425	1,745,000	1,958,763	1,928,710	0	(28,849)	0	(28,849)	0	1,899,861	0	(41,436)	(41,436)	78,137	11/15/2020
726505-AP-5	PLAINS EXPLORATION & PRODUCT CORPORATE		07/22/2014	Call 106.8750		1,875,656	1,755,000	2,020,444	1,996,766	0	(22,848)	0	(22,848)	0	1,973,918	0	(98,262)	(98,262)	113,283	02/15/2023
72650R-AT-9	PLAINS ALL AMER PIPELINE CORPORATE		10/31/2014	WELLS FARGO SEC LLC		344,847	300,000	238,020	264,564	0	5,831	0	5,831	0	270,395	0	74,452	74,452	19,717	05/01/2018
730208-AA-9	PNNL BSF/CSF Lease Fianance Tr Certifica		12/15/2014	Redemption 100.0000		196,862	196,862	196,862	196,862	0	0	0	0	0	196,862	0	0	0	7,000	11/15/2034
73316N-AA-3	EQUITY ONE HOME EQUITY ABS FLOATER		12/26/2014	Paydown		2,542,549	2,542,549	2,542,549	2,542,549	0	0	0	0	0	2,542,549	0	0	0	3,359	06/25/2047
73316P-AH-3	POPULAR ABS MORTGAGE EQABS_2004-4		12/01/2014	Paydown		159,027	159,027	159,024	158,947	0	80	0	80	0	159,027	0	0	0	4,453	09/25/2034
73316P-GV-6	POPULAR ABS MORTGAGE POPLR_05-5		12/26/2014	Paydown		948,805	948,805	948,805	948,805	0	0	0	0	0	948,805	0	0	0	3,194	11/25/2035
73316P-KH-2	POPULAR ABS MORTGAGE ABS FLOATER		12/26/2014	Paydown		4,525,097	4,525,097	4,525,097	4,525,097	0	0	0	0	0	4,525,097	0	0	0	13,500	05/25/2036
73328W-AB-7	PORSCHE INNOVATIVE LEASE OWNER ASSET BAC		02/21/2014	Paydown		4,675,038	4,675,038	4,674,716	4,675,012	0	26	0	26	0	4,675,038	0	0	0	2,086	02/23/2015
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		04/15/2014	Redemption 74.4303		319,869	429,756	319,869	319,869	0	0	0	0	0	319,869	0	0	0	0	07/15/2027
73932#-AB-2	PowerMinn 9090, LLC Senior Secured Note		04/15/2014	Capital Distribution		2,221,624	0	2,221,624	2,221,624	0	0	0	0	0	2,221,624	0	0	0	0	07/15/2027
73943#-AB-9	Prairie Breeze Class B Holding Sr Secure		05/29/2014	Redemption 100.0000		28,156,858	28,156,858	28,156,858	28,156,858	0	0	0	0	0	28,156,858	0	0	0	371,731	09/30/2026
73965*-AA-8	Prairie Power Inc. Senior Secured Note		11/15/2014	Redemption 100.0000		1,678,481	1,678,481	1,683,271	1,682,754	0	(4,273)	0	(4,273)	0	1,678,481	0	0	0	53,502	11/15/2032
73986@-AA-1	Pratt Properties Inc. Senior Note		12/01/2014	Redemption 100.0000		216,243	216,243	216,243	216,243	0	0	0	0	0	216,243	0	0	0	6,913	11/13/2023
74005P-AZ-7	PRAXAIR INC CORPORATE 3.000% 09/01/21		03/21/2014	Key Capital Markets		1,197,528	1,200,000	1,190,076	1,192,084	0	230	0	230	0	1,192,314	0	5,214	5,214	20,500	09/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74005P-BF-0	PRAXAIR INC CORPORATE 2.700% 02/21/23		09/11/2014	Deutsche Bank Securities Inc		15,411,272	15,850,000	15,794,842	15,798,731	0	3,632	0	3,632	0	15,802,364	0	(391,092)	(391,092)	457,669	02/21/2023
740189-AG-0	Precision Castparts Corp CORPORATE		09/17/2014	Deutsche Bank Securities Inc		1,712,934	1,800,000	1,789,650	1,790,602	0	653	0	653	0	1,791,254	0	(78,320)	(78,320)	53,375	01/15/2023
740189-AH-8	Precision Castparts Corp CORPORATE		07/28/2014	Deutsche Bank Securities Inc		2,992,898	3,075,000	3,056,027	3,056,423	0	198	0	198	0	3,056,621	0	(63,724)	(63,724)	125,255	01/15/2043
74029@-AD-2	Precision MTR Transport Grp LL Term A		12/31/2014	Redemption 100.0000		1,482,814	1,482,814	1,482,814	1,482,814	0	0	0	0	0	1,482,814	0	0	0	89,139	10/06/2015
74254@-AW-6	Principal Mut Impaired Asset TR CTF		02/24/2014	Write-Off		1	285	73	73	0	0	0	0	0	73	0	(72)	(72)	0	01/01/2013
74254@-AX-4	Principal Mut Impaired Asset CPN		02/24/2014	Write-Off		1	49	9	8	1	0	0	1	0	9	0	(8)	(8)	0	01/01/2013
74256L-AA-7	PRINCIPAL LFE GLB FND II CORP FLOATER		07/09/2014	Maturity		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	45,825	07/09/2014
742718-AV-1	PROCTER & GAMBLE CO DEBENTURES		09/17/2014	BB & T Capital Markets		664,728	460,000	548,233	527,892	0	(1,821)	0	(1,821)	0	526,071	0	138,657	138,657	33,324	10/26/2029
742718-BH-1	PROCTER & GAMBLE CO DEBENTURES		12/18/2014	Prudential Investment Mgmt.		5,384,284	4,125,000	4,238,809	4,202,326	0	(4,438)	0	(4,438)	0	4,197,888	0	1,186,396	1,186,396	379,878	01/15/2026
742718-EB-1	PROCTER & GAMBLE CO CORPORATE		03/21/2014	RBC Capital Markets		1,182,072	1,200,000	1,192,236	1,192,464	0	160	0	160	0	1,192,625	0	(10,553)	(10,553)	23,043	08/15/2023
74273#-AC-5	Pro-Pet, LLC Term A 28.968% 12/23/15		11/20/2014	Redemption 100.0000		19,556,730	19,556,730	19,556,730	19,556,730	0	0	0	0	0	19,556,730	0	0	0	1,306,320	12/23/2015
74273#-AD-3	Pro-Pet, LLC Revolver 6.466% 12/23/15		11/20/2014	Call 100.0000		4,437,000	4,437,000	4,437,000	4,437,000	0	0	0	0	0	4,437,000	0	0	0	274,129	12/23/2015
743315-AN-3	PROGRESSIVE CORP OHIO CORPORATE		09/11/2014	Credit Suisse First Boston Cor		17,942,310	17,000,000	17,838,590	17,780,570	0	(65,105)	0	(65,105)	0	17,715,466	0	226,844	226,844	678,229	08/23/2021
743844-CA-8	PROVIDENT BANK HOME EQUITY LOA SERIES 1		12/01/2014	Paydown		195,808	195,808	148,632	148,836	0	46,972	0	46,972	0	195,808	0	0	0	4,963	01/25/2030
74432#-AR-0	Prudential Impaired Asset Tr ZERO COUPON		02/24/2014	Write-Off		1	15	11	11	1	0	0	1	0	11	0	(10)	(10)	0	12/31/2012
74432#-AS-8	Prudential Impaired Asset Tr ZERO COUPON		02/24/2014	Write-Off		1	15	11	11	1	0	0	1	0	11	0	(10)	(10)	0	12/31/2012
74432#-CD-9	Prudential Impaired Asset Tr TRUST CERTI		02/24/2014	Write-Off		1	102	102	102	0	0	0	0	0	102	0	(101)	(101)	0	12/31/2012
744448-CE-9	PUBLIC SERVICE CO COLO CORPORATE		01/30/2014	Susquehanna Intl Group		15,808	15,000	14,943	14,944	0	1	0	1	0	14,945	0	863	863	334	08/15/2041
744448-CG-4	PUBLIC SERVICE CO COLO CORPORATE		03/26/2014	Prudential Investment Mgmt.		14,092,384	16,000,000	15,944,640	15,945,443	0	723	0	723	0	15,946,166	0	(1,853,782)	(1,853,782)	307,200	09/15/2042
744482-BG-4	PUBLIC SERVICE CO OF NH US DOMESTIC		07/15/2014	Maturity		5,000,000	5,000,000	4,606,800	4,955,309	0	44,691	0	44,691	0	5,000,000	0	0	0	262,500	07/15/2014
744516-F@-9	Public Service Company of NC SENIOR NOTE		12/01/2014	Prudential Investment Mgmt.		11,211,114	10,100,000	10,100,000	10,100,000	0	0	0	0	0	10,100,000	0	1,111,114	1,111,114	614,257	02/14/2021
74456Q-BB-1	PUBLIC SVC ELEC & GAS CO CORPORATE		07/22/2014	WELLS FARGO SEC LLC		9,671,800	10,000,000	9,936,300	9,937,337	0	470	0	470	0	9,937,808	0	(266,008)	(266,008)	405,333	01/01/2043
745332-BX-3	PUGET SOUND ENERGY CORPORATE		02/26/2014	Jefferies & Co, Inc		1,699,428	1,340,000	1,341,822	1,341,470	0	111	0	111	0	1,341,581	0	357,847	357,847	39,233	03/15/2037
74681@-AK-5	PUTNAM LOVELL FIN TR (PLGT) 2000-1 Class		12/26/2014	Call 16691991.6667		20,030	0	0	0	0	0	0	0	0	0	0	20,030	20,030	0	02/28/2016
74834L-AR-1	QUEST DIAGNOSTIC INC NT CORPORATE		03/24/2014	Key Capital Markets		624,858	600,000	623,598	612,107	0	(1,245)	0	(1,245)	0	610,862	0	13,996	13,996	9,387	04/01/2016
748351-AR-4	QUEST TRUST ABS FLOATER		12/26/2014	Paydown		764,226	764,226	478,448	475,510	0	288,716	0	288,716	0	764,226	0	0	0	1,124	03/25/2036
74836Y-AA-8	QUEST TRUST ABS FLOATER		12/26/2014	Paydown		1,185,486	1,185,486	1,185,486	1,185,486	0	0	0	0	0	1,185,486	0	0	0	1,778	08/25/2036
74842*-AK-3	Quiktrip Corporation Senior Note		09/07/2014	Redemption 100.0000		1,428,571	1,428,571	1,396,414	1,421,006	0	7,565	0	7,565	0	1,428,571	0	0	0	55,929	09/07/2015
74842*-AL-1	Quiktrip Corporation Senior Note		12/07/2014	Redemption 100.0000		3,838,571	3,838,571	3,838,571	3,838,571	0	0	0	0	0	3,838,571	0	0	0	202,293	12/07/2017
74875@-AD-7	Quinn Group, Inc. Senior Note		11/21/2014	Redemption 100.0000		1,785,714	1,785,714	1,785,714	1,785,714	0	0	0	0	0	1,785,714	0	0	0	104,821	11/21/2016
74875@-AE-5	Quinn Group, Inc. Senior Note		09/17/2014	Redemption 100.0000		701,190	701,190	701,190	701,190	0	0	0	0	0	701,190	0	0	0	34,183	09/17/2032
74913G-AG-0	QWEST CORPORATION CORPORATE		10/01/2014	Maturity		1,075,000	1,075,000	1,121,000	1,080,469	0	(5,469)	0	(5,469)	0	1,075,000	0	0	0	80,625	10/01/2014
74924V-AB-5	RESIDENTIAL ASSET SECURITIES ABS FLOATER		06/25/2014	Paydown		3,270,695	3,270,695	3,270,695	3,270,695	0	0	0	0	0	3,270,695	0	0	0	2,940	11/25/2036
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		12/26/2014	Paydown		10,771,185	10,771,185	10,771,185	10,771,185	0	0	0	0	0	10,771,185	0	0	0	16,741	02/25/2037
74924X-AA-3	RESIDENTIAL ASSET SECURITIES ABS FLOATER		12/17/2014	Write-Off		0	10	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/26/2014	Paydown		14,189,910	14,189,910	14,189,910	14,189,910	0	0	0	0	0	14,189,910	0	0	0	25,287	04/25/2037
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A		02/04/2014	Guggenheim Capital Markets		2,919,537	3,271,190	2,552,336	2,557,166	0	(4,830)	0	(4,830)	0	2,552,336	0	367,201	367,201	29,691	04/25/2035
74927U-AZ-1	RBSGC MORTGAGE PASS THROUGH RBSGC_05-A		12/01/2014	Paydown		262,396	262,396	203,434	205,121	0	57,275	0	57,275	0	262,396	0	0	0	10,247	04/25/2035
74951#-AA-8	RE Rich Family Holding Corp Senior Note		07/23/2014	Redemption 100.0000		1,875,000	1,875,000	1,875,000	1,875,000	0	0	0	0	0	1,875,000	0	0	0	56,391	07/23/2015
74951#-AC-4	RE Rich Family Holding Corp Senior Note		04/07/2014	Redemption 100.0000		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	18,500	04/07/2020
74951#-AD-2	RE Rich Family Holding Corp Senior Note		09/08/2014	Redemption 100.0000		3,440,000	3,440,000	3,440,000	3,440,000	0	0	0	0	0	3,440,000	0	0	0	153,510	09/08/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74955D-AA-9	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2014	Redemption 100.0000		1,801,507	1,801,507	1,910,905	1,837,808	0	(36,301)	0	(36,301)	0	1,801,507	0	0	0	148,854	12/07/2021
74955D-AB-7	R G S AEGCO FUNDING CORP DEBENTURES		12/07/2014	Redemption 100.0000		3,909,917	3,909,917	4,419,231	4,264,958	0	(355,042)	0	(355,042)	0	3,909,917	0	0	0	283,962	12/07/2022
74955E-AA-7	R G S I & M FUNDING CORP DEBENTURES		12/07/2014	Redemption 100.0000		690,017	690,017	723,171	700,901	0	(10,884)	0	(10,884)	0	690,017	0	0	0	57,014	12/07/2021
74956E-D@-4	RH DONNELLEY CORP Term D 3 Month		10/02/2014	Redemption 100.0000		157,165	157,165	69,569	81,539	0	75,626	0	75,626	0	157,165	0	0	0	74,980	12/31/2016
749868-AC-5	RREEF America REIT II, Inc Senior Note		09/29/2014	Call 100.0000		11,218,000	11,218,000	10,998,985	11,191,605	0	24,589	0	24,589	0	11,216,193	0	1,807	1,807	569,276	10/15/2014
75156M-AB-1	GMAC HOME EQUITY ABS FLOATER		12/26/2014	Paydown		3,717,566	3,717,566	3,717,566	3,717,566	0	0	0	0	0	3,717,566	0	0	0	6,215	08/25/2036
75157D-AB-0	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2014	Paydown		1,460,387	1,586,326	1,192,695	1,118,925	0	341,462	0	341,462	0	1,460,387	0	0	0	3,648	05/25/2037
755111-BR-1	RAYTHEON CO CORPORATE 4.400% 02/15/20		09/16/2014	Susquehanna Intl Group		3,454,290	3,150,000	3,616,339	3,555,055	0	(44,721)	0	(44,721)	0	3,510,334	0	(56,044)	(56,044)	151,690	02/15/2020
755111-BT-7	RAYTHEON CO CORPORATE 3.125% 10/15/20		09/11/2014	RBC Capital Markets		13,644,204	13,300,000	13,229,483	13,249,255	0	4,940	0	4,940	0	13,254,195	0	390,009	390,009	382,144	10/15/2020
75525@-AB-2	RE AZ Holdings, LLC Series B Senior Secu		09/30/2014	Redemption 100.0000		134,701	134,701	134,701	134,701	0	0	0	0	0	134,701	0	0	0	4,423	09/30/2035
75526@-AD-7	RE Victor Phelan Solar One LLC Senior Se		12/31/2014	Redemption 100.0000		961,629	961,629	961,629	961,629	0	0	0	0	0	961,629	0	0	0	33,137	06/30/2023
75526@-AE-5	RE Victor Phelan Solar One LLC Sr Note i		12/31/2014	Redemption 100.0000		723,862	723,862	723,862	723,862	0	0	0	0	0	723,862	0	0	0	41,662	09/30/2033
75719*-AE-4	Red Wing Shoe Company Senior Note		01/11/2014	Redemption 100.0000		1,570,000	1,570,000	1,570,000	1,570,000	0	0	0	0	0	1,570,000	0	0	0	13,738	01/11/2018
75886A-AK-4	REGENCY ENERGY CORPORATE		11/05/2014	Morgan Stanley & Co, Inc		3,187,500	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	187,500	187,500	200,771	09/01/2020
75935@-AH-3	Reinalt-Thomas Corp. Senior Note		03/19/2014	Redemption 100.0000		4,788,000	4,788,000	4,975,751	4,843,358	0	(55,358)	0	(55,358)	0	4,788,000	0	0	0	188,528	03/19/2016
75952A-AF-4	GENON REMA LLC PASS THRU CERTS		07/02/2014	Redemption 100.0000		645,739	645,739	670,946	665,096	0	(19,357)	0	(19,357)	0	645,739	0	0	0	59,647	07/02/2017
759676-AG-4	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2014	Paydown		388,911	388,911	214,318	218,286	0	170,624	0	170,624	0	388,911	0	0	0	16,836	08/25/2036
759676-AH-2	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2014	Paydown		155,959	155,959	86,951	88,538	0	67,421	0	67,421	0	155,959	0	0	0	6,905	08/25/2036
759676-AJ-8	RENAISSANCE HOME EQUITY LOAN T ASSET BAC		12/01/2014	Paydown		650,035	650,035	325,124	331,787	0	318,249	0	318,249	0	650,035	0	0	0	16,144	08/25/2036
75970H-AJ-9	RENAISSANCE HOME EQTY LOAN TR ASSET BAC		12/01/2014	Paydown		166,429	166,429	81,057	83,324	0	83,105	0	83,105	0	166,429	0	0	0	6,044	01/25/2037
759950-AH-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2014	Paydown		249,696	249,696	249,117	249,117	0	578	0	578	0	249,696	0	0	0	1,745	08/25/2032
759950-AL-2	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		11/25/2014	Paydown		256,171	256,171	258,052	258,086	0	(1,915)	0	(1,915)	0	256,171	0	0	0	1,429	03/25/2033
759950-AQ-1	RENAISSANCE HOME EQUITY LOAN T ABS FLOAT		12/26/2014	Paydown		172,118	172,118	173,210	173,298	0	(1,062)	119	(1,181)	0	172,118	0	0	0	750	06/25/2033
759950-CV-8	RENAISSANCE HOME EQUITY LOAN T SERIES 2		12/01/2014	Paydown		455,838	455,838	455,838	455,838	0	0	0	0	0	455,838	0	0	0	11,672	07/25/2034
760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2014	Paydown		121,615	121,615	119,251	119,251	0	2,364	0	2,364	0	121,615	0	0	0	614	11/25/2033
760985-PC-9	RESIDENTIAL ASSET MORTGAGE PRO ABS IRR C		10/27/2014	Paydown		52,982	52,982	45,952	39,826	0	13,156	0	13,156	0	52,982	0	0	0	407	10/25/2032
760985-R3-7	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2014	Paydown		113,444	113,444	112,163	112,163	0	1,280	0	1,280	0	113,444	0	0	0	708	02/25/2034
760985-SD-4	RESIDENTIAL ASSET MORTGAGE PRO ABS FLOAT		12/26/2014	Paydown		37,761	37,761	31,603	31,626	0	6,135	0	6,135	0	37,761	0	0	0	240	02/25/2033
760985-YC-9	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2014	Paydown		243,549	243,549	200,594	202,662	0	42,955	2,069	40,886	0	243,549	0	0	0	1,727	08/25/2033
760985-ZN-4	RESIDENTIAL ASSET MORTGAGE PRO SERIES 2		12/26/2014	Paydown		152,998	152,998	129,222	126,131	0	26,867	0	26,867	0	152,998	0	0	0	1,132	09/25/2033
76110H-J9-1	RESIDENTIAL ACCREDIT LOANS INC PRVT CMO		12/01/2014	Paydown		586,950	586,950	353,109	353,109	0	233,841	0	233,841	0	586,950	0	0	0	17,199	12/25/2034
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		12/01/2014	Paydown		66,911	66,911	67,230	67,099	0	(188)	0	(188)	0	66,911	0	0	0	1,682	06/25/2019
76110V-BX-5	RESIDENTIAL FDNG MTGE SECS RFMS2_99-HI1		12/01/2014	Paydown		20,542	20,542	20,502	20,453	0	89	0	89	0	20,542	0	0	0	664	09/25/2029
76110V-GP-7	RESIDENTIAL FDNG MTGE SECS ABS FLOATER		12/01/2014	Paydown		220,505	220,505	221,066	221,315	0	(810)	0	(810)	0	220,505	0	0	0	8,885	07/25/2026
76110V-HJ-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2014	Paydown		88,697	88,697	88,697	88,554	0	143	0	143	0	88,697	0	0	0	3,237	10/25/2026
76110V-HS-0	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2014	Paydown		82,838	82,838	82,832	80,810	0	2,028	0	2,028	0	82,838	0	0	0	3,263	01/25/2033
76110V-JQ-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2014	Paydown		252,369	252,369	251,816	251,605	0	765	0	765	0	252,369	0	0	0	9,649	03/25/2032
76110V-RD-2	RESIDENTIAL FDNG MTGE SECS ASSET BACKED		12/01/2014	Paydown		1,201,139	1,201,139	581,998	639,031	0	562,108	0	562,108	0	1,201,139	0	0	0	34,569	08/25/2034
76110W-F2-7	RESIDENTIAL ASSET SECURITIES C RASC_04-K		12/26/2014	Paydown		228,155	276,048	208,274	205,892	0	22,263	0	22,263	0	228,155	0	0	0	1,385	10/25/2034
76112B-GD-6	RESIDENTIAL ASSET MTGE PRODS RAMP_04-RS1		12/26/2014	Paydown		1,727,717	1,727,717	1,728,526	1,727,878	0	(161)	0	(161)	0	1,727,717	0	0	0	13,374	12/25/2034
76112B-RM-4	RESIDENTIAL ASSET MTGE PRODS RAMP_05-EFC		12/26/2014	Paydown		3,935,009	3,935,009	3,926,531	3,932,559	0	2,450	0	2,450	0	3,935,009	0	0	0	12,483	05/25/2035
76113A-BJ-9	RESIDENTIAL ASSET SECURITIES C ABS FLOAT		12/25/2014	Paydown		1,180,231	1,180,231	1,180,231	1,180,231	0	0	0	0	0	1,180,231	0	0	0	3,783	04/25/2036
76169#-AF-0	Reyes Holdings, LLC Senior Secured Note		04/30/2014	Redemption 100.0000		15,042,000	15,042,000	15,042,000	15,042,000	0	0	0	0	0	15,042,000	0	0	0	522,710	04/30/2017
761713-AU-0	REYNOLDS AMERICAN INC CORPORATE		10/31/2014	JP Morgan Securities, Inc		197,297	175,000	174,839	174,923	0	6	0	6	0	174,929	0	22,368	22,368	10,500	06/15/2017
761713-AW-6	REYNOLDS AMERICAN INC CORPORATE		05/27/2014	Various		3,423,174	3,685,000	3,079,552	3,081,791	0	2,780	0	2,780	0	3,084,571	0	338,603	338,603	87,897	11/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76304*-AC-7	RE Rich Family Holding Corp SRNT		12/01/2014	Prudential Investment Mgmt.		2,969,530	2,578,940	2,578,940	2,578,940	0	0	0	0	0	2,578,940	0	390,590	390,590	194,244	02/27/2020
77118*-AA-5	ROC Finance LLC Senior Secured FF&E Faci		03/21/2014	Redemption 100.0000		25,607,754	25,607,754	25,607,754	25,607,754	0	0	0	0	0	25,607,754	0	0	0	685,001	02/19/2017
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		10/31/2014	JP Morgan Securities, Inc		100,615	87,000	85,632	86,183	0	115	0	115	0	86,298	0	14,317	14,317	6,148	03/01/2019
771196-AS-1	ROCHE HOLDINGS INC CORPORATE		08/29/2014	Call 118.1708		19,615,172	16,599,000	17,832,931	17,398,131	0	(46,356)	0	(46,356)	0	17,351,775	0	2,263,397	2,263,397	665,716	03/01/2019
771196-AU-6	ROCHE HOLDINGS INC CORPORATE		11/28/2014	Tender (Corp Action)		20,822,416	14,800,000	17,878,744	17,699,194	0	(50,599)	0	(50,599)	0	17,648,595	0	3,173,821	3,173,821	1,286,367	03/01/2039
772739-AQ-1	ROCK TENN COMPANY CORPORATE		01/24/2014	Suntrust Capital Markets Inc		187,756	190,000	193,570	193,330	0	(22)	0	(22)	0	193,308	0	(5,552)	(5,552)	3,124	03/01/2023
774477-AJ-2	ROCKWOOD SPECIALTIES GRO CORPORATE		10/28/2014	Goldman Sachs & Co		2,090,000	2,000,000	2,005,000	2,004,684	0	(679)	0	(679)	0	2,004,005	0	85,995	85,995	96,611	10/15/2020
781258-B#-4	Ruddick Corporation SRNT		12/01/2014	Prudential Investment Mgmt.		5,824,178	5,116,950	5,116,950	5,116,950	0	0	0	0	0	5,116,950	0	707,228	707,228	446,425	07/15/2017
781258-B@-6	Ruddick Corporation SRNT		12/01/2014	Prudential Investment Mgmt.		4,690,243	4,144,250	4,144,250	4,144,250	0	0	0	0	0	4,144,250	0	545,993	545,993	369,704	04/15/2017
78377H-A#-0	S&C Electric Company Senior Note		07/31/2014	Redemption 100.0000		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	32,853	07/31/2022
78377H-B*-3	S&C Electric Company Senior Note		07/31/2014	Redemption 100.0000		666,667	666,667	666,667	666,667	0	0	0	0	0	666,667	0	0	0	40,867	07/31/2022
78442F-EH-7	SLM CORP CORPORATE 8.450% 06/15/18		10/28/2014	Citigroup Capital Markets Inc		1,765,400	1,552,000	1,086,400	1,261,271	0	41,462	0	41,462	0	1,302,733	0	462,667	462,667	115,115	06/15/2018
78443*-AJ-0	SLBP Holding Corporation Series B Senior		06/30/2014	Maturity		2,800,000	2,800,000	2,741,648	2,794,500	0	5,500	0	5,500	0	2,800,000	0	0	0	117,756	06/30/2014
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		10/27/2014	Paydown		1,416,029	1,416,029	1,410,446	1,413,218	0	2,812	0	2,812	0	1,416,029	0	0	0	2,247	10/25/2017
784635-AL-8	SPX CORPORATION CORPORATE		01/23/2014	Tender (Corp Action)		8,911,494	8,550,000	8,662,250	8,743,291	0	(12,737)	0	(12,737)	0	8,730,554	0	180,940	180,940	68,816	12/15/2014
78477@-AA-6	STM Industries, Inc. Senior Secured Note		11/29/2014	Redemption 100.0000		11,320,000	11,320,000	11,320,000	11,320,000	0	0	0	0	0	11,320,000	0	0	0	557,982	05/29/2016
78572X-AD-3	SABRA HEALTH CARE LIMITED PART CORPORATE		11/10/2014	RBC Capital Markets		3,090,000	3,000,000	2,940,000	2,942,297	0	4,201	0	4,201	0	2,946,498	0	143,502	143,502	153,635	06/01/2023
786514-BA-6	SAFEWAY INC DEBENTURES		10/15/2014	Morgan Stanley & Co, Inc		4,712,500	5,000,000	5,262,100	5,212,524	0	(5,815)	0	(5,815)	0	5,206,709	0	(494,209)	(494,209)	442,049	02/01/2031
78709Y-A@-4	Saia, Inc. Senior Note		12/31/2014	Redemption 100.0000		885,714	885,714	885,714	885,714	0	0	0	0	0	885,714	0	0	0	40,986	12/31/2017
78839#-AA-7	St Croix Chippewa Indns of WI Senior Not		12/29/2014	Redemption 100.0000		1,570,930	1,570,930	1,570,930	1,570,930	0	0	0	0	0	1,570,930	0	0	0	71,728	12/29/2015
790849-AJ-2	ST JUDE MEDICAL INC CORPORATE		10/02/2014	Deutsche Bank Securities Inc		20,264,505	20,500,000	20,346,650	20,354,746	0	10,100	0	10,100	0	20,364,846	0	(100,341)	(100,341)	626,799	04/15/2023
790849-AK-9	ST JUDE MEDICAL INC CORPORATE		04/16/2014	Deutsche Bank Securities Inc		10,223,900	10,000,000	9,936,400	9,936,654	0	888	0	888	0	9,937,541	0	286,359	286,359	246,736	04/15/2043
792860-AJ-7	TRAVELERS COS INC CORPORATE		03/04/2014	Stifel, Nicolaus & Co		448,716	400,000	353,200	381,562	0	1,196	0	1,196	0	382,758	0	65,958	65,958	5,347	06/20/2016
792860-AJ-7	TRAVELERS COS INC CORPORATE		12/18/2014	Prudential Investment Mgmt.		2,152,274	2,000,000	1,994,560	1,998,278	0	672	0	672	0	1,998,950	0	153,324	153,324	124,653	06/20/2016
79548K-4R-6	SALOMON BROTHERS MORTGAGE SECU CMBS		08/01/2014	Paydown		2,689,305	2,689,305	2,925,880	2,678,420	0	10,885	0	10,885	0	2,689,305	0	0	0	133,208	07/18/2033
79549A-YZ-6	SALOMON BROTHERS MORTGAGE SECU ABS FLOAT		12/26/2014	Paydown		71,900	71,900	72,765	73,060	0	(1,160)	0	(1,160)	0	71,900	0	0	0	1,423	11/25/2033
795750-AE-7	Saltchuk Resources Inc Senior Note Serie		04/22/2014	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714	0	0	0	0	0	2,285,714	0	0	0	92,743	04/22/2014
795750-AF-4	Saltchuk Resources Inc Senior Note Serie		09/12/2014	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	275,250	09/12/2015
795750-AF-4	Saltchuk Resources Inc Senior Note Serie		12/01/2014	Prudential Investment Mgmt.		986,110	934,429	934,429	934,429	0	0	0	0	0	934,429	0	51,682	51,682	106,929	09/12/2015
795750-AJ-6	Saltchuk Resources Inc Senior Secured No		06/09/2014	Redemption 100.0000		576,923	576,923	576,923	576,923	0	0	0	0	0	576,923	0	0	0	14,740	06/09/2026
796038-AA-5	SAMSON INVESTMENT CO CORPORATE		08/25/2014	Tax Free Exchange		76,220	74,000	78,255	77,821	0	(1,177)	0	(1,177)	0	76,644	0	(424)	(424)	8,037	02/15/2020
803111-A@-2	Hillshire Brands Company Senior Note		06/30/2014	Maturity		40,981,165	40,981,165	4,803,185	38,563,023	0	2,418,142	0	2,418,142	0	40,981,165	0	0	0	0	06/30/2014
805564-JR-3	SAXON ASSET SECURITIES TRUST ABS FLOATER		05/27/2014	Paydown		165,492	165,492	109,253	103,865	0	61,627	0	61,627	0	165,492	0	0	0	503	03/25/2031
805564-KE-0	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2014	Paydown		214,133	214,133	214,267	214,420	0	(287)	0	(287)	0	214,133	0	0	0	1,343	07/25/2031
805564-ML-2	SAXON ASSET SECURITIES TRUST SERIES 200		12/26/2014	Paydown		5,318	5,318	3,309	3,267	0	2,051	0	2,051	0	5,318	0	0	0	204	12/25/2032
805564-NC-1	SAXON ASSET SECURITIES TRUST SERIES 200		12/26/2014	Paydown		317,589	317,589	226,172	226,266	0	91,322	0	91,322	0	317,589	0	0	0	6,799	06/25/2033
805564-PF-2	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2014	Paydown		42,715	42,715	36,712	32,912	0	9,802	0	9,802	0	42,715	0	0	0	457	12/25/2033
805564-PN-5	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2014	Paydown		130,294	130,294	115,340	113,326	0	16,967	0	16,967	0	130,294	0	0	0	636	03/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
805564-QK-0	SAXON ASSET SECURITIES TRUST SAST 2004-2		09/25/2014	Paydown		269,165	269,165	269,165	269,165	0	0	0	0	0	269,165	0	0	0	1,116	08/25/2035
805564-QV-6	SAXON ASSET SECURITIES TRUST ABS FLOATER		12/26/2014	Paydown		223,448	223,448	223,902	223,690	0	(242)	0	(242)	0	223,448	0	0	0	1,259	12/26/2034
805564-QW-4	SAXON ASSET SECURITIES TRUST SAST_04-3		12/26/2014	Paydown		203,910	203,910	179,723	146,774	0	57,136	0	57,136	0	203,910	0	0	0	702	12/26/2034
80556A-AB-3	SAXON ASSET SECURITIES ABS FLOATER		06/25/2014	Paydown		2,294,766	2,294,766	2,294,766	2,294,766	0	0	0	0	0	2,294,766	0	0	0	1,731	10/25/2046
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		06/05/2014	Deutsche Bank Securities Inc		8,420,377	12,155,879	9,133,004	9,076,702	0	(93,201)	0	(93,201)	0	8,983,502	0	(563,124)	(563,124)	18,855	05/25/2047
80556Y-AC-9	SAXON HOME EQUITY ABS FLOATER		12/26/2014	Paydown		1,220,368	1,220,368	916,892	911,247	0	309,121	0	309,121	0	1,220,368	0	0	0	1,948	05/25/2047
806373-D@-2	Schawk Inc Senior Note		07/29/2014	Call 100.0000		4,970,000	4,970,000	4,970,000	4,970,000	0	0	0	0	0	4,970,000	0	0	0	164,474	01/27/2019
806407-B@-0	Henry Schein, Inc Senior Note		12/01/2014	Prudential Investment Mgmt.		2,886,785	2,800,000	2,800,000	2,800,000	0	0	0	0	0	2,800,000	0	86,785	86,785	134,435	01/20/2024
806605-AG-6	MERCK & CO INC BOND 6.500% 12/01/33		10/15/2014	Tender (Corp Action)		16,616,458	11,865,000	12,423,130	12,232,756	0	(7,923)	0	(7,923)	0	12,224,834	0	4,391,624	4,391,624	672,680	12/01/2033
806605-AH-4	MERCK & CO INC CORPORATE		10/15/2014	Tender (Corp Action)		34,092,960	24,000,000	24,928,506	24,892,963	0	(18,400)	0	(18,400)	0	24,874,563	0	9,218,397	9,218,397	1,703,000	09/15/2037
806605-AJ-0	MERCK & CO INC CORPORATE		11/28/2014	Call 113.3690		5,787,487	5,105,000	6,266,468	5,869,224	0	(182,692)	0	(182,692)	0	5,686,532	0	100,955	100,955	370,963	09/15/2017
80852#-AE-7	The Schwan Food Company Senior Note		02/24/2014	Redemption 100.0000		11,620,000	11,620,000	11,620,000	11,620,000	0	0	0	0	0	11,620,000	0	0	0	200,445	02/24/2015
80852#-AE-7	The Schwan Food Company Senior Note		12/01/2014	Prudential Investment Mgmt.		1,107,306	1,093,800	1,093,800	1,093,800	0	0	0	0	0	1,093,800	0	13,506	13,506	79,036	02/24/2015
80852#-AG-2	The Schwan Food Company Series H Senior		08/11/2014	Redemption 100.0000		11,029,286	11,029,286	11,029,286	11,029,286	0	0	0	0	0	11,029,286	0	0	0	607,989	08/11/2018
80917#-AA-8	Scorpion Power, LLC Term B		08/18/2014	Redemption 53.0082		1,022,282	1,928,537	1,022,282	1,022,282	0	0	0	0	0	1,022,282	0	0	0	0	11/02/2015
80917#-AA-8	Scorpion Power, LLC Term B		08/18/2014	Capital Distribution		979,848	0	979,848	979,848	0	0	0	0	0	979,848	0	0	0	0	11/02/2015
81143#-AG-9	Sea Star Line, LLC Senior Secured Note		10/13/2014	Redemption 100.0000		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	48,488	04/13/2018
81167#-AD-7	Seabrook International, LLC Term A1		09/03/2014	Call 65.1906		8,527,757	13,081,276	4,642,653	4,524,462	118,191	0	0	118,191	0	4,642,653	0	3,885,104	3,885,104	0	06/30/2013
81167#-AD-7	Seabrook International, LLC Term A1		09/03/2014	Capital Distribution		510,037	0	510,037	510,037	0	0	0	0	0	510,037	0	0	0	0	06/30/2013
81167#-AE-5	Seabrook International, LLC Sr Secured F		12/31/2013	Call 39.4291		4,400,866	11,161,459	4,400,866	4,301,891	98,975	0	0	98,975	0	4,400,866	0	0	0	0	06/30/2013
81167#-AE-5	Seabrook International, LLC Sr Secured F		01/04/2014	Capital Distribution		(338,564)	0	(338,564)	(338,564)	0	0	0	0	0	(338,564)	0	0	0	0	06/30/2013
81167#-AL-9	Seabrook International, LLC Revolver B		09/03/2014	Call 100.0000		1,575,000	1,575,000	1,543,500	1,543,500	0	0	0	0	0	1,543,500	0	31,500	31,500	59,120	02/28/2017
812404-AY-7	SEARS & ROEBUCK CO NOTES		10/27/2014	Morgan Stanley & Co, Inc		1,380,015	2,022,000	1,213,200	2,005,146	0	1,942	793,888	(791,946)	0	1,213,200	0	166,815	166,815	144,805	10/15/2017
81375W-AB-2	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		1,307,330	1,307,330	985,459	1,003,368	0	303,962	0	303,962	0	1,307,330	0	0	0	6,483	02/25/2034
81375W-AC-0	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		177,915	177,915	148,012	122,062	0	55,853	0	55,853	0	177,915	0	0	0	1,730	02/25/2034
81375W-CJ-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		140,598	140,598	115,730	112,259	0	28,339	0	28,339	0	140,598	0	0	0	807	09/25/2034
81375W-DD-5	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		112,362	112,362	112,503	112,426	0	(64)	0	(64)	0	112,362	0	0	0	487	01/25/2035
81375W-JT-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		903,080	903,080	780,994	797,862	0	105,218	0	105,218	0	903,080	0	0	0	2,018	11/25/2035
81375W-JU-1	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		0	53,882	18,992	19,303	0	(18,956)	347	(19,303)	0	0	0	0	0	102	11/25/2035
81375W-KD-7	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		940,976	940,976	718,161	707,121	0	233,855	0	233,855	0	940,976	0	0	0	1,940	12/25/2035
813765-AC-8	SECURITIZED ASSET BACKED LLC ABS FLOATER		01/08/2014	JP Morgan Securities, Inc		6,169,312	11,081,560	6,993,905	6,993,905	0	0	0	0	0	6,993,905	0	(824,593)	(824,593)	2,297	05/25/2036
81376Y-AD-3	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		20,191	20,191	9,191	8,933	0	11,258	0	11,258	0	20,191	0	0	0	30	07/25/2036
81377A-AD-4	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		224,248	224,248	121,249	119,739	0	104,509	0	104,509	0	224,248	0	0	0	369	07/25/2036
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		03/26/2014	Citigroup Capital Markets Inc		6,645,851	10,894,838	6,894,679	6,819,613	0	(73,408)	0	(73,408)	0	6,746,205	0	(100,354)	(100,354)	10,329	05/25/2037
81378E-AB-9	SECURITIZED ASSET BACKED RECEI ABS FLOAT		12/26/2014	Paydown		841,800	841,800	532,724	526,924	0	314,876	0	314,876	0	841,800	0	0	0	1,313	05/25/2037
81378G-AC-2	SABR_07-NC2 ABS FLOATER		12/26/2014	Paydown		67,694	67,694	41,030	41,030	0	26,664	0	26,664	0	67,694	0	0	0	111	01/25/2037
81683R-AC-8	The Seminole Tribe of Florida Senior Sec		10/01/2014	Redemption 100.0000		5,800,000	5,800,000	5,800,000	5,800,000	0	0	0	0	0	5,800,000	0	0	0	379,030	10/01/2020
81683R-AJ-3	The Seminole Tribe of Florida Senior Not		10/01/2014	Redemption 100.0000		2,115,000	2,115,000	2,115,000	2,115,000	0	0	0	0	0	2,115,000	0	0	0	165,042	10/01/2020
816851-AQ-2	SEMPRA ENERGY CORPORATE		03/15/2014	Maturity		3,000,000	3,000,000	2,996,280	2,999,661	0	339	0	339	0	3,000,000	0	0	0	30,000	03/15/2014
817492-AD-3	SERENA SOFTWARE INC CORPORATE		05/14/2014	Call 100.0000		1,203,000	1,203,000	1,203,758	1,202,846	0	154	0	154	0	1,203,000	0	0	0	82,861	03/15/2016
817565-BV-5	SERVICE CORP INTL CORPORATE		05/12/2014	Tender (Corp Action)		2,744,558	2,645,000	2,892,969	2,823,303	0	(35,419)	0	(35,419)	0	2,787,883	0	(43,326)	(43,326)	91,032	05/15/2019
817565-BW-3	SERVICE CORP INTL CORPORATE		11/04/2014	WELLS FARGO SEC LLC		1,647,550	1,660,000	1,602,300	1,602,742	0	6,115	0	6,115	0	1,608,857	0	38,693	38,693	73,040	11/15/2020
817565-BX-1	SERVICE CORP INTL CORPORATE		04/09/2014	Tax Free Exchange		3,483,245	3,436,000	3,453,180	3,452,416	0	(903)	0	(903)	0	3,451,513	0	31,732	31,732	142,618	01/15/2022
82011@-AA-1	Sharyland Distribution & Trans Senior Se		12/30/2014	Redemption 100.0000		417,857	417,857	417,857	417,857	0	0	0	0	0	417,857	0	0	0	19,104	12/30/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82011@-AB-9	Sharyland Distribution & Trans Senior Se		12/31/2014	Redemption 100.0000		1,870,648	1,870,648	1,870,648	1,870,648	0	0	0	0	0	1,870,648	0	0	0	92,029	09/30/2030
82101#-AA-0	Sheboygan Power LLC Debt in a Leveraged		12/15/2014	Redemption 100.0000		394,580	394,580	396,095	395,728	0	(1,148)	0	(1,148)	0	394,580	0	0	0	14,974	12/15/2024
82104@-AA-9	Sheetz, Inc. Senior Note Series A		06/18/2014	Redemption 100.0000		6,666,667	6,666,667	6,666,667	6,666,667	0	0	0	0	0	6,666,667	0	0	0	218,667	06/18/2016
824348-AN-6	SHERWIN WILLIAMS CO CORPORATE		12/15/2014	Maturity		13,200,000	13,200,000	13,212,510	13,202,522	0	(2,522)	0	(2,522)	0	13,200,000	0	0	0	412,500	12/15/2014
827048-AQ-2	SILGAN HLDGS INC CORPORATE		07/23/2014	Tax Free Exchange		12,450,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	450,000	450,000	575,667	02/01/2022
828807-BM-8	SIMON PROPERTY GROUP LP CORPORATE		03/06/2014	Stifel, Nicolaus & Co		264,283	250,000	272,818	259,228	0	(1,221)	0	(1,221)	0	258,007	0	6,275	6,275	3,046	06/15/2015
828807-CH-8	SIMON PROPERTY GROUP LP CORPORATE		03/04/2014	WELLS FARGO SEC LLC		10,450	10,000	9,977	9,986	0	1	0	1	0	9,987	0	463	463	169	01/30/2017
828807-CP-0	SIMON PROPERTY GROUP LP CORPORATE	0	05/13/2014	Barclays Bank PLC-Lond Brk/Dlr		1,005,156	962,885	941,405	961,391	0	117	0	117	(19,990)	959,870	18,352	45,286	63,638	14,160	10/02/2020
831865-C#-5	Smith A O Corporation Senior Note		06/09/2014	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	82,727	06/08/2016
831865-C#-5	Smith A O Corporation Senior Note		12/01/2014	Prudential Investment Mgmt.		2,057,960	1,939,394	1,939,394	1,939,394	0	0	0	0	0	1,939,394	0	118,566	118,566	141,972	06/08/2016
831865-C*-9	Smith A O Corporation SRNT		07/01/2014	Redemption 100.0000		2,272,727	2,272,727	2,272,727	2,272,727	0	0	0	0	0	2,272,727	0	0	0	113,523	07/01/2018
832696-B#-4	Smucker Company J M Senior Note		06/01/2014	Maturity		14,000,000	14,000,000	14,000,000	14,000,000	0	0	0	0	0	14,000,000	0	0	0	557,667	06/01/2014
832696-C*-7	Smucker Company J M Senior Note		04/01/2014	Redemption 100.0000		2,116,250	2,116,250	2,116,250	2,116,250	0	0	0	0	0	2,116,250	0	0	0	58,726	04/01/2022
83367@-AA-9	Societe General Financial Corp Debt in a		12/28/2014	Redemption 100.0000		1,068,758	1,068,758	1,068,758	1,068,758	0	0	0	0	0	1,068,758	0	0	0	31,609	08/05/2015
83408#-AD-2	Sokolin LLC Term B 30.755% 06/30/16		12/31/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,856	06/30/2016
83608H-AA-2	SOUND POINT CLO I LTD CLO		01/15/2014	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	1,589	07/15/2025
83611D-AB-4	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/26/2014	Paydown		681,495	681,495	301,184	296,745	0	384,750	0	384,750	0	681,495	0	0	0	1,015	11/25/2036
83611D-AC-2	SOUNDVIEW HOME EQUITY LOAN TR ABS FLOATE		12/26/2014	Paydown		1,730,298	1,730,298	464,531	467,903	0	1,262,396	0	1,262,396	0	1,730,298	0	0	0	3,044	11/25/2036
83611M-BW-7	SOUNDVIEW HOME EQUITY LOAN TRU SVHE_04-W		12/26/2014	Paydown		1,266,829	1,266,829	1,266,829	1,266,829	0	0	0	0	0	1,266,829	0	0	0	6,022	01/25/2035
83611M-LZ-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		06/05/2014	Cantor Fitzgerald & Co. Inc.		3,866,227	4,493,000	4,493,000	4,493,000	0	0	0	0	0	4,493,000	0	(626,774)	(626,774)	8,834	03/25/2036
83611X-AD-6	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		12/26/2014	Paydown		1,754,127	1,754,127	1,192,415	1,202,906	0	551,221	0	551,221	0	1,754,127	0	0	0	3,812	01/25/2037
83611Y-AF-9	SOUNDVIEW HOME EQUITY LOAN TRU ABS FLOAT		12/26/2014	Paydown		0	380,194	17,326	18,598	0	(18,598)	0	(18,598)	0	0	0	0	0	833	06/25/2036
83701#-AB-0	South Carolina Generating Comp Senior No		02/03/2014	Redemption 100.0000		3,755,333	3,755,333	3,766,951	3,760,765	0	(5,431)	0	(5,431)	0	3,755,333	0	0	0	52,687	02/01/2024
83701#-AB-0	South Carolina Generating Comp Senior No		12/01/2014	Prudential Investment Mgmt.		14,894,573	13,333,333	13,333,333	13,333,333	0	0	0	0	0	13,333,333	0	1,561,240	1,561,240	813,333	02/01/2024
84055*-AB-4	South Texas Electric Coop First Mortgage		01/01/2014	Redemption 100.0000		2,416,667	2,416,667	2,416,667	2,416,667	0	0	0	0	0	2,416,667	0	0	0	72,258	01/01/2040
842400-EU-3	SOUTHERN CAL EDISON CORPORATE		06/12/2014	Pierpont Securities		10,549,860	10,200,000	11,116,868	10,710,908	0	(188,039)	0	(188,039)	0	10,522,868	0	26,992	26,992	337,280	04/01/2015
84314#-AB-7	Southern Illinois Power Cooper Series A		12/15/2014	Redemption 100.0000		3,571,429	3,571,429	3,571,429	3,571,429	0	0	0	0	0	3,571,429	0	0	0	154,018	06/15/2040
84314#-AD-3	Southern Illinois Power Cooper Senior Se		09/15/2014	Redemption 100.0000		1,473,684	1,473,684	1,473,684	1,473,684	0	0	0	0	0	1,473,684	0	0	0	60,790	03/15/2041
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		06/30/2014	Settlement Process		23,851,492	45,095,093	23,851,493	26,011,230	0	0	2,159,737	(2,159,737)	0	23,851,493	0	0	0	0	02/26/2040
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		06/26/2014	Redemption 57.0665		648,486	1,136,369	648,486	665,115	0	0	16,629	(16,629)	0	648,486	0	0	0	0	02/26/2040
84338*-AA-5	Southern Montana Elec G&T Coop Sr 1st MT		06/26/2014	Capital Distribution		487,883	0	487,883	487,883	0	0	0	0	0	487,883	0	0	0	0	02/26/2040
844730-AG-6	SOUTHTRUST CORP BOND 5.800% 06/15/14		06/15/2014	Maturity		4,900,000	4,900,000	4,892,356	4,899,239	0	761	0	761	0	4,900,000	0	0	0	142,100	06/15/2014
846030-AC-7	Southwire Company Senior Note		02/11/2014	Call 100.0000		11,285,000	11,285,000	11,285,000	11,285,000	0	0	0	0	0	11,285,000	0	0	0	163,068	07/29/2015
846030-AD-5	Southwire Company Senior Note		02/11/2014	Call 100.0000		53,040,000	53,040,000	53,040,000	53,040,000	0	0	0	0	0	53,040,000	0	0	0	549,907	06/12/2016
84751P-AX-7	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2014	Paydown		154,046	154,046	154,817	154,451	0	(404)	0	(404)	0	154,046	0	0	0	969	08/25/2034
84751P-BL-2	SPECIALTY UNDERWRITING & RESID MLMI_03-B		11/25/2014	Paydown		11,721	11,721	11,826	11,822	0	(101)	0	(101)	0	11,721	0	0	0	140	11/25/2034
84751P-KA-6	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2014	Paydown		197,323	197,323	191,305	193,874	0	3,449	0	3,449	0	197,323	0	0	0	368	12/25/2036
84751P-LM-9	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/01/2014	Paydown		38,396	38,396	21,334	21,334	0	17,063	0	17,063	0	38,396	0	0	0	617	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		12/26/2014	Call 276.7995		77,373	27,953	14,682	14,420	0	401	0	401	0	14,821	0	62,552	62,552	127	02/25/2037
84751P-LP-2	SPECIALTY UNDERWRITING & RESID ASSET BAC		01/01/2014	Paydown		1,224	1,224	661	659	0	565	0	565	0	1,224	0	0	0	6	02/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		02/12/2014	Cantor Fitzgerald & Co. Inc.		2,958,277	4,849,634	3,301,364	3,301,364	0	759	0	759	0	3,302,123	0	(343,846)	(343,846)	794	01/25/2038
84752B-AC-3	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2014	Paydown		453,907	453,907	283,112	308,995	0	170,728	25,816	144,912	0	453,907	0	0	0	732	01/25/2038
84752B-AD-1	SPECIALTY UNDERWRITING & RESID ABS FLOAT		12/26/2014	Paydown		3,082,050	3,082,050	1,216,144	1,174,442	0	1,907,608	0	1,907,608	0	3,082,050	0	0	0	7,372	01/25/2038
84761#-AA-7	Spectrum Arena Limited Partner SRNT		09/15/2014	Redemption 100.0000		4,659,824	4,659,824	5,422,659	4,833,231	0	(173,407)	0	(173,407)	0	4,659,824	0	0	0	240,527	09/15/2016
84761#-AH-2	Spectrum Arena Limited Partner SRNT		09/15/2014	Redemption 100.0000		2,365,000	2,365,000	2,365,000	2,365,000	0	0	0	0	0	2,365,000	0	0	0	98,879	09/15/2016
84761#-AJ-8	Spectrum Arena Limited Partner SRNT		09/15/2014	Redemption 100.0000		392,494	392,494	400,427	396,955	0	(4,461)	0	(4,461)	0	392,494	0	0	0	15,021	09/15/2016
852212-AD-1	Square Butte Electric SRNT		01/01/2014	Redemption 100.0000		2,172,414	2,172,414	2,172,414	2,172,414	0	0	0	0	0	2,172,414	0	0	0	73,753	01/01/2024
85430P-AF-2	STANFIELD CLO, LTD. SERIES 1999 1A CLA		07/21/2014	Call 0.0100		16	157,711	0	0	0	0	0	0	0	0	0	16	16	0	07/15/2014
857477-AE-3	STATE STREET CORP CORPORATE		05/30/2014	Maturity		1,245,000	1,245,000	1,302,419	1,250,477	0	(5,477)	0	(5,477)	0	1,245,000	0	0	0	26,768	05/30/2014
857555-AP-1	STATER BROS HLDGS INC STATER BROS HLDGS		06/10/2014	Call 100.0000		475,000	475,000	460,750	471,843	0	1,027	0	1,027	0	472,870	0	2,130	2,130	24,133	04/15/2015
858912-AE-8	Stericycle Inc Promissory Note		11/08/2014	Maturity		349,910	349,910	349,910	349,910	0	0	0	0	0	349,910	0	0	0	15,746	11/08/2014
860370-AM-7	STEWART ENTERPRISES CORPORATE		05/12/2014	Tender (Corp Action)		1,160,538	1,135,000	1,203,100	1,201,770	0	(12,847)	0	(12,847)	0	1,188,923	0	(28,386)	(28,386)	42,421	04/15/2019
863572-UU-5	STRUCTURED ASSET SECURITIES CO ABS FLOAT		12/26/2014	Paydown		190,547	190,547	190,993	190,989	0	(443)	0	(443)	0	190,547	0	0	0	1,195	08/25/2028
863576-EQ-3	STRUCTURED ASSET SECS CORP 05 ABS FLOATE		12/26/2014	Paydown		1,839,927	1,839,927	1,839,927	1,839,927	0	0	0	0	0	1,839,927	0	0	0	3,345	12/25/2035
86358E-A8-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		874,741	874,741	872,418	873,759	0	983	0	983	0	874,741	0	0	0	1,680	01/25/2036
86358E-AB-2	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		83,972	83,972	84,077	84,038	0	(66)	0	(66)	0	83,972	0	0	0	464	01/25/2033
86358E-BW-5	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		752,952	752,952	756,011	754,370	0	(1,418)	0	(1,418)	0	752,952	0	0	0	6,103	06/25/2033
86358E-DY-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		10/25/2014	Paydown		505,779	505,779	508,465	506,913	0	(1,135)	0	(1,135)	0	505,779	0	0	0	2,429	08/25/2033
86358E-E6-9	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		2,183,867	2,183,867	1,973,102	1,973,102	0	210,765	0	210,765	0	2,183,867	0	0	0	4,012	04/25/2036
86358E-EA-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		65,579	65,579	66,050	65,954	0	(375)	0	(375)	0	65,579	0	0	0	631	08/25/2033
86358E-FB-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		151,350	151,350	151,989	152,038	0	(688)	0	(688)	0	151,350	0	0	0	582	11/25/2033
86358E-GW-0	STRUCTURED ASSET INVESTMENT ABS FLOATER		11/25/2014	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	0	03/25/2034
86358E-LZ-7	STRUCTURED ASSET INVESTMENT ABS FLOATER		12/26/2014	Paydown		937,817	937,817	936,786	937,322	0	495	0	495	0	937,817	0	0	0	6,766	09/25/2034
86358R-W7-8	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		10/27/2014	Paydown		103,706	103,706	104,248	104,461	0	(755)	0	(755)	0	103,706	0	0	0	1,516	07/25/2032
86358R-Z7-5	AMORTIZING RESIDENTIAL COLLATE ABS FLOAT		11/25/2014	Paydown		30,261	30,261	12,335	11,251	0	19,010	0	19,010	0	30,261	0	0	0	480	07/25/2032
86359A-2S-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2014	Paydown		19,218	19,218	13,952	12,117	0	7,101	0	7,101	0	19,218	0	0	0	341	04/25/2033
86359A-6T-5	STRUCTURED ASSET INVEST LOAN PRVT CMO O		12/01/2014	Paydown		43,889	43,889	34,987	36,300	0	7,588	0	7,588	0	43,889	0	0	0	1,235	11/25/2033
86359A-CR-2	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2014	Paydown		744,072	744,072	624,421	598,120	0	145,952	0	145,952	0	744,072	0	0	0	12,616	07/25/2032
86359A-CW-1	STRUCTURED ASSET INVEST LOAN ABS FLOATER		11/25/2014	Paydown		359,266	359,266	360,950	360,003	0	(738)	0	(738)	0	359,266	0	0	0	1,985	11/25/2032
86359A-FD-0	STRUCTURED ASSET INVEST LOAN ABS FLOATER		12/26/2014	Paydown		239,216	239,216	223,891	223,891	0	15,324	0	15,324	0	239,216	0	0	0	2,071	12/25/2032
86359B-GH-8	STRUCTURED ASSET SECURITIES CO SERIES 2		12/01/2014	Paydown		1,048,910	1,048,910	1,058,517	1,058,777	0	(9,867)	0	(9,867)	0	1,048,910	0	0	0	12,404	02/25/2034
86359B-J2-8	STRUCTURED ASSET SECURITIES CO CMO FLOAT		12/01/2014	Paydown		82,824	82,824	67,236	70,165	0	12,658	0	12,658	0	82,824	0	0	0	3,252	11/25/2034
864486-AG-0	Suburban Propane Partners, LP CORPORATE		11/06/2014	Credit Suisse First Boston Cor		1,248,075	1,161,000	1,249,526	1,243,989	0	(12,881)	0	(12,881)	0	1,231,108	0	16,967	16,967	109,646	08/01/2021
86708*-AA-2	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2014	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,189,761	0	(2,261)	0	(2,261)	0	1,187,500	0	0	0	85,856	12/22/2017
86708*-AB-0	Sunbelt Chlor Alkali Partnersh Gtd Secd		12/22/2014	Redemption 100.0000		1,187,500	1,187,500	1,190,469	1,189,761	0	(2,261)	0	(2,261)	0	1,187,500	0	0	0	85,856	12/22/2017
000000-00-0	SUNGARD DATA SYS INC 14.496% 03/06/20		03/31/2014	Redemption 100.0000		2,290,280	2,290,280	2,300,515	2,298,140	0	(7,861)	0	(7,861)	0	2,290,280	0	0	0	193,611	03/06/2020
86787E-AN-7	SUNTRUST BKS INC CORPORATE		06/23/2014	Suntrust Capital Markets Inc		1,049,312	1,100,000	1,096,183	1,096,383	0	166	0	166	0	1,096,549	0	(47,237)	(47,237)	19,747	05/01/2023
867914-AZ-6	SUNTRUST BANKS INC CORPORATE		09/12/2014	Suntrust Capital Markets Inc		11,233,800	10,000,000	9,999,200	9,998,604	0	973	0	973	0	9,999,577	0	1,234,223	1,234,223	610,000	09/11/2017
870755-AB-1	SWIFT SERVICES HOLDINGS INC CORPORATE		11/14/2014	Call 105.0000		47,250	45,000	49,388	48,276	0	(1,023)	0	(1,023)	0	47,253	0	(3)	(3)	2,250	11/15/2018
871829-AQ-0	SYSCO CORP CORPORATE 2.600% 06/12/22		09/12/2014	Various		15,367,916	15,970,000	15,962,817	15,962,038	0	1,229	0	1,229	0	15,963,268	0	(595,352)	(595,352)	208,993	06/12/2022
87218@-AB-9	TA-High Desert, LLC Bridge Loan Term		04/21/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/02/2014
87218@-AD-5	TA-High Desert, LLC Senior Note in a Pro		12/31/2014	Redemption 100.0000		551,629	551,629	551,629	551,629	0	0	0	0	0	551,629	0	0	0	23,498	03/31/2033
87218@-AE-3	TA-High Desert, LLC Senior Secured Term		12/31/2014	Redemption 100.0000		980,563	980,563	980,563	980,563	0	0	0	0	0	980,563	0	0	0	30,893	03/31/2023
872540-AN-9	T J X COMPANIES INC NEW CORPORATE		07/07/2014	Call 104.0907		19,569,056	18,800,000	19,421,983	18,985,985	0	(185,667)	0	(185,667)	0	18,800,318	0	768,738	768,738	708,447	08/15/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	TPF GENERATION HOLDINGS, LLC Bank Loan		12/31/2014	Redemption 100.0000		1,416	1,416	1,347	1,416	0	69	69	0	0	1,416	0	0	0	4,247	12/31/2017
872649-BH-0	TRW INC DEBENTURES 7.750% 06/01/29		12/18/2014	Prudential Investment Mgmt.		3,211,950	2,383,000	2,214,873	2,247,280	0	4,263	0	4,263	0	2,251,543	0	960,408	960,408	193,917	06/01/2029
87264M-AA-7	TRW AUTOMOTIVE INC CORPORATE		03/15/2014	Maturity		1,000,000	1,000,000	605,000	974,633	0	25,367	0	25,367	0	1,000,000	0	0	0	35,000	03/15/2014
87265C-AU-4	T R W INC SENIOR NOTES		10/10/2014	JP Morgan Securities, Inc		4,984,233	3,700,000	4,250,813	3,995,247	0	(23,942)	0	(23,942)	0	3,971,305	0	1,012,929	1,012,929	347,839	04/15/2021
87315#-AA-1	TX Solar I LLC Senior Note		06/30/2014	Redemption 100.0000		108,119	108,119	108,119	108,119	0	0	0	0	0	108,119	0	0	0	3,919	06/30/2035
87408#-AA-9	TAL Intl Container Corp Senior Note		12/20/2014	Redemption 100.0000		390,362	390,362	390,362	390,362	0	0	0	0	0	390,362	0	0	0	14,379	05/20/2017
87422#-AB-9	Talent Acquisitions, LLC Term		12/31/2014	Redemption 100.0000		340,499	340,499	340,499	340,499	0	0	0	0	0	340,499	0	0	0	11,904	05/02/2016
87422#-AD-5	Talent Acquisitions, LLC Senior Workers		10/03/2014	Call 100.0000		4,391,023	4,391,023	4,391,023	4,391,023	0	0	0	0	0	4,391,023	0	0	0	278,125	05/02/2015
87612B-AN-2	TARGA RESOURCES PARTNERS LP CORPORATE		05/15/2014	Tax Free Exchange		2,842,500	3,000,000	2,996,250	2,996,310	0	237	0	237	0	2,996,547	0	(154,047)	(154,047)	127,500	11/15/2023
87612E-AR-7	TARGET CORP CORPORATE 6.500% 10/15/37		07/16/2014	Various		19,691,037	15,436,000	15,338,080	15,344,132	0	1,105	0	1,105	0	15,345,237	0	4,345,800	4,345,800	639,332	10/15/2037
87612E-AU-0	TARGET CORP CORPORATE 7.000% 01/15/38		07/16/2014	Tender (Corp Action)		11,448,072	8,419,000	8,339,605	8,345,496	0	991	0	991	0	8,346,487	0	3,101,585	3,101,585	590,967	01/15/2038
87875U-AC-6	TECO FINANCE INC CORP 6.750% 05/01/15		05/22/2014	Credit Suisse First Boston Cor		4,918,287	4,655,000	4,721,799	4,669,707	0	(4,299)	0	(4,299)	0	4,665,408	0	252,879	252,879	180,672	05/01/2015
87936#-AF-9	Teleflora LLC Series F Senior Note		12/24/2014	Redemption 100.0000		28,572,500	28,572,500	28,572,500	28,572,500	0	0	0	0	0	28,572,500	0	0	0	1,165,044	06/24/2016
88031N-AA-5	TENASKA ALABAMA PARTNERS LP CORPORATE		12/30/2014	Redemption 100.0000		33,348	33,348	25,455	27,890	0	5,458	0	5,458	0	33,348	0	0	0	1,459	06/30/2021
88031Q-AA-8	TENASKA VIRGINIA CORP SINKING FUND		12/30/2014	Redemption 100.0000		670,050	670,050	670,050	670,050	0	0	0	0	0	670,050	0	0	0	25,625	03/30/2024
88031R-AA-6	TENASKA ALABAMA II PART SECURED 144A		12/30/2014	Redemption 100.0000		349,783	349,783	349,783	349,783	0	0	0	0	0	349,783	0	0	0	13,390	03/30/2023
880345-B@-1	Tennant Company Senior Notes		03/08/2014	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	14,000	03/08/2018
881561-CG-7	TERWIN MORTGAGE TRUST SERIES 2003 6HE		12/26/2014	Paydown		63,803	63,803	63,803	63,803	0	0	0	0	0	63,803	0	0	0	421	11/25/2033
88163V-AD-1	TEVA PHARM FIN CORP FOREIGN		11/05/2014	Various		16,909,819	14,290,000	16,195,142	16,195,403	0	(60,802)	0	(60,802)	0	16,134,601	0	775,218	775,218	866,089	02/01/2036
883203-BP-5	TEXTRON INC CORPORATE 6.200% 03/15/15		04/07/2014	WELLS FARGO SEC LLC		210,176	200,000	217,048	204,739	0	(1,056)	0	(1,056)	0	203,683	0	6,493	6,493	7,061	03/15/2015
883203-BS-9	TEXTRON INC CORPORATE 5.950% 09/21/21		09/16/2014	BONY Capital Markets		2,297,300	2,000,000	2,349,017	2,313,029	0	(26,466)	0	(26,466)	0	2,286,562	0	10,738	10,738	118,339	09/21/2021
883556-AU-6	THERMO FISHER SCIENTIFIC CORPORATE		11/20/2014	Maturity		10,800,000	10,800,000	10,790,585	10,797,788	0	2,212	0	2,212	0	10,800,000	0	0	0	351,000	11/20/2014
883556-AW-2	THERMO FISHER SCIENTIFIC CORPORATE		02/21/2014	Maturity		7,000,000	7,000,000	7,048,930	7,002,208	0	(2,208)	0	(2,208)	0	7,000,000	0	0	0	71,750	02/21/2014
88579Y-AF-8	3M CO CORPORATE 2.000% 06/26/22		02/25/2014	Credit Suisse First Boston Cor		17,991,285	19,275,000	18,986,996	19,026,600	0	4,024	0	4,024	0	19,030,624	0	(1,039,339)	(1,039,339)	66,392	06/26/2022
886547-B#-4	Tiffany & Co. Senior Note		10/23/2014	Direct		68,760,000	68,760,000	68,760,000	68,760,000	0	0	0	0	0	68,760,000	0	0	0	5,254,792	12/23/2015
886547-D#-2	Tiffany & Co. Senior Note		12/01/2014	Prudential Investment Mgmt.		6,825,739	6,483,400	6,483,400	6,483,400	0	0	0	0	0	6,483,400	0	342,339	342,339	393,038	07/25/2042
887317-AE-5	TIME WARNER INC CORPORATE		02/21/2014	WELLS FARGO SEC LLC		84,947	75,000	74,999	74,991	0	5	0	5	0	74,997	0	9,950	9,950	2,080	03/15/2040
887317-AN-5	TIME WARNER INC CORPORATE		04/08/2014	Various		273,647	265,000	276,337	274,708	0	(142)	0	(142)	0	274,566	0	(920)	(920)	6,638	01/15/2022
887317-AS-4	TIME WARNER INC CORPORATE		05/07/2014	WELLS FARGO SEC LLC		143,425	130,000	129,923	129,920	0	(3)	0	(3)	0	129,917	0	13,508	13,508	2,821	12/15/2043
88731E-AF-7	TIME WARNER ENT DEBENTURES		01/21/2014	Various		33,012,869	28,450,000	31,845,694	30,822,172	0	(11,111)	0	(11,111)	0	30,811,061	0	2,201,808	2,201,808	842,095	03/15/2023
88731E-AJ-9	TIME WARNER ENT SENIOR NOTES		12/18/2014	Prudential Investment Mgmt.		3,349,909	2,247,000	2,393,331	2,362,480	0	(3,285)	0	(3,285)	0	2,359,195	0	990,714	990,714	268,688	07/15/2033
88732J-AJ-7	TIME WARNER CABLE INC CORPORATE		01/15/2014	JP Morgan Securities, Inc		10,651,135	11,500,000	10,641,560	11,499,168	0	0	857,609	(857,609)	0	10,641,560	0	9,576	9,576	163,750	05/01/2037
88732J-AQ-1	TIME WARNER CABLE INC CORPORATE		02/14/2014	Maturity		2,000,000	2,000,000	2,375,220	2,011,932	0	(11,932)	0	(11,932)	0	2,000,000	0	0	0	82,500	02/14/2014
88732J-AW-8	TIME WARNER CABLE INC CORPORATE		09/23/2014	Credit Suisse First Boston Cor		1,113,610	1,000,000	1,144,423	1,131,731	0	(14,859)	0	(14,859)	0	1,116,871	0	(3,261)	(3,261)	57,639	02/01/2020
887389-AG-9	TIMKEN CO TIMKEN CORP 6.000% 09/15/14		02/18/2014	JP Morgan Securities, Inc		154,008	150,000	149,795	149,951	0	15	0	15	0	149,966	0	4,042	4,042	3,900	09/15/2014
88947E-AP-5	TOLL BROS FINANCE CORP CORPORATE		11/05/2014	Merrill Lynch,Pierce,Fenner &		507,500	500,000	499,975	501,895	0	7,862	0	7,862	0	509,757	0	(2,257)	(2,257)	19,389	12/31/2018
89233P-5F-9	TOYOTA MOTOR CREDIT CORP. CORPORATE		08/25/2014	JP Morgan Securities, Inc		10,460,100	10,000,000	10,882,101	10,789,363	0	(62,058)	0	(62,058)	0	10,727,304	0	(267,204)	(267,204)	323,944	09/15/2021
89233P-5T-9	TOYOTA MOTOR CREDIT CORP. CORPORATE		09/16/2014	BPN Paribas Securities		3,588,095	3,500,000	3,781,853	3,753,437	0	(20,828)	0	(20,828)	0	3,732,608	0	(144,513)	(144,513)	136,996	01/12/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89233P-6Y-7	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		11/21/2014	Maturity		75,000,000	75,000,000	75,000,000	75,000,000	0	0	0	0	0	75,000,000	0	0	0	306,837	11/21/2014
89233P-7M-2	TOYOTA MOTOR CREDIT CORP. CORP FLOATER		08/04/2014	Maturity		75,000,000	75,000,000	74,962,500	74,958,208	0	41,792	0	41,792	0	75,000,000	0	0	0	138,711	08/04/2014
89379#-AA-0	Transmission & Distribution Co Senior No		10/15/2014	Redemption 100.0000		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	19,922	12/30/2020
89407#-AA-6	Transwestern Pipeline Company Senior Not		11/17/2014	Maturity		4,165,450	4,165,450	4,165,450	4,165,450	0	0	0	0	0	4,165,450	0	0	0	224,518	11/17/2014
89566E-AA-6	Tri-State Gen & Trans Assoc CORPORATE		01/31/2014	Redemption 100.0000		369,280	369,280	369,280	369,280	0	0	0	0	0	369,280	0	0	0	11,152	01/31/2018
89655*-AA-9	Trinity REIT Inc. Senior Note		08/01/2014	Redemption 100.0000		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	2,827	02/01/2019
89655N-AA-8	TRINITY AMBAC RAIL TRL_04-1		12/14/2014	Paydown		349,874	349,874	349,874	349,874	0	0	0	0	0	349,874	0	0	0	10,071	08/14/2027
89655V-AA-0	TRINITY RAIL LEASING L.P. Series 2003 -		12/12/2014	Paydown		611,102	611,102	607,018	608,808	0	2,294	0	2,294	0	611,102	0	0	0	18,123	10/12/2026
89655X-AA-6	TRINITY RAIL LEASING L.P. ASSET BACKED		12/14/2014	Paydown		1,006,922	1,006,922	1,006,922	1,006,922	0	0	0	0	0	1,006,922	0	0	0	33,948	05/14/2036
89837#-AB-4	Estate Bernice P Bishop Senior Note		03/01/2014	Redemption 100.0000		428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	14,571	03/01/2027
89837#-AC-2	Estate Bernice P Bishop Senior Note		06/10/2014	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	40,667	06/10/2028
89837#-AD-0	Estate Bernice P Bishop Senior Note		04/14/2014	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,300	04/14/2029
89869@-AA-9	Tuco, Inc. SRNT 7.390% 10/16/16		12/16/2014	Redemption 100.0000		2,080,947	2,080,947	2,080,947	2,080,947	0	0	0	0	0	2,080,947	0	0	0	83,298	10/16/2016
90269C-AC-4	UBS-BARCLAYS COMMERCIAL MORTGA CMBS		06/16/2014	Goldman Sachs & Co		10,281,250	10,000,000	10,199,389	10,161,316	0	(12,533)	0	(12,533)	0	10,148,783	0	132,467	132,467	168,190	05/10/2063
90272*-AA-0	Mesirow Realty Sale-Leaseback Credit-Ten		12/15/2014	Redemption 100.0000		392,187	392,187	392,187	392,187	0	0	0	0	0	392,187	0	0	0	7,555	05/15/2033
902911-AN-6	UST INC CORPORATE 5.750% 03/01/18		10/29/2014	Call 114.4369		5,721,843	5,000,000	4,981,600	4,990,593	0	1,622	0	1,622	0	4,992,215	0	729,628	729,628	333,819	03/01/2018
90331H-KP-7	US BANK NA CORPORATE 4.950% 10/30/14		10/30/2014	Maturity		7,490,000	7,490,000	8,017,062	7,582,411	0	(92,411)	0	(92,411)	0	7,490,000	0	0	0	370,755	10/30/2014
90333H-AB-4	US BANK NA US BANK NA 6.300% 02/04/14		02/04/2014	Maturity		12,500,000	12,500,000	13,908,967	12,536,679	0	(36,679)	0	(36,679)	0	12,500,000	0	0	0	393,750	02/04/2014
90346W-AA-1	US AIRWAYS P-T TR CORP SINKING FUND		11/15/2014	Redemption 100.0000		174,718	174,718	174,718	174,718	0	0	0	0	0	174,718	0	0	0	6,901	05/15/2027
90357#-BK-1	U.S. Bank Tr Natl Assn. Sr Secured Lease		10/02/2014	Redemption 100.0000		4,884,478	4,884,478	4,907,641	4,897,218	0	(12,740)	0	(12,740)	0	4,884,478	0	0	0	256,069	10/02/2018
90357#-BL-9	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2014	Redemption 100.0000		4,627,765	4,627,765	4,559,901	4,597,879	0	29,886	0	29,886	0	4,627,765	0	0	0	327,993	07/02/2016
90357#-BM-7	U.S. Bank Tr Natl Assn. Sr Secured Lease		07/02/2014	Redemption 100.0000		4,108,331	4,108,331	4,048,084	4,081,799	0	26,531	0	26,531	0	4,108,331	0	0	0	291,178	07/02/2016
90361#-AA-8	United Technologies Corp Sr. Secured Not		12/02/2014	Redemption 100.0000		796,934	796,934	847,638	839,509	0	(42,574)	0	(42,574)	0	796,934	0	0	0	15,451	04/02/2019
90363*-AA-0	USG Nevada LLC Senior Note in a Project		12/31/2014	Redemption 100.0000		68,643	68,643	68,643	68,643	0	0	0	0	0	68,643	0	0	0	4,297	12/31/2037
90430*-AA-9	Uncommon Schools Inc. Loan Certificate J		12/31/2014	Redemption 100.0000		1,301,163	1,301,163	1,157,212	1,263,221	0	37,942	0	37,942	0	1,301,163	0	0	0	40,339	01/21/2015
90430@-AA-7	Uncommon NSA Lender II, LLC Subordinated		10/20/2014	Redemption 100.0000		170,922	170,922	170,922	170,922	0	0	0	0	0	170,922	0	0	0	7,694	12/23/2033
904764-AJ-6	UNILEVER CAPITAL CORP CORPORATE		02/15/2014	Maturity		2,676,000	2,676,000	2,821,788	2,682,082	0	(6,082)	0	(6,082)	0	2,676,000	0	0	0	48,837	02/15/2014
904764-AQ-0	UNILEVER CAPITAL CORP CORPORATE		02/27/2014	Merrill Lynch,Pierce,Fenner &		4,678,558	4,625,000	4,670,418	4,668,426	0	(1,341)	0	(1,341)	0	4,667,085	0	11,473	11,473	50,310	03/06/2019
90521A-PH-5	UNION BANK NA CORPORATE		02/27/2014	Barclays Capital Inc		610,584	600,000	598,476	598,603	0	90	0	90	0	598,693	0	11,891	11,891	3,950	09/26/2016
906548-CJ-9	UNION ELECTRIC CO CORPORATE		03/26/2014	Prudential Investment Mgmt.		7,835,185	8,485,000	8,522,869	8,521,569	0	107	0	107	0	8,521,676	0	(686,491)	(686,491)	176,488	09/15/2042
907818-DS-4	UNION PACIFIC CORP CORP		01/21/2014	Tax Free Exchange		13,259,941	13,095,000	11,807,429	11,810,215	0	847	0	847	0	11,811,062	0	1,448,879	1,448,879	263,046	02/01/2044
90782E-DX-9	UNION PAC CORP NOTES 9.900% 05/15/18		10/07/2014	BNY Capital Markets, Inc		1,934,146	1,542,000	1,952,434	1,681,047	0	(21,332)	0	(21,332)	0	1,659,715	0	274,431	274,431	163,259	05/15/2018
90783X-AA-9	UNION PACIFIC CORPORATION CORP SINKING F		07/02/2014	Redemption 100.0000		1,456,882	1,456,882	1,741,251	1,721,148	0	(264,266)	0	(264,266)	0	1,456,882	0	0	0	63,214	01/02/2031
909287-AA-2	UNITED AIRLINES P-T TR CORP SINKING FUND		07/02/2014	Redemption 100.0000		861,673	861,673	872,482	872,230	0	(10,556)	0	(10,556)	0	861,673	0	0	0	45,724	07/02/2022
90989#-AF-9	United Coin Machine Co Senior Secured No		09/26/2014	Settlement Process		31,581,006	43,133,875	30,618,602	35,499,547	0	0	3,918,541	(3,918,541)	0	31,581,006	0	0	0	0	09/15/2014
90989#-AF-9	United Coin Machine Co Senior Secured No		08/29/2014	Capital Distribution		2,898,026	0	2,898,026	2,898,026	0	0	0	0	0	2,898,026	0	0	0	0	09/15/2014
000000-00-0	United Coin Machine Co PIK Note		08/29/2014	Call 0.0006		28	4,845,207	29	29	0	0	0	0	0	29	0	0	0	0	09/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
910558-AC-5	United Group USA (UGL Ltd.) Senior Unsec		11/21/2014	Call 100.0000		1,000,000	1,000,000	1,203,236	1,168,483	0	(31,763)	0	(31,763)	0	1,136,719	0	(136,719)	(136,719)	62,766	06/24/2018
911312-AQ-9	UNITED PARCEL SERVICE CORPORATE		09/18/2014	Various		8,556,186	8,900,000	8,902,893	8,902,624	0	(107)	0	(107)	0	8,902,517	0	(346,331)	(346,331)	180,123	10/01/2022
911365-AU-8	UNITED RENTALS NA INC CORPORATE		04/14/2014	Call 110.4079		593,994	538,000	613,886	591,931	0	(8,637)	0	(8,637)	0	583,294	0	10,700	10,700	16,450	12/15/2019
91159H-GR-5	US BANCORP SR NT CORPORATE		05/15/2014	Maturity		22,291,000	22,291,000	24,325,121	22,513,343	0	(222,343)	0	(222,343)	0	22,291,000	0	0	0	468,111	05/15/2014
91159H-HC-7	US BANCORP SR NT CORPORATE		09/12/2014	Various		10,026,601	10,111,000	10,158,523	10,149,697	0	(3,732)	0	(3,732)	0	10,145,964	0	(119,363)	(119,363)	203,449	03/15/2022
911684-AD-0	UNITED STATES CELLULAR CORP BOND		11/04/2014	Credit Suisse First Boston Cor		8,542,500	8,500,000	8,647,945	8,625,467	0	(3,129)	0	(3,129)	0	8,622,338	0	(79,838)	(79,838)	509,386	12/15/2033
913017-BA-6	UNITED TECHNOLOGIES CORP DEBENTURES		12/18/2014	Prudential Investment Mgmt.		5,860,651	4,090,000	4,088,024	4,088,011	0	4	0	4	0	4,088,015	0	1,772,636	1,772,636	386,846	09/15/2029
913017-BP-3	UNITED TECHNOLOGIES CORP CORPORATE		05/19/2014	Citigroup Capital Markets Inc		16,487,808	12,800,000	12,691,888	12,702,219	0	(138)	0	(138)	0	12,702,081	0	3,785,727	3,785,727	668,578	07/15/2038
913017-BT-5	UNITED TECHNOLOGIES CORP CORPORATE		02/27/2014	CIBC World Martkets Corp		350,023	345,000	340,746	340,783	0	0	0	0	0	340,783	0	9,240	9,240	4,011	06/01/2042
91324P-AL-6	UNITEDHEALTH GROUP INC BOND		08/15/2014	Maturity		10,000,000	10,000,000	9,407,950	9,943,921	0	56,079	0	56,079	0	10,000,000	0	0	0	500,000	08/15/2014
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE		05/21/2014	WELLS FARGO SEC LLC		171,377	150,000	149,351	149,718	0	29	0	29	0	149,747	0	21,630	21,630	4,050	06/15/2017
91324P-BZ-4	UNITEDHEALTH GROUP INC CORPORATE		09/22/2014	Various		2,444,946	2,539,000	2,493,556	2,495,987	0	3,012	0	3,012	0	2,498,999	0	(54,053)	(54,053)	77,059	02/15/2023
91324P-CC-4	UNITEDHEALTH GROUP INC CORPORATE		09/11/2014	Barclays Capital Inc		11,867,581	12,175,000	12,040,633	12,047,717	0	8,885	0	8,885	0	12,056,602	0	(189,020)	(189,020)	351,004	03/15/2023
918204-AV-0	V F CORP CORPORATE 3.500% 09/01/21		09/18/2014	Morgan Stanley & Co, Inc		4,176,560	4,000,000	4,023,360	4,023,286	0	(1,936)	0	(1,936)	0	4,021,350	0	155,210	155,210	148,556	09/01/2021
91911X-AN-4	VALEANT PHARMACEUTICALS CORPORATE		12/29/2014	Call 103.4380		2,194,954	2,122,000	2,262,583	2,241,111	0	(49,047)	0	(49,047)	0	2,192,063	0	2,891	2,891	157,234	12/01/2018
91911X-AR-5	VALEANT PHARMACEUTICALS CORPORATE		01/02/2014	Call 103.2500		2,236,395	2,166,000	2,239,103	2,220,310	0	(94)	0	(94)	0	2,220,217	0	16,178	16,178	65,311	07/15/2016
91913Y-AB-6	VALERO ENERGY NOTES 8.750% 06/15/30		10/08/2014	MILLENIUM ADVISORS, LLC		959,976	690,000	684,266	685,207	0	12	0	12	0	685,219	0	274,758	274,758	50,145	06/15/2030
91913Y-AK-6	VALERO ENERGY CORPORATE		04/01/2014	Maturity		10,000,000	10,000,000	9,240,300	9,973,224	0	26,776	0	26,776	0	10,000,000	0	0	0	237,500	04/01/2014
91913Y-AL-4	VALERO ENERGY CORPORATE		04/10/2014	Citigroup Capital Markets Inc		122,565	100,000	99,713	99,736	0	(6)	0	(6)	0	99,729	0	22,836	22,836	2,208	06/15/2037
92220P-A@-4	Varian Medical Systems, Inc. SRNT		04/30/2014	Redemption 100.0000		5,000,000	5,000,000	5,021,069	5,001,749	0	(1,749)	0	(1,749)	0	5,000,000	0	0	0	167,500	04/30/2014
92238#-AD-9	Vaupell Hldgs, Inc. Term A		06/12/2014	Redemption 100.0000		7,932,186	7,932,186	7,932,186	7,932,186	0	0	0	0	0	7,932,186	0	0	0	288,314	10/30/2014
92238#-AE-7	Vaupell Hldgs, Inc. Revolver B		06/12/2014	Call 100.0000		1,097,500	1,097,500	1,097,500	1,097,500	0	0	0	0	0	1,097,500	0	0	0	26,088	10/30/2014
92238#-AH-0	Vaupell Hldgs, Inc. Term B		06/12/2014	Redemption 100.0000		9,711,040	9,711,040	9,711,040	9,711,040	0	0	0	0	0	9,711,040	0	0	0	354,868	10/30/2014
92241*-AC-0	Vector Pipeline LP Senior Note		12/15/2014	Redemption 100.0000		565,000	565,000	565,000	565,000	0	0	0	0	0	565,000	0	0	0	18,786	12/15/2017
92241*-AH-9	Vector Pipeline LP Senior Note		12/01/2014	Redemption 100.0000		2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	0	0	52,267	06/01/2026
92276M-BA-2	VENTAS REALTY SR NT CORPORATE		04/16/2014	MILLENIUM ADVISORS, LLC		90,310	90,000	90,039	90,031	0	(3)	0	(3)	0	90,028	0	282	282	1,235	02/15/2018
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE		07/02/2014	Morgan Stanley & Co, Inc		132,957	100,000	133,616	132,257	0	(335)	0	(335)	0	131,922	0	1,035	1,035	5,655	04/01/2039
92343V-AU-8	VERIZON COMMUNICATIONS CORPORATE		08/21/2014	Taxable Exchange		11,363,164	9,450,000	11,511,615	11,385,092	0	(21,928)	0	(21,928)	0	11,363,164	0	0	0	617,400	04/01/2039
92343V-AX-2	VERIZON COMMUNICATIONS CORPORATE		02/21/2014	Raymond James & Associates Inc		80,837	75,000	77,794	77,171	0	(38)	0	(38)	0	77,133	0	3,704	3,704	1,390	04/01/2021
92343V-BS-2	VERIZON COMMUNICATIONS CORPORATE		08/21/2014	Taxable Exchange		4,290,705	4,295,000	4,290,705	4,290,206	0	316	0	316	0	4,290,522	0	183	183	254,264	09/15/2033
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE		08/21/2014	Taxable Exchange		6,544,956	6,553,000	6,545,333	6,544,510	0	446	0	446	0	6,544,956	0	0	0	397,030	09/15/2043
92344S-AK-6	CELLCO PART/VERI WIRELSS CORPORATE		03/19/2014	Tender (Corp Action)		1,742,856	1,362,000	1,391,878	1,379,210	0	(739)	0	(739)	0	1,378,471	0	364,385	364,385	39,876	11/15/2018
92344S-AK-6	CELLCO PART/VERI WIRELSS CORPORATE		11/24/2014	Call 126.2469		8,462,327	6,703,000	6,690,087	6,691,869	0	2,194	0	2,194	0	6,694,062	0	1,768,265	1,768,265	336,479	11/15/2018
92344X-AB-5	VERIZON NEW YORK INC 7.37500 04/01/2032		12/18/2014	Prudential Investment Mgmt.		1,576,098	1,250,000	1,316,575	1,307,984	0	(1,603)	0	(1,603)	0	1,306,381	0	269,716	269,716	112,161	04/01/2032
924172-E@-4	Vermont Electric Power Co, Inc Senior No		10/01/2014	Redemption 100.0000		216,000	216,000	216,000	216,000	0	0	0	0	0	216,000	0	0	0	8,514	01/01/2034
925524-AV-2	VIACOM INC COMPANY GUARNT		07/07/2014	Morgan Stanley & Co, Inc		10,827,400	10,000,000	8,991,550	9,142,710	0	12,134	0	12,134	0	9,154,844	0	1,672,556	1,672,556	359,028	05/15/2033
925524-AX-8	VIACOM INC CORPORATE 6.875% 04/30/36		10/27/2014	Various		50,981,400	40,540,000	40,545,120	40,539,644	0	573	0	573	0	40,540,217	0	10,441,183	10,441,183	2,087,006	04/30/2036
92553P-AE-2	VIACOM INC CL B CORPORATE		04/03/2014	Call 101.7729		10,537,565	10,354,000	10,811,647	10,429,318	0	(27,084)	0	(27,084)	0	10,402,235	0	135,330	135,330	249,143	09/15/2014
92553P-AU-6	VIACOM INC CL B CORPORATE		02/11/2014	Various		4,004,991	3,700,000	3,676,061	3,675,859	0	301	0	301	0	3,676,160	0	328,831	328,831	105,219	09/01/2043
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK		12/20/2014	Paydown		14,860,399	14,860,399	14,860,368	14,860,327	0	73	0	73	0	14,860,399	0	0	0	57,130	12/21/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92890P-AD-6	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		11/17/2014	WELLS FARGO SEC LLC		6,013,125	6,000,000	6,059,718	6,056,377	0	(5,285)	0	(5,285)	0	6,051,091	0	(37,966)	(37,966)	178,746	06/15/2046
92928S-AF-1	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT		08/20/2014	Paydown		268,428	268,428	268,344	268,385	0	43	0	43	0	268,428	0	0	0	1,079	09/20/2028
92928S-AN-4	WMC MORTGAGE LOAN PASS-THROUGH ABS FLOAT		08/15/2014	Paydown		402,282	402,282	404,294	403,409	0	(1,127)	0	(1,127)	0	402,282	0	0	0	9,769	10/15/2029
92936C-AE-9	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		07/11/2014	JP Morgan Securities, Inc		44,245,746	40,361,000	40,763,318	40,618,471	0	(34,699)	0	(34,699)	0	40,583,772	0	3,661,974	3,661,974	1,108,414	06/15/2044
92938G-AB-4	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		10/24/2014	Merrill Lynch,Pierce,Fenner &		25,976,563	25,000,000	25,749,975	25,732,736	0	(126,590)	0	(126,590)	0	25,606,146	0	370,417	370,417	665,339	12/15/2046
92941#-AA-3	W S Light Power SRNT 8.610% 10/31/19		10/31/2014	Redemption 100.0000		1,065,036	1,065,036	1,065,036	1,065,036	0	0	0	0	0	1,065,036	0	0	0	44,196	10/31/2019
92941#-AB-1	W S Light Power SRNT 8.150% 10/31/19		10/31/2014	Redemption 100.0000		90,694	90,694	81,000	87,522	0	3,172	0	3,172	0	90,694	0	0	0	3,562	10/31/2019
92941#-AC-9	W S Light Power SRNT 8.000% 10/31/19		10/31/2014	Redemption 100.0000		36,836	36,836	33,750	35,817	0	1,018	0	1,018	0	36,836	0	0	0	1,420	10/31/2019
92941#-AD-7	W S Light Power SRNT 7.370% 10/31/19		10/31/2014	Redemption 100.0000		39,067	39,067	36,731	38,307	0	760	0	760	0	39,067	0	0	0	1,388	10/31/2019
92966*-AC-3	Wabash Valley Power Assoc. Inc Senior No		10/31/2014	Redemption 100.0000		265,823	265,823	265,823	265,823	0	0	0	0	0	265,823	0	0	0	9,237	12/19/2024
92966*-AD-1	Wabash Valley Power Assoc. Inc Senior No		10/31/2014	Redemption 100.0000		189,873	189,873	189,873	189,873	0	0	0	0	0	189,873	0	0	0	6,598	12/19/2024
92966*-AE-9	Wabash Valley Power Assoc. Inc Senior No		10/31/2014	Redemption 100.0000		303,797	303,797	303,797	303,797	0	0	0	0	0	303,797	0	0	0	10,557	12/19/2024
92966*-AF-6	Wabash Valley Power Assoc. Inc Senior No		10/31/2014	Redemption 100.0000		447,907	447,907	447,907	447,907	0	0	0	0	0	447,907	0	0	0	14,793	07/20/2025
929766-4Q-3	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2014	Paydown		2,819,827	2,819,827	2,824,212	2,820,225	0	(398)	0	(398)	0	2,819,827	0	0	0	111,406	07/15/2042
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2014	Paydown		1,344,265	1,344,265	1,448,229	1,397,362	0	(53,097)	0	(53,097)	0	1,344,265	0	0	0	44,793	10/15/2044
929766-B6-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		06/01/2014	Paydown		2,206,399	2,206,399	2,156,151	2,199,776	0	6,623	0	6,623	0	2,206,399	0	0	0	51,792	10/15/2041
929766-C2-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		01/01/2014	Paydown		819,543	819,543	824,392	817,802	0	1,742	0	1,742	0	819,543	0	0	0	3,440	03/15/2042
929766-C3-5	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		12/01/2014	Paydown		55,075,000	55,075,000	52,623,565	54,629,049	0	445,951	0	445,951	0	55,075,000	0	0	0	2,398,835	03/15/2042
929766-MW-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2014	Paydown		2,842,749	2,842,749	2,794,611	2,834,840	0	7,909	0	7,909	0	2,842,749	0	0	0	12,224	12/15/2035
929766-R4-7	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-		10/01/2014	Paydown		12,034,084	12,034,084	11,826,320	11,955,444	0	78,640	0	78,640	0	12,034,084	0	0	0	296,679	04/15/2042
92976B-BL-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		02/01/2014	Paydown		14,394	14,394	12,793	14,284	0	110	0	110	0	14,394	0	0	0	127	12/15/2044
92976B-BM-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		08/01/2014	Paydown		38,103,205	38,103,205	37,649,299	37,958,836	0	144,370	0	144,370	0	38,103,205	0	0	0	974,102	12/15/2044
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		10,863,966	10,863,966	10,811,019	10,963,407	0	(99,442)	0	(99,442)	0	10,863,966	0	0	0	459,297	12/15/2044
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		25,657,777	25,657,777	25,065,201	25,480,901	0	176,876	0	176,876	0	25,657,777	0	0	0	827,211	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		296,701	296,701	322,245	317,651	0	(20,950)	0	(20,950)	0	296,701	0	0	0	8,920	01/15/2045
92976B-FQ-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/01/2014	Paydown		2,897,865	2,897,865	2,907,173	2,892,044	0	5,821	0	5,821	0	2,897,865	0	0	0	97,581	03/15/2045
92976B-FR-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		26,275,737	26,275,737	23,649,612	25,298,870	0	976,867	0	976,867	0	26,275,737	0	0	0	1,010,328	03/15/2045
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		17,595,980	17,595,980	17,721,079	17,640,849	0	(44,869)	0	(44,869)	0	17,595,980	0	0	0	524,749	05/15/2043
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		967,693	967,693	1,085,895	1,062,348	0	(94,655)	0	(94,655)	0	967,693	0	0	0	15,808	05/15/2043
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		5,955,935	5,955,935	6,530,935	6,351,074	0	(395,139)	0	(395,139)	0	5,955,935	0	0	0	238,166	07/15/2045
92977Q-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		4,510	4,510	4,987	4,961	0	(451)	0	(451)	0	4,510	0	0	0	139	07/15/2045
92977R-AB-2	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2014	Paydown		94,609	94,609	95,992	97,145	0	(2,536)	0	(2,536)	0	94,609	0	0	0	5,147	06/15/2045
92977R-AC-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		7,894,995	7,894,995	8,225,057	7,963,981	0	(68,986)	0	(68,986)	0	7,894,995	0	0	0	302,682	06/15/2045
92978M-AB-2	WACHOVIA BK COMMERCIAL MORTG CMBS		02/01/2014	Paydown		3,845,891	3,845,891	3,710,149	3,831,733	0	14,158	0	14,158	0	3,845,891	0	0	0	35,254	10/15/2048
92978M-AC-0	WACHOVIA BK COMMERCIAL MORTG CMBS		03/01/2014	Paydown		77,323,535	77,323,535	77,183,424	77,135,979	0	187,556	0	187,556	0	77,323,535	0	0	0	1,002,634	10/15/2048
92978M-AD-8	WACHOVIA BK COMMERCIAL MORTG CMBS		02/01/2014	Paydown		10,846,000	10,846,000	10,629,613	10,798,683	0	47,317	0	47,317	0	10,846,000	0	0	0	102,657	10/15/2048
92978M-AE-6	WACHOVIA BK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		61,229	61,229	67,275	66,847	0	(5,618)	0	(5,618)	0	61,229	0	0	0	2,086	10/15/2048
92978M-AF-3	WACHOVIA BK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		31,996	31,996	34,826	34,802	0	(2,806)	0	(2,806)	0	31,996	0	0	0	343	10/15/2048
92978N-AC-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/01/2014	Paydown		53,343,698	53,343,698	52,001,217	53,168,977	0	174,722	0	174,722	0	53,343,698	0	0	0	263,306	02/15/2051
92978P-AE-9	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		732,887	732,887	823,711	790,636	0	(57,749)	0	(57,749)	0	732,887	0	0	0	19,199	11/15/2048
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		1,732,129	1,732,129	1,907,439	1,890,435	0	(158,306)	0	(158,306)	0	1,732,129	0	0	0	83,446	11/15/2048
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		155,502	155,502	157,834	159,122	0	(3,621)	0	(3,621)	0	155,502	0	0	0	5,675	12/15/2043
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/01/2014	Paydown		29,434,107	29,434,107	29,086,309	29,348,205	0	85,902	0	85,902	0	29,434,107	0	0	0	657,931	04/15/2047
92978Y-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		3,807,178	3,807,178	3,905,896	3,938,490	0	(131,312)	0	(131,312)	0	3,807,178	0	0	0	127,069	06/15/2049
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		01/10/2014	Paydown		(27,812)	(27,812)	(30,836)	(27,812)	0	0	0	0	0	(27,812)	0	0	0	0	06/15/2049
92979F-AB-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		07/01/2014	Paydown		13,035,599	13,035,599	12,962,121	13,001,719	0	33,881	0	33,881	0	13,035,599	0	0	0	403,849	05/15/2046
92979F-AC-4	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/01/2014	Paydown		3,174,866	3,174,866	3,053,824	3,145,347	0	29,518	0	29,518	0	3,174,866	0	0	0	126,479	05/15/2046
929903-AE-2	WACHOVIA CORP WACHOVIA CORP		02/15/2014	Maturity		5,000,000	5,000,000	4,862,050	4,996,462	0	3,538	0	3,538	0	5,000,000	0	0	0	121,875	02/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
931142-CM-3	WAL MART STORES INC CORPORATE		04/03/2014	BNY Capital Markets, Inc		500,516	400,000	424,004	422,333	0	(80)	0	(80)	0	422,253	0	78,263	78,263	11,918	04/15/2038
931142-CN-1	WAL MART STORES INC CORPORATE		02/03/2014	Maturity		25,000,000	25,000,000	24,884,250	24,997,366	0	2,634	0	2,634	0	25,000,000	0	0	0	379,167	02/03/2014
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/15/2014	Redemption 100.0000		98,558	98,558	98,558	98,558	0	0	0	0	0	98,558	0	0	0	2,818	07/15/2034
93120#-AA-4	DH Newnan LLC Credit Tenant Lease		12/01/2014	Prudential Investment Mgmt.		1,462,798	1,323,680	1,323,680	1,323,680	0	0	0	0	0	1,323,680	0	139,118	139,118	70,423	07/15/2034
93120@-AA-6	RDGI 1539, LLC Credit-Tenant Lease		12/15/2014	Redemption 100.0000		72,426	72,426	72,426	72,426	0	0	0	0	0	72,426	0	0	0	2,184	10/15/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/25/2014	Redemption 100.0000		1,114,519	1,114,519	1,114,519	1,114,519	0	0	0	0	0	1,114,519	0	0	0	30,986	12/25/2036
93145#-AA-5	SunTrust - SPE Credit-Tenant Lease		12/01/2014	Prudential Investment Mgmt.		2,339,452	2,171,402	2,171,402	2,171,402	0	0	0	0	0	2,171,402	0	168,050	168,050	106,644	12/25/2036
93373#-AA-8	WANVOG Investments Senior Note		12/27/2014	Redemption 100.0000		1,077,035	1,077,035	1,077,035	1,077,035	0	0	0	0	0	1,077,035	0	0	0	43,658	11/27/2016
93373#-AB-6	WANVOG Investments Senior Note		12/27/2014	Redemption 100.0000		74,533	74,533	74,533	74,533	0	0	0	0	0	74,533	0	0	0	3,133	11/27/2016
93373#-AC-4	WANVOG Investments Senior Secured Note		12/27/2014	Redemption 100.0000		484,003	484,003	484,003	484,003	0	0	0	0	0	484,003	0	0	0	13,767	11/27/2016
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-		12/01/2014	Paydown		614,773	614,773	618,904	617,596	0	(2,823)	0	(2,823)	0	614,773	0	0	0	17,637	03/25/2020
94106L-AS-8	WASTE MANAGEMENT INC CORPORATE		08/08/2014	Barclays Capital Inc		11,497,350	10,000,000	7,902,958	8,832,318	0	144,096	0	144,096	0	8,976,414	0	2,520,936	2,520,936	554,931	03/15/2018
942682-A*-6	Watson Land Company Series A Senior Note		12/02/2014	Redemption 100.0000		492,116	492,116	492,116	492,116	0	0	0	0	0	492,116	0	0	0	16,765	09/02/2018
942682-A@-4	Watson Land Company Series B Senior Note		12/02/2014	Redemption 100.0000		839,596	839,596	839,596	839,596	0	0	0	0	0	839,596	0	0	0	30,178	06/01/2026
942683-AG-8	WATSON PHARMACEUTICALS INC CORPORATE		04/16/2014	Morgan Stanley & Co, Inc		170,666	170,000	169,220	169,405	0	48	0	48	0	169,454	0	1,213	1,213	1,780	10/01/2017
943315-B#-7	Wausau Paper Corp Series A Senior Note		07/30/2014	Call 100.0000		25,050,000	25,050,000	25,050,000	25,050,000	0	0	0	0	0	25,050,000	0	0	0	1,263,487	04/09/2017
943315-C*-0	Wausau Paper Corp Senior Note		07/30/2014	Call 100.0000		14,600,000	14,600,000	14,600,000	14,600,000	0	0	0	0	0	14,600,000	0	0	0	627,711	04/04/2018
943315-C@-8	Wausau Paper Corp Senior Note		07/30/2014	Call 100.0000		5,750,000	5,750,000	5,750,000	5,750,000	0	0	0	0	0	5,750,000	0	0	0	160,361	06/30/2016
94403*-AY-2	Wawa, Inc. Senior Note		05/04/2014	Redemption 100.0000		4,230,000	4,230,000	4,230,000	4,230,000	0	0	0	0	0	4,230,000	0	0	0	124,151	05/04/2016
947074-AK-6	WEATHERFORD INTL INC CORPORATE		05/21/2014	Morgan Stanley & Co, Inc		137,848	115,000	120,894	120,398	0	(42)	0	(42)	0	120,356	0	17,492	17,492	3,519	06/15/2037
94973V-AG-2	WELLPOINT INC NOTES 5.000% 12/15/14		09/15/2014	Call 101.2030		5,313,158	5,250,000	5,129,864	5,232,464	0	12,001	0	12,001	0	5,244,465	0	68,693	68,693	196,875	12/15/2014
94973V-AK-3	WELLPOINT INC CORPORATE		09/10/2014	Call 106.4940		58,572	55,000	54,797	54,948	0	14	0	14	0	54,962	0	3,610	3,610	3,337	01/15/2016
949746-QU-8	WELLS FARGO CO CORP FLOATER		03/04/2014	WELLS FARGO SEC LLC		575,348	540,000	577,136	561,448	0	(1,555)	0	(1,555)	0	559,893	0	15,455	15,455	9,484	06/15/2016
94974B-EU-0	Wells Fargo & Co NT CORPORATE		02/28/2014	WELLS FARGO SEC LLC		20,931,240	20,000,000	21,269,994	20,581,432	0	(51,921)	0	(51,921)	0	20,529,511	0	401,729	401,729	284,764	04/15/2015
949779-AB-8	WELLS FARGO MORTGAGE BACKED SE CMO FLOAT		12/01/2014	Paydown		1,582,608	1,582,608	1,555,111	1,562,543	0	20,066	0	20,066	0	1,582,608	0	0	0	20,633	12/25/2034
94978#-BY-2	Wells Fargo BK Northwest, N.A. Credit Te		12/10/2014	Redemption 100.0000		1,049,952	1,049,952	823,311	903,458	0	146,494	0	146,494	0	1,049,952	0	0	0	30,272	05/10/2019
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A		07/02/2014	Call 100.0000		2,030,857	2,030,857	2,030,857	2,030,857	0	0	0	0	0	2,030,857	0	0	0	126,116	01/02/2020
94978#-CA-3	Wells Fargo BK Northwest, N.A. NOTE A-A		01/02/2014	Redemption 100.0000		505,859	505,859	505,859	505,859	0	0	0	0	0	505,859	0	0	0	15,707	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K		07/02/2014	Call 100.0000		2,063,171	2,063,171	2,063,171	2,063,171	0	0	0	0	0	2,063,171	0	0	0	128,123	01/02/2020
94978#-CB-1	Wells Fargo BK Northwest, N.A. NOTE B-K		01/02/2014	Redemption 100.0000		497,775	497,775	497,775	497,775	0	0	0	0	0	497,775	0	0	0	15,456	01/02/2020
94978#-FB-8	Wells Fargo BK Northwest, N.A. Debt in a		01/03/2014	Redemption 100.0000		4,664	4,664	4,664	4,664	0	0	0	0	0	4,664	0	0	0	132	01/03/2029
94978#-FZ-5	Wells Fargo BK Northwest, N.A. Credit-Te		12/21/2014	Redemption 100.0000		136,194	136,194	136,194	136,194	0	0	0	0	0	136,194	0	0	0	4,662	12/21/2029
9497EB-AB-5	WELLS FARGO HOME EQUITY ABS FLOATER		12/26/2014	Paydown		5,940,110	5,940,110	5,940,110	5,940,110	0	0	0	0	0	5,940,110	0	0	0	9,639	01/25/2037
9497EU-AD-9	WELLS FARGO HOME EQUITY ABS FLOATER		12/25/2014	Paydown		1,419,965	1,419,965	1,419,965	1,419,965	0	0	0	0	0	1,419,965	0	0	0	2,838	05/25/2036
94981R-AC-0	WFMBS_05-AR3 CMO FLOATER		12/01/2014	Paydown		798,950	798,950	786,401	787,392	0	11,558	0	11,558	0	798,950	0	0	0	10,428	03/25/2035
95583#-AA-9	West Shore Pipe Line Company Senior Note		01/10/2014	Redemption 100.0000		545,455	545,455	545,455	545,455	0	0	0	0	0	545,455	0	0	0	11,945	01/10/2015
95583#-AB-7	West Shore Pipe Line Company Senior Note		01/10/2014	Redemption 100.0000		272,727	272,727	272,727	272,727	0	0	0	0	0	272,727	0	0	0	4,909	01/10/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95709T-AA-8	Westar Energy Inc CORPORATE		07/01/2014	Maturity		400,000	400,000	397,784	399,856	0	144	0	144	0	400,000	0	0	0	24,000	07/01/2014
95709T-AH-3	Westar Energy Inc CORPORATE		10/15/2014	JP Morgan Securities, Inc		158,313	150,000	149,871	149,868	0	3	0	3	0	149,871	0	8,442	8,442	7,030	03/01/2042
95709T-AH-3	Westar Energy Inc CORPORATE		03/26/2014	Prudential Investment Mgmt.		941,231	985,000	979,592	979,750	0	44	0	44	0	979,795	0	(38,564)	(38,564)	23,250	03/01/2042
958587-BE-6	WESTERN MASS ELECTRIC CO CORPORATE		12/18/2014	Prudential Investment Mgmt.		6,018,750	5,000,000	4,982,650	4,984,673	0	350	0	350	0	4,985,023	0	1,033,727	1,033,727	372,028	09/15/2034
95906#-AE-1	Western Oilfield Supply Co Senior Note		11/22/2014	Redemption 100.0000		666,667	666,667	665,635	666,403	0	263	0	263	0	666,667	0	0	0	24,500	08/22/2015
95906#-AF-8	Western Oilfield Supply Co Senior Note		12/15/2014	Redemption 100.0000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	21,225	12/15/2016
95906#-AL-5	Western Oilfield Supply Co Series EB Sen		10/09/2014	Redemption 100.0000		783,172	783,172	783,172	783,172	0	0	0	0	0	783,172	0	0	0	50,847	07/09/2020
95906#-AP-6	Western Oilfield Supply Co Senior Note		11/17/2014	Redemption 100.0000		3,373,333	3,373,333	3,373,333	3,373,333	0	0	0	0	0	3,373,333	0	0	0	110,477	11/17/2020
959802-AJ-8	WESTERN UNION CO CORPORATE		02/26/2014	Maturity		15,800,000	15,800,000	17,941,294	15,897,747	0	(97,747)	0	(97,747)	0	15,800,000	0	0	0	513,500	02/26/2014
959802-AL-3	WESTERN UNION CO CORPORATE		06/10/2014	Various		5,011,097	4,601,000	4,650,828	4,636,105	0	(2,149)	0	(2,149)	0	4,633,956	0	377,140	377,140	167,725	04/01/2020
96329*-KR-2	Wheels Senior Secured Note		12/20/2014	Maturity		27,000,000	27,000,000	27,000,000	27,000,000	0	0	0	0	0	27,000,000	0	0	0	372,600	12/20/2014
96466J-AA-1	Whitecap Alabama Growth Fund 1 A Rated		03/01/2014	Redemption 100.0000		17,839	17,839	17,839	17,839	0	0	0	0	0	17,839	0	0	0	454	03/01/2014
96466Q-AA-5	Whitecap New York Growth Fd II Senior St		03/01/2014	Redemption 100.0000		162,105	162,105	162,105	162,105	0	0	0	0	0	162,105	0	0	0	13,624	03/01/2016
96466T-AA-9	Whitecap NY Growth Fd I, LLC Senior Stru		03/01/2014	Redemption 100.0000		101,091	101,091	101,091	101,091	0	0	0	0	0	101,091	0	0	0	7,728	03/01/2015
96466W-AA-2	Whitecap Alabama Growth Fd II Senior Str		11/15/2014	Redemption 100.0000		577,664	577,664	577,664	577,664	0	0	0	0	0	577,664	0	0	0	28,853	08/15/2018
96466Y-AB-6	Whitecap Texas Opp Fund II LP SR Structu		08/01/2014	Redemption 100.0000		758,771	758,771	758,771	758,771	0	0	0	0	0	758,771	0	0	0	41,780	08/01/2015
966387-AG-7	WHITING PETROLEUM CORPORATE		10/28/2014	WELLS FARGO SEC LLC		1,516,575	1,460,000	1,460,000	1,460,000	0	0	0	0	0	1,460,000	0	56,575	56,575	82,936	03/15/2019
966387-AH-5	WHITING PETROLEUM CORPORATE		10/28/2014	WELLS FARGO SEC LLC		1,653,600	1,560,000	1,560,000	1,560,000	0	0	0	0	0	1,560,000	0	93,600	93,600	101,909	03/15/2021
96647K-AF-9	PEPSIAMERICAS INC NOTES		10/06/2014	Stifel, Nicolaus & Co		863,174	660,000	660,000	660,000	0	0	0	0	0	660,000	0	203,174	203,174	51,322	09/15/2026
967832-AD-8	WILBRAHAM CBO LTD. SERIES 2000 1A CLAS		06/25/2014	Call 1.1118		13,143	1,182,173	0	0	0	0	0	0	0	0	0	13,143	13,143	0	07/13/2013
96811X-AA-2	Wildflower Energy, LP Senior Note		12/30/2014	Redemption 100.0000		1,568,849	1,568,849	1,576,793	1,574,765	0	(5,917)	0	(5,917)	0	1,568,849	0	0	0	60,165	09/30/2021
96928#-AB-9	William Blair Pass Through CTL Credit Te		12/15/2014	Redemption 100.0000		338,048	338,048	338,048	338,048	0	0	0	0	0	338,048	0	0	0	11,223	10/15/2030
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		64,382	64,382	64,382	64,382	0	0	0	0	0	64,382	0	0	0	2,026	07/15/2031
96928#-AG-8	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		176,692	176,692	176,692	176,692	0	0	0	0	0	176,692	0	0	0	5,538	08/15/2031
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		144,049	144,049	144,049	144,049	0	0	0	0	0	144,049	0	0	0	4,844	03/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		100,628	100,628	100,628	100,628	0	0	0	0	0	100,628	0	0	0	3,256	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		32,564	32,564	32,564	32,564	0	0	0	0	0	32,564	0	0	0	1,095	12/15/2030
96928#-AJ-2	William Blair Pass Through CTL Walgreens		12/15/2014	Redemption 100.0000		52,413	52,413	52,413	52,413	0	0	0	0	0	52,413	0	0	0	1,693	10/15/2031
96928*-BA-4	William Blair CTL P-Thrgh Tr Credit Tena		12/15/2014	Redemption 100.0000		1,034,346	1,034,346	1,045,411	1,041,919	0	(7,574)	0	(7,574)	0	1,034,346	0	0	0	32,939	04/15/2028
96928*-BV-8	HC SL Vintage I, LLC Credit-Tenant Lease		12/15/2014	Redemption 100.0000		953,448	953,448	953,448	953,448	0	0	0	0	0	953,448	0	0	0	38,912	07/15/2036
96928*-BV-8	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2014	Redemption 100.0000		249,289	249,289	249,289	249,289	0	0	0	0	0	249,289	0	0	0	10,381	07/15/2036
96928*-EM-5	William Blair CTL P-Thrgh Tr Credit-Tena		12/15/2014	Redemption 100.0000		152,754	152,754	152,754	152,754	0	0	0	0	0	152,754	0	0	0	4,211	10/15/2036
97180*-SC-3	Wilmington Trust Company Del Trust 1992-		11/27/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/27/2014

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97180*-SD-1	Wilmington Trust Company Del Trust 1992-		11/29/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/29/2014
97180*-SE-9	Wilmington Trust Company Del Trust 1992-		11/28/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/28/2014
97180*-SF-6	Wilmington Trust Company Del Trust 1992-		11/29/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/29/2014
97180*-SG-4	Wilmington Trust Company Del Trust 1992-		11/29/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/29/2014
97180*-SH-2	Wilmington Trust Company Del Trust 1992-		11/28/2014	Redemption 100.0000		598,554	598,554	598,554	598,554	0	0	0	0	0	598,554	0	0	0	30,086	11/28/2014
97180*-SR-0	Wilmington Trust Company Del Trust 1992-		12/29/2014	Redemption 100.0000		592,016	592,016	592,016	592,016	0	0	0	0	0	592,016	0	0	0	27,620	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-		12/29/2014	Redemption 100.0000		592,016	592,016	592,016	592,016	0	0	0	0	0	592,016	0	0	0	27,620	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-		12/29/2014	Redemption 100.0000		592,016	592,016	592,016	592,016	0	0	0	0	0	592,016	0	0	0	27,620	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-		12/29/2014	Redemption 100.0000		592,016	592,016	592,016	592,016	0	0	0	0	0	592,016	0	0	0	27,620	06/29/2015
97181#-DQ-3	Wilmington Tr Company SRNT		12/01/2014	Prudential Investment Mgmt.		10,846,146	7,975,665	7,975,665	7,975,665	0	0	0	0	0	7,975,665	0	2,870,481	2,870,481	850,296	07/02/2036
97181#-KV-4	Wilmington Tr Company Debt inLev Lease		07/02/2014	Redemption 100.0000		148,287	148,287	150,822	150,154	0	(1,867)	0	(1,867)	0	148,287	0	0	0	7,948	11/30/2028
97181#-KW-2	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		48,927	48,927	49,402	49,271	0	(344)	0	(344)	0	48,927	0	0	0	2,407	07/02/2028
97181#-KX-0	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		86,874	86,874	87,609	87,415	0	(541)	0	(541)	0	86,874	0	0	0	4,274	01/02/2026
97181#-KY-8	Wilmington Tr Company Debt inLev Lease		07/02/2014	Redemption 100.0000		90,124	90,124	91,654	91,262	0	(1,138)	0	(1,138)	0	90,124	0	0	0	4,831	12/29/2028
97181#-KZ-5	Wilmington Tr Company Debt inLev Lease		07/02/2014	Redemption 100.0000		67,622	67,622	68,806	68,470	0	(847)	0	(847)	0	67,622	0	0	0	3,625	07/02/2028
97181#-LA-9	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		43,491	43,491	44,278	44,054	0	(562)	0	(562)	0	43,491	0	0	0	2,340	07/02/2028
97181#-LD-3	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		89,647	89,647	90,541	90,282	0	(635)	0	(635)	0	89,647	0	0	0	4,411	07/02/2028
97181#-LE-1	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		52,134	52,134	52,563	52,448	0	(315)	0	(315)	0	52,134	0	0	0	2,565	01/02/2026
97181#-LG-6	Wilmington Tr Company Debt in Leverage L		01/02/2014	Redemption 100.0000		392,216	392,216	401,496	398,565	0	(6,349)	0	(6,349)	0	392,216	0	0	0	9,884	01/02/2024
97181#-LH-4	Wilmington Tr Company Debt in Leverage L		01/02/2014	Redemption 100.0000		316,022	316,022	316,022	316,022	0	0	0	0	0	316,022	0	0	0	7,964	01/02/2020
97181#-LK-7	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		53,004	53,004	53,420	53,325	0	(321)	0	(321)	0	53,004	0	0	0	2,608	07/02/2028
97181#-LL-5	Wilmington Tr Company Debt in Leverage L		07/02/2014	Redemption 100.0000		93,634	93,634	94,406	94,209	0	(575)	0	(575)	0	93,634	0	0	0	4,607	01/02/2026
97181#-MH-3	Wilmington Tr Company Leverage Lease Tr		07/02/2014	Redemption 100.0000		576,348	576,348	576,348	576,348	0	0	0	0	0	576,348	0	0	0	33,313	01/02/2023
97181#-MJ-9	Wilmington Tr Company Leverage Lease Tr		07/02/2014	Redemption 100.0000		138,068	138,068	138,068	138,068	0	0	0	0	0	138,068	0	0	0	7,980	01/02/2023
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		11/11/2014	Redemption 100.0000		8,597,045	8,597,045	8,597,045	8,597,045	0	0	0	0	0	8,597,045	0	0	0	270,648	08/11/2017
97651#-AA-2	Winwholesale, Inc Senior Note		08/09/2014	Redemption 100.0000		3,214,286	3,214,286	3,214,286	3,214,286	0	0	0	0	0	3,214,286	0	0	0	123,670	08/09/2015
97772*-AB-8	Wolf Gordon Acquisition Corp. Term A		12/31/2014	Redemption 100.0000		2,113,054	2,113,054	2,113,054	2,113,054	0	0	0	0	0	2,113,054	0	0	0	97,876	07/15/2015
97805*-AG-8	Wolverine Pipe Line Company Senior Note		12/10/2014	Redemption 100.0000		5,048,857	5,048,857	5,048,857	5,048,857	0	0	0	0	0	5,048,857	0	0	0	414,006	12/10/2019
97805*-AG-8	Wolverine Pipe Line Company Senior Note		12/01/2014	Prudential Investment Mgmt.		5,580,237	4,849,714	4,849,714	4,849,714	0	0	0	0	0	4,849,714	0	730,523	730,523	398,781	12/10/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97805*-AH-6	Wolverine Pipe Line Company Senior Note		12/10/2014	Redemption 100.0000		357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	29,071	12/10/2019
97805*-AJ-2	Wolverine Pipe Line Company Senior Note		12/10/2014	Redemption 100.0000		628,571	628,571	628,571	628,571	0	0	0	0	0	628,571	0	0	0	52,423	12/10/2019
97806*-AA-0	Wolverine Power Cooperative Series A Sen		12/01/2014	Redemption 100.0000		333,333	333,333	333,333	333,333	0	0	0	0	0	333,333	0	0	0	13,090	08/01/2039
97806*-AB-8	Wolverine Power Cooperative Series B Sen		12/01/2014	Redemption 100.0000		268,333	268,333	268,333	268,333	0	0	0	0	0	268,333	0	0	0	8,401	12/01/2039
98157H-AA-5	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		03/15/2014	Paydown		6,979,748	6,979,748	6,979,570	6,979,574	0	174	0	174	0	6,979,748	0	0	0	5,221	06/15/2015
98158Q-AB-2	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		07/15/2014	Paydown		31,169,299	31,169,299	31,165,987	31,168,242	0	1,057	0	1,057	0	31,169,299	0	0	0	43,384	11/16/2015
98158V-AB-1	WORLD OMNI AUTOMOBILE LEASE SE ASSET BAC		02/15/2014	Paydown		2,091,739	2,091,739	2,091,615	2,091,604	0	135	0	135	0	2,091,739	0	0	0	1,912	01/15/2015
98159*-AA-1	Worldwide Machinery Revolver		02/20/2014	Call 100.0000		1,546,857	1,546,857	1,546,857	1,546,857	0	0	0	0	0	1,546,857	0	0	0	21,533	12/10/2014
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BAC		12/15/2014	Paydown		5,289,274	5,289,274	5,279,511	5,284,281	0	4,993	0	4,993	0	5,289,274	0	0	0	12,333	05/16/2016
981811-C*-1	Worthington Industries Inc. Senior Note		12/01/2014	Prudential Investment Mgmt.		15,363,913	14,120,000	14,120,000	14,120,000	0	0	0	0	0	14,120,000	0	1,243,913	1,243,913	705,451	08/10/2024
983024-AF-7	WYETH CORPORATE 6.450% 02/01/24		04/07/2014	Credit Suisse First Boston Cor		185,489	150,000	149,441	149,637	0	(1)	0	(1)	0	149,637	0	35,852	35,852	6,692	02/01/2024
98310W-AJ-7	WYNDHAM WORLDWIDE CORP CORPORATE		11/04/2014	Cantor Fitzgerald & Co. Inc.		495,606	490,000	489,054	489,171	0	70	0	70	0	489,241	0	6,365	6,365	24,643	03/01/2022
983130-AU-9	WYNN LAS VEGAS CORPORATE		10/29/2014	Credit Suisse First Boston Cor		3,980,000	4,000,000	3,570,000	3,582,080	0	28,937	0	28,937	0	3,611,017	0	368,983	368,983	157,250	05/30/2023
98385X-AT-3	XTO ENERGY INC CORPORATE		02/27/2014	Goldman Sachs & Co		2,691,084	2,200,000	2,863,520	2,716,079	0	(17,602)	0	(17,602)	0	2,698,477	0	(7,393)	(7,393)	31,381	12/15/2018
98389B-AH-3	XCEL ENERGY INC. CORPORATE		05/22/2014	RBC Capital Markets		1,416,782	1,090,000	1,081,956	1,082,873	0	(28)	0	(28)	0	1,082,846	0	333,936	333,936	64,355	07/01/2036
984121-BZ-5	XEROX CORPORATION CORPORATE		05/22/2014	WELLS FARGO SEC LLC		513,480	500,000	529,475	510,091	0	(3,648)	0	(3,648)	0	506,443	0	7,037	7,037	16,705	02/15/2015
984121-CF-8	XEROX CORPORATION CORPORATE		02/21/2014	Jefferies & Co, Inc		104,898	100,000	99,875	99,915	0	5	0	5	0	99,920	0	4,978	4,978	1,319	03/15/2017
98419M-AA-8	XYLEM INC/NY CORPORATE		09/23/2014	Various		499,523	475,000	498,973	490,956	0	(2,783)	0	(2,783)	0	488,173	0	11,350	11,350	12,967	09/20/2016
98458P-AB-1	YALE UNIVERSITY CORP MUNI		04/15/2014	Call 101.3386		11,400,591	11,250,000	11,227,050	11,245,787	0	1,716	0	1,716	0	11,247,504	0	153,087	153,087	163,125	10/15/2014
989701-AU-1	ZIONS BANCORP BOND 5.650% 05/15/14		05/15/2014	Maturity		1,780,000	1,780,000	1,342,743	1,735,869	0	44,131	0	44,131	0	1,780,000	0	0	0	50,285	05/15/2014
98978V-AB-9	ZOETIS INC CORP 3.250% 02/01/23		05/13/2014	Various		283,520	290,000	276,711	276,916	0	390	0	390	0	277,306	0	6,214	6,214	6,990	02/01/2023
B8A0Z0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		10/23/2014	Paydown		9,324,680	9,324,680	9,037,912	8,994,238	0	330,443	0	330,443	0	9,324,680	0	0	0	14,267	07/23/2019
B8A0Z0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		10/23/2014	Paydown		9,362,721	9,362,721	9,074,145	9,030,574	0	332,147	0	332,147	0	9,362,721	0	0	0	14,329	07/23/2019
B8A0Z0-DL-2	ALZETTE LEASING LLC ABS FLOATER		11/06/2014	Paydown		9,833,954	9,833,954	9,530,619	9,484,834	0	349,120	0	349,120	0	9,833,954	0	0	0	21,350	08/06/2019
G2820#-AG-8	Effem Holdings Limited Senior Note		03/04/2014	Redemption 100.0000		8,156,250	8,156,250	8,156,250	8,156,250	0	0	0	0	0	8,156,250	0	0	0	279,125	03/04/2014
G62616-AE-0	MORGAN STANLEY CORPORATE	0	05/28/2014	Commerzbank A.G.		294,324	272,290	263,531	265,783	0	1,420	0	1,420	14,997	263,938	(18,262)	30,385	12,123	7,605	10/12/2016
G9158*-AD-6	UTi Worldwide Inc. Senior Note		03/06/2014	Call 100.0000		70,392,000	70,392,000	70,392,000	70,392,000	0	0	0	0	0	70,392,000	0	0	0	1,872,721	02/01/2022
U02667-PS-3	AMERICAN HONDA FINANCE CORP CORPORATE	0	02/14/2014	MIZUHO INT'L PLC		208,491	204,990	205,434	209,240	0	(58)	0	(58)	(3,857)	207,466	2,141	1,026	3,167	1,769	09/04/2019
U02687-AG-3	AMERICAN INTL GROUP CORPORATE	0	12/16/2014	Various		3,140,764	2,960,275	2,574,977	2,905,465	0	82,646	0	82,646	132,421	2,787,668	(332,864)	353,096	20,232	194,755	04/26/2016
U03160-AM-7	AMGEN INC CORPORATE 4.000% 09/13/29	0	06/03/2014	Citigroup Global Markets LTD		243,292	251,348	240,318	249,519	0	(19)	0	(19)	(9,265)	252,414	12,179	(9,122)	3,057	7,327	09/13/2029
U0460W-AJ-8	CITIGROUP INC CORP FLOATER	0	04/30/2014	Prudential Investment Mgmt.		3,633,657	3,703,090	3,757,928	3,396,126	0	28,955	0	28,955	245,124	3,432,685	(237,520)	200,972	(36,548)	11,929	05/31/2017
U0662K-EU-1	BANK OF AMERICA CORP CORP FLOATER	0	02/28/2014	Merrill Lynch International		804,062	820,890	734,815	794,019	0	1,185	0	1,185	(55,032)	789,665	49,493	14,397	63,890	1,681	03/28/2018
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	0	02/05/2014	Prudential Investment Mgmt.		2,014,997	2,026,650	1,791,970	1,748,796	0	290	0	290	60,792	1,715,015	(94,863)	299,982	205,119	79,158	02/25/2030
U17406-CV-6	CITIGROUP INC (JSC KAZBANK) CORPORATE	0	10/29/2014	Rabobank International N.Y.		3,748,276	3,658,389	3,807,369	3,852,462	0	54,947	0	54,947	291,765	3,611,182	(587,991)	137,093	(450,898)	164,817	08/05/2015
U17406-GT-7	CITIGROUP INC (JSC KAZBANK) CORPORATE	0	05/15/2014	ROYAL BK CANADA EURO		720,411	685,525	715,507	689,051	0	(120)	0	(120)	26,354	685,510	(29,774)	34,901	5,127	13,147	11/26/2015
U38238-A9-9	GOLDMAN SACHS GROUP INC CORPORATE	0	02/06/2014	ING Bank		265,191	257,118	264,853	261,380	0	6	0	6	5,416	256,710	(10,092)	8,481	(1,611)	4,260	10/16/2014
U38238-XD-5	GOLDMAN SACHS GROUP INC CORPORATE	0	02/10/2014	HSBC Securities (USA) Inc		819,305	749,018	737,440	733,929	0	924	0	924	41,413	726,245	(50,022)	93,061	43,039	34,864	01/30/2017
U38239-AC-0	GOLDMAN SACHS GROUP INC CORPORATE	0	09/15/2014	Various		2,346,916	1,958,053	2,329,959	2,058,714	0	1,021	0	1,021	278,425	1,951,193	(386,967)	395,723	8,756	166,562	05/02/2018
U4806H-AH-0	JP MORGAN CHASE & CO CORPORATE	0	05/13/2014	Various		2,850,600	2,676,478	2,781,358	2,679,363	0	990	0	990	107,754	2,669,948	(118,159)	180,652	62,493	87,867	06/15/2016
U4S339-BX-7	JPMORGAN CHASE & CO CORPORATE	0	02/13/2014	JP Morgan		693,591	679,425	668,065	697,270	0	(95)	0	(95)	(29,603)	687,533	19,960	6,058	26,018	19,413	02/01/2023
U59340-AA-4	MICROSOFT CORP CORPORATE	0	04/08/2014	Goldman Sachs International		132,597	137,420	121,377	125,487	0	132	0	132	(3,953)	125,286	3,619	7,310	10,929	3,400	05/02/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
U61778-RS-4	MORGAN STANLEY CORPORATE	O	08/21/2014	Rabobank International N.Y.		434,804	398,625	400,404	424,949	0	(1,785)	0	(1,785)	(27,571)	407,950	12,357	26,854	39,211	13,884	09/21/2017
U6177U-CL-6	MORGAN STANLEY CORPORATE	O	02/21/2014	MIZUHO INT'L PLC		422,318	411,375	413,192	414,335	0	(249)	0	(249)	(5,653)	412,084	3,651	10,233	13,884	6,086	10/29/2014
U61785-AL-2	MORGAN STANLEY CORPORATE	O	10/20/2014	BNP PARIBAS (Lond. Branch)		78,611	63,838	71,993	68,541	0	44	0	44	3,562	63,548	(8,598)	15,063	6,465	4,291	08/10/2020
U64943-AJ-9	ZURICH FINANCE USA INC CORPORATE	O	10/31/2014	Credit Lyonnais		400,985	378,645	450,280	445,381	0	(14,131)	0	(14,131)	(24,339)	394,275	(12,636)	6,710	(5,926)	26,118	10/14/2015
U7182V-AB-9	PHILIP MORRIS INTERNATIONAL IN CORPORATE	O	09/08/2014	Citigroup Global Markets LTD		1,614,244	1,490,228	1,595,348	1,608,887	0	(7,309)	0	(7,309)	(55,930)	1,505,961	(39,687)	108,283	68,596	131,291	03/24/2016
U74271-NP-5	PROCTER & GAMBLE CO CORPORATE	O	11/21/2014	Various		588,393	447,415	474,609	452,619	0	762	0	762	28,094	426,626	(54,849)	161,766	106,917	28,245	05/11/2027
U7S852-AB-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE	O	05/27/2014	Various		1,108,519	1,097,845	1,051,815	1,098,609	0	94	0	94	(46,642)	1,094,246	42,187	14,272	56,459	30,987	03/19/2025
U9221F-AB-3	VERIZON WIRELESS CAPITAL LLC CORPORATE	O	02/28/2014	Barclays Bank PLC-Lond Brk/Dlr		3,500,205	3,064,656	3,216,646	3,191,047	0	(9,314)	0	(9,314)	(171,491)	3,158,693	148,452	341,511	489,963	56,570	12/18/2015
U9311F-AD-0	WAL MART STORES INC CORP FOREIGN	O	04/02/2014	BANCO SANTANDER SA		342,082	282,804	270,836	275,241	0	66	0	66	(3,756)	276,513	4,962	65,569	70,531	8,385	03/27/2034
U9311F-AG-3	WAL MART STORES INC CORPORATE	O	03/18/2014	Various		690,693	554,670	592,641	545,900	0	13	0	13	47,582	549,389	(44,106)	141,304	97,198	12,879	09/21/2029
U94974-ED-7	WELLS FARGO & COMPANY CORPORATE	O	03/05/2014	BANCO SANTANDER SA		493,156	480,988	476,527	486,065	0	(101)	0	(101)	(9,595)	484,675	8,306	8,481	16,787	5,574	09/03/2020
013716-AT-2	RIO TINTO ALCAN INC CORP FOREIGN	A	01/15/2014	Maturity		5,000,000	5,000,000	4,724,550	4,997,931	0	2,069	0	2,069	0	5,000,000	0	0	0	130,000	01/15/2014
032479-AD-9	ANADARKO FINANCE CO BD COMPANY GUARNT	A	12/18/2014	Prudential Investment Mgmt.		3,682,721	2,825,000	2,799,012	2,803,767	0	642	0	642	0	2,804,410	0	878,311	878,311	240,125	05/01/2031
06366Q-GJ-0	BANK OF MONTREAL CORP FOREIGN	A	02/27/2014	Credit Suisse First Boston Cor		11,327,572	11,300,000	11,290,847	11,298,777	0	557	0	557	0	11,299,335	0	28,237	28,237	68,663	04/29/2014
06366Q-GJ-0	BANK OF MONTREAL CORP FOREIGN	A	04/29/2014	Maturity		23,700,000	23,700,000	23,680,803	23,697,436	0	2,564	0	2,564	0	23,700,000	0	0	0	207,375	04/29/2014
06366R-JJ-5	BANK OF MONTREAL CORP FOREIGN	A	09/08/2014	Various		22,937,431	23,850,000	22,839,303	22,881,051	0	53,306	0	53,306	0	22,934,357	0	3,074	3,074	450,730	11/06/2022
06366X-TU-6	BANK OF MONTREAL CORP FRGN FLOATER	A	07/24/2014	Maturity		125,000,000	125,000,000	125,000,000	125,000,000	0	0	0	0	0	125,000,000	0	0	0	393,090	07/24/2014
064149-C8-8	BANK OF NOVA SCOTIA CORP FOREIGN	A	11/14/2014	Scotia Capital Markets USA		3,860,280	3,500,000	3,638,240	3,629,433	0	(14,851)	0	(14,851)	0	3,614,583	0	245,697	245,697	195,538	01/13/2021
06417F-QN-3	BANK OF NOVA SCOTIA (HOUSTON B CORP FRGN	A	09/19/2014	Maturity		82,750,000	82,750,000	82,738,167	82,744,285	0	5,715	0	5,715	0	82,750,000	0	0	0	249,751	09/19/2014
097751-AH-4	BOMBARDIER INC NT CORP FOREIGN	A	05/01/2014	Maturity		4,950,000	4,950,000	4,819,930	4,956,039	0	(6,039)	0	(6,039)	0	4,950,000	0	0	0	155,925	05/01/2014
124765-E*-5	CAE, Inc. Senior Note 3.597% 12/27/27	A	04/02/2014	Prudential Investment Mgmt.		14,462,958	15,053,000	15,053,000	15,053,000	0	0	0	0	0	15,053,000	0	(590,042)	(590,042)	407,596	12/27/2027
13595Z-HZ-2	Canadian Imperial Bank CORP FOREIGN	C	12/24/2014	Various		221,702	219,136	254,173	235,979	0	(168)	0	(168)	18,000	219,628	(34,182)	2,074	(32,108)	5,813	10/18/2017
13606Y-YJ-9	CANADIAN IMPERIAL BANK OF COMM CORP FRGN	A	10/10/2014	Maturity		30,000,000	30,000,000	29,988,000	29,993,143	0	6,857	0	6,857	0	30,000,000	0	0	0	105,311	10/10/2014
136375-BN-1	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	09/15/2014	Deutsche Bank Securities Inc		160,029	125,000	159,688	157,832	0	(635)	0	(635)	0	157,197	0	2,832	2,832	6,178	06/01/2036
136375-BS-0	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	01/15/2014	Maturity		18,621,000	18,621,000	20,197,730	18,636,941	0	(15,941)	0	(15,941)	0	18,621,000	0	0	0	460,870	01/15/2014
13644Z-AW-7	CANADIAN PACIFIC RR CO CORP FOREIGN	C	11/20/2014	RBC Dominion Securities Inc		70,415	61,930	49,282	61,320	0	691	0	691	(8,976)	58,402	5,368	12,013	17,381	3,902	06/01/2018
13645R-AM-6	Canadian Pacific Railway Co Series B Sen	A	12/05/2014	Redemption 100.0000		152,611	152,611	161,655	161,167	0	(8,556)	0	(8,556)	0	152,611	0	0	0	4,455	12/05/2026
13645R-AR-5	Canadian Pacific Railway Co Senior Secur	A	12/24/2014	Redemption 100.0000		479,782	479,782	519,811	517,173	0	(37,391)	0	(37,391)	0	479,782	0	0	0	20,135	12/24/2024
25822C-B@-4	Dorel Industries Inc Series B Sr GTD Not	A	04/06/2014	Redemption 100.0000		7,727,200	7,727,200	7,727,200	7,727,200	0	0	0	0	0	7,727,200	0	0	0	217,907	04/06/2020
292506-AA-0	ENCANA HLDINGS FIN CORP BOND	A	03/31/2014	Tender (Corp Action)		753,443	750,000	748,148	749,739	0	142	0	142	0	749,881	0	3,562	3,562	18,125	05/01/2014
33761N-A#-6	FirstService Corporation Senior Note	A	09/30/2014	Redemption 100.0000		6,250,000	6,250,000	6,250,000	6,250,000	0	0	0	0	0	6,250,000	0	0	0	400,000	09/30/2015
33761N-A@-8	FirstService Corporation Senior Note	A	04/02/2014	Prudential Investment Mgmt.		9,177,821	9,350,000	9,350,000	9,350,000	0	0	0	0	0	9,350,000	0	(172,179)	(172,179)	257,312	01/16/2025
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS	C	03/15/2014	Paydown		4,211	4,211	4,503	4,358	0	0	0	0	145	4,211	(292)	0	(292)	26	01/15/2015
345213-AQ-5	FORD AUTO SECURITIZATION TR ABS	C	05/15/2014	Redemption 100.0000		2,388	2,388	2,539	2,457	0	0	0	0	82	2,388	(151)	0	(151)	34	01/15/2015
39071#-AA-6	Great Lakes Pwr Tranmission LP CDN SER 1	C	12/16/2014	Redemption 100.0000		544,693	544,693	450,605	575,926	0	0	0	0	(125,321)	544,693	94,088	0	94,088	27,431	06/16/2023
40427H-SM-6	HSBC BANK CANADA CORP FOREIGN	C	05/02/2014	RBC Dominion Securities Inc		18,737	18,236	19,633	18,824	0	0	0	0	809	18,236	(1,397)	501	(896)	432	01/13/2017
40427H-SQ-7	HSBC BANK CANADA CORP FOREIGN	C	10/03/2014	RBC Dominion Securities Inc		36,165	35,494	40,515	37,647	0	0	0	0	2,867	35,494	(5,021)	671	(4,350)	1,331	01/14/2020
453258-AP-0	VALE INCO LTD BONDS 7.200% 09/15/32	A	09/25/2014	JP Morgan		1,482,950	1,330,000	1,581,330	1,539,358	0	(4,661)	0	(4,661)	0	1,534,697	0	(51,747)	(51,747)	99,750	09/15/2032
453258-AU-9	VALE INCO LTD BONDS 5.700% 10/15/15	A	11/18/2014	Call 104.8161		4,192,644	4,000,000	3,999,120	3,999,474	0	216	0	216	0	3,999,690	0	192,954	192,954	248,900	10/15/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45779B-AA-7	Institutional Mortgage Sec.CDN CORP FORE	C	12/01/2014	Paydown		925	925	1,023	957	0	0	0	0	66	925	(98)	0	(98)	19	04/12/2020
564905-D@-3	Maple Leaf Food Inc. Senior Note	C	04/14/2014	Call 100.0000		93,530,432	93,530,432	102,623,148	96,470,588	0	0	0	0	6,152,560	93,530,432	(9,092,716)	0	(9,092,716)	5,295,911	01/04/2021
59022B-HP-3	Merill Lynch Finl Assets Inc CMBS	C	06/02/2014	Paydown		4,245	4,245	4,335	4,332	0	30	0	30	32	4,245	(149)	0	(149)	182	11/12/2037
59022B-HQ-1	Merill Lynch Finl Assets Inc CMBS	C	05/02/2014	Merrill Lynch Bonds Canada		505,293	487,805	473,483	491,788	0	2,156	0	2,156	3,614	478,504	(19,054)	26,789	7,735	9,780	11/12/2037
59022B-JG-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2014	Paydown		31,327	31,327	32,792	32,441	0	(43)	0	(43)	238	31,327	(1,310)	0	(1,310)	822	03/12/2039
59022B-KF-1	Merill Lynch Finl Assets Inc CMBS	C	12/01/2014	Paydown		4,682	4,682	4,821	4,814	0	31	0	31	35	4,682	(199)	0	(199)	125	06/12/2039
63306Z-DM-0	National Bank of Canada CORP FRGN FLOATE	C	12/24/2014	Various		143,237	139,464	161,119	150,372	0	(98)	0	(98)	10,561	139,174	(21,660)	4,063	(17,597)	5,490	04/11/2022
65334H-AA-0	NEXEN INC NT NOTES 7.875% 03/15/32	A	03/18/2014	Citigroup Capital Markets Inc		26,939,715	20,795,000	21,542,273	21,409,203	0	(923)	0	(923)	0	21,408,281	0	5,531,434	5,531,434	846,097	03/15/2032
65334H-AD-4	NEXEN INC NT CORP FOREIGN	A	03/19/2014	WELLS FARGO SEC LLC		5,198,800	5,000,000	4,783,327	4,964,141	0	6,973	0	6,973	0	4,971,114	0	227,686	227,686	140,111	03/10/2015
65334H-AE-2	NEXEN INC NT CORP FOREIGN	A	03/12/2014	Citigroup Capital Markets Inc		37,564,245	34,425,000	33,748,586	33,831,986	0	5,715	0	5,715	0	33,837,701	0	3,726,544	3,726,544	993,197	03/10/2035
65334H-AG-7	NEXEN INC NT CORP FOREIGN	A	03/18/2014	Citigroup Capital Markets Inc		19,377,098	17,250,000	17,060,200	17,075,320	0	523	0	523	0	17,075,842	0	2,301,255	2,301,255	386,400	05/15/2037
669771-AS-6	TRANSCANADA CORP DEBENTURES	A	10/28/2014	Various		2,621,432	2,040,000	2,140,354	2,097,676	0	(3,582)	0	(3,582)	0	2,094,094	0	527,338	527,338	173,355	04/01/2023
66977W-AN-9	NOVA CHEMICALS CORP CORP FOREIGN	A	10/29/2014	Barclays Capital Inc		1,047,500	1,000,000	1,016,250	1,015,504	0	(1,483)	0	(1,483)	0	1,014,021	0	33,479	33,479	66,063	08/01/2023
71644E-AH-5	PETRO CANADA CORP FOREIGN	A	11/13/2014	WELLS FARGO SEC LLC		427,118	375,000	434,314	415,650	0	(7,704)	0	(7,704)	0	407,946	0	19,171	19,171	22,877	05/15/2018
766910-AR-4	RIOCAN REAL ESTATE INVST	C	10/06/2014	Nesbitt Burns		101,784	98,342	111,646	103,561	0	(17)	0	(17)	8,035	98,356	(13,222)	3,427	(9,795)	5,514	01/21/2016
77509N-AK-9	ROGERS CABLE INC CORP FOREIGN	A	03/13/2014	Tender (Corp Action)		500,000	500,000	453,645	497,687	0	2,247	0	2,247	0	499,934	0	66	66	13,597	03/15/2014
775109-AK-7	ROGERS COMMUN INC. CORPORATE	A	08/07/2014	Citigroup Capital Markets Inc		19,048,179	16,085,000	16,061,516	16,070,768	0	2,997	0	2,997	0	16,073,765	0	2,974,414	2,974,414	1,084,665	08/15/2018
775109-AM-3	ROGERS COMMUN INC. CORP FOREIGN	C	11/26/2014	Various		349,446	329,530	322,433	347,896	0	103	0	103	(25,024)	329,314	6,339	20,132	26,471	18,169	05/26/2016
775109-AX-9	ROGERS COMMUN INC. CORP FOREIGN	A	05/22/2014	Goldman Sachs & Co		6,702,926	7,075,000	7,008,141	7,008,661	0	451	0	451	0	7,009,112	0	(306,186)	(306,186)	223,747	03/15/2043
77531Q-AD-0	ROGERS COMMUNICATIONS 144A	A	02/27/2014	Tender (Corp Action)		9,950,000	9,950,000	9,742,073	9,943,531	0	5,984	0	5,984	0	9,949,515	0	485	485	310,108	03/01/2014
780086-CW-2	ROYAL BANK OF CANADA FOREIGN	C	09/22/2014	Wood Gundy Inc		286,438	281,511	311,965	291,765	0	0	0	0	20,201	281,511	(30,454)	4,926	(25,528)	6,892	12/06/2024
80802T-AS-7	SCHOONER TRUST CMBS 5.100% 09/12/19	C	06/12/2014	Redemption 100.0000		298,670	298,670	310,557	303,190	0	171	0	171	2,228	298,670	(6,920)	0	(6,920)	3,483	09/12/2019
80802T-AS-7	SCHOONER TRUST CMBS 5.100% 09/12/19	C	07/14/2014	Maturity		44,446	44,446	45,939	44,850	0	(31)	0	(31)	330	44,391	(758)	56	(702)	1,302	09/12/2019
87425E-AK-9	Talisman Energy Inc CORPORATE	A	03/06/2014	Barclays Capital Inc		5,357,018	5,075,000	4,758,125	4,784,463	0	871	0	871	0	4,785,334	0	571,683	571,683	193,837	02/01/2038
87425E-C@-0	Talisman Energy Inc Series A Senior Note	A	03/11/2014	Maturity		45,600,000	45,600,000	45,600,000	45,600,000	0	0	0	0	0	45,600,000	0	0	0	940,500	03/11/2014
89353Z-BK-3	TRANS CANADA PIPELINES CORP FOREIGN	C	01/08/2014	RBC Dominion Securities Inc		449,671	370,405	429,001	409,891	0	(51)	0	(51)	14,924	403,240	(21,525)	46,432	24,907	2,309	12/09/2030
92658T-AM-0	VIDEOTRON LTEE CORP FOREIGN	A	04/23/2014	Call 103.0420		2,360,692	2,291,000	2,391,430	2,331,740	0	(5,339)	0	(5,339)	0	2,326,401	0	34,292	34,292	74,916	04/15/2018
94975Z-BL-9	WELLS FARGO FIN CANADA CORP	C	10/06/2014	Nesbitt Burns		173,583	169,863	190,438	178,824	0	0	0	0	11,614	169,863	(20,575)	3,720	(16,855)	5,569	02/09/2017
98417E-AB-6	XSTRATA FINANCE CANADA CORPORATE	A	06/16/2014	JP Morgan Securities, Inc		16,524,450	15,000,000	16,933,635	16,450,441	0	(229,209)	0	(229,209)	0	16,221,232	0	303,218	303,218	517,167	11/15/2016
98417E-AG-5	XSTRATA FINANCE CANADA CORP FOREIGN	A	03/10/2014	RBC Capital Markets		209,826	200,000	203,366	203,081	0	(198)	0	(198)	0	202,883	0	6,943	6,943	4,760	01/15/2017
98424T-AA-6	YPG FING INC CORP FOREIGN	C	12/01/2014	Call 100.0000		11,252	11,252	12,874	12,053	0	0	0	0	822	11,252	(1,623)	0	(1,623)	1,073	11/30/2018
98424T-AA-6	YPG FING INC CORP FOREIGN	C	06/02/2014	Redemption 100.0000		13,084	13,084	14,330	13,416	0	0	0	0	914	13,084	(1,246)	0	(1,246)	601	11/30/2018
C0439#-AB-0	A. O. Smith Enterprises, Ltd. Senior Not	C	04/03/2014	Redemption 100.0000		2,720,348	2,720,348	2,569,593	2,823,529	0	0	0	0	(253,936)	2,720,348	150,755	0	150,755	73,533	04/03/2018
C0445#-AC-0	ARC Resources Ltd. Senior Note	A	04/27/2014	Redemption 100.0000		1,666,667	1,666,667	1,666,667	1,666,667	0	0	0	0	0	1,666,667	0	0	0	38,500	04/27/2014
C0445#-AE-6	ARC Resources Ltd. Senior Note	A	12/15/2014	Redemption 100.0000		8,839,286	8,839,286	8,708,108	8,794,669	0	44,617	0	44,617	0	8,839,286	0	0	0	479,089	12/15/2017
C0445#-AE-6	ARC Resources Ltd. Senior Note	A	12/01/2014	Prudential Investment Mgmt.		2,260,003	2,142,857	2,111,056	2,132,041	0	4,057	0	4,057	0	2,136,098	0	123,905	123,905	114,852	12/15/2017
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C	A	06/30/2014	Settlement Process		1,721,712	1,721,712	726,307	718,777	7,530	0	(995,405)	1,002,935	0	1,721,712	0	0	0	0	02/01/2013
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C	A	05/01/2014	Redemption 89.3935		6,218,588	6,956,420	6,218,588	6,188,166	30,422	0	0	30,422	0	6,218,588	0	0	0	0	02/01/2013
C2192#-AC-1	Corner Brook Pulp & Paper Ltd. Term C	A	05/01/2014	Capital Distribution		1,041,039	0	1,041,039	1,041,039	0	0	0	0	0	1,041,039	0	0	0	0	02/01/2013
C4111#-AA-9	Graymont Western Canada Inc Senior Secur	A	10/14/2014	Redemption 100.0000		2,373,110	2,373,110	2,373,110	2,373,110	0	0	0	0	0	2,373,110	0	0	0	152,591	10/14/2019
C4111#-AC-5	Graymont Western Canada Inc Senior Secur	C	10/14/2014	Redemption 100.0000		5,076,196	5,076,196	4,523,472	5,366,435	0	0	0	0	(842,962)	5,076,196	552,723	0	552,723	368,364	10/14/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
C4111#-AG-6	Graymont Western Canada Inc Senior Note	A	06/21/2014	Redemption 100.0000		726,714	726,714	726,714	726,714	0	0	0	0	0	726,714	0	0	0	17,078	06/21/2027
C4111*-AA-3	Great Lakes Power Trans Hldgs Senior Sec	C	09/30/2014	Redemption 100.0000		1,474,299	1,474,299	1,615,715	1,541,202	0	0	0	0	74,513	1,474,299	(141,416)	0	(141,416)	34,536	06/16/2023
C4111@-AB-9	Great Lakes PWR LTD SR BD SER 2	C	12/16/2014	Redemption 100.0000		1,198,323	1,198,323	991,329	1,267,035	0	0	0	0	(275,706)	1,198,323	206,994	0	206,994	60,349	06/16/2023
C4117P-AA-1	GREAT WEST LIFECO INC CORP FOREIGN	T	06/26/2014	Various		1,118,156	1,092,840	1,036,457	1,083,374	0	683	0	683	(45,996)	1,074,763	36,702	43,392	80,094	29,978	04/18/2023
C4951#-AA-2	KIT Finance, Inc Senior Secured Note	C	12/11/2014	Call 100.0000		2,896,495	2,896,495	1	1	0	0	0	0	0	1	0	2,896,494	2,896,494	0	12/31/2012
C4951#-AB-0	KIT Finance, Inc Senior Note	C	12/11/2014	Call 100.0000		153,434	153,434	0	0	0	0	0	0	0	0	0	153,434	153,434	0	12/31/2012
C8894#-AH-8	Tolko Industries Ltd. Senior Note	A	12/07/2014	Redemption 100.0000		37,500,000	37,500,000	37,500,000	37,500,000	0	0	0	0	0	37,500,000	0	0	0	2,845,625	12/07/2014
C89117-AE-2	TORONTO DOMINION BANK CORP FOREIGN	T	03/13/2014	Commerzbank A.G.		2,423,794	2,294,325	2,526,703	2,270,015	0	819	0	819	266,721	2,291,512	(246,043)	132,282	(113,761)	104,062	05/14/2015
C9895G-AB-6	XSTRATA CANADA FINANCIAL CORP CORP FOREI	T	08/13/2014	MIZUHO INT'L PLC		6,985,489	6,692,108	7,660,462	6,878,411	0	8,635	0	8,635	853,652	6,675,683	(1,065,015)	309,806	(755,209)	521,414	05/27/2015
00084P-AA-1	ACAS CLO LTD CLO 1.767% 09/20/23	F	09/22/2014	Paydown		105,000,000	105,000,000	104,895,000	104,922,235	0	77,765	0	77,765	0	105,000,000	0	0	0	1,414,289	09/20/2023
00760H-C*-1	Aegis Group Plc Senior Note	F	09/17/2014	Maturity		19,910,000	19,910,000	20,406,633	19,971,105	0	(61,105)	0	(61,105)	0	19,910,000	0	0	0	1,206,546	09/17/2014
00889L-AC-3	AIMCO CLO 0.481% 10/20/19	F	10/20/2014	Paydown		9,821,201	9,821,201	9,461,745	9,623,172	0	198,028	0	198,028	0	9,821,201	0	0	0	37,594	10/20/2019
01959E-AA-6	ALLIED WORLD ASSURANCE CORP FOREIGN	F	04/16/2014	Citigroup Capital Markets Inc		113,618	100,000	100,512	100,164	0	(26)	0	(26)	0	100,137	0	13,481	13,481	5,438	08/01/2016
02364W-AH-8	AMERICA MOVIL SAB DE CV NOTES 144A	F	01/15/2014	Suntrust Capital Markets Inc		13,143,676	12,540,000	12,560,356	12,563,153	0	(1,031)	0	(1,031)	0	12,562,122	0	581,553	581,553	372,543	01/15/2015
02364W-AW-5	AMERICA MOVIL SAB DE CV CORP FOREIGN	F	03/12/2014	BNY Capital Markets, Inc		227,179	205,000	220,036	219,577	0	(42)	0	(42)	0	219,535	0	7,644	7,644	5,825	03/30/2040
039686-AA-8	ARDAGH PACKAGING FINANCE PLC CORP FOREIG	F	07/08/2014	Tender (Corp Action)		1,537,485	1,500,000	1,578,750	1,540,206	0	(7,011)	0	(7,011)	0	1,533,195	0	4,290	4,290	80,818	10/15/2017
04012A-AC-9	ARES CLO FUNDS CLO 0.494% 01/26/20	F	07/28/2014	Paydown		38,274,030	38,274,030	36,819,091	37,036,465	0	1,237,564	0	1,237,564	0	38,274,030	0	0	0	113,263	01/26/2020
04013J-AE-5	ARES CLO FUNDS CLO 1.212% 05/17/21	F	05/19/2014	Paydown		87,665,268	87,665,268	87,665,268	87,665,268	0	0	0	0	0	87,665,268	0	0	0	505,612	05/17/2021
046353-AA-6	ASTRAZENECA PLC ASTRAZENECA PLC	F	06/01/2014	Maturity		11,105,000	11,105,000	12,049,696	11,189,799	0	(84,799)	0	(84,799)	0	11,105,000	0	0	0	299,835	06/01/2014
04963V-AA-6	ATRIUM CDO CORP CDO 0.485% 06/08/19	F	09/08/2014	Paydown		5,116,855	5,116,855	5,011,750	5,052,739	0	64,116	0	64,116	0	5,116,855	0	0	0	15,438	06/08/2019
051157-AE-5	AUGUSTA MBIA FUNDING ABS FLOATER FRGN	F	10/15/2014	Paydown		10,350	10,350	7,349	7,464	0	2,886	0	2,886	0	10,350	0	0	0	613	04/15/2036
053818-AA-8	AVOCA CLO CLO 0.645% 01/15/20	D	07/15/2014	Paydown		22,847,572	22,847,572	20,254,451	22,563,348	0	559,489	0	559,489	(2,035,434)	22,847,572	1,760,168	0	1,760,168	119,665	01/15/2020
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED CORP FOREI	F	01/30/2014	MILLENIUM ADVISORS, LLC		389,948	375,000	343,860	369,498	0	514	0	514	0	370,012	0	19,936	19,936	3,773	12/01/2014
05461T-AA-5	AXIS CAPITAL HOLDINGS LIMITED CORP FOREI	F	12/01/2014	Maturity		10,295,000	10,295,000	9,741,050	10,215,366	0	79,634	0	79,634	0	10,295,000	0	0	0	591,963	12/01/2014
05523R-AA-5	BAE SYSTEMS PLC CORP FOREIGN	F	10/31/2014	Various		663,913	635,000	632,778	633,693	0	275	0	275	0	633,968	0	29,946	29,946	17,890	10/11/2016
055451-AG-3	BHP BILLITON FIN USA LTD CORPORATE	F	04/01/2014	Maturity		55,000,000	55,000,000	59,345,100	55,257,613	0	(257,613)	0	(257,613)	0	55,000,000	0	0	0	1,512,500	04/01/2014
05590M-AJ-5	BMI 2011-1AR CLO 1.172% 08/01/21	F	11/20/2014	Paydown		6,569,011	6,569,011	6,569,011	6,569,011	0	0	0	0	0	6,569,011	0	0	0	42,970	08/01/2021
05615Y-AA-9	BABSON CLO CLO 0.481% 07/20/19	F	10/20/2014	Paydown		7,485,001	7,485,001	7,232,382	7,348,989	0	136,012	0	136,012	0	7,485,001	0	0	0	23,392	07/20/2019
05949R-AC-7	BANCO BMG SA CORP SINKING FUND FRGN	F	01/15/2014	Redemption 100.0000		1,650,000	1,650,000	1,706,380	1,660,883	0	(10,883)	0	(10,883)	0	1,650,000	0	0	0	75,488	01/15/2016
064255-AM-4	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	F	09/24/2014	Merrill Lynch,Pierce,Fenner &		666,516	670,000	678,187	677,580	0	(537)	0	(537)	0	677,043	0	(10,527)	(10,527)	23,405	02/26/2023
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	07/10/2014	Credit Suisse First Boston Cor		2,002,555	2,017,688	1,896,504	1,960,315	0	24,765	0	24,765	0	1,985,080	0	17,475	17,475	5,903	06/20/2017
09202E-AA-4	BLACK DIAMOND CLO_05-1A CLO	F	12/22/2014	Paydown		2,019,954	2,019,954	1,901,370	1,969,049	0	50,905	0	50,905	0	2,019,954	0	0	0	5,025	06/20/2017
09202E-AB-2	BLACK DIAMOND CLO_05-1A CLO	F	06/20/2014	Paydown		1,728,137	1,728,137	1,646,050	1,722,738	0	5,399	0	5,399	0	1,728,137	0	0	0	3,304	06/20/2017
09250F-AA-2	BLACKROCK SENIOR INCOME SERIES CLO	F	05/27/2014	Paydown		3,576,905	3,576,905	3,456,561	3,517,703	0	59,202	0	59,202	0	3,576,905	0	0	0	6,815	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO	F	05/28/2014	Paydown		405,981	405,981	390,756	398,212	0	7,768	0	7,768	0	405,981	0	0	0	1,003	05/25/2017
09250F-AC-8	BLACKROCK SENIOR INCOME SERIES CLO	F	05/27/2014	Redemption 100.0000		2,820,780	2,820,780	2,717,236	2,767,881	0	52,899	0	52,899	0	2,820,780	0	0	0	5,145	05/25/2017
10575V-AC-9	Brazil Foreign Diversified Pay Senior No	F	11/26/2014	Direct		3,657,174	3,657,174	3,657,174	3,657,174	0	0	0	0	0	3,657,174	0	0	0	274,147	03/20/2015
10575V-AC-9	Brazil Foreign Diversified Pay Senior No	F	09/20/2014	Redemption 100.0000		6,987,763	6,987,763	6,987,763	6,987,763	0	0	0	0	0	6,987,763	0	0	0	327,532	03/20/2015
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-	F	11/26/2014	Direct		8,173,020	8,173,020	8,173,020	8,173,020	0	0	0	0	0	8,173,020	0	0	0	615,814	09/20/2019
10575V-AD-7	Brazil Foreign Diversified Pay Ser 2009-	F	09/20/2014	Redemption 100.0000		1,353,896	1,353,896	1,353,896	1,353,896	0	0	0	0	0	1,353,896	0	0	0	63,789	09/20/2019
11778B-AA-0	BSKYB FINANCE UK PLC CORP FOREIGN	F	12/19/2014	HSBC Securities (USA) Inc		5,758,534	5,552,000	5,492,483	5,535,258	0	8,690	0	8,690	0	5,543,948	0	214,586	214,586	372,158	10/15/2015
12548T-AG-5	CIFC FUNDING LTD CLO 2.661% 08/14/24	F	08/14/2014	Paydown		4,000,000	4,000,000	3,897,200	3,902,870	0	97,130	0	97,130	0	4,000,000	0	0	0	79,830	08/14/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12615T-AB-4	CHINA NATIONAL OFFSHORE OIL CO NOTES 144	F	02/25/2014	Morgan Stanley & Co, Inc		14,343,143	13,845,000	12,670,759	12,825,277	0	3,921	0	3,921	0	12,829,198	0	1,513,945	1,513,945	205,175	05/21/2033
12623U-AA-3	CNOOC FINANCE (2012) LTD GOVT FOREIGN	F	02/27/2014	Nomura Securities Intl		3,899,996	3,990,000	4,234,760	4,204,793	0	(3,850)	0	(3,850)	0	4,200,943	0	(300,947)	(300,947)	51,629	05/02/2022
12657@-AA-7	Calittum HTCE I C.V. Credit Tenant Lease	F	10/01/2014	Redemption 100.0000		874,197	874,197	874,197	874,197	0	0	0	0	0	874,197	0	0	0	22,681	04/01/2027
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO	F	11/21/2014	Paydown		1,165,668	1,165,668	1,120,207	1,133,601	0	32,068	0	32,068	0	1,165,668	0	0	0	3,029	05/21/2021
14309Y-AA-2	CARLYLE CLO CLO 1.621% 01/20/25	F	09/12/2014	RBC Capital Markets		499,050	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(950)	(950)	7,469	01/20/2025
143658-AF-9	CARNIVAL CORP DEBENTURES	F	12/18/2014	Prudential Investment Mgmt.		1,838,645	1,507,000	1,469,984	1,484,753	0	1,546	0	1,546	0	1,486,298	0	352,347	352,347	132,013	10/01/2023
15134D-AA-6	CENT CDO XI LTD CDO 0.494% 04/25/19	F	07/10/2014	Credit Suisse First Boston Cor		7,984,757	8,071,118	7,647,385	7,837,934	0	25,803	0	25,803	0	7,863,737	0	121,020	121,020	29,215	04/25/2019
15134D-AA-6	CENT CDO XI LTD CDO 0.494% 04/25/19	F	10/27/2014	Paydown		1,735,480	1,735,480	1,671,471	1,696,291	0	39,189	0	39,189	0	1,735,480	0	0	0	5,235	04/25/2019
16208N-AA-3	CHATHAM LIGHT CLO LTD CLO	F	11/03/2014	Paydown		6,032,724	6,032,724	5,799,663	5,922,682	0	110,042	0	110,042	0	6,032,724	0	0	0	17,170	08/03/2019
17311K-AA-1	CITIC RESOURCES FINANCE CORP FOREIGN	F	05/15/2014	Maturity		4,345,000	4,345,000	3,947,700	4,314,479	0	30,521	0	30,521	0	4,345,000	0	0	0	146,644	05/15/2014
2027A0-DH-9	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	10/15/2014	Maturity		41,330,000	41,330,000	41,434,226	41,361,049	0	(31,049)	0	(31,049)	0	41,330,000	0	0	0	1,549,875	10/15/2014
2027A0-FQ-7	COMMONWEALTH BANK OF AUSTRALIA CORP FORE	F	03/17/2014	Maturity		11,925,000	11,925,000	11,917,726	11,924,141	0	859	0	859	0	11,925,000	0	0	0	126,703	03/17/2014
204386-AK-2	CGG VERITAS CORP FOREIGN	F	06/02/2014	Call 101.2920		335,277	331,000	351,688	335,315	0	(1,267)	0	(1,267)	0	334,048	0	1,229	1,229	14,038	05/15/2017
21987B-AK-4	CODELCO INC CORP FOREIGN	F	12/18/2014	Prudential Investment Mgmt.		6,040,223	5,500,000	5,399,185	5,412,118	0	2,021	0	2,021	0	5,414,139	0	626,084	626,084	385,000	09/21/2035
22303Q-AN-0	COVIDIEN INTERNATIONAL F CORP Foreign	F	09/18/2014	JP Morgan Securities, Inc		4,999,500	5,000,000	5,122,750	5,115,929	0	(9,303)	0	(9,303)	0	5,106,626	0	(107,126)	(107,126)	123,556	06/15/2022
22303Q-AP-5	COVIDIEN INTERNATIONAL F CORP FOREIGN	F	09/11/2014	Deutsche Bank Securities Inc		15,916,482	16,425,000	16,343,948	16,348,074	0	4,686	0	4,686	0	16,352,760	0	(436,278)	(436,278)	364,749	06/15/2023
22532L-AC-8	CREDIT AGRICOLE SA/LONDON CORP FOREIGN	F	03/06/2014	BPN Paribas Securities		592,032	575,000	543,097	562,616	0	1,831	0	1,831	0	564,448	0	27,584	27,584	8,330	04/13/2015
22546Q-AA-5	CREDIT SUISSE NEW YORK NY CORP FOREIGN	F	05/01/2014	Maturity		40,000,000	40,000,000	43,630,400	40,296,328	0	(296,328)	0	(296,328)	0	40,000,000	0	0	0	1,100,000	05/01/2014
249575-AN-1	DEPFA ACS CORP FOREIGN	F	02/12/2014	Various		20,319,626	23,330,000	21,963,146	22,994,906	0	2,384	1,003,585	(1,001,201)	0	21,993,705	0	(1,674,079)	(1,674,079)	471,699	03/16/2037
25156P-AQ-6	DEUTSCHE TELEKOM INT FIN CO GT CORP FORE	F	06/03/2014	Goldman Sachs & Co		575,086	560,000	556,847	557,943	0	266	0	266	0	558,209	0	16,877	16,877	9,415	03/06/2017
2515A0-Q3-0	DEUTSCHE BANK AG LONDON CORP FOREIGN	F	08/18/2014	Maturity		32,457,000	32,457,000	33,310,268	32,577,164	0	(120,164)	0	(120,164)	0	32,457,000	0	0	0	1,257,709	08/18/2014
25243Y-AN-9	DIAGEO CAPITAL PLC CORP FOREIGN	F	01/15/2014	Maturity		19,000,000	19,000,000	19,373,730	19,001,732	0	(1,732)	0	(1,732)	0	19,000,000	0	0	0	700,625	01/15/2014
25243Y-AU-3	DIAGEO CAPITAL PLC CORP FOREIGN	F	03/06/2014	BNY Capital Markets, Inc		618,942	665,000	663,371	663,454	0	30	0	30	0	663,484	0	(44,542)	(44,542)	6,401	04/29/2023
25243Y-AV-1	DIAGEO CAPITAL PLC CORP FOREIGN	F	03/12/2014	Mcdonald Investments Inc		7,156,880	8,000,000	7,882,640	7,883,695	0	517	0	517	0	7,884,213	0	(727,333)	(727,333)	118,833	04/29/2043
26243Q-AA-2	DRYDEN LEVERAGED LOAN CLO DRYD_06-14EA	D	09/01/2014	Call 11509933200		2,301,987	0	0	0	0	0	0	0	0	0	0	2,301,987	2,301,987	0	08/08/2022
26243Y-AA-5	DRYDEN CDO DRYD_05-8A 0.483% 05/22/17	F	05/22/2014	Paydown		4,493,660	4,493,660	4,320,699	4,441,805	0	51,856	0	51,856	0	4,493,660	0	0	0	9,068	05/22/2017
26244B-AH-9	DRYDEN LEVERAGED LOAN CDO DRYD_06-15A	D	10/15/2014	Call 8171701750		1,634,340	0	0	0	0	0	0	0	0	0	0	1,634,340	1,634,340	0	04/15/2023
26249W-AA-3	DRYDEN LEVERAGED LOAN CDO DRYD_06-11A	F	10/14/2014	Paydown		9,071,854	9,071,854	8,784,309	8,849,872	0	221,983	0	221,983	0	9,071,854	0	0	0	28,006	04/12/2020
26250A-AA-7	DRYDEN SENIOR LOAN FUND CLO	F	01/15/2014	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	6,780	01/15/2022
268317-AA-2	ELECTRICITE DE FRANCE GOVT FOREIGN	F	01/26/2014	Maturity		22,000,000	22,000,000	21,912,660	21,996,583	0	3,417	0	3,417	0	22,000,000	0	0	0	605,000	01/26/2014
278289-AA-1	EATON_07-9A CDO 0.441% 04/20/19	F	07/21/2014	Paydown		2,455,163	2,455,163	2,349,018	2,419,823	0	35,340	0	35,340	0	2,455,163	0	0	0	4,440	04/20/2019
29268B-AC-5	ENEL FINANCE INTERNATIONAL SA CORP FOREI	F	08/04/2014	Merrill Lynch,Pierce,Fenner &		5,895,093	4,745,000	4,732,426	4,732,723	0	326	0	326	0	4,733,048	0	1,162,045	1,162,045	288,601	09/15/2037
29268B-AD-3	ENEL FINANCE INTERNATIONAL SA CORP FOREI	F	10/07/2014	Maturity		18,300,000	18,300,000	18,250,590	18,290,926	0	9,074	0	9,074	0	18,300,000	0	0	0	709,125	10/07/2014
29274F-AE-4	ENERSIS SA BOND 7.375% 01/15/14	F	01/15/2014	Maturity		1,000,000	1,000,000	995,399	999,876	0	124	0	124	0	1,000,000	0	0	0	36,875	01/15/2014
30215E-AG-2	EXPORT IMPORT BANK OF KOREA NOTES 144A	F	02/10/2014	Maturity		4,500,000	4,500,000	4,522,775	4,499,841	0	159	0	159	0	4,500,000	0	0	0	118,125	02/10/2014
30216H-AA-7	EXPORT IMPORT BANK CHINA 144A	F	07/29/2014	Maturity		7,000,000	7,000,000	6,924,470	6,994,137	0	5,863	0	5,863	0	7,000,000	0	0	0	367,500	07/29/2014
30251G-AC-1	FMG RESOURCES AUG 2006 PTY LTD CORP FORE	F	10/17/2014	Redemption 100.0000		175,260	166,667	176,875	175,762	0	(9,096)	0	(9,096)	0	166,667	0	8,593	8,593	13,877	02/01/2018
30605K-AB-7	FAIRWAY LOAN FUNDING CO CLO	F	07/17/2014	Paydown		13,283,383	13,283,383	13,164,477	13,169,864	0	113,519	0	113,519	0	13,283,383	0	0	0	26,677	10/17/2018
350259-AB-3	FOSTERS FIN CORP BOND 4.875% 10/01/14	F	10/01/2014	Maturity		6,000,000	6,000,000	5,995,800	5,999,165	0	835	0	835	0	6,000,000	0	0	0	292,500	10/01/2014
350846-AA-9	FOUR CORNERS CLO CLO 0.482% 07/22/20	F	07/10/2014	Morgan Stanley & Co, Inc		7,137,162	7,180,244	6,586,899	7,029,457	0	16,398	0	16,398	0	7,045,855	0	91,307	91,307	25,751	07/22/2020
350846-AA-9	FOUR CORNERS CLO CLO 0.482% 07/22/20	F	10/22/2014	Paydown		2,417,668	2,417,668	2,243,362	2,372,375	0	45,293	0	45,293	0	2,417,668	0	0	0	5,689	07/22/2020
35177P-AS-6	FRANCE TELECOM CORP FOREIGN	F	03/12/2014	Call 101.2850		10,128,500	10,000,000	10,499,980	10,057,462	0	(22,367)	0	(22,367)	0	10,035,095	0	93,405	93,405	296,528	07/08/2014
36294B-AB-0	GS CALTEX CORP CORP FOREIGN	F	12/01/2014	CREDIT AGRICOLE CIB		2,703,300	2,500,000	2,467,525	2,486,950	0	3,403	0	3,403	0	2,490,353	0	212,947	212,947	152,778	04/24/2017
40256B-AB-8	GULF STREAM SEXTANT CLO LTD CLO	F	05/21/2014	Paydown		3,023,772	3,023,772	2,872,584	2,990,092	0	33,681	0	33,681	0	3,023,772	0	0	0	5,680	08/21/2020
40428Q-AJ-8	HSBC HOLDINGS PLC CORP FOREIGN	F	02/12/2014	HSBC Securities (USA) Inc		551,624	455,000	423,127	424,971	0	26	0	26	0	424,997	0	126,627	126,627	6,618	06/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
404280-AK-5	HSBC HOLDINGS PLC CORP FOREIGN	F	04/07/2014	MILLENIUM ADVISORS, LLC		16,867	15,000	14,967	14,974	0	2	0	2	0	14,975	0	1,892	1,892	393	04/05/2021
404280-AL-3	HSBC HOLDINGS PLC CORP FOREIGN	F	04/07/2014	MILLENIUM ADVISORS, LLC		27,636	25,000	24,977	24,983	0	(1)	0	(1)	0	24,982	0	2,654	2,654	901	01/14/2022
404280-AM-1	HSBC HOLDINGS PLC CORP FOREIGN	F	04/11/2014	JP Morgan Securities, Inc		92,867	75,000	74,945	74,958	0	(6)	0	(6)	0	74,952	0	17,915	17,915	3,457	01/14/2042
42823B-AB-8	HEWETTS ISLAND CDO LTD CDO	F	09/05/2014	Paydown		413,950	413,950	406,706	405,721	0	8,229	0	8,229	0	413,950	0	0	0	828	12/05/2018
42823B-AB-8	HEWETTS ISLAND CDO LTD CDO	F	06/05/2014	Redemption 100.0000		260,154	260,154	255,602	254,983	0	5,172	0	5,172	0	260,154	0	0	0	629	12/05/2018
44841S-AB-5	HUTCHISON WHAM INT 03/33 CORP FOREIGN	F	01/24/2014	Maturity		4,500,000	4,500,000	4,517,720	4,499,743	0	257	0	257	0	4,500,000	0	0	0	140,625	01/24/2014
449786-AR-3	ING BANK NV CORP FOREIGN	F	11/13/2014	BPN Paribas Securities		303,315	300,000	299,133	299,489	0	256	0	256	0	299,745	0	3,570	3,570	6,883	09/25/2015
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	F	09/12/2014	Morgan Stanley & Co, Inc		1,975,200	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(24,800)	(24,800)	25,162	04/25/2025
45074G-AA-8	IBERDROLA FINANCE IRELAND LTD CORP FOREI	F	09/11/2014	Maturity		27,909,000	27,909,000	28,171,155	27,947,981	0	(38,981)	0	(38,981)	0	27,909,000	0	0	0	1,060,542	09/11/2014
456036-AE-2	INDUSTRIAL BK OF KOR GOVT FOREIGN	F	04/23/2014	Maturity		4,500,000	4,500,000	4,651,275	4,510,172	0	(10,172)	0	(10,172)	0	4,500,000	0	0	0	160,313	04/23/2014
456866-AS-1	INGERSOLL RAND CO CORPORATE	F	11/24/2014	Call 102.1470		10,214,700	10,000,000	8,491,254	9,618,086	0	244,951	0	244,951	0	9,863,038	0	351,662	351,662	486,875	05/15/2015
458207-AH-0	Intelsat Jackson CORP FOREIGN	F	10/31/2014	Call 104.2500		194,948	187,000	209,440	201,653	0	(6,706)	0	(6,706)	0	194,948	0	0	0	7,948	11/01/2019
45824T-AN-5	INTELSAT JACKSON HOLDINGS SA CORP FOREIG	F	06/05/2014	Tax Free Exchange		4,738,750	5,000,000	4,718,750	4,729,739	0	9,011	0	9,011	0	4,738,750	0	0	0	275,000	08/01/2023
461127-A@-1	Intertek Finance plc Series A Senior Not	F	01/21/2014	Maturity		25,000,000	25,000,000	25,000,000	25,000,000	0	0	0	0	0	25,000,000	0	0	0	500,000	01/21/2014
50049M-AA-7	KOOKMIN BK CORP FOREIGN	F	05/14/2014	Maturity		1,500,000	1,500,000	1,480,200	1,497,878	0	2,122	0	2,122	0	1,500,000	0	0	0	54,375	05/14/2014
500630-BQ-0	KOREA DEVELOPMENT BANK GOVT FOREIGN	F	01/23/2014	Maturity		3,500,000	3,500,000	3,470,075	3,498,935	0	1,065	0	1,065	0	3,500,000	0	0	0	140,000	01/23/2014
500635-AB-3	KOREA GAS CORP GOVT FOREIGN	F	07/15/2014	Maturity		3,500,000	3,500,000	3,492,075	3,498,914	0	1,086	0	1,086	0	3,500,000	0	0	0	210,000	07/15/2014
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO CORP FOREIGN	F	06/17/2014	Maturity		5,750,000	5,750,000	6,086,725	5,790,431	0	(40,431)	0	(40,431)	0	5,750,000	0	0	0	179,688	06/17/2014
50065B-AA-0	KOR ELEC PWR CORP GOVT FOREIGN	F	07/21/2014	Maturity		425,000	425,000	458,490	430,412	0	(5,412)	0	(5,412)	0	425,000	0	0	0	23,375	07/21/2014
50065B-AB-8	KOR ELEC PWR CORP CORP FOREIGN	F	07/21/2014	Cambridge Intl Securities Inc		3,075,270	3,000,000	2,992,500	2,997,089	0	892	0	892	0	2,997,981	0	77,289	77,289	72,250	10/05/2015
50065L-AA-8	KNOC GOVT FOREIGN 5.375% 07/30/14	F	01/10/2014	Cambridge Intl Securities Inc		5,021,030	4,900,000	4,918,130	4,903,055	0	(118)	0	(118)	0	4,902,937	0	118,093	118,093	120,714	07/30/2014
50065L-AA-8	KNOC GOVT FOREIGN 5.375% 07/30/14	F	07/30/2014	Maturity		8,200,000	8,200,000	8,151,794	8,193,402	0	6,598	0	6,598	0	8,200,000	0	0	0	440,750	07/30/2014
50182C-AA-6	LCM LIMITED PARTNERSHIP CLO	F	03/03/2014	Paydown		4,195,287	4,195,287	4,014,740	4,139,953	0	55,334	0	55,334	0	4,195,287	0	0	0	5,293	06/01/2017
50247V-AB-5	LYB INTERNATIONAL FINANCE BV CORPORATE	F	02/26/2014	Various		2,947,327	2,795,000	2,711,262	2,711,706	0	76	0	76	0	2,711,782	0	235,545	235,545	92,526	07/15/2043
506828-AA-0	LAFAYETTE CLO LTD CLO 1.635% 09/06/22	F	09/08/2014	Paydown		8,380,741	8,380,741	8,380,741	8,380,741	0	0	0	0	0	8,380,741	0	0	0	63,670	09/06/2022
51507P-AA-3	LANDMARK CDO CLO 0.446% 04/15/21	F	10/15/2014	Paydown		13,333,829	13,333,829	12,906,840	13,131,786	0	202,044	0	202,044	0	13,333,829	0	0	0	34,305	04/15/2021
51507Y-AA-4	LANDMARK CDO 0.471% 10/19/20	F	10/20/2014	Paydown		1,950,063	1,950,063	1,831,467	1,926,247	0	23,815	0	23,815	0	1,950,063	0	0	0	6,440	10/19/2020
53225Y-AA-1	LIGHTPOINT PAN-EUROPEAN CLO PL CLO	D	10/31/2014	Paydown		12,470,445	12,470,445	11,589,912	12,490,387	0	267,737	0	267,737	(685,299)	12,470,445	397,620	0	397,620	42,082	01/31/2022
539473-AG-3	LLOYDS TSB BANK PLC - GTD CORP FOREIGN	F	03/04/2014	Various		403,539	375,000	385,459	381,146	0	(445)	0	(445)	0	380,701	0	22,837	22,837	10,918	01/21/2016
539473-AH-1	LLOYDS TSB BANK PLC - GTD CORP FOREIGN	F	04/08/2014	HSBC Securities (USA) Inc		90,431	75,000	76,692	76,397	0	(50)	0	(50)	0	76,347	0	14,085	14,085	3,453	01/21/2021
578470-AB-2	MAYPORT CLO LTD CLO 0.483% 02/22/20	F	11/24/2014	Paydown		998,882	998,882	988,269	979,273	0	19,609	0	19,609	0	998,882	0	0	0	2,557	02/22/2020
58985@-AA-3	Merieux Nutrisciences Corp Senior Note	F	08/08/2014	Direct		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	67,292	12/20/2022
59802Q-AA-6	MIDOCEAN CR CLO I CLO 1.631% 01/15/24	F	07/10/2014	Credit Suisse First Boston Cor		19,950,000	20,000,000	19,903,600	19,915,506	0	8,292	0	8,292	0	19,923,798	0	26,202	26,202	165,951	01/15/2024
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	F	11/11/2014	Redemption 100.0000		448,653	448,653	448,653	448,653	0	0	0	0	0	448,653	0	0	0	15,897	11/11/2023
60685@-AA-2	Mo Data Property LLC Credit Tennant Leas	F	12/01/2014	Prudential Investment Mgmt.		3,151,449	2,786,306	2,786,306	2,786,306	0	0	0	0	0	2,786,306	0	365,143	365,143	169,941	11/11/2023
617446-AH-4	Morganite Industries Senior Notes	R	12/19/2014	Maturity		39,650,000	39,650,000	39,650,000	39,650,000	0	0	0	0	0	39,650,000	0	0	0	2,260,050	12/19/2014
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN	F	06/13/2014	Deutsche Bank Securities Inc		421,008	421,370	408,618	414,631	0	3,356	0	3,356	0	417,987	0	3,020	3,020	536	03/15/2018
62388T-AB-4	MOUNTAIN CAPITAL CLO CLO FRGN	F	06/16/2014	Paydown		2,323,092	2,323,092	2,252,788	2,285,939	0	37,153	0	37,153	0	2,323,092	0	0	0	4,595	03/15/2018
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn	F	07/10/2014	Various		5,920,697	5,946,963	5,803,864	5,841,935	0	32,491	0	32,491	0	5,874,426	0	46,272	46,272	19,320	04/16/2021
62431R-AA-7	MOUNTAIN VIEW FUNDING CLO Frgn	F	10/16/2014	Paydown		271,240	271,240	264,798	266,487	0	4,754	0	4,754	0	271,240	0	0	0	1,171	04/16/2021
629435-AC-2	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	C	03/10/2014	RBC Capital Markets		493,068	451,508	520,062	502,195	0	(1,140)	0	(1,140)	16,274	480,774	(36,555)	12,294	(24,261)	11,826	02/15/2019
654624-AE-5	Nippon Telegraph & Telephone C CORP FORE	F	02/18/2014	Merrill Lynch,Pierce,Fenner &		110,402	110,000	109,852	109,893	0	4	0	4	0	109,897	0	504	504	911	07/18/2017
65504L-AF-4	NOBLE HOLDING INTL LTD CORP FOREIGN	F	08/26/2014	Morgan Stanley & Co, Inc		5,406,900	5,000,000	5,528,377	5,470,659	0	(38,969)	0	(38,969)	0	5,431,690	0	(24,790)	(24,790)	229,965	03/01/2021
65535H-AD-1	NOMURA HOLDINGS INC CORP FOREIGN	F	04/16/2014	Nomura Securities Intl		304,098	300,000	298,992	299,212	0	88	0	88	0	299,301	0	4,797	4,797	3,650	09/13/2016

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65557F-AC-0	NORDEA BANK AB CORP FOREIGN	F	02/27/2014	Barclays Capital Inc		407,820	400,000	399,148	399,640	0	54	0	54	0	399,695	0	8,125	8,125	4,100	03/20/2015
65557F-AG-1	NORDEA BANK AB CORP FOREIGN	F	02/28/2014	Morgan Stanley & Co, Inc		14,861,250	15,000,000	14,689,500	14,720,982	0	10,827	0	10,827	0	14,731,809	0	129,441	129,441	74,479	05/15/2018
656531-AC-4	STATOILHYDRO ASA DEBENTURES	F	11/05/2014	Market Axess		400,272	300,000	420,556	410,676	0	(8,741)	0	(8,741)	0	401,935	0	(1,663)	(1,663)	20,990	06/15/2023
656531-AE-0	STATOILHYDRO ASA DEBENTURES	F	12/18/2014	Prudential Investment Mgmt.		305,892	275,000	289,699	278,427	0	(1,145)	0	(1,145)	0	277,281	0	28,611	28,611	25,094	10/01/2016
66859B-AE-8	NORTHWIDS CAP CDO 0.472% 10/22/21	F	10/22/2014	Paydown		12,866,225	12,866,225	12,641,066	12,689,439	0	176,786	0	176,786	0	12,866,225	0	0	0	32,621	10/22/2021
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP FORE	F	05/23/2014	Key Capital Markets		401,520	350,000	349,377	349,623	0	18	0	18	0	349,641	0	51,879	51,879	14,400	02/10/2019
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO	F	07/11/2014	Guggenheim Capital Markets		10,260,591	10,270,862	10,270,862	10,270,862	0	0	0	0	0	10,270,862	0	(10,271)	(10,271)	88,359	04/20/2021
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO	F	10/20/2014	Paydown		19,418,576	19,418,576	19,418,576	19,418,576	0	0	0	0	0	19,418,576	0	0	0	147,173	04/20/2021
67089N-AG-7	OCP CLO OCP_12-2 CLO 1.713% 11/22/23	F	10/08/2014	Guggenheim Capital Markets		6,506,094	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	6,094	6,094	100,893	11/22/2023
67514R-AA-6	OCEAN TRAILS CLO CLO 1.533% 08/13/25	F	07/10/2014	Citigroup Capital Markets Inc		14,559,344	14,725,000	14,496,763	14,498,316	0	18,888	0	18,888	0	14,517,203	0	42,140	42,140	210,065	08/13/2025
67590B-AA-8	OCTAGON INVESTMENT PARTNERS XV CLO	F	09/12/2014	RBC Capital Markets		2,712,353	2,750,000	2,745,600	2,745,697	0	412	0	412	0	2,746,109	0	(33,757)	(33,757)	48,586	07/17/2025
68618R-B@-9	Origin Energy Limited Senior Note	D	06/30/2014	Maturity		43,088,091	43,088,091	35,000,000	40,506,890	0	0	0	0	(5,506,890)	43,088,091	8,088,091	0	8,088,091	787,039	06/30/2014
693483-AA-7	POSCO CORP FOREIGN 8.750% 03/26/14	F	03/26/2014	Maturity		1,000,000	1,000,000	992,080	999,060	0	940	0	940	0	1,000,000	0	0	0	43,750	03/26/2014
69510W-AA-5	Pacifica CDO CLO 0.494% 01/26/20	F	07/28/2014	Paydown		427,712	427,712	410,871	410,198	0	17,514	0	17,514	0	427,712	0	0	0	1,307	01/26/2020
706448-BE-6	PEMEX FINANCE LTD CORP SINKING FUND FRGN	F	11/15/2014	Redemption 100.0000		1,122,500	1,122,500	1,473,438	1,212,050	0	(89,550)	0	(89,550)	0	1,122,500	0	0	0	74,436	08/15/2017
709629-AF-6	PENTAIR FINANCE SA CORP FRGN	F	04/07/2014	US Bank NA		298,437	300,000	297,975	298,169	0	77	0	77	0	298,245	0	192	192	2,849	12/01/2019
709629-AK-5	PENTAIR FINANCE SA CORP FRGN	F	04/07/2014	MILLENIUM ADVISORS, LLC		80,108	80,000	80,543	80,461	0	(33)	0	(33)	0	80,428	0	(320)	(320)	854	09/15/2017
714294-AE-5	PERRIGO CO LTD CORP FOREIGN	F	10/16/2014	Tax Free Exchange		1,207,314	1,200,000	1,198,308	1,198,338	0	264	0	264	0	1,198,602	0	8,712	8,712	25,913	11/08/2018
715457-AA-5	PERU ENHANCED PTC FIN LTD GOVT FOREIGN	F	11/30/2014	Redemption 100.0000		537,924	537,924	365,788	461,953	0	75,971	0	75,971	0	537,924	0	0	0	0	05/31/2018
71645W-AP-6	PETROBRAS INTL FIN CO GOVT FOREIGN	F	06/26/2014	Barclays Capital Inc		865,218	810,000	924,264	909,700	0	(7,472)	0	(7,472)	0	902,228	0	(37,010)	(37,010)	44,117	01/20/2020
71645W-AT-8	PETROBRAS INTL FIN CO GOVT FOREIGN	F	06/16/2014	Citigroup Capital Markets Inc		1,891,885	1,835,000	1,935,931	1,903,752	0	(15,247)	0	(15,247)	0	1,888,505	0	3,380	3,380	63,601	01/27/2016
71647N-AC-3	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	03/11/2014	BANCA IMI SECURITIES NY		307,706	310,000	308,710	308,965	0	85	0	85	0	309,049	0	(1,343)	(1,343)	1,963	05/20/2016
71647N-AF-6	PETROBRAS GLOBAL FINANCE BV GOVT FOREIGN	F	04/02/2014	Nomura Securities Intl		4,572,650	5,000,000	4,941,400	4,944,078	0	1,273	0	1,273	0	4,945,351	0	(372,701)	(372,701)	83,247	05/20/2023
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	03/18/2014	Deutsche Bank Securities Inc		267,500	250,000	260,000	259,723	0	(44)	0	(44)	0	259,679	0	7,821	7,821	4,920	06/02/2041
71654Q-AZ-5	PETROLEOS MEXICANOS PEMEX GOVT FOREIGN	F	12/18/2014	Prudential Investment Mgmt.		4,440,000	4,000,000	4,980,000	4,958,981	0	(16,503)	0	(16,503)	0	4,942,478	0	(502,478)	(502,478)	272,278	06/02/2041
000000-00-0	PROSIEBENSAT 1 MEDIA AG TERM D3	D	04/16/2014	Redemption 100.0000		7,509,671	7,509,671	7,030,275	7,406,296	0	83,770	0	83,770	(367,654)	7,509,671	387,259	0	387,259	88,295	07/03/2018
74977R-B0-6	RABOBANK NEDERLAND NV CORP FOREIGN	F	05/13/2014	Maturity		18,100,000	18,100,000	18,029,410	18,092,680	0	7,320	0	7,320	0	18,100,000	0	0	0	380,100	05/13/2014
767201-AC-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	06/12/2014	FTN FINANCIAL SECURITIES		4,835,456	4,110,000	5,129,781	4,952,973	0	(82,623)	0	(82,623)	0	4,870,349	0	(34,893)	(34,893)	246,372	07/15/2018
767201-AK-2	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	04/07/2014	CREDIT AGRICOLE CIB		98,101	95,000	94,264	94,466	0	21	0	21	0	94,486	0	3,614	3,614	1,459	11/02/2020
767201-AL-0	RIO TINTO FINANCE LTD BD CORP FOREIGN	F	12/18/2014	Prudential Investment Mgmt.		4,758,440	4,500,000	4,602,825	4,598,970	0	(1,704)	0	(1,704)	0	4,597,266	0	161,173	161,173	264,550	11/02/2040
76720A-AC-0	RIO TINTO FINANCE PLC CORP FOREIGN	F	10/01/2014	Various		14,970,646	14,625,000	14,548,073	14,559,263	0	5,615	0	5,615	0	14,564,878	0	405,768	405,768	524,762	03/22/2022
77732W-AJ-1	Rosedale CLO CLO 0.483% 07/24/21	F	10/24/2014	Paydown		3,920,528	3,920,528	3,724,501	3,806,828	0	113,699	0	113,699	0	3,920,528	0	0	0	11,557	07/24/2021
78010J-CV-2	ROYAL BANK OF SCOTLAND PLC (TH CORP FORE	F	08/26/2014	Maturity		310,000	310,000	317,837	312,372	0	(2,372)	0	(2,372)	0	310,000	0	0	0	15,113	08/26/2014
78404E-AA-5	SBP DPR Finance Company 2010-A NT 144A	F	12/15/2014	Redemption 100.0000		7,252,632	7,252,632	7,252,632	7,252,632	0	0	0	0	0	7,252,632	0	0	0	237,977	03/15/2017
80105N-AB-1	SANOFI CORP FOREIGN 1.625% 03/28/14	F	03/28/2014	Maturity		7,575,000	7,575,000	7,564,622	7,574,014	0	986	0	986	0	7,575,000	0	0	0	61,547	03/28/2014
803070-AB-7	SAPPI PAPIER HLDG BD COMPANY GUARNT 144A	F	10/28/2014	GMP SECURITIES LLC		1,855,000	2,000,000	1,742,552	1,770,652	0	4,206	0	4,206	0	1,774,859	0	80,141	80,141	131,365	06/15/2032
806854-AB-1	SCHLUMBERGER NORGE AS CORP FOREIGN	F	09/19/2014	Various		15,517,432	15,070,000	16,056,622	15,980,439	0	(64,855)	0	(64,855)	0	15,915,584	0	(398,152)	(398,152)	455,476	09/14/2021
80685P-AD-0	SCHLUMBERGER NORGE AS CORP FOREIGN	F	04/16/2014	Various		467,730	470,000	469,568	469,686	0	19	0	19	0	469,705	0	(1,975)	(1,975)	3,762	08/01/2017
81180R-AE-2	SEAGATE TECH HDD CORP FOREIGN	F	12/23/2014	Call 109.9837		19,989,531	18,175,000	19,341,762	19,367,836	0	(417,860)	0	(417,860)	0	18,949,976	0	1,039,555	1,039,555	1,520,844	10/01/2016
81180W-AD-3	SEAGATE HDD CAYMAN CORP FOREIGN	F	06/18/2014	Tender (Corp Action)		194,808	184,000	200,100	196,904	0	(2,253)	0	(2,253)	0	194,652	0	157	157	7,977	05/01/2020
81180W-AE-1	SEAGATE HDD CAYMAN CORP FOREIGN	F	05/27/2014	Tender (Corp Action)		161,690	150,000	164,813	160,302	0	(1,886)	0	(1,886)	0	158,417	0	3,273	3,273	5,264	12/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81725W-AG-8	SENSATA TECHNOLOGIES BV CORPORATE	F	10/27/2014	Deutsche Bank Securities Inc		1,386,525	1,390,000	1,285,750	1,288,462	0	6,637	0	6,637	0	1,295,099	0	91,426	91,426	70,586	10/15/2023
000000-00-0	SENSATA TECHNOLOGIES BV PUBLIC BANK LOAN	F	12/31/2014	Redemption 100.0000		512	512	514	514	0	(2)	0	(2)	0	512	0	0	0	1,067	05/12/2019
822582-AD-4	SHELL INTERNATIONAL FINANCE BV CORP FORE	F	06/11/2014	Citigroup Capital Markets Inc		1,305,100	1,000,000	994,690	995,013	0	76	0	76	0	995,089	0	310,011	310,011	32,052	12/15/2038
822582-AS-1	SHELL INTERNATIONAL FINANCE BV CORP FORE	F	03/26/2014	Prudential Investment Mgmt.		2,821,779	3,000,000	2,942,580	2,947,114	0	1,317	0	1,317	0	2,948,432	0	(126,653)	(126,653)	42,750	08/21/2022
822582-AX-0	SHELL INTERNATIONAL FINANCE BV CORPORATE	F	03/21/2014	Mizuho Securities USA, Inc.		3,956,939	3,970,000	3,961,663	3,961,834	0	163	0	163	0	3,961,998	0	(5,059)	(5,059)	83,988	08/12/2023
85431N-AA-7	STANFIELD AZURE CLO LTD STANZ_ CLO	F	05/27/2014	Paydown		41,295,377	41,295,377	40,704,880	40,476,814	0	818,563	0	818,563	0	41,295,377	0	0	0	90,413	05/27/2020
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	07/10/2014	Various		34,589,284	34,909,386	34,268,411	34,326,034	0	6,901	0	6,901	0	34,332,935	0	256,349	256,349	110,564	04/27/2021
85431T-AA-4	STANFIELD DAYTONA CLO LTD CLO	F	10/27/2014	Paydown		12,205,764	12,205,764	11,978,880	12,000,786	0	204,978	0	204,978	0	12,205,764	0	0	0	29,320	04/27/2021
85771P-AE-2	STATOIL ASA CORP FOREIGN	F	03/12/2014	JP Morgan Securities, Inc		47,266	50,000	50,000	50,000	0	0	0	0	0	50,000	0	(2,735)	(2,735)	673	11/23/2041
85771P-AF-9	STATOIL ASA CORP FOREIGN	F	09/30/2014	HSBC Securities (USA) Inc		2,036,620	2,000,000	2,147,540	2,137,186	0	(11,872)	0	(11,872)	0	2,125,314	0	(88,694)	(88,694)	75,250	01/23/2022
85771P-AQ-5	STATOIL ASA GOVT FOREIGN	F	03/04/2014	Citigroup Capital Markets Inc		13,298,859	12,550,000	12,486,748	12,486,142	0	115	0	115	0	12,486,257	0	812,601	812,601	199,127	11/08/2043
85771S-AA-4	STATOILHYDRO ASA CORP FOREIGN	F	06/12/2014	Deutsche Bank Securities Inc		10,293,030	9,000,000	10,791,657	10,520,620	0	(126,676)	0	(126,676)	0	10,393,944	0	(100,914)	(100,914)	317,625	04/15/2019
85771S-AB-2	STATOILHYDRO ASA CORP FOREIGN	F	04/15/2014	Maturity		16,495,000	16,495,000	17,254,719	16,547,381	0	(52,381)	0	(52,381)	0	16,495,000	0	0	0	319,591	04/15/2014
85771S-AC-0	STATOILHYDRO ASA CORP FOREIGN	F	10/15/2014	Maturity		15,000,000	15,000,000	14,977,200	14,995,792	0	4,208	0	4,208	0	15,000,000	0	0	0	435,000	10/15/2014
86958C-XY-5	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	F	11/17/2014	Maturity		69,250,000	69,250,000	69,250,000	69,250,000	0	0	0	0	0	69,250,000	0	0	0	282,051	11/17/2014
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE	F	05/23/2014	JP Morgan Securities, Inc		921,474	900,000	899,253	899,271	0	42	0	42	0	899,314	0	22,160	22,160	15,250	01/25/2019
87927V-AF-5	TELECOM ITALIA CAPITAL 144A	F	11/03/2014	Various		5,080,000	5,000,000	4,909,478	4,922,660	0	2,007	0	2,007	0	4,924,667	0	155,333	155,333	309,719	11/15/2033
87927V-AL-2	TELECOM ITALIA CAPITAL CORP FOREIGN	F	09/30/2014	Maturity		17,000,000	17,000,000	15,902,065	16,878,216	0	121,784	0	121,784	0	17,000,000	0	0	0	841,500	09/30/2014
87938W-AC-7	TELEFONICA EMISIONES SAU CORPORATE	F	12/01/2014	Nomura Securities Intl		52,173	40,000	40,000	40,000	0	0	0	0	0	40,000	0	12,173	12,173	2,693	06/20/2036
87973K-AA-3	TEMASEK FINANCIAL I LTD CORP FOREIGN	F	06/17/2014	Cambridge Intl Securities Inc		4,511,560	4,300,000	4,746,164	4,460,246	0	(42,844)	0	(42,844)	0	4,417,402	0	94,158	94,158	144,050	09/21/2015
88165F-AF-9	TEVA PHARM FIN CORP FOREIGN	F	09/17/2014	Pierpont Securities		3,046,290	3,000,000	3,204,351	3,183,694	0	(15,334)	0	(15,334)	0	3,168,360	0	(122,070)	(122,070)	94,900	11/10/2021
88166D-AA-4	TEVA PHARMACEUTICAL FINANCE II CORPORATE	F	03/21/2014	Maturity		16,325,000	16,325,000	16,319,592	16,324,421	0	579	0	579	0	16,325,000	0	0	0	138,763	03/21/2014
893830-BA-6	TRANSOCEAN LTD CORP 5.050% 12/15/16	F	06/12/2014	UBS AG		2,209,919	2,030,000	2,260,247	2,203,775	0	(26,412)	0	(26,412)	0	2,177,364	0	32,555	32,555	51,827	12/15/2016
89653Q-C8-2	Trinity Mirror Plc Senior Note	F	06/20/2014	Maturity		5,000,000	5,000,000	4,621,000	4,938,622	0	61,378	0	61,378	0	5,000,000	0	0	0	181,750	06/20/2014
902133-AF-4	Tyco Electro CORP 6.550% 10/01/17	F	06/16/2014	US Bank NA		1,227,173	1,062,000	1,273,456	1,230,673	0	(20,276)	0	(20,276)	0	1,210,397	0	16,775	16,775	49,852	10/01/2017
9021EQ-AC-8	TYCO/TYCO INTL FIN SA CORPORATE	F	11/17/2014	Tax Free Exchange		23,920,200	20,000,000	16,443,000	17,653,921	0	267,860	0	267,860	0	17,921,781	0	5,998,419	5,998,419	1,291,111	12/15/2019
9021EQ-AD-6	TYCO/TYCO INTL FIN SA CORPORATE	F	11/17/2014	Tax Free Exchange		5,966,746	5,000,000	3,968,830	4,268,164	0	66,086	0	66,086	0	4,334,250	0	1,632,496	1,632,496	460,243	01/15/2021
90261X-BY-7	UBS AG STAMFORD CORPORATE	F	09/02/2014	Various		22,390,055	20,500,000	22,816,951	22,182,814	0	(377,326)	0	(377,326)	0	21,805,488	0	584,567	584,567	1,257,087	07/15/2016
90261X-FY-3	UBS AG STAMFORD CORP FOREIGN	F	02/27/2014	Market Axess		257,448	250,000	245,533	248,500	0	241	0	241	0	248,740	0	8,707	8,707	6,162	01/15/2015
915436-AE-9	UPM-KYMMENE CORPORATION SENIOR NOTES 144	F	12/01/2014	Maturity		30,237,000	30,237,000	30,676,480	31,046,346	0	(809,346)	0	(809,346)	0	30,237,000	0	0	0	1,700,831	12/01/2014
928670-AH-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER	F	03/21/2014	Maturity		165,000,000	165,000,000	165,000,000	165,000,000	0	0	0	0	0	165,000,000	0	0	0	401,660	03/21/2014
93443T-AB-2	WARNER CHILCOTT CO LLC CORPORATE	F	07/18/2014	Call 104.9420		12,593,040	12,000,000	12,930,000	12,737,084	0	(211,735)	0	(211,735)	0	12,525,349	0	67,691	67,691	790,500	09/15/2018
947075-AB-3	WEATHERFORD INTL LTD CORPORATE	F	01/09/2014	Morgan Stanley & Co, Inc		2,094,843	1,975,000	1,971,623	1,971,835	0	57	0	57	0	1,971,893	0	122,950	122,950	58,125	08/01/2036
94707V-AA-8	WEATHERFORD INTERNATIONAL LTD. CORP FORE	F	04/28/2014	STERNE AGEE & LEACH, INC		165,629	150,000	149,793	149,836	0	9	0	9	0	149,845	0	15,783	15,783	4,826	09/15/2020
98313R-AA-4	WYNN MACAU LTD CORP FOREIGN	F	10/27/2014	Credit Suisse First Boston Cor		2,546,350	2,540,000	2,540,000	2,540,000	0	0	0	0	0	2,540,000	0	6,350	6,350	138,536	10/15/2021
98372P-AF-5	XL GROUP LTD CORP FOREIGN	F	09/15/2014	Maturity		50,000	50,000	50,456	50,037	0	(37)	0	(37)	0	50,000	0	0	0	2,625	09/15/2014
984851-AA-3	YARA INTERNATIONAL ASA CORP FOREIGN	F	12/15/2014	Maturity		15,000,000	15,000,000	14,440,701	14,924,407	0	75,593	0	75,593	0	15,000,000	0	0	0	787,500	12/15/2014
988758-AF-5	ZAIS IVST GRADE LTD 2 COMP ABS FRGN	F	03/17/2014	Paydown		3,527,405	3,527,405	1,314,664	1,517,013	0	2,010,391	0	2,010,391	0	3,527,405	0	0	0	53,318	05/17/2015
A8502H-CQ-8	TELE FIN GMBH CORP FOREIGN	D	10/31/2014	Deutsche Bank AG-London-Client		908,649	845,641	940,292	1,003,932	0	(28,765)	0	(28,765)	(111,979)	889,940	26,752	18,709	45,461	99,489	01/29/2016
B1R0SF-AA-1	BRUSSELS ARPT HLDG NV SA CORP FOREIGN	D	09/08/2014	Lloyds Bank		144,434	129,585	137,349	141,616	0	(361)	0	(361)	(4,460)	132,833	(3,962)	11,602	7,640	5,277	07/01/2020
B35656-AG-0	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN	D	04/08/2014	Deutsche Bank AG-London-Client		754,195	687,100	720,180	699,384	0	(1,038)	0	(1,038)	2,817	696,475	(4,688)	57,721	53,033	37,485	04/22/2016
B35656-AH-8	ELIA SYSTEM OPERATOR SA/NV CORP FOREIGN	D	06/16/2014	Societe Generale		710,157	676,745	676,442	705,891	0	(272)	0	(272)	(29,969)	693,107	17,457	17,050	34,507	23,286	04/04/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
B6399C-VV-6	ANHEUSER-BUSCH INBEV SA CORP FOREIGN	D	05/23/2014	Various		593,095	582,178	577,328	592,682	0	(178)	0	(178)	(15,476)	595,004	17,976	(1,909)	16,067	11,356	09/24/2025
B8A0RQ-FJ-7	TDC AS CORP FOREIGN 3.750% 03/02/22	D	01/16/2014	Barclays Bank PLC-Lond Brk/Dlr		147,703	135,945	131,159	147,202	0	(47)	0	(47)	(17,296)	145,179	15,319	2,524	17,843	4,539	03/02/2022
D06216-BM-2	BASF SE CORP FOREIGN 2.000% 12/05/22	D	08/26/2014	Citigroup Global Markets LTD		4,212,842	3,959,550	3,916,417	4,092,548	0	2,547	0	2,547	(173,753)	3,922,679	1,337	290,163	291,500	57,929	12/05/2022
D161A9-AA-3	COMMERZBANK AG CORP FOREIGN	D	02/06/2014	Maturity		564,400	564,400	565,591	571,766	0	62	0	62	(8,756)	564,400	1,328	0	1,328	28,220	02/06/2014
D1668R-MK-0	DAIMLER AG CORP FOREIGN	D	03/04/2014	JP Morgan		562,692	550,940	540,378	553,064	0	(56)	0	(56)	(12,724)	552,786	12,502	9,905	22,407	4,558	04/07/2020
D186E6-AA-2	DEUTSCHE BANK AG CORP FOREIGN	D	01/15/2014	NATIXIS S.A.		766,568	684,375	678,538	717,810	0	(187)	0	(187)	(47,459)	712,845	42,680	53,723	96,403	19,687	06/24/2020
D1R91P-AC-3	DEUTSCHE POST AG CORP FOREIGN	D	01/10/2014	ING Bank		137,788	135,855	136,611	139,154	0	(7)	0	(7)	(2,565)	137,194	611	595	1,206	1,003	10/09/2023
D1R91P-AD-1	DEUTSCHE POST AG CORP FOREIGN	D	09/15/2014	Various		8,231,593	7,977,315	8,252,880	8,421,730	0	(1,693)	0	(1,693)	(169,312)	7,991,441	(259,284)	240,152	(19,132)	96,415	10/09/2018
D2736#-AD-1	Fritz Draexlmaier Gmbh & Co KG Senior No	F	04/07/2014	Maturity		12,280,000	12,280,000	12,280,000	12,280,000	0	0	0	0	0	12,280,000	0	0	0	361,032	04/07/2014
D3164#-AA-6	Herrenknecht AG Senior Note	D	12/16/2014	Redemption 100.0000		8,945,540	8,945,540	8,366,667	9,853,359	0	0	0	0	(1,486,692)	8,945,540	578,873	0	578,873	520,613	12/16/2015
D3384@-AA-2	Hogi Beteiligungs GmbH Term A	D	01/16/2014	Redemption 100.0000		2,502,258	2,502,258	2,723,933	2,534,820	0	0	0	0	189,113	2,502,258	(221,675)	0	(221,675)	2,042	01/14/2015
D3384@-AB-0	Hogi Beteiligungs GmbH Term B	D	01/16/2014	Redemption 100.0000		1,729,110	1,729,110	1,882,292	1,751,611	0	0	0	0	130,681	1,729,110	(153,182)	0	(153,182)	2,025	01/14/2016
D51716-AA-2	MAN SE CORP FOREIGN 7.250% 05/20/16	D	03/17/2014	Barclays Bank PLC-Lond Brk/Dlr		918,565	807,650	886,652	828,793	0	(2,416)	0	(2,416)	10,225	835,163	(1,439)	83,402	81,963	48,769	05/20/2016
D53968-HJ-1	METRO AG, KLOEN CORP FOREIGN	D	06/02/2014	MITSUBISHI UFJ SEC INTL		1,148,132	1,091,640	1,191,205	1,182,088	0	(27,694)	0	(27,694)	(45,617)	1,142,096	33,319	6,036	39,355	104,794	03/05/2015
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior	D	09/05/2014	Call 100.0000		10,366,800	10,366,800	9,612,000	11,023,200	0	0	0	0	(1,411,200)	10,366,800	754,800	0	754,800	878,954	03/28/2016
D5519*-AA-7	Muehlhan Aktiengesellschaft Euro Senior	D	03/28/2014	Redemption 100.0000		5,501,200	5,501,200	4,806,000	5,511,600	0	0	0	0	(705,600)	5,501,200	695,200	0	695,200	241,228	03/28/2016
D6003B-BG-9	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	02/06/2014	Deutsche Bank AG-London-Client		7,663,407	7,442,875	7,718,926	7,486,657	0	6,874	0	6,874	389,030	7,359,141	(523,419)	304,266	(219,153)	119,443	07/13/2015
D8282#-AC-8	Surteco SE Senior Note	D	08/18/2014	Maturity		6,681,750	6,681,750	6,807,750	6,889,500	0	0	0	0	(81,750)	6,681,750	(126,000)	0	(126,000)	236,934	08/18/2014
D8397T-10-6	THYSSENKRUPP AG CORP FOREIGN	D	06/18/2014	Maturity		475,020	475,020	572,281	491,407	0	(9,665)	0	(9,665)	28,085	475,020	(34,808)	0	(34,808)	43,939	06/18/2014
D84158-AB-2	Tower Automotive Holding GmbH Senior Not	D	12/01/2014	Redemption 100.0000		1,666,745	1,666,745	1,708,750	1,722,375	0	0	0	0	(13,625)	1,666,745	(42,005)	0	(42,005)	58,156	11/01/2017
D8T1B1-AC-5	VIER GAS TRANSPORT GMBH CORP FOREIGN	D	02/11/2014	Societe Generale		143,048	136,475	136,133	140,464	0	(28)	0	(28)	(4,424)	139,094	3,083	3,953	7,036	2,559	07/10/2023
D9493#-AA-5	Vossloh AG Senior Note	F	06/24/2014	Maturity		18,094,000	18,094,000	18,094,000	18,094,000	0	0	0	0	0	18,094,000	0	0	0	582,526	06/24/2014
D9860*-AA-4	Zollner Elektronik AG Senior Note	F	09/30/2014	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	170,100	09/30/2016
D9860*-AB-2	Zollner Elektronik AG Senior Note	D	06/30/2014	Redemption 100.0000		1,695,448	1,695,448	1,578,860	1,706,283	0	0	0	0	(127,423)	1,695,448	116,588	0	116,588	42,301	06/30/2016
D9860*-AC-0	Zollner Elektronik AG Senior Note	D	06/30/2014	Redemption 100.0000		4,792,025	4,792,025	4,462,500	4,822,650	0	0	0	0	(360,150)	4,792,025	329,525	0	329,525	124,113	06/30/2018
E0003D-BJ-1	ABERTIS CORP FOREIGN 4.625% 10/14/16	D	06/17/2014	Prudential Investment Mgmt.		589,649	542,820	569,285	587,354	0	(5,594)	0	(5,594)	(23,168)	572,731	14,138	16,918	31,056	16,940	10/14/2016
E22472-EN-5	BBVA SENIOR FINANCE SAU CORP FOREIGN	D	03/13/2014	MITSUBISHI UFJ SEC INTL		2,893,797	2,781,000	2,813,994	2,723,708	0	4,202	0	4,202	141,532	2,752,646	(116,797)	141,152	24,355	66,134	08/06/2015
E2R475-AR-6	BBVA SENIOR FIN CORP FOREIGN	D	03/11/2014	Barclays Bank PLC-Lond Brk/Dlr		729,923	693,975	679,521	710,337	0	(2,362)	0	(2,362)	(38,587)	713,002	43,614	16,921	60,535	14,474	09/21/2015
E62412-BE-5	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	06/13/2014	Citigroup Global Markets LTD		423,943	336,850	314,871	353,317	0	(758)	0	(758)	(44,093)	358,398	49,932	65,545	115,477	33,944	01/29/2024
E62412-BR-6	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	04/08/2014	Prudential Investment Mgmt.		2,038,800	1,923,880	1,938,510	1,882,813	0	4,254	0	4,254	97,837	1,881,790	(103,114)	157,010	53,896	32,228	10/13/2016
E62412-BV-7	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	03/04/2014	Deutsche Bank AG-London-Client		295,444	275,470	290,987	296,314	0	(1,735)	0	(1,735)	(6,333)	294,424	6,178	1,020	7,198	14,472	01/25/2016
E8435U-AB-2	RED ELECTRICA FINANCIACIONES S CORPFOREI	D	04/08/2014	BANCO SANTANDER SA		1,455,480	1,236,780	1,320,604	1,254,953	0	(350)	0	(350)	60,748	1,251,250	(64,101)	204,230	140,129	57,320	04/29/2020
E86849-AT-8	SANTANDER INTL DEBT SA UNIPERS CORPORATE	D	02/25/2014	Various		3,705,427	3,564,690	3,417,444	3,589,447	0	1,004	0	1,004	(156,138)	3,572,476	138,163	132,951	271,114	26,292	12/01/2015
E8717E-FX-4	SANTANDER INTL DEBT SA CORP FOREIGN	D	02/25/2014	JP Morgan		3,734,899	3,637,523	3,609,996	3,662,397	0	(1,202)	0	(1,202)	(84,257)	3,647,216	70,279	87,683	157,962	123,825	03/10/2015
E8717E-GF-2	SANTANDER INTL DEBT SA CORP FOREIGN	D	01/21/2014	BANCO BILBAO VIZCAYA ARG		1,031,657	1,017,263	1,060,104	1,028,072	0	512	0	512	53,422	1,012,472	(69,534)	19,185	(50,349)	16,095	08/12/2014
E90678-AB-4	TELEFONICA EMISIONES SAU CORP FOREIGN	D	11/25/2014	ROYAL BK CANADA EURO		390,642	373,095	432,279	434,909	0	(9,141)	0	(9,141)	(4,908)	384,190	(36,669)	6,452	(30,217)	31,027	02/02/2016
E90678-AS-7	TELEFONICA EMISIONES SAU CORP FOREIGN	D	02/03/2014	Maturity		743,545	743,545	767,444	758,143	0	(293)	0	(293)	(11,610)	743,545	(2,695)	0	(2,695)	40,382	02/03/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
E90678-BH-0	TELEFONICA EMISIONES SAU CORP FOREIGN		09/25/2014	BANCO BILBAO VIZCAYA ARG		302,371	255,980	281,238	292,371	0	(1,837)	0	(1,837)	(12,413)	269,794	(8,326)	32,577	24,251	21,134	01/20/2020
E90678-BK-3	TELEFONICA EMISIONES SAU CORP FOREIGN	D	11/18/2014	Various		1,028,851	881,995	930,937	971,715	0	(749)	0	(749)	(41,255)	887,851	(41,860)	141,000	99,140	59,027	03/26/2021
F0379H-AN-9	Areva SA GOVT FOREIGN 4.625% 10/05/17	D	09/11/2014	HSBC Securities (USA) Inc		1,559,344	1,420,815	1,644,374	1,670,002	0	(27,655)	0	(27,655)	(30,877)	1,539,057	(72,414)	20,287	(52,127)	62,292	10/05/2017
F04907-AY-1	Groupe Auchan SA CORP FOREIGN	D	09/15/2014	Credit Lyonnais		2,896,430	2,587,600	2,942,598	2,790,796	0	(4,986)	0	(4,986)	135,094	2,615,995	(304,910)	280,436	(24,474)	85,834	10/19/2018
F05334-AS-0	AUTOROUTES DU SUD DE LA CORP FOREIGN	D	01/09/2014	BANCO SANTANDER SA		300,313	272,010	268,543	274,957	0	1	0	1	(6,206)	271,396	2,644	28,917	31,561	3,339	09/24/2018
F0941A-AG-8	BANQUE PSA FINANCE CORP FOREIGN	D	07/16/2014	Maturity		676,775	676,775	615,261	689,361	0	(365)	0	(365)	(76,796)	676,775	64,575	0	64,575	40,607	07/16/2014
F0R03N-8Y-0	BANQUE FEDERATIVE DU CREDIT MU CORP FORE	D	10/14/2014	Various		1,621,947	1,541,770	1,582,176	1,652,335	0	150	0	150	(70,151)	1,540,847	(41,487)	81,100	39,613	29,867	09/19/2019
F0R505-AC-6	ACCOR SA CORP FOREIGN 2.875% 06/19/17		09/03/2014	Credit Lyonnais		557,208	524,900	494,777	557,944	0	(1,141)	0	(1,141)	(65,557)	530,129	38,884	27,078	65,962	19,026	06/19/2017
F0R83B-BK-5	AIR LIQUIDE CORP FOREIGN	D	06/17/2014	MIZUHO INT'L PLC		705,666	678,525	661,308	692,281	0	(130)	0	(130)	(31,217)	681,671	20,736	23,995	44,731	12,671	09/06/2023
F1058T-WC-9	BNP PARIBAS SA CORP FOREIGN	D	01/07/2014	Commerzbank A.G.		703,189	682,125	653,445	697,257	0	(33)	0	(33)	(45,239)	690,314	38,330	12,875	51,205	6,541	08/23/2019
F1065J-HC-9	BNP PARIBAS CORP FOREIGN	D	03/18/2014	Bayerische Vereinsbank Intl S		3,584,636	3,481,750	3,517,044	3,406,159	0	5,613	0	5,613	176,995	3,448,137	(140,629)	136,499	(4,130)	68,836	07/13/2015
F1066W-RU-8	BNP PARIBAS SA CORP FOREIGN	D	10/09/2014	ING Bank		1,138,115	1,078,353	1,156,006	1,182,070	0	(1,617)	0	(1,617)	(26,286)	1,086,825	(67,343)	51,290	(16,053)	25,109	01/28/2019
F1068#-AB-3	Bonduelle S.A. Senior Note	D	07/20/2014	Redemption 100.0000		6,754,750	6,754,750	6,075,000	6,889,500	0	0	0	0	(814,500)	6,754,750	679,750	0	679,750	340,449	07/20/2016
F1068#-AC-1	Bonduelle S.A. Senior Note	D	02/09/2014	Redemption 100.0000		20,428,500	20,428,500	19,440,000	20,668,500	0	0	0	0	(1,228,500)	20,428,500	988,500	0	988,500	423,891	02/09/2017
F12033-CM-0	DANONE CORP FOREIGN 1.125% 11/27/17	D	04/08/2014	Credit Lyonnais		5,131,572	5,084,540	4,877,087	5,093,972	0	233	0	233	(216,269)	5,080,535	202,600	51,037	253,637	21,157	11/27/2017
F13913-AB-8	CARREFOUR SA CORP FOREIGN	D	01/31/2014	UBS Limited		444,514	434,032	429,906	448,013	0	(164)	0	(164)	(19,021)	440,837	12,009	3,677	15,686	1,070	12/19/2017
F13913-AC-6	CARREFOUR SA CORP FOREIGN	D	02/17/2014	Societe Generale		411,196	410,580	391,345	404,616	0	207	0	207	(12,744)	402,097	10,019	9,099	19,118	5,394	05/22/2019
F1391L-FA-5	CARREFOUR SA CORP FOREIGN	D	05/13/2014	JP Morgan		3,139,555	2,751,100	2,461,260	2,765,212	0	(263)	0	(263)	(308,249)	2,760,200	303,501	379,355	682,856	121,755	04/09/2020
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	02/21/2014	Prudential Investment Mgmt.		2,168,761	1,988,385	2,076,394	2,118,543	0	(5,108)	0	(5,108)	(54,384)	2,103,171	44,120	65,590	109,710	89,554	02/08/2017
F1413L-CN-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	12/04/2014	MIZUHO INT'L PLC		135,544	123,215	136,738	140,984	0	(486)	0	(486)	(4,441)	125,622	(10,435)	9,922	(513)	5,538	08/06/2019
F1413L-CS-3	CASINO GUICHARD PERRACH CORP FOREIGN	D	09/04/2014	Various		720,112	668,655	676,541	705,702	0	(779)	0	(779)	(29,961)	684,133	9,172	35,978	45,150	31,620	01/25/2023
F18839-H7-2	BPCE SA CORP FOREIGN 1.750% 03/14/16	D	03/04/2014	NATIXIS S.A.		561,573	550,940	521,152	555,267	0	(299)	0	(299)	(36,026)	554,726	35,784	6,847	42,631	9,457	03/14/2016
F2005M-BC-9	COMPAGNIE DE ST-GOBAIN CORP FOREIGN	D	03/11/2014	Societe Generale		679,896	624,578	635,024	667,544	0	(3,488)	0	(3,488)	(55,423)	668,581	59,948	11,315	71,263	23,941	05/31/2016
F234A3-AR-2	COMPAGNIE DE ST GOBAIN CORP FOREIGN	D	07/08/2014	Banca IMI SpA		308,662	271,920	252,010	284,126	0	(452)	0	(452)	(33,384)	279,848	29,557	28,814	58,371	10,510	06/15/2021
F2940O-LM-2	ELECTRICITE DE FRANCE GOVT FOREIGN	D	02/24/2014	HSBC Securities (USA) Inc		178,669	137,450	153,053	142,753	0	(3)	0	(3)	9,568	142,398	(9,920)	36,270	26,350	7,859	02/21/2033
F2940H-HN-8	ELECTRICITE DE FRANCE GOVT FOREIGN	D	02/24/2014	HSBC Securities (USA) Inc		78,074	68,725	62,478	59,790	0	18	0	18	3,107	59,659	(3,255)	18,415	15,160	907	11/12/2040
F2940H-JH-9	ELECTRICITE DE FRANCE GOVT FOREIGN	D	02/24/2014	Royal Bank of Scotland		184,293	166,870	157,465	166,434	0	(17)	0	(17)	(8,973)	167,662	10,218	16,631	26,849	3,344	10/17/2041
F3692F-AB-3	EUTELSAT SA CORP FOREIGN	D	03/26/2014	MIZUHO INT'L PLC		1,576,652	1,373,970	1,436,432	1,481,530	0	(4,112)	0	(4,112)	(76,125)	1,472,977	71,684	103,675	175,359	81,213	01/14/2019
F37508-AF-5	VIVARTE SA BK LN TERM C1	D	06/10/2014	Various		2,037,867	4,382,524	2,723,769	4,413,603	0	14,871	1,558,025	(1,543,154)	(131,809)	2,759,333	20,693	(721,467)	(700,774)	0	08/03/2016
F37508-AG-3	VIVARTE SA BK LN 2ND TERM LIEN A EURO	D	01/18/2014	Royal Bank of Scotland		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/09/2016
F37508-AH-1	VIVARTE SA BK LN 2ND TERM LIEN B EURO	D	01/18/2014	Royal Bank of Scotland		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/09/2016
F37508-AJ-7	VIVARTE SA BK LN 2ND TERM LIEN C EURO	D	01/18/2014	Royal Bank of Scotland		0	0	0	0	0	0	0	0	0	0	0	0	0	0	08/09/2016
F37508-AK-4	VIVARTE SA BK LN TERM B1	D	06/10/2014	Various		2,037,867	4,382,524	2,723,769	4,413,603	0	26,906	1,558,025	(1,531,119)	(131,809)	2,771,375	20,701	(733,508)	(712,807)	0	08/03/2015
F3784#-AA-4	Bongrain S.A. Senior Note	D	11/18/2014	Redemption 100.0000		25,063,000	25,063,000	23,484,000	27,558,000	0	0	0	0	(4,074,000)	25,063,000	1,579,000	0	1,579,000	1,497,420	11/18/2018
F38484-AA-3	FONCIERE LYONNAISE CORP FOREIGN	D	11/20/2014	Prudential Investment Mgmt.		541,345	501,620	552,803	574,218	0	(4,816)	0	(4,816)	(24,379)	518,028	(26,995)	23,317	(3,678)	18,623	11/28/2017
F4113N-EX-3	FRANCE TELECOM CORP FOREIGN	D	03/25/2014	Commerzbank A.G.		3,745,710	3,197,772	3,567,662	3,187,440	0	1,042	0	1,042	388,281	3,189,410	(387,352)	556,301	168,949	152,770	05/22/2018
F4113N-FV-6	FRANCE TELECOM CORP FOREIGN	D	03/25/2014	BNP PARIBAS (Lond. Branch)		2,068,602	1,860,773	1,662,026	1,867,026	0	(15)	0	(15)	(208,125)	1,867,619	208,733	200,983	409,716	69,734	04/09/2020
F42768-FA-8	GDF SUEZ CORP FOREIGN 1.500% 07/20/17	D	09/08/2014	Credit Lyonnais		4,015,062	3,887,550	3,928,497	4,185,343	0	(9,258)	0	(9,258)	(271,551)	3,926,807	22,273	88,255	110,528	69,260	07/20/2017
F42768-FB-6	GDF SUEZ CORP FOREIGN 2.625% 07/20/22	D	11/27/2014	Prudential Investment Mgmt.		1,919,818	1,716,206	1,810,470	1,931,767	0	(3,358)	0	(3,358)	(125,336)	1,746,609	(56,464)	173,209	116,745	66,128	07/20/2022
F42769-AL-7	GDF SUEZ CORP FOREIGN 1.500% 02/01/16	D	09/03/2014	Various		6,877,372	6,762,850	6,165,129	6,947,377	0	(10,549)	0	(10,549)	(816,300)	6,808,067	687,539	69,306	756,845	135,820	02/01/2016
F43649-H8-2	SOCIETE GENERALE CORP FOREIGN	D	11/21/2014	Citigroup Global Markets LTD		274,976	250,810	250,235	258,852	0	1,248	0	1,248	(8,153)	236,758	(15,189)	38,218	23,029	15,611	06/07/2023
F4733#-AB-2	Groupe Auchan SA Senior Note	F	04/02/2014	Prudential Investment Mgmt.		31,318,447	32,000,000	32,000,000	32,000,000	0	0	0	0	0	32,000,000	0	(681,553)	(681,553)	298,667	06/28/2022
F4901M-QZ-3	HSBC FRANCE CORP FOREIGN	D	01/15/2014	Maturity		1,767,350	1,767,350	1,781,263	1,791,284	0	(14)	0	(14)	(27,430)	1,767,350	3,510	0	3,510	86,158	01/15/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F4984P-AV-2	SUEZ ENVIRONNEMENT CORP FOREIGN	D	03/05/2014	HSBC Securities (USA) Inc		780,952	687,125	716,473	699,671	0	(199)	0	(199)	13,971	697,623	(15,820)	83,329	67,509	22,801	05/17/2021
F4984P-BA-7	SUEZ ENVIRONNEMENT CORP FOREIGN	D	01/06/2014	MIZUHO INT'L PLC		678,034	680,675	674,578	689,331	0	(4)	0	(4)	(14,775)	681,048	6,496	(3,014)	3,482	4,769	10/09/2023
F4R934-AJ-5	FRANCE TELECOM SA CORP FOREIGN	D	02/26/2014	Barclays Bank PLC-Lond Brk/Dlr		286,983	274,670	255,907	288,102	0	(194)	0	(194)	(33,851)	286,932	32,875	52	32,927	5,892	06/15/2022
F5433L-AA-1	KERING CORP FOREIGN 2.500% 07/15/20	D	09/25/2014	Various		830,380	785,280	819,519	837,713	0	(811)	0	(811)	(18,360)	794,937	(23,606)	35,443	11,837	20,369	07/15/2020
F5433L-AB-9	KERING CORP FOREIGN 1.875% 10/08/18	D	09/04/2014	Various		1,248,938	1,208,225	1,222,717	1,248,433	0	(824)	0	(824)	(25,912)	1,215,524	(6,173)	33,414	27,241	16,809	10/08/2018
F54446-64-0	LAFARGE S.A. CORP FOREIGN	D	01/22/2014	Deutsche Bank AG-London-Client		493,091	480,830	523,488	492,470	0	(625)	0	(625)	6,076	483,481	(14,439)	9,609	(4,830)	28,644	05/27/2014
F5R57T-AA-0	ICADE CORP FOREIGN 2.250% 01/30/19	D	01/09/2014	Deutsche Bank AG-London-Client		273,256	272,010	272,872	279,219	0	(25)	0	(25)	(6,424)	275,577	2,806	(2,321)	485	1,777	01/30/2019
F5S74M-AL-9	KLEPIERRE CORP FOREIGN	D	02/25/2014	Various		714,494	683,565	647,527	691,908	0	(77)	0	(77)	(44,892)	686,418	39,479	28,076	67,555	8,241	09/17/2019
F6861D-AB-6	ORANGE SA CORP FOREIGN	D	09/15/2014	Various		12,187,465	11,874,550	11,991,470	12,233,057	0	(8,773)	0	(8,773)	(243,844)	11,971,259	(9,181)	216,206	207,025	163,590	09/03/2018
F6861D-AC-4	ORANGE SA CORP FOREIGN	D	06/20/2014	Barclays Bank PLC-Lond Brk/Dlr		588,030	545,280	541,765	554,478	0	(198)	0	(198)	(12,756)	548,362	6,838	39,668	46,506	13,752	01/09/2024
F7440G-BL-4	PINAULT PRINTEMPS REDOUTE SA CORP FOREIG	D	01/07/2014	Credit Suisse First Boston Cor		735,942	709,410	709,717	729,799	0	(240)	0	(240)	(37,499)	722,319	30,259	13,623	43,882	20,189	04/08/2015
F76869-GE-4	RTE EDF TRANSPORT SA CORP FOREIGN	D	01/10/2014	BNP PARIBAS (Lond. Branch)		274,761	271,710	274,906	280,203	0	(17)	0	(17)	(5,348)	276,251	1,413	(1,490)	(77)	2,675	09/12/2023
F7806F-MK-4	RCI BANQUE CORP FOREIGN	D	03/10/2014	Morgan Stanley United Kingdom		572,298	555,160	527,658	562,295	0	(1,865)	0	(1,865)	(46,685)	564,328	50,582	7,970	58,552	26,924	01/27/2015
F7806F-PN-5	RCI BANQUE CORP FOREIGN	D	04/07/2014	Credit Lyonnais		144,518	136,935	142,378	144,437	0	(785)	0	(785)	(2,825)	142,744	1,918	1,774	3,692	5,945	03/16/2016
F7S48D-FY-5	RCI BANQUE CORP FOREIGN	D	09/03/2014	Bayerische Vereinsbank Intl S		430,813	419,920	456,833	457,323	0	(9,144)	0	(9,144)	(15,362)	426,548	(6,270)	4,265	(2,005)	36,654	03/13/2015
F7S48D-HQ-0	RCI BANQUE CORP FOREIGN	D	07/08/2014	Various		259,740	245,606	243,636	251,292	0	(311)	0	(311)	(7,915)	248,526	5,460	11,214	16,674	8,281	01/22/2018
F84215-AN-6	GECINA CORP FOREIGN 4.250% 02/03/16	D	02/17/2014	Morgan Stanley United Kingdom		145,321	136,860	141,247	145,867	0	(499)	0	(499)	(6,198)	144,365	5,195	955	6,150	6,016	02/03/2016
F84941-AQ-0	SODEXO CORP FOREIGN 6.250% 01/30/15	D	01/22/2014	MITSUBISHI UFJ SEC INTL		307,619	291,207	300,993	299,480	0	0	0	0	(4,586)	294,383	(511)	13,236	12,725	18,051	01/30/2015
F858B9-AB-9	SOCIETE GENERALE CORP FOREIGN	D	03/13/2014	MIZUHO INT'L PLC		5,914,551	5,770,575	5,871,155	5,672,599	0	8,286	0	8,286	294,766	5,732,420	(243,231)	182,131	(61,100)	166,951	03/31/2015
F858BG-AB-3	SOCIETE GENERALE CORP FOREIGN	D	02/04/2014	UBS Limited		255,717	244,980	221,060	240,349	0	356	0	356	(11,990)	237,367	8,652	18,351	27,003	1,352	12/17/2015
F8629#-AA-2	Soparind S.C.A. Senior Note	D	11/18/2014	Redemption 100.0000		12,531,500	12,531,500	11,742,000	13,779,000	0	0	0	0	(2,037,000)	12,531,500	789,500	0	789,500	748,710	11/18/2018
F86921-CU-9	SCHNEIDER ELECTRIC SA CORP FOREIGN	D	01/06/2014	MIZUHO INT'L PLC		2,328,852	2,314,295	2,326,603	2,373,064	0	(84)	0	(84)	(46,845)	2,344,477	18,341	(15,625)	2,716	19,814	09/06/2021
F87829-AG-6	AUTOROUTES PARIS-RHIN-RH CORP FOREIGN	D	02/26/2014	JP Morgan		305,213	274,670	291,638	301,899	0	(1,367)	0	(1,367)	(12,741)	299,480	11,688	5,734	17,422	15,553	01/12/2017
F9208Z-JQ-1	TOTAL CAPITAL SA CORP FOREIGN	D	04/02/2014	MIZUHO INT'L PLC		332,552	282,787	286,785	287,461	0	(255)	0	(255)	(4,402)	287,525	4,721	45,027	49,748	16,262	01/28/2019
F93777-AA-2	TOTAL CAPITAL INTL SA CORP FOREIGN	D	04/02/2014	Various		4,687,681	4,684,050	4,461,779	4,660,927	0	621	0	621	(197,884)	4,660,771	197,106	26,911	224,017	103,876	03/15/2023
F9686M-AC-1	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	11/12/2014	Various		870,051	667,374	710,407	671,591	0	68	0	68	41,210	650,613	(62,255)	219,438	157,183	12,544	11/25/2033
F9686M-BS-5	VEOLIA ENVIRONNEMENT CORP FOREIGN	D	03/13/2014	Various		1,429,575	1,145,335	1,323,101	1,318,926	0	(4,251)	0	(4,251)	(34,562)	1,315,799	35,686	113,775	149,461	66,354	04/24/2019
F98592-AA-0	WPP FINANCE SA CORP FOREIGN	D	08/13/2014	Merrill Lynch International		1,583,032	1,549,470	1,640,409	1,586,509	0	5,978	0	5,978	110,132	1,543,397	(159,222)	39,635	(119,587)	127,179	01/30/2015
F9T17D-AG-1	UNIBAIL-RODAMCO SE CORP FOREIGN	D	03/27/2014	UBS Limited		566,766	551,420	533,597	556,857	0	(169)	0	(169)	(23,642)	556,943	23,897	9,823	33,720	14,303	02/25/2021
F9T17D-AL-0	UNIBAIL-RODAMCO SE CORP FOREIGN	D	10/01/2014	Various		1,348,530	1,305,610	1,358,907	1,388,413	0	(1,104)	0	(1,104)	(29,765)	1,314,530	(43,015)	34,000	(9,015)	18,556	10/08/2018
F9T95V-AA-9	VEOLIA ENVIRONMENT CORP FOREIGN	D	01/22/2014	Citigroup Global Markets LTD		449,191	406,335	404,985	455,487	0	(144)	0	(144)	(53,519)	447,574	45,750	1,617	47,367	15,601	03/30/2027
G03698-AU-0	Anglian Water Services Fin Plc Debt in I	F	04/02/2014	Prudential Investment Mgmt.		9,736,613	9,650,000	9,650,000	9,650,000	0	0	0	0	0	9,650,000	0	86,613	86,613	173,957	10/15/2023
G03762-HJ-6	ANGLO AMERICAN CAPITAL CORP FOREIGN	D	10/13/2014	Credit Lyonnais		545,266	505,040	592,583	597,201	0	(12,143)	0	(12,143)	(4,703)	536,013	(44,342)	9,254	(35,088)	19,190	12/02/2016
G0405#-AD-2	INCISIVE MEDIA BK LN TERM A1 BIDCO	D	02/14/2014	JEFFERIES INTERNATIONAL LTD		782,862	2,196,421	921,430	994,956	0	0	0	0	(73,527)	999,372	77,942	(216,510)	(138,568)	9,985	12/31/2014
G0405#-AE-0	INCISIVE MEDIA BK LN TERM B1 BIDCO	D	02/14/2014	JEFFERIES INTERNATIONAL LTD		657,835	1,845,642	1,006,042	1,102,493	0	0	0	0	(96,451)	1,107,385	101,343	(449,550)	(348,207)	8,390	12/31/2014
G0753U-AP-0	BAA FUNDING LIMITED, ST. HELIE CORP FORE	D	05/21/2014	Societe Generale		386,710	342,388	353,202	376,597	0	(2,735)	0	(2,735)	(32,142)	371,343	29,622	15,366	44,988	20,054	02/15/2020
G079PW-BQ-1	BARCLAYS BANK PLC CORP FOREIGN	D	03/04/2014	MIZUHO INT'L PLC		4,048,746	3,925,448	3,466,030	3,919,714	0	1,184	0	1,184	(436,946)	3,919,481	435,530	129,265	564,795	133,250	03/18/2015
G0805#-AD-8	Aggreko Plc Senior Note	F	04/02/2014	Prudential Investment Mgmt.		14,632,379	15,050,000	15,050,000	15,050,000	0	0	0	0	0	15,050,000	0	(417,621)	(417,621)	137,018	06/29/2024
G08820-BM-6	BAT INTL FIN PLC CORP FOREIGN	D	05/12/2014	MIZUHO INT'L PLC		5,158,449	4,938,584	5,415,811	4,945,173	0	(1,077)	0	(1,077)	472,248	4,936,095	(480,249)	222,354	(257,895)	344,148	03/12/2015

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G08820-EM-3	BAT INTL FIN PLC CORP FOREIGN	D	02/25/2014	BNP PARIBAS (Lond. Branch)		205,762	205,898	197,775	206,549	0	10	0	10	(8,769)	205,772	7,983	(10)	7,973	5,274	03/25/2025
G1510J-AA-0	BAT INTL FINANCE PLC CORP FOREIGN	D	03/10/2014	Citigroup Global Markets LTD		383,364	346,550	334,509	351,313	0	(161)	0	(161)	(18,051)	353,258	20,158	30,106	50,264	4,268	11/09/2021
G1582K-AR-3	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	04/02/2014	Morgan Stanley United Kingdom		379,160	332,710	370,442	366,300	0	(2,416)	0	(2,416)	(11,091)	365,401	12,608	13,759	26,367	17,392	06/23/2017
G1582K-AY-8	BRITISH TELECOMMUNICATIONS PLC CORP FORE	D	01/31/2014	Citigroup Global Markets LTD		513,911	474,723	514,394	499,623	0	(1,029)	0	(1,029)	(21,901)	490,750	14,057	23,161	37,218	18,007	07/07/2015
G1696#-BA-3	Bunzl Finance PLC Senior Note	F	04/02/2014	Prudential Investment Mgmt.		6,304,539	6,650,000	6,650,000	6,650,000	0	0	0	0	0	6,650,000	0	(345,461)	(345,461)	111,672	04/17/2024
G1968#-AB-3	Cattles plc Senior Note - Series B	F	12/11/2014	Call 100.0000		3,268,418	3,268,418	1	1	0	0	0	0	0	1	0	3,268,417	3,268,417	0	12/12/2011
G1968#-AB-3	Cattles plc Senior Note - Series B	F	04/10/2014	Redemption 2.9459		3,406	115,613	3,406	3,406	0	0	0	0	0	3,406	0	0	0	0	12/12/2011
G1968#-AB-3	Cattles plc Senior Note - Series B	F	04/10/2014	Capital Distribution		112,207	0	112,207	112,207	0	0	0	0	0	112,207	0	0	0	0	12/12/2011
G1968#-AD-9	Cattles plc Senior Note	F	12/11/2014	Call 100.0000		1,004,871	1,004,871	0	0	0	0	0	0	0	0	0	1,004,871	1,004,871	0	02/01/2013
G1968#-AD-9	Cattles plc Senior Note	F	04/10/2014	Redemption 2.7782		5,268	189,603	5,268	5,268	0	0	0	0	0	5,268	0	0	0	0	02/01/2013
G1968#-AD-9	Cattles plc Senior Note	F	04/10/2014	Capital Distribution		184,336	0	184,336	184,336	0	0	0	0	0	184,336	0	0	0	0	02/01/2013
G1R74U-AA-4	BAT INTL FIN PLC CORP FOREIGN	D	04/09/2014	Morgan Stanley United Kingdom		588,149	586,233	565,268	580,395	0	(23)	0	(23)	(15,156)	586,906	21,691	1,244	22,935	14,134	09/04/2026
G24370-AA-9	COMPASS GRP PLC CORP FOREIGN	D	05/14/2014	Various		1,114,806	1,029,000	985,657	1,099,681	0	(3,412)	0	(3,412)	(129,210)	1,091,121	124,063	23,685	147,748	38,232	02/13/2019
G2479P-8T-5	COVENTRY BLDG CORP FOREIGN	D	05/27/2014	Various		708,225	683,610	678,115	700,109	0	(730)	0	(730)	(22,926)	693,939	17,486	14,286	31,772	4,953	12/04/2017
G25324-AH-0	CREDIT SUISSE FINANCE GUERNSEY CORP FORE	D	03/18/2014	Citigroup Global Markets LTD		3,453,651	3,342,480	3,358,286	3,260,050	0	5,868	0	5,868	169,402	3,300,704	(134,616)	152,947	18,331	46,863	09/24/2015
G26248-AD-5	Dairy Crest Group Plc Senior Note	D	04/04/2014	Maturity		17,254,440	17,254,440	16,531,200	17,361,540	0	0	0	0	(830,340)	17,254,440	723,240	0	723,240	408,499	04/04/2014
G2R35E-CK-2	CLOVERIE PLC SWISS REINS CO LT CORP FRGN	D	06/06/2014	Royal Bank of Scotland		691,125	544,600	580,240	614,116	0	(2,414)	0	(2,414)	(39,845)	604,256	32,399	86,869	119,268	27,974	09/01/2042
G2R74B-CF-1	CREDIT AGRICOLE SA/LONDON CORP FOREIGN	D	01/03/2014	Bayerische Vereinsbank Intl S		283,878	273,170	275,073	281,488	0	(10)	0	(10)	(6,476)	279,016	4,014	4,862	8,876	4,093	07/17/2023
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen	F	06/26/2014	Direct		6,125,000	6,125,000	6,125,000	6,125,000	0	0	0	0	0	6,125,000	0	0	0	470,871	07/08/2019
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen	F	06/26/2014	Direct		14,700,000	14,700,000	14,700,000	14,700,000	0	0	0	0	0	14,700,000	0	0	0	1,100,164	07/08/2019
G3257N-AA-4	EXPERIAN FINANCE PLC CORP FOREIGN	D	01/02/2014	UBS Limited		398,368	364,375	379,090	389,233	0	(77)	0	(77)	(18,389)	389,140	18,373	9,227	27,600	2,134	11/23/2018
G33365-TF-7	FCE BANK PLC CORPORATE	D	12/16/2014	Various		860,179	845,018	912,637	930,552	0	(2,197)	0	(2,197)	(18,188)	849,728	(60,438)	10,450	(49,988)	16,377	09/09/2016
G3439Y-AB-9	FGA CAPITAL IRELAND PLC CORP FOREIGN	D	07/30/2014	Citigroup Global Markets LTD		269,534	268,220	259,640	276,334	0	(612)	0	(612)	(17,929)	268,317	10,524	1,218	11,742	10,288	09/18/2014
G36518-AA-5	Quinn Group Limited Senior Note - Tranch	F	08/15/2014	Direct		2,754,987	20,973,330	842,307	842,307	0	0	0	0	0	842,307	0	1,912,680	1,912,680	0	12/02/2016
000000-00-0	Quinn Group Limited Tranche C PIK Note	F	08/15/2014	Direct		505,966	3,851,845	7	0	7	0	0	7	0	7	0	505,958	505,958	0	12/02/2016
G36528-AA-4	Quinn Group Limited Senior Note - Tranch	F	12/31/2014	Call 100.0000		3,948,338	3,948,338	3,284,760	3,477,376	0	135,242	0	135,242	0	3,612,617	0	335,720	335,720	328,536	12/02/2016
G3775B-HS-7	GE CAPITAL UK FUNDING CORP FOREIGN	D	04/30/2014	MIZUHO INT'L PLC		278,973	276,350	260,435	277,394	0	(325)	0	(325)	(17,998)	277,820	18,749	1,152	19,901	1,921	10/15/2015
G3775Q-DV-1	GE CAPITAL EURO FUNDING CORP FOREIGN	D	03/31/2014	ING Bank		3,952,351	3,751,391	4,188,720	3,717,077	0	967	0	967	478,966	3,748,974	(448,036)	203,377	(244,659)	166,964	05/18/2015
G39283-AB-5	G4S PLC CORP FOREIGN 2.625% 12/06/18	D	10/02/2014	DANSKE BANK A/S		200,911	188,933	197,968	206,751	0	(15)	0	(15)	(8,778)	188,979	(8,980)	11,932	2,952	4,144	12/06/2018
G4445*-AA-6	High Speed Rail Finance PLC Senior Secur	F	04/02/2014	Prudential Investment Mgmt.		7,293,089	7,750,000	7,750,000	7,750,000	0	0	0	0	0	7,750,000	0	(456,911)	(456,911)	150,126	03/30/2028
G45660-AA-1	HIGH SPEED RAIL FIN 1 PLC CORP FOREIGN	D	02/05/2014	Various		336,433	327,550	317,603	338,876	0	(12)	0	(12)	(21,217)	335,068	17,421	1,365	18,786	3,620	11/01/2038
G46217-10-8	HOLCIM GB CORP FOREIGN	D	05/21/2014	Royal Bank of Scotland		418,815	353,819	356,189	354,239	0	(553)	0	(553)	(4,834)	359,774	10,922	59,041	69,963	33,668	04/24/2017
G4634U-BH-4	HSBC HLDGS PLC CORP FOREIGN	D	10/14/2014	HSBC Securities (USA) Inc		1,223,415	1,141,245	1,239,487	1,267,164	0	(4,032)	0	(4,032)	(28,234)	1,162,347	(72,551)	61,067	(11,484)	43,323	01/10/2024
G463DA-AC-0	HSBC HOLDINGS PLC CORP FOREIGN	D	01/21/2014	ING Bank		1,864,743	1,844,636	1,883,629	1,873,302	0	61	0	61	7,545	1,844,064	(36,845)	20,678	(16,167)	61,176	04/30/2014
G4691*-AA-7	IAWS Finance PP Limited Senior Note	F	06/13/2014	Maturity		49,000,000	49,000,000	49,000,000	49,000,000	0	0	0	0	0	49,000,000	0	0	0	1,401,400	06/13/2014
G47188-AK-6	LLOYDS TSB BANK PLC (ADDITIONA CORP FORE	D	04/09/2014	Various		591,444	501,323	487,581	525,257	0	(1,061)	0	(1,061)	(58,018)	528,738	62,560	62,707	125,267	14,354	10/24/2018
G4718W-AZ-0	LLOYDS TSB BK PLC CORP FOREIGN	D	06/04/2014	Various		1,221,715	1,093,000	1,238,721	1,233,243	0	(20,775)	0	(20,775)	(41,529)	1,201,503	30,564	20,212	50,776	66,428	06/17/2016
G4718W-VE-4	LLOYDS TSB BK PLC CORP FOREIGN	D	03/07/2014	ROYAL BK CANADA EURO		498,431	415,200	338,475	371,044	0	1,091	0	1,091	(23,478)	373,846	25,189	124,585	149,774	26,101	03/24/2020
G4718W-YF-8	LLOYDS TSB BK PLC CORP FOREIGN	D	04/16/2014	Citigroup Global Markets LTD		207,910	167,305	136,709	148,474	0	269	0	269	(10,187)	150,265	11,708	57,645	69,353	6,449	04/22/2025
G4721V-10-4	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	06/19/2014	Various		1,946,191	1,719,675	1,963,533	1,970,997	0	(39,649)	0	(39,649)	(115,001)	1,925,953	109,607	20,237	129,844	177,083	02/17/2016
G4721V-BH-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	06/16/2014	Merrill Lynch International		280,228	236,749	252,519	260,951	0	(1,374)	0	(1,374)	(13,408)	254,785	8,616	25,443	34,059	6,486	12/02/2019
G4721V-BP-8	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	06/24/2014	Various		1,307,562	979,574	921,939	1,001,049	0	(1,850)	0	(1,850)	(91,565)	1,018,689	111,054	288,873	399,927	116,388	02/17/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G4732#-AA-4	INCISIVE MEDIA PLC BK LN TERM A1 IML	D	02/14/2014	JEFFERIES INTERNATIONAL LTD		369,419	1,036,455	458,698	495,300	0	0	0	0	(36,603)	497,498	38,800	(128,079)	(89,279)	9,029	12/31/2014
G4732#-AB-2	INCISIVE MEDIA PLC BK LN TERM B1 IML	D	02/14/2014	JEFFERIES INTERNATIONAL LTD		310,421	870,928	381,120	416,198	0	0	0	0	(35,079)	418,045	36,926	(107,624)	(70,698)	7,587	12/31/2014
G5161*-AH-0	Johnston Press plc Senior Secured Note	F	06/23/2014	Call 100.0000		2,832,451	2,832,451	1,495,643	1,403,004	0	31,859	0	31,859	0	1,434,863	0	1,397,588	1,397,588	468,024	09/30/2015
G5161*-AL-1	Johnston Press plc Senior Note	F	06/23/2014	Call 100.0000		690,489	690,489	364,578	342,901	0	7,173	0	7,173	0	350,074	0	340,414	340,414	113,397	09/30/2015
G5161*-AM-9	Johnston Press plc Senior Note	D	06/23/2014	Call 100.0000		27,483,383	27,483,383	15,094,890	14,389,215	644,100	(389,358)	0	254,742	(331,744)	15,028,376	716,163	12,455,007	13,171,170	4,619,318	09/30/2015
G5161*-AN-7	Johnston Press plc Sr. Secured Notes	F	06/23/2014	Call 100.0000		2,322,773	2,322,773	1,279,794	1,214,065	0	7,678	0	7,678	0	1,221,743	0	1,101,029	1,101,029	397,457	09/30/2015
G5222#-AB-6	Keller Group plc Senior note	F	10/14/2014	Maturity		15,530,000	15,530,000	15,530,000	15,530,000	0	0	0	0	0	15,530,000	0	0	0	851,044	10/14/2014
G5536-GD-8	LLOYDS BANK PLC ENGLAND CORP FOREIGN	D	01/21/2014	Royal Bank of Scotland		892,472	881,628	880,444	900,369	0	(63)	0	(63)	(20,035)	886,224	5,953	6,248	12,201	4,801	10/10/2018
G5697A-CM-7	SWISSCOM AG GOVT FOREIGN	D	01/16/2014	Morgan Stanley United Kingdom		813,092	815,670	808,568	827,584	0	(10)	0	(10)	(19,039)	816,492	7,958	(3,400)	4,558	5,050	09/30/2020
G58296-AM-9	MARKS & SPENCER CORP FOREIGN	D	06/03/2014	ROYAL BK CANADA EURO		383,248	335,130	363,353	369,433	0	(1,775)	0	(1,775)	(10,182)	371,902	14,426	11,346	25,772	10,235	12/06/2021
G5957W-CN-2	HBOS PLC HBOS PLC 1.448% 10/30/19	D	10/29/2014	Call 100.0000		2,169,370	2,169,370	2,319,034	2,092,131	0	(26,498)	0	(26,498)	150,301	1,914,693	(301,240)	254,677	(46,563)	0	10/30/2019
G62748-AB-7	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	02/20/2014	Morgan Stanley United Kingdom		158,126	167,135	159,555	165,705	0	(1)	0	(1)	(6,153)	167,210	7,658	(9,083)	(1,425)	3,369	07/27/2026
G62748-AC-5	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	02/28/2014	MIZUHO INT'L PLC		270,894	273,630	264,002	272,726	0	71	0	71	(8,590)	270,869	6,662	25	6,687	4,369	06/19/2020
G6375G-AJ-0	NATIONAL GRID ELECTRICITY TRAN CORP FORE	D	06/03/2014	Lloyds Bank		690,617	502,695	491,910	554,218	0	(929)	0	(929)	(69,164)	559,619	75,494	130,999	206,493	50,874	01/13/2031
G63980-TA-7	NATIONWIDE BLDG SOCIETY CORP FOREIGN	D	01/06/2014	Royal Bank of Scotland		571,146	544,540	523,388	546,807	0	14	0	14	(23,215)	540,254	16,648	30,892	47,540	18,154	03/20/2023
G7278@-AD-3	Provident Investment PLC	F	08/12/2014	Maturity		16,654,204	16,654,204	16,654,204	16,654,204	0	0	0	0	0	16,654,204	0	0	0	1,074,196	08/12/2014
G7311#-AA-6	Quarto Publishing PLC Senior Note	R	12/07/2014	Redemption 100.0000		12,865,000	12,865,000	12,865,000	12,865,000	0	0	0	0	0	12,865,000	0	0	0	258,903	12/07/2014
G76311-AG-7	ROLLS ROYCE GROUP PLC CORP FOREIGN	D	06/13/2014	HSBC Securities (USA) Inc		509,836	429,484	426,300	428,270	0	(354)	0	(354)	(5,844)	435,133	13,060	74,703	87,763	32,956	04/30/2019
G7688B-AE-2	Royal Bk of Scotland Grp Plc CORP FOREIG	D	11/05/2014	JP Morgan		1,072,295	880,005	1,047,466	963,712	0	222	0	222	83,999	879,444	(168,488)	192,851	24,363	52,454	09/30/2019
G768J3-BB-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	11/20/2014	Nomura International Limited		232,371	188,108	175,364	200,147	0	690	0	690	(22,311)	182,863	4,338	49,508	53,846	18,343	03/23/2020
G7885V-CX-5	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE	D	01/22/2014	ROYAL BK CANADA EURO		379,111	378,661	348,411	381,245	0	(194)	0	(194)	(47,578)	378,735	45,261	376	45,637	21,236	02/05/2014
G8030*-AB-6	Senior PLC Senior Note	F	10/22/2014	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	2,075,500	10/22/2014
G8038#-AB-4	Serco Group, plc Senior Note	D	08/20/2014	Redemption 100.0000		16,646,000	16,646,000	16,013,000	16,563,000	0	0	0	0	(550,000)	16,646,000	633,000	0	633,000	980,835	08/20/2015
G8056X-CA-2	SEVERN TRENT WATER UTIL CORP FOREIGN	D	08/13/2014	Various		4,889,022	4,544,141	5,118,483	4,702,381	0	(310)	0	(310)	399,361	4,567,841	(533,591)	321,181	(212,410)	333,991	03/11/2016
G80769-AA-3	SEVERN TRENT UTILS FIN PLC CORP FOREIGN	D	02/17/2014	HSBC Securities (USA) Inc		172,793	167,310	150,546	159,314	0	12	0	12	(8,589)	160,943	10,206	11,850	22,056	8,649	01/24/2042
G8290E-AN-4	SOUTHER WATER SERV FIN PLC CORP FRGN FLO	D	03/20/2014	ROYAL BK CANADA EURO		164,280	166,275	156,597	166,978	0	(3)	0	(3)	(10,454)	167,625	11,104	(3,345)	7,759	7,626	03/31/2038
G8401*-AA-9	SSP SEL SVC PARTNERS TERM A13 USD	F	07/15/2014	Redemption 100.0000		607,621	607,621	166,689	321,804	0	285,817	0	285,817	0	607,621	0	0	0	9,506	06/15/2016
G8401*-AB-7	SSP SEL SVC PARTNERS BK LN TERM B1	D	07/15/2014	Redemption 100.0000		1,216,804	1,216,804	248,401	566,896	0	561,683	0	561,683	(126,493)	1,216,804	214,717	0	214,717	117,827	06/15/2017
G8401*-AC-5	SSP SEL SVC PARTNERS BK LN TERM B1	D	07/15/2014	Redemption 100.0000		1,219,455	1,219,455	273,579	533,331	0	641,535	0	641,535	(54,130)	1,219,455	98,718	0	98,718	123,057	06/15/2017
G8401*-AD-3	SSP SEL SVC PARTNERS TERM B1 USD	F	07/15/2014	Redemption 100.0000		360,883	360,883	99,001	166,893	0	193,990	0	193,990	0	360,883	0	0	0	34,375	06/15/2017
G8420U-DQ-1	STANDARD BK PRIVATBANK CORP FOREIGN	D	03/07/2014	BNP PARIBAS (Lond. Branch)		472,211	415,200	452,504	469,371	0	(2,634)	0	(2,634)	(26,025)	468,648	27,936	3,563	31,499	11,161	09/26/2017
G84228-BE-7	STANDARD CHARTERED PLC CORP FOREIGN	D	10/22/2014	Various		1,408,445	1,313,855	1,363,329	1,458,809	0	(12,472)	0	(12,472)	(128,846)	1,378,295	60,804	30,150	90,954	34,214	10/20/2016
G8759@-AA-5	Tensator Holdings Ltd Senior Secured Ter	F	12/15/2014	Redemption 100.0000		1,575,000	1,575,000	1,575,000	1,575,000	0	0	0	0	0	1,575,000	0	0	0	77,856	06/15/2017
G8759@-AB-3	Tensator Holdings Ltd Senior Secured Ter	D	12/15/2014	Redemption 100.0000		1,663,079	1,663,079	1,575,000	1,730,616	0	0	0	0	(155,616)	1,663,079	88,079	0	88,079	83,943	06/15/2017
G8759@-AC-1	Tensator Holdings Ltd Senior Secured Ter	D	12/15/2014	Redemption 100.0000		1,425,130	1,425,130	1,350,000	1,437,206	0	0	0	0	(87,206)	1,425,130	75,130	0	75,130	70,284	06/15/2017
G87623-HR-1	TESCO PLC CORP FOREIGN	D	06/19/2014	JP Morgan		993,358	863,813	793,819	864,552	0	(996)	0	(996)	(77,003)	882,988	96,434	110,371	206,805	69,346	02/24/2022
G8985#-AB-7	TRADER MEDIA EAST LTD BK LN TERM B2	D	02/28/2014	Call 89.0000		9,767,484	10,974,701	10,282,839	10,681,164	0	20,193	0	20,193	(223,774)	10,828,430	350,847	(1,060,947)	(710,100)	69,178	06/30/2015
G9284#-AL-1	Vitol Finance LTD Senior note	F	08/12/2014	Redemption 100.0000		1,053,800	1,053,800	1,053,800	1,053,800	0	0	0	0	0	1,053,800	0	0	0	70,605	08/12/2014
G9554D-AA-3	WESTERN POWER CORP FOREIGN	D	06/03/2014	Citigroup Global Markets LTD		193,246	167,565	161,064	163,722	0	48	0	48	(2,595)	165,684	4,509	27,562	32,071	11,002	04/16/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G9562B-AA-7	WESTFIELD UK & EUROPE FIN PLC CORP FOREI	D	02/24/2014	Prudential Investment Mgmt.		171,844	166,870	169,712	175,200	0	(137)	0	(137)	(6,505)	176,368	7,811	(4,524)	3,287	4,013	07/11/2022
G97974-AD-4	WPP GROUP PLC CORP FOREIGN	D	08/13/2014	Deutsche Bank AG-London-Client		1,835,230	1,663,009	1,938,507	1,713,367	0	509	0	509	227,429	1,661,391	(279,915)	173,839	(106,076)	143,038	05/12/2016
G9877#-AA-8	YourCash Solutions Ltd Senior Secured No	D	12/31/2014	Redemption 100.0000		258,466	258,466	246,781	261,137	0	0	0	0	(14,355)	258,466	11,685	0	11,685	11,405	02/07/2018
G9T758-AQ-8	WILLOW NO 2 IRELAND PLC CORP FOREIGN	D	11/12/2014	Various		1,608,433	1,408,450	1,561,037	1,595,919	0	(6,060)	0	(6,060)	(37,950)	1,477,215	(74,695)	131,218	56,523	61,675	06/27/2022
K22272-A7-1	DANSKE BANK CORP FRGN FLOATER	D	05/14/2014	Various		1,479,054	1,374,380	1,381,965	1,411,464	0	(2,377)	0	(2,377)	(30,258)	1,405,438	26,608	73,616	100,224	32,149	10/04/2023
K94545-CG-1	TDC AS CORP FOREIGN 3.500% 02/23/15	D	04/09/2014	MIZUHO INT'L PLC		706,796	689,725	685,163	709,467	0	(4,787)	0	(4,787)	(35,914)	705,217	36,451	1,578	38,029	27,361	02/23/2015
L0594Q-AB-7	EUROPEAN INVESTMENT BANK GOVT FOREIGN	D	03/13/2014	Toronto Dominion Bank		988,354	897,150	1,014,439	968,588	0	(1,858)	0	(1,858)	43,574	969,457	(40,847)	18,897	(21,950)	15,404	06/08/2021
L29753-DK-0	ENEL FINANCE INTERNATIONAL S.A CORP FORE	D	09/15/2014	ROYAL BK CANADA EURO		1,105,319	1,035,040	1,222,059	1,111,484	0	(2,409)	0	(2,409)	96,879	1,041,564	(164,390)	63,755	(100,635)	41,855	09/14/2016
L29753-DN-4	ENEL FINANCE INTERNATIONAL S.A CORP FORE	D	04/07/2014	ROYAL BK CANADA EURO		171,970	165,900	166,602	166,022	0	(12)	0	(12)	536	166,280	(266)	5,690	5,424	5,436	09/14/2040
L43274-AA-4	GLENCORE FIN EUROPE SA LUXEMBO CORP FORE	D	03/20/2014	BNP PARIBAS (Lond. Branch)		536,061	486,833	456,132	502,969	0	(880)	0	(880)	(50,950)	506,748	55,609	29,313	84,922	21,961	04/03/2018
L4370R-AG-6	GLENCORE FINANCE EUROPE CORP FOREIGN	D	03/25/2014	MIZUHO INT'L PLC		1,694,310	1,589,513	1,821,820	1,599,423	0	(2,124)	0	(2,124)	189,516	1,602,344	(184,470)	91,966	(92,504)	104,900	04/23/2015
L4806F-AC-5	HOLCIM FIN LUXEMBOURG SA CORP FOREIGN	D	01/21/2014	Societe Generale		1,141,756	1,125,771	1,270,816	1,149,449	0	(1,644)	0	(1,644)	4,630	1,129,860	(22,575)	11,896	(10,679)	84,387	03/26/2014
L6S79D-DJ-7	NESTLE FIN INTL LTD CORP FOREIGN	D	05/12/2014	NATIXIS S.A.		6,497,026	6,451,799	5,936,766	6,360,386	0	3,692	0	3,692	(412,670)	6,353,942	402,534	143,084	545,618	75,787	09/12/2022
L6S79D-DR-9	NESTLE FIN INTL LTD CORP FOREIGN	D	01/23/2014	Citigroup Global Markets LTD		276,653	271,290	271,342	277,700	0	(20)	0	(20)	(6,389)	273,357	2,066	3,296	5,362	2,180	09/10/2021
L7919*-AA-0	Reluxco Int Senior Note	F	03/27/2014	Maturity		10,000,000	10,000,000	10,291,700	10,018,021	0	(18,021)	0	(18,021)	0	10,000,000	0	0	0	275,500	03/27/2014
L9385#-AC-3	Indesit Luxembourg Intl SA Senior Note	F	06/17/2014	Call 100.0000		47,692,000	47,692,000	46,541,950	47,367,702	0	201,605	0	201,605	0	47,569,308	0	122,692	122,692	2,174,755	09/17/2014
L9385#-AE-9	Indesit Luxembourg Intl SA Senior Note	F	06/17/2014	Call 100.0000		6,377,000	6,377,000	6,377,000	6,377,000	0	0	0	0	0	6,377,000	0	0	0	297,965	09/17/2016
N027L7-AJ-8	ABN AMRO BANK NV CORP FOREIGN	D	05/13/2014	Various		2,938,750	2,745,700	2,901,600	2,821,607	0	(5,200)	0	(5,200)	52,076	2,805,822	(62,662)	132,929	70,267	121,496	04/11/2016
N1430Z-AJ-4	BMW FINANCE NV CORP FOREIGN	D	04/02/2014	ING Bank		6,325,435	5,793,690	5,683,656	5,941,523	0	(7,511)	0	(7,511)	(305,291)	5,940,280	311,558	385,155	696,713	229,645	01/14/2019
N1613N-AF-8	BAT HLDGS BV CORP FOREIGN	D	06/26/2014	MIZUHO INT'L PLC		423,770	409,005	393,967	411,577	0	64	0	64	(17,474)	407,297	13,130	16,473	29,603	15,608	01/19/2023
N1R20S-JG-4	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	D	03/11/2014	DANSKE BANK A/S		515,655	502,833	516,056	503,027	0	(542)	0	(542)	12,347	510,970	(3,862)	4,685	823	17,292	02/02/2017
N2557F-DP-6	DEUTSCHE TELEKOM INT FIN COMPANY GUARNT	D	04/03/2014	BANCO SANTANDER SA		33,272	27,536	26,502	28,714	0	(50)	0	(50)	(3,867)	28,634	3,836	4,638	8,474	1,872	03/29/2018
N2557F-EN-0	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	04/03/2014	Credit Lyonnais		2,128,618	1,872,448	1,866,090	1,883,366	0	(1,125)	0	(1,125)	(28,840)	1,880,720	27,320	247,897	275,217	134,691	01/20/2017
N2557F-EX-8	DEUTSCHE TELEKOM INT FIN CORP FOREIGN	D	05/15/2014	Citigroup Global Markets LTD		890,181	754,078	814,404	855,330	0	(3,669)	0	(3,669)	(45,408)	847,222	40,969	42,958	83,927	27,307	07/13/2022
N26701-AA-5	DEUTSCHE POST FIN BV CORP FOREIGN	D	02/26/2014	Various		991,729	960,395	929,381	986,932	0	(932)	0	(932)	(64,033)	981,708	59,742	10,021	69,763	12,130	06/27/2017
N2823B-AB-7	EADS FINANCE B V CORP FOREIGN	D	04/08/2014	BNP PARIBAS (Lond. Branch)		490,812	412,260	450,320	439,542	0	(1,406)	0	(1,406)	(2,696)	436,950	1,510	53,862	55,372	12,300	09/25/2018
N2887P-BF-9	EDP FINANCE BV CORP FOREIGN	D	02/18/2014	Maturity		1,141,333	1,141,333	1,156,750	1,145,042	0	(1,337)	0	(1,337)	(39,805)	1,141,333	37,433	0	37,433	62,773	02/18/2014
N2962#-AA-1	Eneco Holding NV Senior Note	D	03/28/2014	Maturity		15,128,300	15,128,300	14,448,500	15,156,900	0	0	0	0	(708,400)	15,128,300	679,800	0	679,800	349,464	03/28/2014
N3033Q-AF-9	E ON INTERNATIONAL FINAN CORP FOREIGN	D	06/24/2014	Prudential Investment Mgmt.		1,299,107	1,128,178	1,251,359	1,153,239	0	(1,262)	0	(1,262)	85,077	1,136,471	(100,583)	162,636	62,053	45,045	10/02/2017
N3033Q-BK-7	E ON INTERNATIONAL FINAN CORP FOREIGN	D	02/06/2014	Rabobank International N.Y.		1,204,798	1,123,198	1,014,705	1,126,133	0	970	0	970	(71,267)	1,107,005	51,168	97,793	148,961	25,203	09/08/2015
N3033Q-BW-1	E ON INTERNATIONAL FINAN CORP FOREIGN	D	04/08/2014	Various		1,324,588	1,217,326	1,277,772	1,252,218	0	(2,229)	0	(2,229)	(17,047)	1,240,712	7,770	83,876	91,646	77,157	01/19/2016
N30706-AG-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	10/22/2014	Prudential Investment Mgmt.		764,565	700,123	754,250	766,667	0	(1,938)	0	(1,938)	(11,953)	706,441	(46,335)	58,124	11,789	39,475	07/12/2017
N30706-AP-5	ENEL FINANCE INTERNATIONAL NV CORP FOREI	D	09/15/2014	Various		2,334,884	2,252,230	2,280,994	2,350,242	0	940	0	940	(77,445)	2,261,335	(12,403)	73,549	61,146	117,877	06/24/2015
N39427-AH-7	HEINEKEN NV CORP FOREIGN	D	06/18/2014	BNP PARIBAS (Lond. Branch)		290,624	270,880	252,770	284,221	0	(666)	0	(666)	(33,395)	278,632	28,472	11,992	40,464	8,736	03/19/2019
N39427-AM-6	HEINEKEN NV CORP FOREIGN	D	11/25/2014	Citigroup Global Markets LTD		250,928	223,857	230,386	246,488	0	96	0	96	(15,992)	222,566	(8,026)	28,362	20,336	8,972	08/04/2025
N4159M-AA-5	HIT FINANCE BV CORP FOREIGN	D	04/23/2014	Prudential Investment Mgmt.		2,270,753	1,931,510	1,836,953	1,802,836	0	3,870	0	3,870	101,729	1,808,794	(99,641)	461,960	362,319	45,911	10/27/2021
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	04/23/2014	Prudential Investment Mgmt.		1,117,757	965,755	914,334	960,097	0	274	0	274	(45,268)	961,656	46,553	156,101	202,654	62,673	03/09/2018
N42818-BV-6	Koninklijke Vopak N. V Senior Note	F	04/02/2014	Prudential Investment Mgmt.		7,819,949	8,350,000	8,350,000	8,350,000	0	0	0	0	0	8,350,000	0	(530,051)	(530,051)	94,738	06/19/2025
N4297B-AS-3	KONINKLIJKE KPN NV CORP FOREIGN	D	07/08/2014	Morgan Stanley United Kingdom		421,409	407,880	429,293	419,642	0	(2,186)	0	(2,186)	700	411,915	(6,241)	9,494	3,253	17,140	06/22/2015
N43452-CB-0	IBERDROLA INTL BV CORP FOREIGN	D	02/27/2014	Societe Generale		459,211	410,010	334,992	386,193	0	715	0	715	(45,377)	383,857	42,326	75,354	117,680	6,875	10/11/2018
N4345B-L5-3	IBERDROLA INTL BV CORP FOREIGN	D	09/25/2014	Prudential Investment Mgmt.		426,965	383,970	409,189	432,321	0	(3,282)	0	(3,282)	(28,050)	398,313	(2,676)	28,652	25,976	17,525	09/21/2017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
N4445#-AF-3	Imtech Capital BV Senior Note	D	06/19/2014	Settlement Process		23,858,546	25,374,359	26,375,745	27,128,179	0	(94,076)	0	(94,076)	(864,306)	26,624,924	455,127	(2,766,378)	(2,311,251)	2,173,151	06/28/2019
N4445#-AG-1	Imtech Capital BV Senior Note	D	06/19/2014	Settlement Process		64,779,038	68,223,924	73,608,804	75,655,948	0	(297,722)	0	(297,722)	(2,410,404)	74,216,480	1,268,658	(9,437,442)	(8,168,784)	9,924,574	06/28/2021
N48287-WL-1	KBC IFIMA NV CORP FOREIGN	D	05/28/2014	Various		716,229	682,405	673,190	710,990	0	(2,888)	0	(2,888)	(46,130)	701,180	39,208	15,049	54,257	14,777	08/29/2016
N4R204-SX-4	ING BK NV CORP FOREIGN	D	01/15/2014	Deutsche Bank AG-London-Client		554,486	547,500	532,215	555,284	0	(45)	0	(45)	(23,575)	551,550	19,886	2,936	22,822	9,197	02/27/2018
N60887-KW-0	ING BANK NV CORP FOREIGN	D	10/31/2014	Various		679,414	642,195	706,751	735,023	0	(12,794)	0	(12,794)	(38,648)	672,720	(10,861)	6,694	(4,167)	34,045	05/24/2016
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN	D	09/11/2014	Credit Lyonnais		2,868,168	2,609,133	2,738,155	2,691,483	0	20,523	0	20,523	189,891	2,540,989	(360,908)	327,179	(33,729)	212,259	01/17/2017
N7087L-AA-7	KONINKLIJKE KPN NV CORP FOREIGN	D	10/28/2014	Prudential Investment Mgmt.		556,042	508,460	600,633	603,648	0	(13,806)	0	(13,806)	(6,812)	543,999	(39,030)	12,042	(26,988)	45,804	01/17/2017
N7087L-AE-9	KONINKLIJKE KPN NV CORP FOREIGN	D	09/04/2014	Rabobank International N.Y.		227,523	210,200	233,743	242,753	0	(6,963)	0	(6,963)	(16,420)	224,331	4,960	3,192	8,152	23,010	01/15/2016
N7087L-AE-9	KONINKLIJKE KPN NV CORP FOREIGN	D	10/28/2014	Prudential Investment Mgmt.		600,677	559,306	642,795	667,571	0	(22,884)	0	(22,884)	(45,154)	593,210	(6,323)	7,466	1,143	69,348	01/15/2016
N7087L-AK-5	KONINKLIJKE KPN NV CORP FOREIGN	D	01/22/2014	Merrill Lynch International		901,898	900,709	935,890	916,805	0	(382)	0	(382)	(14,039)	900,821	(1,563)	1,077	(486)	55,060	02/04/2014
N7277V-AV-9	RABOBANK NEDERLAND NV CORP FOREIGN	D	05/13/2014	Rabobank International N.Y.		1,112,315	962,885	943,910	1,014,656	0	(2,634)	0	(2,634)	(81,347)	1,009,969	79,294	102,346	181,640	52,797	01/14/2020
N7279Y-CH-0	RABOBANK NEDERLAND NV CORP FOREIGN	D	01/03/2014	JP Morgan		562,113	498,535	487,326	501,561	0	16	0	16	(12,904)	497,191	8,518	64,923	73,441	23,226	01/15/2018
N727A9-AW-2	RABOBANK NEDERLAND NV CORP FOREIGN	D	01/22/2014	Maturity		2,970,735	2,970,735	3,025,393	3,018,052	0	(444)	0	(444)	(46,216)	2,970,735	(657)	0	(657)	129,970	01/22/2014
N727AJ-AY-6	RABOBANK NEDERLAND CORP FOREIGN	D	05/13/2014	Credit Lyonnais		641,281	550,220	559,010	536,130	0	609	0	609	27,859	535,793	(28,804)	105,488	76,684	30,269	01/12/2021
N727AU-FV-2	RABOBANK NEDERLAND NV CORP FOREIGN	D	05/13/2014	Rabobank International N.Y.		5,413,861	5,094,495	5,563,739	5,203,981	0	(16,720)	0	(16,720)	251,909	5,184,233	(254,937)	229,628	(25,309)	211,255	04/20/2016
N7660F-BD-8	RWE FINANCE BV CORP FOREIGN	D	05/15/2014	MIZUHO INT'L PLC		1,538,045	1,238,490	1,481,406	1,489,013	0	(15,321)	0	(15,321)	(20,713)	1,471,418	18,440	66,627	85,067	99,780	01/31/2019
N7660F-BG-1	RWE FINANCE BV CORP FOREIGN	D	02/06/2014	MIZUHO INT'L PLC		1,795,210	1,718,628	1,762,707	1,758,185	0	(645)	0	(645)	(26,923)	1,726,089	(4,528)	69,121	64,593	86,900	02/10/2015
N7676T-AA-7	RWE FINANCE BV CORP FOREIGN	D	06/03/2014	Royal Bank of Scotland		168,453	167,565	152,815	161,727	0	20	0	20	(8,720)	163,638	10,610	4,815	15,425	10,554	01/31/2034
N7S22V-GR-0	REPSOL INTL FIN BV CORP FOREIGN	D	07/23/2014	BANCO BILBAO VIZCAYA ARG		570,510	538,700	511,220	528,941	0	1,756	0	1,756	(16,660)	518,756	4,719	51,754	56,473	16,641	05/28/2020
N8084*-AB-3	Sligro Food Group Nederlland B Senior No	F	12/14/2014	Maturity		16,532,000	16,532,000	16,532,000	16,532,000	0	0	0	0	0	16,532,000	0	0	0	841,479	12/14/2014
N8172P-AA-2	DEUTSCHE ANNINGTON FIN BV CORP FOREIGN	D	12/10/2014	Citigroup Global Markets LTD		765,380	745,410	824,741	842,135	0	(5,507)	0	(5,507)	(18,000)	754,217	(64,412)	11,163	(53,249)	23,203	07/25/2016
N8192L-AH-2	SIEMENS FINANCIERINGSMAATSCHAP CORP FORE	D	04/02/2014	MIZUHO INT'L PLC		1,161,697	1,034,588	1,020,978	1,044,230	0	(817)	0	(817)	(36,301)	1,044,557	37,445	117,140	154,585	59,392	02/20/2017
N8218#-AD-6	Stahl International SHAREHOLDER BK LN	D	04/30/2014	Redemption 100.0000		220,926	220,926	46,838	1,160	0	216,048	0	216,048	(12)	221,356	4,161	(430)	3,731	25,451	12/31/2019
N89782-DP-3	Unilever CORP FOREIGN CORP FOREIGN	D	09/03/2014	Various		6,924,059	6,584,050	6,727,026	6,862,835	0	2,669	0	2,669	(135,474)	6,561,169	(168,861)	362,890	194,029	125,818	08/05/2020
N93695-CZ-0	VOLKSWAGEN INTL FIN NV CORP FO CORP Fore	D	02/25/2014	Various		5,504,331	5,484,950	5,197,320	5,372,715	0	2,544	0	2,544	(169,226)	5,349,353	143,319	154,978	298,297	100,020	03/26/2021
N9373N-HH-0	VOLKSWAGEN INTL FIN NV CORP FOREIGN	D	09/11/2014	MIZUHO INT'L PLC		3,891,796	3,745,785	3,745,110	3,978,729	0	3,285	0	3,285	(226,382)	3,732,945	(22,687)	158,851	136,164	98,444	05/15/2017
N9643A-AM-8	WOLTERS KLUWER NV CORP FOREIGN	D	09/15/2014	Various		4,367,544	3,652,551	4,337,008	3,877,968	0	637	0	637	465,332	3,645,837	(698,099)	721,707	23,608	349,775	04/10/2018
N9685L-AN-1	WUERTH FINANCE INTL BV CORP FOREIGN	D	04/02/2014	JP Morgan		1,826,204	1,655,340	1,766,792	1,674,759	0	(1,123)	0	(1,123)	81,070	1,675,570	(79,135)	150,634	71,499	53,912	05/25/2018
P0280A-EQ-0	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	07/08/2014	ROYAL BK CANADA EURO		622,501	543,840	598,557	603,431	0	(4,388)	0	(4,388)	(6,810)	591,038	(1,195)	31,463	30,268	15,919	10/25/2019
P0280A-ES-6	AMERICA MOVIL SAB DE CV CORP FOREIGN	D	07/08/2014	Various		631,687	585,241	591,015	599,837	0	(366)	0	(366)	(9,033)	592,123	1,685	39,564	41,249	16,614	07/12/2021
P7807H-AB-1	PETROLEOS DE VENEZUELA GOVT FOREIGN	F	05/28/2014	Barclays Capital Inc		3,801,000	7,000,000	2,310,000	2,369,227	0	7,882	0	7,882	0	2,377,109	0	1,423,891	1,423,891	245,972	04/12/2037
Q03080-JF-8	AMCOR LTD CORP FOREIGN	D	04/14/2014	Merrill Lynch International		421,375	416,625	392,927	410,498	0	92	0	92	(17,428)	413,827	20,665	7,547	28,212	12,186	03/22/2023
Q14900-AP-1	BHP BILLITON FINANCE CORP FOREIGN	D	05/21/2014	Citigroup Global Markets LTD		166,285	168,485	160,917	167,084	0	(14)	0	(14)	(6,204)	169,949	9,083	(3,665)	5,418	4,843	09/25/2042
Q1990#-AE-8	Caltex Australia Ltd Series B Senior Not	F	09/29/2014	Direct		5,450,000	5,450,000	6,213,334	5,860,930	0	(128,830)	0	(128,830)	0	5,732,100	0	(282,100)	(282,100)	432,948	04/30/2016
Q39775-BP-7	GE CAP AUSTRALIA FNDG PTY LTD CORP FOREI	D	03/10/2014	Toronto Dominion Bank		186,997	181,550	150,452	178,833	0	17	0	17	(28,033)	181,462	30,645	5,534	36,179	4,459	04/15/2015
Q6532Y-FN-6	NATIONAL AUSTRALIA BANK LTD CORP FOREIGN	D	09/08/2014	HSBC Securities (USA) Inc		2,796,030	2,591,700	2,924,260	2,775,143	0	(4,867)	0	(4,867)	134,336	2,605,525	(299,087)	190,504	(108,583)	168,358	01/06/2017
Q6535B-AK-4	NATIONAL AU BK LTD CORP FOREIGN	D	01/21/2014	Credit Suisse First Boston Cor		1,218,019	1,149,400	1,088,558	1,127,890	0	434	0	434	(20,361)	1,118,590	10,627	99,429	110,056	8,790	11/08/2017
Q8975P-CV-0	TELSTRA CORP LTD CORP FOREIGN	D	04/03/2014	BANCO SANTANDER SA		686,423	619,560	600,965	582,504	0	1,291	0	1,291	30,269	583,265	(30,799)	103,158	72,359	24,192	03/15/2021
Q9747Q-BT-9	WESTPAC BANKING CORP CORP FOREIGN	D	05/09/2014	Credit Suisse First Boston Cor		285,570	254,288	242,418	253,935	0	(314)	0	(314)	(13,239)	259,567	19,185	26,003	45,188	7,141	10/21/2019
R16582-LF-4	DEN NORSKE BANK ASA CORP FRGN FLOATER	D	04/11/2014	Various		942,255	902,745	885,580	905,274	0	(516)	0	(516)	(19,916)	911,930	27,087	30,325	57,412	14,325	09/26/2023
R1658Y-BF-5	DNB BK ASA CORP FOREIGN	D	02/17/2014	Various		354,187	331,945	314,560	332,247	0	(5)	0	(5)	(17,913)	332,929	18,600	21,257	39,857	14,555	01/27/2020
R2284W-BA-0	STATKRAFT SF GOVT FOREIGN	D	01/22/2014	Citigroup Global Markets LTD		202,700	203,168	199,943	208,705	0	(17)	0	(17)	(8,861)	205,135	5,308	(2,435)	2,873	835	11/28/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
R8413J-AB-9	STATOIL ASA GOVT FOREIGN	D	11/25/2014	Lloyds Bank		573,661	497,460	543,706	556,455	0	(337)	0	(337)	(12,802)	501,928	(41,388)	71,733	30,345	17,910	09/10/2025
R8730B-AC-3	SSP SEL SVC PARTNERS BK LN TERM A9	D	07/15/2014	Redemption 100.0000		2,127,731	2,127,731	477,347	1,086,235	0	979,497	0	979,497	(110,247)	2,127,731	172,245	0	172,245	53,362	06/15/2016
T05404-AA-5	ATLANTIA SPA CORP FOREIGN	D	09/04/2014	Societe Generale		2,908,294	2,676,186	2,956,401	2,889,595	0	(24,337)	0	(24,337)	(9,263)	2,762,631	(93,364)	145,663	52,299	198,301	05/06/2016
T3644D-AA-4	ENI SPA CORP FOREIGN 4.250% 02/03/20	D	06/26/2014	BANCO BILBAO VIZCAYA ARG		473,423	409,005	410,471	428,759	0	(1,124)	0	(1,124)	(22,031)	423,059	17,455	50,364	67,819	24,285	02/03/2020
T3666J-AU-0	ENI SPA ITALY CORP FOREIGN	D	01/20/2014	Maturity		3,526,640	3,526,640	3,731,914	3,584,867	0	(2,274)	0	(2,274)	(82,066)	3,526,640	26,113	0	26,113	207,190	01/20/2014
T55067-6K-2	INTESA SANPAOLO SPA CORP FOREIGN	D	04/04/2014	ROYAL BK CANADA EURO		293,311	274,330	264,060	280,482	0	(446)	0	(446)	(18,198)	278,735	16,897	14,576	31,473	6,263	09/19/2016
T55958-CJ-8	ENI SPA ITALY CORP FOREIGN	D	09/08/2014	Bayerische Vereinsbank Intl S		1,241,979	1,166,265	1,247,616	1,249,116	0	(3,133)	0	(3,133)	(19,128)	1,171,742	(55,113)	70,237	15,124	97,594	01/28/2016
T5R13J-BP-6	INTESA SANPAOLO SPA CORP FOREIGN	D	04/04/2014	Citigroup Global Markets LTD		862,740	822,990	834,169	853,210	0	(4,401)	0	(4,401)	(35,126)	844,773	31,091	17,967	49,058	30,008	07/10/2015
T5R13L-AA-5	INTESA SANPAOLO VITA SPA CORP FOREIGN	D	01/23/2014	Morgan Stanley United Kingdom		735,196	678,225	701,082	719,058	0	(437)	0	(437)	(18,633)	707,424	7,436	27,772	35,208	13,122	09/18/2018
T5R49Z-AB-0	HERA SPA CORP FOREIGN 3.250% 10/04/21	D	03/24/2014	Citigroup Global Markets LTD		576,935	551,300	545,541	558,280	0	(205)	0	(205)	(12,844)	558,212	12,981	18,724	31,705	8,541	10/04/2021
T6690H-AB-9	MEDIOBANCA BANCA DI CREDITO FI CORP FORE	D	02/20/2014	Barclays Bank PLC-Lond Brk/Dlr		1,145,535	1,100,280	1,070,359	1,118,528	0	(1,327)	0	(1,327)	(56,390)	1,115,072	54,261	30,463	84,724	15,374	10/12/2015
T8578N-AB-9	SNAM SPA CORP FOREIGN 5.000% 01/18/19	D	03/04/2014	UBS Limited		523,059	454,526	468,348	493,162	0	(1,199)	0	(1,199)	(31,997)	491,684	31,718	31,375	63,093	25,359	01/18/2019
T960A4-AF-1	UNICREDIT SPA CORP FOREIGN	D	01/14/2014	Maturity		1,669,814	1,669,814	1,672,767	1,681,040	0	(2)	0	(2)	(25,742)	1,669,814	14,518	0	14,518	87,665	01/14/2014
U9871R-JN-5	INTL BK RECON & DEVELOP GOVT FOREIGN	D	03/10/2014	Mizuho Securities USA, Inc.		639,238	635,425	690,665	629,111	0	(838)	0	(838)	54,951	637,505	(45,719)	1,732	(43,987)	13,309	09/16/2014
W21376-AH-6	SVENSKA CELLULOSA AB SCA CORP FOREIGN	D	03/13/2014	Various		765,901	761,190	706,429	730,284	0	478	0	478	(23,002)	734,004	26,244	31,897	58,141	14,271	06/09/2023
W5818K-AA-9	NORDEA BANK AB CORP FOREIGN	D	03/04/2014	Nomura International Limited		821,525	757,543	770,338	802,841	0	(2,302)	0	(2,302)	(47,423)	800,043	46,927	21,482	68,409	29,168	02/24/2017
W58192-AB-6	NORDEA BANK AB CORP FOREIGN	D	02/25/2014	Barclays Bank PLC-Lond Brk/Dlr		5,885,109	5,696,498	5,776,492	5,628,829	0	8,813	0	8,813	292,492	5,615,728	(314,406)	269,380	(45,026)	86,267	08/11/2015
W5819H-AP-2	NORDEA BANK AB CORP FOREIGN	D	05/12/2014	DANSKE BANK A/S		5,883,937	5,571,383	5,791,074	5,545,625	0	5,728	0	5,728	288,168	5,542,005	(297,515)	341,932	44,417	252,254	02/11/2016
W7282#-AC-9	SSP SEL SVC PARTNER BK LN TERM A10		07/15/2014	Redemption 100.0000		2,113,932	2,113,932	433,084	1,135,221	0	858,990	0	858,990	(253,304)	2,113,932	373,025	0	373,025	44,462	06/15/2016
W7530K-JZ-8	SBAB BANK AB GOVT FOREIGN	D	02/12/2014	Credit Suisse First Boston Cor		279,613	273,530	272,187	278,548	0	(54)	0	(54)	(6,408)	276,420	4,335	3,193	7,528	2,954	09/04/2020
W84545-AS-6	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	08/06/2014	Nomura International Limited		1,020,093	935,865	1,010,596	1,024,724	0	(10,855)	0	(10,855)	(22,212)	983,624	(8,033)	36,469	28,436	49,693	04/12/2017
W8T71M-DY-5	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	02/12/2014	Lloyds Bank		1,118,202	1,094,120	1,092,484	1,117,886	0	(367)	0	(367)	(25,718)	1,109,198	17,396	9,004	26,400	9,113	03/18/2019
W90938-6A-9	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	03/10/2014	Various		848,961	829,285	817,998	836,635	0	(252)	0	(252)	(18,792)	838,951	21,360	10,010	31,370	9,887	08/27/2020
W91292-AA-5	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	01/21/2014	Deutsche Bank AG-London-Client		860,995	854,501	851,072	868,465	0	(122)	0	(122)	(30,191)	854,758	16,606	6,236	22,842	34,809	03/25/2014
W912B3-AB-8	SVENSKA HANDELSBANKEN AB CORP FOREIGN	D	05/13/2014	DANSKE BANK A/S		5,082,925	4,814,425	5,007,112	4,793,451	0	4,840	0	4,840	249,083	4,789,869	(257,505)	293,057	35,552	216,196	02/16/2016
W9801L-CS-7	VATTENFALL TREASURY GOVT FOREIGN	D	12/02/2014	DANSKE BANK A/S		10,916,095	8,109,725	11,121,473	11,414,370	0	(188,544)	0	(188,544)	(492,891)	10,156,967	(575,967)	759,128	183,161	744,288	04/29/2024
X1169K-BA-1	CEZ AS GOVT FOREIGN 3.625% 05/27/16	D	03/31/2014	Prudential Investment Mgmt.		1,380,842	1,306,535	1,390,459	1,317,890	0	(845)	0	(845)	63,795	1,314,599	(66,241)	66,242	1	37,600	05/27/2016
X1169K-BM-5	CEZ AS GOVT FOREIGN 3.000% 06/05/28	D	06/24/2014	Deutsche Bank AG-London-Client		279,617	271,850	244,168	252,528	0	600	0	600	(7,954)	249,721	4,547	29,896	34,443	8,661	06/05/2028
X2978Z-AU-4	FORTUM OYJ CORP FOREIGN	D	01/21/2014	Citigroup Global Markets LTD		1,494,723	1,485,203	1,481,705	1,509,606	0	(255)	0	(255)	(52,479)	1,485,737	28,864	8,987	37,851	58,340	03/20/2014
X2978Z-AZ-3	FORTUM OYJ GOVT FOREIGN	D	09/11/2014	JP Morgan		1,815,073	1,549,980	1,765,413	1,677,352	0	(2,104)	0	(2,104)	81,196	1,570,477	(185,967)	244,597	58,630	84,965	05/24/2021
X5S5F4-GT-8	NORDIC INVESTMENT BANK GOVT FOREIGN	D	03/11/2014	Skandinaviska Enskilda Banken		636,929	626,282	622,987	619,451	0	147	0	147	3,706	623,060	(244)	13,869	13,625	8,983	07/11/2018
Y3175#-AA-0	Henland Finance Limited Senior Note	F	07/25/2014	Maturity		37,400,000	37,400,000	37,400,000	37,400,000	0	0	0	0	0	37,400,000	0	0	0	2,266,440	07/25/2014
Y5377J-AK-1	VOLKSWAGEN AG CORP FOREIGN	D	02/06/2014	ING Bank		1,690,014	1,664,498	1,633,422	1,704,946	0	(1,037)	0	(1,037)	(87,604)	1,673,372	57,067	16,642	73,709	37,666	01/19/2015
000000-00-0	Huss Maschinenenfabrik GmbH		03/31/2013	Settlement Process		637,650	0	0	0	0	0	0	0	0	0	0	637,650	637,650	0	12/31/2014
000000-00-0	SOCIETA INIZIATIVE AUTOSTRADALI CORP FORE	D	06/24/2014	Deutsche Bank AG-London-Client		0	0	0	0	0	31	0	31	0	0	0	0	0	0	02/13/2014
172967-DR-9	Citigroup		08/25/2014	Settlement Process		693,249	0	0	0	0	0	0	0	0	0	0	693,249	693,249	0	08/25/2036
293561-AF-3	Enron		12/31/2014	Direct		18,897	0	0	0	0	0	0	0	0	0	0	18,897	18,897	0	06/15/2003
339756-AA-6	Flooring America		10/24/2007	Settlement Process		1,564,907	0	0	0	0	0	0	0	0	0	0	1,564,907	1,564,907	0	09/29/2008
903488-AB-6	EUROFOODS INTERNATIONAL FIN US SRNT		11/09/2014	Direct		5,216	0	0	0	0	0	0	0	0	0	0	5,216	5,216	0	12/31/2014

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
B8A0LH-6J-3	Syncora		12/31/2014	Call 36398497.2222		42,128	0	0	0	0	0	0	0	0	0	0	42,128	42,128	0	11/25/2035
G5312@-AC-7	Kondor BidCo Limited Senior Subordinated Notes		08/14/2014	Settlement Process		4,253	0	0	0	1,496	0	0	1,496	(1,496)	4,253	4,253	0	4,253	0	03/13/2020
G5312@-AD-5	Kondor BidCo Limited Senior Subordinate Note		07/10/2014	Settlement Process		14,983	0	0	0	3,575	0	0	3,575	(3,575)	14,983	14,983	0	14,983	0	03/13/2020
G6528@-AC-5	Next Wave Sports Bidco Limited Senior Secured Sub Term Note		12/31/2014	Direct		0	0	0	0	4,355	0	0	4,355	(4,355)	0	0	0	0	0	07/25/2021
N4445#-AY-2	Imtech Capital BV Senior Note		06/19/2014	Settlement Process		3,743	0	0	0	0	0	0	0	0	3,743	3,743	0	3,743	0	07/15/2017
N4445#-AY-2	Imtech Capital BV Senior Note		06/19/2014	Settlement Process		0	0	0	0	5,962	0	0	5,962	(5,962)	0	0	0	0	0	07/15/2017
N4445#-AZ-9	Imtech Capital BV Senior Note		06/19/2014	Settlement Process		11,963	0	0	0	16,030	0	0	16,030	(16,030)	11,963	11,963	0	11,963	0	07/15/2017
N4445#-BA-3	Imtech Capital BV Senior Note		06/19/2014	Settlement Process		680	0	0	0	405	0	0	405	(405)	680	680	0	680	0	07/15/2017
N4445#-BB-1	Imtech Capital BV Senior Note		06/19/2014	Settlement Process		2,468	0	0	0	2,243	0	0	2,243	(2,243)	2,468	2,468	0	2,468	0	07/15/2017
84338*-AC-1	Southern Montana		07/02/2014	Capital Distribution		305,497	0	(15,007)	0	0	0	(305,497)	305,497	0	305,497	0	0	0	0	06/26/2018
81167#-AF-2	Seabrook International, LLC		12/31/2014	Call 100.0000		(3,625)	0	0	0	0	0	0	0	0	0	0	(3,625)	(3,625)	0	12/31/2014
N8172P-AF-1	DEUTSCHE ANNINGTON FIN BV CORP FRGN FLOA		12/31/2014	Direct		0	0	0	0	0	0	0	0	0	1,897	0	(1,897)	(1,897)	0	04/08/2074
28103*-AV-9	Edison Properties		12/31/2014	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	(57,322)	09/15/2018
75526#-AB-9	RE Gillespie 1, LLC		12/31/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(22,123)	03/10/2015
75526@-AB-1	RE Victor Phelan Solar One LLC		12/31/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(1,870)	03/10/2015
64977@-AA-1	CAPCO's		12/14/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(25,444)	12/14/2015
64977@-AB-9	CAPCO's		12/14/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(10,951)	12/14/2015
81167#-AF-2	Seabrook International, LLC		12/31/2014	Call 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	792	12/31/2014
000000-00-0	Uncommon NSA Lender III		02/24/2014	Call 100.0240		0	0	0	0	0	0	0	0	0	0	0	0	0	(360,196)	12/31/2014
96466J-AA-1	CAPCO's		03/01/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(454)	03/01/2014
96466Q-AA-5	CAPCO's		03/01/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(44,399)	03/01/2016
96466W-AA-2	CAPCO's		11/15/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(194,560)	08/15/2018
96466Y-AB-6	CAPCO's		08/01/2014	Redemption 100.0000		0	0	0	0	0	0	0	0	0	0	0	0	0	(97,797)	08/01/2015
D8282#-AA-2	Surteco Reversing Income		12/31/2014	Direct		0	0	0	0	0	0	0	0	0	0	0	0	0	1,650,070	08/16/2019
N4445#-AY-2	Imtech		06/19/2014	Settlement Process		0	0	0	0	0	0	0	0	0	0	0	0	0	(91,325)	07/15/2017
N4445#-AZ-9	Imtech		06/19/2014	Settlement Process		0	0	0	0	0	0	0	0	0	0	0	0	0	(261,127)	07/15/2017
000000-00-0	EIRCOM PLC Term B EUR	D	07/30/2014	Citibank N.A.		0	0	0	0	0	0	0	0	0	0	0	0	0	(8,295)	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,187,242,974	14,120,345,150	13,853,389,437	13,890,995,124	935,038	44,266,433	14,368,062	30,833,409	(13,907,458)	13,903,474,569	(4,446,870)	283,768,366	279,321,496	419,711,773	XXX
Bonds - Hybrid Securities																				
48239A-AA-7	KBC BANK FUND TRUST III BD COMPANY GUARN		05/01/2014	Call 100.0000		4,290,000	4,290,000	2,187,900	2,187,900	0	0	0	0	0	2,187,900	0	2,102,100	2,102,100	46,543	01/01/9999
90330S-AA-8	U S F & G CORP COMPANY GUARNT 144A		10/24/2014	FTN FINANCIAL SECURITIES		1,170,509	836,000	893,907	889,980	0	(428)	0	(428)	0	889,552	0	280,957	280,957	92,265	07/01/2046
002920-AC-0	ABBEY NATL PLC SUBORDINATED	F	12/18/2014	Prudential Investment Mgmt.		3,023,710	2,325,000	2,367,839	2,358,081	0	(1,110)	0	(1,110)	0	2,356,971	0	666,739	666,739	212,050	10/26/2029
233048-AA-5	DBS BANK LTD/SINGAPORE CORP FRGN FLOATER	F	11/17/2014	Call 100.0000		1,725,000	1,725,000	1,601,024	1,601,024	0	(83,480)	0	(83,480)	0	1,517,545	0	207,455	207,455	86,250	11/15/2019
251528-AA-3	DEUTSCHE BK CAP FDG NOTES 144A	F	09/16/2014	Merrill Lynch,Pierce,Fenner &		339,500	350,000	350,000	350,000	0	0	0	0	0	350,000	0	(10,500)	(10,500)	8,203	01/01/9999
26156F-AA-1	DRESDNER FNDG TRUST I BONDS 144A	F	11/10/2014	Credit Suisse First Boston Cor		3,454,275	2,915,000	1,253,450	1,253,450	0	0	0	0	0	1,253,450	0	2,200,825	2,200,825	207,256	06/30/2031
40427L-AB-0	HSBC CAPITAL FUNDING LP BANK GUARANTEED	F	12/18/2014	Prudential Investment Mgmt.		4,084,800	2,760,000	2,760,000	2,760,000	0	0	0	0	0	2,760,000	0	1,324,800	1,324,800	272,276	01/01/9999
404280-AG-4	HSBC HOLDINGS PLC CORP FOREIGN	F	02/18/2014	HSBC Securities (USA) Inc		182,908	155,000	140,486	141,418	0	33	0	33	0	141,451	0	41,457	41,457	3,050	05/02/2036
500633-AD-4	SC FIRST BANK KOREA LTD CORP FRGN FLOATE	F	03/03/2014	Call 100.0000		15,975,000	15,975,000	16,409,501	14,161,827	0	(61,384)	0	(61,384)	0	14,100,443	0	1,874,557	1,874,557	580,452	03/03/2034
654579-AA-9	NIPPON LIFE INS CORP FRGN FLOATER	F	03/25/2014	Merrill Lynch,Pierce,Fenner &		6,710,400	6,400,000	6,400,000	6,400,000	0	0	0	0	0	6,400,000	0	310,400	310,400	141,333	10/18/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
780097-AL-5	ROYAL BANK OF SCOTLAND PLC BD SUB NOTES	F	02/18/2014	UBS AG		219,023	215,000	165,163	206,883	0	1,461	0	1,461	0	208,344	0	10,678	10,678	4,181	10/01/2014
780097-AL-5	ROYAL BANK OF SCOTLAND PLC BD SUB NOTES	F	10/01/2014	Maturity		11,660,000	11,660,000	10,559,510	11,458,999	0	201,001	0	201,001	0	11,660,000	0	0	0	583,000	10/01/2014
911271-AB-0	UNITED OVERSEAS BK LTD CORP FRGN FLOATER	F	09/02/2014	Call 100.0000		8,000,000	8,000,000	7,553,152	7,740,559	0	26,884	0	26,884	0	7,767,443	0	232,557	232,557	215,000	09/03/2019
B4745K-CW-3	FORTIS BANK SA/NV - NEW YORK N PERPETUAL	D	10/27/2014	Call 100.0000		2,415,185	2,415,185	2,504,561	2,319,164	0	0	0	0	185,397	2,139,492	(365,069)	275,693	(89,376)	111,702	01/01/9999
F1063K-J8-5	BNP Paribas CORP FRGN FLOATER	D	08/28/2014	Barclays Bank PLC-Lond Brk/Dlr		136,506	132,030	108,109	112,230	0	0	0	0	(4,121)	107,538	(570)	28,967	28,397	9,016	01/01/9999
F9652W-AF-2	AXA SA PERPETUAL FRGN 5.777% Perpet.	D	10/29/2014	Prudential Investment Mgmt.		335,264	319,025	249,550	262,845	0	0	0	0	(13,295)	243,426	(6,124)	91,838	85,714	25,809	01/01/9999
F9652W-AL-9	AXA SA CORP FRGN FLOATER	D	10/29/2014	Prudential Investment Mgmt.		139,976	127,610	97,540	109,197	0	0	0	0	(11,658)	101,130	3,590	38,846	42,436	8,282	01/01/9999
G0683Q-DE-6	AVIVA PLC PERPETUAL FRGN	D	11/26/2014	Call 100.0000		2,322,303	2,322,303	2,441,116	2,323,429	0	0	0	0	117,688	2,105,318	(335,799)	216,986	(118,813)	109,393	01/01/9999
G0799M-DR-7	BARCLAYS BK PLC PERPETUAL FRGN	D	12/15/2014	Call 100.0000		2,211,205	2,211,205	2,281,431	2,112,551	0	0	0	0	168,880	1,904,577	(376,854)	306,628	(70,226)	108,139	01/01/9999
G4638B-AB-6	HSBC CAPITAL FUNDING LP CORP FRGN FLOATE	D	01/28/2014	Morgan Stanley United Kingdom		476,178	451,226	355,440	390,290	0	0	0	0	(34,850)	387,302	31,862	88,876	120,738	19,533	01/01/9999
G7885V-FJ-3	SCOTTISH & SOUTHERN ENERGY PLC PERPETUAL	D	04/02/2014	Goldman Sachs International		285,546	275,890	257,603	260,285	0	0	0	0	(2,682)	260,578	2,975	24,968	27,943	7,141	01/01/9999
G7885V-FL-8	SCOTTISH & SOUTHERN ENERGY PLC CORP FORE	D	04/02/2014	Barclays Bank PLC-Lond Brk/Dlr		171,861	166,355	159,387	162,317	0	0	0	0	(2,930)	163,028	3,641	8,833	12,474	4,672	01/01/9999
K3185A-AB-2	DONG ENERGY A/S CORP FOREIGN	D	03/11/2014	Various		1,201,885	967,455	1,137,970	1,190,611	0	(7,197)	0	(7,197)	(79,927)	1,186,482	82,995	15,402	98,397	53,287	05/07/2019
N0044F-AA-7	ACHMEA BV CORP FRGN FLOATER	D	01/29/2014	JP Morgan		599,904	546,560	556,347	579,639	0	(169)	0	(169)	(24,609)	574,626	19,765	25,278	45,043	27,403	04/04/2043
N93695-DU-0	VOLKSWAGEN INTL FIN NV CORP FO CORP FRGN	D	02/25/2014	Various		1,283,701	1,231,745	1,252,444	1,279,656	0	0	0	0	(27,212)	1,271,027	18,583	12,674	31,257	22,226	01/01/9999
P0280A-FB-2	AMERICA MOVIL SAB DE CV CORP FRGN FLOAT	D	05/22/2014	Merrill Lynch International		586,207	546,580	552,377	564,405	0	(1,012)	0	(1,012)	(12,341)	558,689	7,637	27,518	35,155	20,184	09/06/2073
Y49885-AN-9	KRUNG THAI BNK PUB CO LTD PERPETUAL FRGN	F	05/28/2014	Standard Chartered Bank London		661,600	640,000	660,928	660,928	0	0	0	0	0	660,928	0	672	672	39,612	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						73,662,446	69,959,169	65,256,735	63,837,668	0	74,599	0	74,599	258,340	63,257,240	(913,368)	10,405,204	9,491,836	3,018,258	XXX
Bonds - Parent, Subsidiaries and Affiliates																				
40637#-AA-1	Halsey Street Investment, LLC SENIOR NT		12/31/2014	Redemption 100.0000		2,272,037	2,272,037	2,272,037	2,272,037	0	0	0	0	0	2,272,037	0	0	0	154,724	11/30/2021
40637#-AB-9	Halsey Street Investment, LLC Sr Note Bu		12/31/2014	Redemption 100.0000		2,354,960	2,354,960	2,354,960	2,354,960	0	0	0	0	0	2,354,960	0	0	0	65,914	09/30/2025
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		12/01/2014	Redemption 100.0000		10,494,013	10,494,013	10,494,013	10,494,013	0	0	0	0	0	10,494,013	0	0	0	450,701	12/01/2026
40637#-AD-5	Halsey Street Investment, LLC Senior Not		12/31/2014	Redemption 100.0000		2,792,906	2,792,906	2,792,906	2,792,906	0	0	0	0	0	2,792,906	0	0	0	227,535	12/31/2027
40637#-AE-3	Halsey Street Investment, LLC Sr Note Bu		12/31/2014	Redemption 100.0000		3,617,862	3,617,862	3,617,862	3,617,862	0	0	0	0	0	3,617,862	0	0	0	300,282	12/31/2027
40637#-AF-0	Halsey Street Investment, LLC Sr Note Wh		12/31/2014	Redemption 100.0000		2,492,949	2,492,949	2,492,949	2,492,949	0	0	0	0	0	2,492,949	0	0	0	370,295	12/31/2027
40637#-AG-8	Halsey Street Investment, LLC Sr Note Ce		12/31/2014	Redemption 100.0000		7,942,316	7,942,316	7,942,316	7,942,316	0	0	0	0	0	7,942,316	0	0	0	584,721	12/31/2027
40637#-AJ-2	Halsey Street Investment, LLC Prom-NT Sc		04/30/2014	Redemption 100.0000		1,870,772	1,870,772	1,870,772	1,870,772	0	0	0	0	0	1,870,772	0	0	0	144,068	04/30/2028
744355-C@-5	Prudential Realty Secs Senior Note		04/30/2014	Maturity		15,000,000	15,000,000	14,912,100	14,997,755	0	2,245	0	2,245	0	15,000,000	0	0	0	317,813	04/30/2019
744355-D*-6	Prudential Realty Secs Senior Note		04/30/2014	Maturity		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	252,000	04/30/2019
744355-E@-3	Prudential Realty Secs Senior Note		06/30/2014	Maturity		5,000,000	5,000,000	4,993,729	4,999,679	0	321	0	321	0	5,000,000	0	0	0	158,979	06/30/2019
744355-G@-1	Prudential Realty Secs Senior Note		10/15/2014	Maturity		18,328,426	18,328,426	19,035,903	18,377,421	0	(48,995)	0	(48,995)	0	18,328,426	0	0	0	628,015	10/15/2019
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V		12/17/2014	Write-Off		0	17	0	0	0	0	0	0	0	0	0	0	0	0	11/25/2035
B8A0LH-6J-3	COUNTRYWIDE HOME LN ABS FLOATER - 12668V		11/25/2014	Call 39084829.2683		320,496	1	0	0	0	0	0	0	0	0	0	320,496	320,496	0	11/25/2035
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						107,486,737	107,166,259	107,779,547	107,212,670	0	(46,429)	0	(46,429)	0	107,166,241	0	320,496	320,496	3,655,047	XXX
8399997. Total - Bonds - Part 4						17,845,490,687	18,328,565,009	17,089,802,490	17,392,302,137	1,034,287	52,785,626	16,870,251	36,949,662	(13,954,898)	17,410,026,452	(5,270,802)	435,464,198	430,193,396	479,137,619	XXX
8399998. Total - Bonds - Part 5						14,865,687,671	14,809,160,141	14,773,759,709	0	0	(1,365,615)	128,029	(1,493,644)	0	14,767,080,315	(5,185,761)	98,607,381	93,421,620	88,236,151	XXX
8399999. Total - Bonds						32,711,178,358	33,137,725,150	31,863,562,199	17,392,302,137	1,034,287	51,420,011	16,998,280	35,456,018	(13,954,898)	32,177,106,767	(10,456,563)	534,071,579	523,615,016	567,373,770	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
40428H-80-5	HSBC USA INC PFD		07/24/2014	Barclays Capital Inc	396,125.000	8,972,231	0.00	8,615,719	8,615,719	0	0	0	0	0	8,615,719	0	356,513	356,513	262,845	
88606*-12-9	Thunderbird Technologies, Inc. Equity Fu		01/23/2014	Write-Off	4,198.000	15	0.00	15	15	0	0	0	0	0	15	0	0	0	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92954#-12-5	WS Packinging Group		03/31/2014	Various	0.000	75,377	0.00	0	0	0	0	0	0	0	0	0	75,377	75,377	0	
D32051-14-2	HENKEL KGAA COM	D	03/01/2014	Security Transfer	22,356.000	1,409,108	0.00	1,409,108	2,514,233	(1,088,489)	0	0	(1,088,489)	(16,635)	1,409,108	0	0	0	0	
000000-00-0	Bayerische Motoren Werke AG-PF		12/31/2014	Call 100.0240	0.000	0	0.00	0	0	31,121	0	0	31,121	0	0	0	0	0	0	
G9877#-AB-6	YourCash Solutions Ltd		12/31/2014	Various	0.000	0	0.00	0	0	0	0	0	0	0	0	0	0	0	0	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						10,456,731	XXX	10,024,842	11,129,967	(1,057,368)	0	0	(1,057,368)	(16,635)	10,024,842	0	431,890	431,890	262,845	XXX
8999997. Total - Preferred Stocks - Part 4						10,456,731	XXX	10,024,842	11,129,967	(1,057,368)	0	0	(1,057,368)	(16,635)	10,024,842	0	431,890	431,890	262,845	XXX
8999998. Total - Preferred Stocks - Part 5						4,518,589	XXX	3,621,292	0	0	0	0	0	0	3,544,742	(76,550)	973,847	897,297	81,060	XXX
8999999. Total - Preferred Stocks						14,975,320	XXX	13,646,134	11,129,967	(1,057,368)	0	0	(1,057,368)	(16,635)	13,569,584	(76,550)	1,405,737	1,329,187	343,905	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
000360-20-6	AAON INC COM		09/02/2014	Various	18,933.330	539,220		272,155	604,920	(332,765)	0	0	(332,765)	0	272,155	0	267,065	267,065	1,629	
000361-10-5	AAR CORP COM		05/13/2014	Various	29,000.000	739,632		461,106	812,290	(351,184)	0	0	(351,184)	0	461,106	0	278,526	278,526	3,105	
001055-10-2	AFLAC INC COM		07/02/2014	Susquehanna Intl Group	15,300.000	955,057		615,318	1,022,040	(406,722)	0	0	(406,722)	0	615,318	0	339,739	339,739	11,322	
001084-10-2	AGCO CORP COM		01/16/2014	JP Morgan	20,400.000	1,127,875		1,101,743	1,207,476	(105,733)	0	0	(105,733)	0	1,101,743	0	26,132	26,132	0	
001204-10-6	AGL RESOURCES INC COM		11/11/2014	Various	81,800.000	4,011,797		3,885,469	3,863,414	22,055	0	0	22,055	0	3,885,469	0	126,327	126,327	40,817	
00130H-10-5	AES CORPORATION COM		03/06/2014	Citigroup Inc	314,100.000	4,392,689		4,556,083	4,557,591	(1,508)	0	0	(1,508)	0	4,556,083	0	(163,395)	(163,395)	15,705	
00163U-10-6	AMAG Pharmaceuticals Inc COM		02/06/2014	Instinet Corporation	10,200.000	206,071		220,592	247,554	(26,962)	0	0	(26,962)	0	220,592	0	(14,521)	(14,521)	0	
001744-10-1	AMN HEALTHCARE SERVICES COM		07/29/2014	Various	53,200.000	662,993		621,137	782,040	(160,903)	0	0	(160,903)	0	621,137	0	41,856	41,856	0	
00191G-10-3	ARC Document Solutions Inc COM		02/06/2014	Instinet Corporation	11,900.000	81,670		103,006	97,818	5,188	0	0	5,188	0	103,006	0	(21,337)	(21,337)	0	
00206R-10-2	AT&T INC COM		05/27/2014	Various	125,000.000	4,294,217		3,803,349	4,395,000	(591,651)	0	0	(591,651)	0	3,803,349	0	490,867	490,867	75,440	
00207R-10-1	ATMI INC COM		04/15/2014	Various	8,000.000	271,438		156,524	241,680	(85,156)	0	0	(85,156)	0	156,524	0	114,914	114,914	0	
002824-10-0	ABBOTT LABORATORIES COM		12/23/2014	Various	491,600.000	19,798,854		18,162,066	18,843,028	(680,962)	0	0	(680,962)	0	18,162,066	0	1,636,787	1,636,787	200,420	
004446-10-0	ACETO CORPORATION COM		07/14/2014	Various	67,500.000	1,200,012		1,070,934	1,688,175	(617,241)	0	0	(617,241)	0	1,070,934	0	129,077	129,077	5,676	
00484M-10-6	Acorda Therapeutics Inc COM		07/29/2014	Various	65,300.000	2,054,664		1,591,700	1,906,760	(315,060)	0	0	(315,060)	0	1,591,700	0	462,964	462,964	0	
00507V-10-9	Activision Blizzard Inc COM		02/06/2014	Instinet Corporation	35,500.000	606,447		510,916	632,965	(122,049)	0	0	(122,049)	0	510,916	0	95,531	95,531	0	
006739-10-6	Addus HomeCare Corp COM		09/02/2014	Various	20,700.000	490,880		509,153	464,715	44,438	0	0	44,438	0	509,153	0	(18,274)	(18,274)	0	
00738A-10-6	ADTRAN INC COM		01/16/2014	JP Morgan	19,800.000	508,919		488,684	534,798	(46,114)	0	0	(46,114)	0	488,684	0	20,236	20,236	0	
00766T-10-0	AECOM Technology Corp COM		05/13/2014	Various	68,500.000	2,081,261		1,974,748	2,015,955	(41,207)	0	0	(41,207)	0	1,974,748	0	106,513	106,513	0	
00767E-10-2	Aegerion Pharmaceuticals Inc COM		08/11/2014	SG Americas securities LLC	7,000.000	208,313		105,018	496,720	(391,702)	0	0	(391,702)	0	105,018	0	103,295	103,295	0	
007973-10-0	ADVANCED ENERGY INDUSTRIES COM		05/13/2014	Various	26,300.000	481,504		334,749	601,218	(266,469)	0	0	(266,469)	0	334,749	0	146,755	146,755	0	
007974-10-8	ADVENT SOFTWARE INC. COM		09/02/2014	Various	3,800.000	123,628		74,043	132,962	(58,919)	0	0	(58,919)	0	74,043	0	49,585	49,585	494	
00817Y-10-8	AETNA INC COM		07/02/2014	Various	18,200.000	1,472,608		526,417	1,248,338	(721,921)	0	0	(721,921)	0	526,417	0	946,191	946,191	8,190	
008492-10-0	AGREE REALTY CORP REIT		10/28/2014	Various	16,100.000	478,539		456,420	467,222	(10,802)	0	0	(10,802)	0	456,420	0	22,119	22,119	17,093	
00922R-10-5	Air Transport Services Group I COM		09/02/2014	Various	9,800.000	80,714		42,610	79,282	(36,672)	0	0	(36,672)	0	42,610	0	38,104	38,104	0	
011659-10-9	ALASKA AIR GROUP COM		12/08/2014	Various	32,250.000	2,952,801		983,643	2,366,183	(1,382,540)	0	0	(1,382,540)	0	983,643	0	1,969,158	1,969,158	8,594	
015351-10-9	ALEXION PHARMACEUTICALS COM		07/29/2014	Various	13,000.000	2,152,608		1,426,635	1,729,780	(303,145)	0	0	(303,145)	0	1,426,635	0	725,973	725,973	0	
01748X-10-2	ALLEGIANT TRAVEL CO COM		04/28/2014	Various	6,500.000	699,797		450,660	685,360	(234,700)	0	0	(234,700)	0	450,660	0	249,137	249,137	14,625	
018490-10-2	ALLERGAN INC COM		11/25/2014	Various	41,900.000	7,586,329		3,910,118	4,654,252	(744,134)	0	0	(744,134)	0	3,910,118	0	3,676,211	3,676,211	4,935	
018804-10-4	ALLIANT TECHSYSTEMS INC COM		12/08/2014	Various	19,500.000	2,903,246		980,538	2,372,760	(1,392,223)	0	0	(1,392,223)	0	980,538	0	1,922,709	1,922,709	7,008	
020430-10-7	Alnylam Pharmaceuticals Inc COM		12/08/2014	Various	53,200.000	4,337,085		626,949	3,422,356	(2,795,407)	0	0	(2,795,407)	0	626,949	0	3,710,136	3,710,136	0	
020520-10-2	ALON USA ENERGY INC COM		07/29/2014	Various	27,000.000	343,596		223,816	446,580	(222,764)	0	0	(222,764)	0	223,816	0	119,780	119,780	3,240	
02153W-10-0	Altisource Residential Corp COM		11/11/2014	Various	39,700.000	1,071,403		864,352	1,195,367	(331,015)	0	0	(331,015)	0	864,352	0	207,051	207,051	29,657	
02208R-10-6	Altra Holdings Inc COM		04/15/2014	Various	5,900.000	196,251		70,563	201,898	(131,335)	0	0	(131,335)	0	70,563	0	125,688	125,688	1,180	
023135-10-6	AMAZONCOM INC COM		07/29/2014	Various	8,700.000	2,790,628		2,808,161	3,469,473	(661,313)	0	0	(661,313)	0	2,808,161	0	(17,532)	(17,532)	0	
023586-10-0	AMERCO COM		05/13/2014	Various	1,100.000	296,036		208,160	261,624	(53,464)	0	0	(53,464)	0	208,160	0	87,877	87,877	1,100	
023608-10-2	AMEREN CORP COM		08/11/2014	SG Americas securities LLC	15,400.000	586,802		408,038	556,864	(148,826)	0	0	(148,826)	0	408,038	0	178,763	178,763	12,320	
02503Y-10-3	American Capital Ltd COM		07/29/2014	Various	195,400.000	3,033,202		869,577	3,056,056	(2,186,479)	0	0	(2,186,479)	0	869,577	0	2,163,625	2,163,625	0	
02504A-10-4	American Capital Mortgage Inve COM		08/11/2014	Various	265,000.000	5,136,853		4,955,445	4,626,900	328,545	0	0	328,545	0	4,955,445	0	181,408	181,408	294,840	
028740-10-8	American Pacific Corp COM		02/28/2014	Tender (Corp Action)	2,900.000	134,850		87,893	108,054	(20,161)	0	0	(20,161)	0	87,893	0	46,957	46,957	0	
02913V-10-3	American Public Education Inc COM		09/16/2014	Various	22,400.000	735,346		745,725	973,728	(228,003)	0	0	(228,003)	0	745,725	0	(10,379)	(10,379)	0	
029899-10-1	AMERICAN STS WTR CO COM		01/16/2014	JP Morgan	11,600.000	317,353		315,474	333,268	(17,794)	0	0	(17,794)	0	315,474	0	1,878	1,878	0	
030420-10-3	American Water Works Co Inc COM		12/08/2014	Various	127,900.000	5,883,012		4,078,984	5,405,054	(1,326,070)	0	0	(1,326,070)	0	4,078,984	0	1,804,028	1,804,028	62,866	
030506-10-9	AMERICAN WOODMARK CORP COM		07/29/2014	Various	6,600.000	212,031		194,533	260,898	(66,365)	0	0	(66,365)	0	194,533	0	17,498	17,498	0	
03076K-10-8	AMERIS BANCORP COM		09/02/2014	Various	9,900.000	213,060		155,135	208,989	(53,854)	0	0	(53,854)	0	155,135	0	57,925	57,925	210	
032511-10-7	ANADARKO PETE CORP COM		01/16/2014	JP Morgan	8,600.000	697,228		732,333	682,152	50,181	0	0	50,181	0	732,333	0	(35,105)	(35,105)	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
032744-10-4	ANAREN MICROWAVE INC COM		02/19/2014	Tender (Corp Action)	22,400.000	627,200		276,554	626,976	(350,422)	0	0	(350,422)	0	276,554	0	350,646	350,646	0	
034164-10-3	The Andersons, Inc COM		07/29/2014	Various	23,800.000	1,893,536		1,278,320	2,122,246	(843,926)	0	0	(843,926)	0	1,278,320	0	615,216	615,216	5,775	
03475V-10-1	ANGIODYNAMICS INC COM		01/16/2014	JP Morgan	10,300.000	177,139		161,924	177,057	(15,134)	0	0	(15,134)	0	161,924	0	15,216	15,216	0	
035255-10-8	Anika Therapeutics Inc COM		09/02/2014	Various	40,500.000	1,868,770		1,109,041	1,545,480	(436,439)	0	0	(436,439)	0	1,109,041	0	759,729	759,729	0	
036752-10-3	ANTHEM INC COM		09/02/2014	Various	108,800.000	10,061,838		8,731,728	10,052,032	(1,320,304)	0	0	(1,320,304)	0	8,731,728	0	1,330,110	1,330,110	34,038	
03748R-10-1	APARTMENT INVESTMENT & MGMT COM		02/18/2014	Various	55,500.000	1,642,021		1,460,150	1,438,005	22,145	0	0	22,145	0	1,460,150	0	181,871	181,871	12,922	
037598-10-9	APOGEE ENTERPRISES INC COM		05/13/2014	Various	18,100.000	548,311		299,588	649,971	(350,383)	0	0	(350,383)	0	299,588	0	248,723	248,723	1,810	
03762U-10-5	Apollo Commercial Real Estate REIT		01/16/2014	JP Morgan	6,200.000	101,916		102,771	100,750	2,021	0	0	2,021	0	102,771	0	(856)	(856)	2,480	
037833-10-0	APPLE COMPUTER INC COM		11/25/2014	Various	19,442.860	14,338,989		4,384,563	10,909,582	(6,525,019)	0	0	(6,525,019)	0	4,384,563	0	9,954,426	9,954,426	132,480	
039670-10-4	ARCTIC CAT INC COM		11/11/2014	Various	33,800.000	1,293,330		823,973	1,925,924	(1,101,951)	0	0	(1,101,951)	0	823,973	0	469,357	469,357	5,568	
04013V-10-8	Ares Commercial Real Estate Co COM		06/10/2014	Various	35,400.000	459,970		455,976	463,740	(7,764)	0	0	(7,764)	0	455,976	0	3,994	3,994	13,575	
041356-20-5	Arlington Asset Investment Cor COM		07/02/2014	Various	39,200.000	1,038,887		962,435	1,034,488	(72,053)	0	0	(72,053)	0	962,435	0	76,452	76,452	48,213	
04247X-10-2	Armstrong World Industries Inc COM		01/16/2014	JP Morgan	23,800.000	1,453,537		1,243,455	1,371,118	(127,663)	0	0	(127,663)	0	1,243,455	0	210,083	210,083	0	
043176-10-6	Aruba Networks Inc COM		05/27/2014	Various	120,000.000	2,252,532		2,094,245	2,148,000	(53,755)	0	0	(53,755)	0	2,094,245	0	158,287	158,287	0	
043436-10-4	ASBURY AUTOMOTIVE GRP COM		11/25/2014	Various	22,800.000	1,550,456		167,716	1,225,272	(1,057,556)	0	0	(1,057,556)	0	167,716	0	1,382,741	1,382,741	0	
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM		09/02/2014	Various	9,900.000	163,283		26,721	180,180	(153,459)	0	0	(153,459)	0	26,721	0	136,562	136,562	1,355	
044103-10-9	ASHFORD HOSPITALITY TRUS COM		08/11/2014	Various	113,300.000	1,064,679		738,607	938,124	(199,517)	0	0	(199,517)	0	738,607	0	326,072	326,072	21,516	
044103-10-9	ASHFORD HOSPITALITY TRUS COM		11/13/2014	Spin Off	0.000	42,265		42,265	47,431	(5,166)	0	0	(5,166)	0	42,265	0	0	0	0	
05070J-10-2	Audience Inc COM		01/15/2014	Direct	55,956.000	644,894		605,225	651,328	(46,103)	0	0	(46,103)	0	605,225	0	39,669	39,669	0	
05379B-10-7	AVISTA CORP COM		10/28/2014	Various	68,100.000	2,080,063		1,717,190	1,919,739	(202,549)	0	0	(202,549)	0	1,717,190	0	362,873	362,873	27,464	
053807-10-3	AVNET INC COMMON		01/16/2014	JP Morgan	15,400.000	672,256		509,278	679,294	(170,016)	0	0	(170,016)	0	509,278	0	162,978	162,978	0	
054303-10-2	Avon Products Inc COM		02/06/2014	Instinet Corporation	97,700.000	1,410,104		1,734,783	1,682,394	52,389	0	0	52,389	0	1,734,783	0	(324,679)	(324,679)	0	
054937-10-7	BB&T CORPORATION COM		05/27/2014	UBS Limited	99,600.000	3,785,696		2,157,137	3,717,072	(1,559,935)	0	0	(1,559,935)	0	2,157,137	0	1,628,560	1,628,560	46,812	
05541T-10-1	BGC Partners Inc COM		09/02/2014	Various	38,500.000	290,357		129,129	233,310	(104,181)	0	0	(104,181)	0	129,129	0	161,228	161,228	13,860	
057665-20-0	Balchem Corp COM		02/06/2014	Instinet Corporation	2,300.000	119,814		114,736	135,010	(20,275)	0	0	(20,275)	0	114,736	0	5,078	5,078	598	
060505-10-4	BANK OF AMERICA CORP COM		07/29/2014	Various	921,600.000	14,394,043		10,783,571	14,349,312	(3,565,741)	0	0	(3,565,741)	0	10,783,571	0	3,610,471	3,610,471	15,646	
068463-10-8	BARRETT BUSINESS SVCS COM		07/02/2014	Various	14,100.000	806,120		836,134	1,307,634	(471,500)	0	0	(471,500)	0	836,134	0	(30,014)	(30,014)	3,114	
073295-10-7	BBCN BANCORP INC COM		10/28/2014	Various	8,000.000	110,804		103,749	132,720	(28,971)	0	0	(28,971)	0	103,749	0	7,055	7,055	1,860	
08160H-10-1	BENCHMARK ELECTRONICS COM		04/28/2014	Various	46,500.000	1,051,614		1,070,234	1,073,220	(2,986)	0	0	(2,986)	0	1,070,234	0	(18,621)	(18,621)	0	
084670-70-2	BERKSHIRE HATHAWAY FIN COM		09/02/2014	Various	4,500.000	618,646		344,464	533,520	(189,056)	0	0	(189,056)	0	344,464	0	274,182	274,182	0	
084680-10-7	BERKSHIRE HILLS BANCORP COM		01/16/2014	JP Morgan	1,600.000	41,973		41,208	43,632	(2,424)	0	0	(2,424)	0	41,208	0	765	765	0	
08915P-10-1	BIG 5 SPORTING GOODS COM		05/27/2014	Various	37,800.000	513,209		615,914	749,196	(133,282)	0	0	(133,282)	0	615,914	0	(102,705)	(102,705)	3,780	
09057G-60-2	Bio-Reference Labs Inc COM		05/27/2014	Various	43,000.000	1,140,267		731,509	1,098,220	(366,711)	0	0	(366,711)	0	731,509	0	408,758	408,758	0	
09062X-10-3	BIOGEN IDEC INC COM		12/08/2014	Various	12,200.000	4,071,339		632,874	3,412,950	(2,780,076)	0	0	(2,780,076)	0	632,874	0	3,438,465	3,438,465	0	
091826-10-7	BLACK BOX CORPORATION COM		07/14/2014	Various	13,800.000	327,170		343,767	411,240	(67,473)	0	0	(67,473)	0	343,767	0	(16,597)	(16,597)	2,592	
092533-10-8	BlackRock Kelso Capital Corp COM		02/18/2014	Various	37,500.000	348,614		367,291	349,875	17,416	0	0	17,416	0	367,291	0	(18,678)	(18,678)	9,750	
095229-10-0	BLUCORA INC COM		09/02/2014	Various	61,400.000	1,085,020		837,478	1,790,424	(952,946)	0	0	(952,946)	0	837,478	0	247,541	247,541	0	
09578R-10-3	BLUE NILE INC COM		07/29/2014	Various	40,200.000	1,231,119		1,370,977	1,893,018	(522,041)	0	0	(522,041)	0	1,370,977	0	(139,857)	(139,857)	0	
097023-10-5	BOEING CO COM		07/02/2014	Various	59,900.000	7,354,121		8,035,543	8,175,751	(140,208)	0	0	(140,208)	0	8,035,543	0	(681,422)	(681,422)	8,468	
09739C-10-2	Boingo Wireless Inc. Common Stock		01/13/2014	Direct	6,960.000	43,453		44,892	44,614	278	0	0	278	0	44,892	0	(1,439)	(1,439)	0	
099724-10-6	BORG-WARNER AUTOMOTIVE INC COM		01/16/2014	JP Morgan	24,800.000	1,402,390		1,262,543	1,386,568	(124,025)	0	0	(124,025)	0	1,262,543	0	139,847	139,847	0	
101405-10-8	Boulder Brands Inc COM		10/28/2014	Various	42,000.000	357,588		197,697	666,120	(468,423)	0	0	(468,423)	0	197,697	0	159,891	159,891	0	
104674-10-6	BRADY CORP CL A COM		01/16/2014	JP Morgan	10,400.000	326,175		304,044	321,672	(17,628)	0	0	(17,628)	0	304,044	0	22,131	22,131	2,028	
10567B-10-9	Bravo Brio Restaurant Group In COM		03/06/2014	Various	17,700.000	266,564		238,559	287,979	(49,420)	0	0	(49,420)	0	238,559	0	28,006	28,006	0	
10921T-10-1	Brightcove Inc COM		02/06/2014	Various	50,100.000	525,869		713,756	708,414	5,342	0	0	5,342	0	713,756	0	(187,888)	(187,888)	0	
109696-10-4	BRINKS CO COM		04/28/2014	Various	29,500.000	745,790		657,609	1,007,130	(349,522)	0	0	(349,522)	0	657,609	0	88,181	88,181	2,950	
110394-10-3	BRISTOW GROUP INC COM		12/08/2014	Various	45,500.000	3,323,872		2,519,218	3,415,230	(896,012)	0	0	(896,012)	0	2,519,218	0	804,654	804,654	33,167	
11373M-10-7	BROOKLINE BANCORP COM		02/06/2014	Various	19,500.000	175,392		180,328	186,615	(6,287)	0	0	(6,287)	0	180,328	0	(4,936)	(4,936)	0	
116794-10-8	BRUKER DALTONICS INC COM		09/16/2014	Various	60,200.000	1,298,382		695,499	1,190,154	(494,655)	0	0	(494,655)	0	695,499	0	602,883	602,883	0	
124830-10-0	CBL & ASSOCIATES PROPERTIES COM		09/02/2014	Various	44,800.000	823,511		436,806	804,608	(367,802)	0	0	(367,802)	0	436,806	0	386,705	386,705	26,632	
124857-20-2	CBS CORP COM		12/08/2014	SG Americas securities LLC	134,400.000	7,297,720		4,557,547	8,566,656	(4,009,109)	0	0	(4,009,109)	0	4,557,547	0	2,740,173	2,740,173	68,199	
12504L-10-9	CBRE Group Inc COM		09/02/2014	Various	65,300.000	1,856,921		1,430,592	1,717,390	(286,798)	0	0	(286,798)	0	1,430,592	0	426,329	426,329	0	
125071-10-0	C D I CORP COM		06/10/2014	Various	6,800.000	98,858		102,138	126,004	(23,866)	0	0	(23,866)	0	102,138	0	(3,280)	(3,280)	1,599	
125137-10-9	CEC ENTERTAINMENT INC. COM		02/18/2014	Tender (Corp Action)	6,800.000	367,200		181,342	301,104	(119,762)	0	0	(119,762)	0	181,342	0	185,858	185,858	0	
125509-10-9	CIGNA CORP COM		09/02/2014	Various	34,200.000	2,719,694		2,800,363	2,991,816	(191,453)	0	0	(191,453)	0	2,800,363	0	(80,670)	(80,670)	124	
125906-10-7	CSS INDS INC COM		09/02/2014	Various	2,700.000	68,675		66,398	77,436	(11,039)	0	0	(11,039)	0	66,398	0	2,278	2,278	390	
126349-10-9	CSG SYS INTL INC COM		10/28/2014	Various	20,000.000	529,348		380,280	588,000	(207,720)	0	0	(207,720)	0	380,280	0	149,068	149,068	7,379	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126408-10-3	CSX CORP COM		09/30/2014	Various	53,900.000	1,721,064		814,039	1,550,703	(736,664)	0	0	(736,664)	0	814,039	0	907,024	907,024	23,685	
126501-10-5	CTS CORPORATION COM		09/02/2014	Various	3,300.000	58,836		33,797	65,703	(31,906)	0	0	(31,906)	0	33,797	0	25,040	25,040	388	
12662P-10-8	CVR Energy Inc COM		10/28/2014	Various	88,700.000	4,113,994		1,102,462	3,852,241	(2,749,779)	0	0	(2,749,779)	0	1,102,462	0	3,011,533	3,011,533	363,100	
126650-10-0	CVS CAREMARK CORP COM		12/23/2014	Various	108,200.000	8,635,000		3,932,904	7,743,874	(3,810,970)	0	0	(3,810,970)	0	3,932,904	0	4,702,096	4,702,096	73,948	
12673P-10-5	CA INC COM		09/16/2014	Various	241,000.000	6,881,553		6,779,800	8,109,650	(1,329,850)	0	0	(1,329,850)	0	6,779,800	0	101,752	101,752	172,250	
12709P-10-3	CABOT MICROELECTRONICS CORP COM		02/18/2014	Various	35,300.000	1,428,783		1,553,170	1,613,210	(60,040)	0	0	(60,040)	0	1,553,170	0	(124,387)	(124,387)	0	
128030-20-2	Cal-Maine Foods Inc COM		07/29/2014	Various	600.000	46,265		20,572	36,138	(15,566)	0	0	(15,566)	0	20,572	0	25,693	25,693	571	
130788-10-2	CALIFORNIA WTR SVC GROUP COM		01/16/2014	JP Morgan	9,300.000	208,255		185,033	214,551	(29,518)	0	0	(29,518)	0	185,033	0	23,222	23,222	0	
13100M-50-9	Calix Inc COM		07/29/2014	Various	64,900.000	540,040		456,072	625,636	(169,564)	0	0	(169,564)	0	456,072	0	83,968	83,968	0	
132011-10-7	CAMBREX CORP COM		07/29/2014	Various	3,400.000	72,666		21,614	60,622	(39,008)	0	0	(39,008)	0	21,614	0	51,053	51,053	0	
139594-10-5	CAPELLA EDUCATION COMPAN COM		07/14/2014	Various	5,500.000	331,172		281,470	365,420	(83,950)	0	0	(83,950)	0	281,470	0	49,702	49,702	2,520	
139794-10-1	Capital Bank Financial Corp COM		07/29/2014	Various	12,200.000	283,673		220,579	277,550	(56,971)	0	0	(56,971)	0	220,579	0	63,094	63,094	0	
14149F-10-9	CARDINAL FINL CORP COM		01/16/2014	JP Morgan	11,600.000	208,835		180,720	208,800	(28,080)	0	0	(28,080)	0	180,720	0	28,115	28,115	0	
14161H-10-8	Cardtronics Inc Common Stock		06/10/2014	Various	44,000.000	1,338,212		991,658	1,911,800	(920,142)	0	0	(920,142)	0	991,658	0	346,554	346,554	0	
14170T-10-1	CAREFUSION CORP COM		09/02/2014	Various	19,500.000	899,064		527,491	776,490	(248,999)	0	0	(248,999)	0	527,491	0	371,573	371,573	0	
150602-20-9	CEDAR SHOPPING CENTERS COM		09/02/2014	Various	2,800.000	18,029		11,519	17,528	(6,009)	0	0	(6,009)	0	11,519	0	6,510	6,510	420	
151020-10-4	Celgene Corporation Common Stock		12/08/2014	Various	35,100.000	7,073,701		2,252,722	5,930,496	(3,677,774)	0	0	(3,677,774)	0	2,252,722	0	4,820,979	4,820,979	0	
151324-10-0	Censtor Corporation Common Stock		01/23/2014	Write-Off	30,943.000	0		1	1	0	0	0	0	0	1	0	(1)	(1)	0	
154760-40-9	CENTRAL PACIFIC FINL CO COM		01/16/2014	JP Morgan	5,400.000	106,909		105,170	108,432	(3,262)	0	0	(3,262)	0	105,170	0	1,739	1,739	0	
157842-10-5	Chambers Street Properties REIT		02/18/2014	UBS Limited	10,700.000	84,669		88,607	81,855	6,752	0	0	6,752	0	88,607	0	(3,938)	(3,938)	899	
159864-10-7	CHARLES RIV LABS INTL IN COM		10/14/2014	Various	35,500.000	2,096,057		1,149,508	1,882,920	(733,412)	0	0	(733,412)	0	1,149,508	0	946,548	946,548	0	
162825-10-3	Checkpoint Systems Inc. COM		06/10/2014	Various	16,800.000	223,193		210,849	264,936	(54,087)	0	0	(54,087)	0	210,849	0	12,344	12,344	0	
16359R-10-3	CHEMED CORP COM		11/25/2014	Various	1,800.000	168,163		70,949	137,916	(66,967)	0	0	(66,967)	0	70,949	0	97,213	97,213	636	
163731-10-2	CHEMICAL FINL CORP COM		07/29/2014	Various	4,100.000	114,007		84,183	129,847	(45,664)	0	0	(45,664)	0	84,183	0	29,824	29,824	1,886	
165240-10-2	Chesapeake Lodging Trust REIT		09/30/2014	Various	6,200.000	181,514		81,162	156,798	(75,636)	0	0	(75,636)	0	81,162	0	100,352	100,352	7,192	
166764-10-0	CHEVRONTEXACO CORP COM		10/14/2014	Various	46,800.000	5,499,008		2,562,029	5,845,788	(3,283,759)	0	0	(3,283,759)	0	2,562,029	0	2,936,979	2,936,979	119,988	
168905-10-7	CHILDRENS PL RETAIL STOR COM		01/16/2014	JP Morgan	4,400.000	252,903		232,060	250,668	(18,608)	0	0	(18,608)	0	232,060	0	20,843	20,843	0	
170032-80-9	CHIQUITA BRANDS INTL INC COM		07/29/2014	Various	37,600.000	401,602		264,149	439,920	(175,771)	0	0	(175,771)	0	264,149	0	137,454	137,454	0	
171232-10-1	CHUBB CORPORATION COM		02/06/2014	Various	10,200.000	897,063		886,906	985,626	(98,720)	0	0	(98,720)	0	886,906	0	10,157	10,157	4,488	
17163B-10-2	CIBER INC COM		07/29/2014	Various	24,500.000	112,532		74,522	101,430	(26,908)	0	0	(26,908)	0	74,522	0	38,010	38,010	0	
17273K-10-9	CIRCOR INTL INC COM		08/11/2014	SG Americas securities LLC	2,900.000	202,983		100,069	234,262	(134,193)	0	0	(134,193)	0	100,069	0	102,914	102,914	218	
172755-10-0	CIRRUS LOGIC INC COM		12/23/2014	Various	14,500.000	292,474		240,969	296,235	(55,267)	0	0	(55,267)	0	240,969	0	51,506	51,506	0	
17275R-10-2	CISCO SYSTEMS INC COM		12/23/2014	Various	168,200.000	3,893,361		2,746,336	3,776,090	(1,029,754)	0	0	(1,029,754)	0	2,746,336	0	1,147,025	1,147,025	59,507	
172967-42-4	CITIGROUP INC COM		09/30/2014	Various	117,000.000	5,948,176		2,903,823	6,096,870	(3,193,047)	0	0	(3,193,047)	0	2,903,823	0	3,044,353	3,044,353	2,730	
177376-10-0	CITRIX SYSTEMS INC COM		01/16/2014	JP Morgan	128,800.000	7,958,294		7,201,705	8,146,600	(944,895)	0	0	(944,895)	0	7,201,705	0	756,590	756,590	0	
177835-10-5	CITY HLDG CO COM		09/02/2014	Various	1,200.000	50,841		35,903	55,596	(19,693)	0	0	(19,693)	0	35,903	0	14,938	14,938	1,404	
18538R-10-3	Clearwater Paper Corp COM		05/27/2014	Various	44,100.000	2,663,724		2,216,082	2,315,250	(99,169)	0	0	(99,169)	0	2,216,082	0	447,643	447,643	0	
18911Q-10-2	Cloud Peak Energy Inc COM		01/16/2014	JP Morgan	5,200.000	86,622		78,369	93,600	(15,231)	0	0	(15,231)	0	78,369	0	8,252	8,252	0	
189754-10-4	COACH INC COM		05/27/2014	Various	243,800.000	10,292,241		6,368,056	13,684,494	(7,316,438)	0	0	(7,316,438)	0	6,368,056	0	3,924,185	3,924,185	164,565	
191098-10-2	COCA COLA BOTTLING CO CONS COM		07/29/2014	Various	500.000	35,266		16,224	36,595	(20,371)	0	0	(20,371)	0	16,224	0	19,042	19,042	250	
191216-10-0	COCA COLA CO COM		12/23/2014	Various	204,500.000	8,786,091		5,270,476	8,447,895	(3,177,419)	0	0	(3,177,419)	0	5,270,476	0	3,515,615	3,515,615	232,410	
19122T-10-9	COCA COLA ENTERPRISES INC. COM		07/02/2014	Susquehanna Intl Group	119,100.000	5,750,386		3,215,462	5,255,883	(2,040,421)	0	0	(2,040,421)	0	3,215,462	0	2,534,924	2,534,924	59,550	
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		02/06/2014	Instinet Corporation	16,700.000	1,575,027		1,554,035	1,686,366	(132,331)	0	0	(132,331)	0	1,554,035	0	20,992	20,992	0	
192479-10-3	COHERENT INC COM		02/06/2014	Instinet Corporation	2,900.000	189,582		176,720	215,731	(39,011)	0	0	(39,011)	0	176,720	0	12,862	12,862	0	
193459-30-2	Coleman Cable Inc COM		02/12/2014	Tender (Corp Action)	36,400.000	955,500		579,890	954,408	(374,518)	0	0	(374,518)	0	579,890	0	375,610	375,610	0	
194162-10-3	COLGATE PALMOLIVE CO COM		01/16/2014	JP Morgan	58,500.000	3,802,091		3,839,823	3,814,785	25,038	0	0	25,038	0	3,839,823	0	(37,733)	(37,733)	0	
19624R-10-6	Colony Financial Inc REIT		07/14/2014	Various	32,100.000	709,753		559,251	651,309	(92,058)	0	0	(92,058)	0	559,251	0	150,502	150,502	24,123	
199333-10-5	COLUMBUS MCKINNON CORP N COM		09/02/2014	Various	7,500.000	221,602		131,210	203,550	(72,340)	0	0	(72,340)	0	131,210	0	90,392	90,392	324	
199908-10-4	COMFORT SYS USA INC COM		02/06/2014	Instinet Corporation	5,900.000	97,722		116,767	114,401	2,366	0	0	2,366	0	116,767	0	(19,045)	(19,045)	0	
20030N-10-1	COMCAST CORP COM		04/15/2014	Various	272,200.000	13,286,070		10,268,940	14,144,873	(3,875,933)	0	0	(3,875,933)	0	10,268,940	0	3,017,130	3,017,130	107,192	
204149-10-8	COMMUNITY TR BANCORP INC COM		06/10/2014	Various	1,152.990	42,044		19,937	52,069	(32,132)	0	0	(32,132)	0	19,937	0	22,107	22,107	738	
204166-10-2	Commvault Systems Inc COM		04/28/2014	Various	26,200.000	1,615,860		1,303,013	1,961,856	(658,843)	0	0	(658,843)	0	1,303,013	0	312,847	312,847	0	
20451Q-10-4	Compass Diversified Trust COM		10/14/2014	Various	8,500.000	153,456		95,909	166,855	(70,946)	0	0	(70,946)	0	95,909	0	57,547	57,547	9,180	
205477-10-2	COMPUTER TASK GROUP INC COM & 1 PFD CONT		03/06/2014	Various	4,400.000	74,043		79,288	83,160	(3,872)	0	0	(3,872)	0	79,288	0	(5,245)	(5,245)	220	
205826-20-9	COMTECH TELECOMMUN COM		04/15/2014	Various	3,300.000	104,438		81,672	104,016	(22,344)	0	0	(22,344)	0	81,672	0	22,766	22,766	990	
20585P-10-5	Comverse Inc COM		04/28/2014	Various	13,600.000	348,823		454,845	527,680	(72,835)	0	0	(72,835)	0	454,845	0	(106,022)	(106,022)	0	
20825C-10-4	Conocophillips COM		11/25/2014	Various	74,700.000	5,808,854		2,288,680	5,277,555	(2,988,875)	0	0	(2,988,875)	0	2,288,680	0	3,520,173	3,520,173	98,272	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
209341-10-6	CONSOLIDATED GRPHICS INC. COM		02/03/2014	Taxable Exchange	4,900.000	307,482		193,564	330,456	(136,892)	0	0	(136,892)	0	193,564	0	113,918	113,918	0	
210226-10-6	CONS TOMOKA LAND CO FL COM		09/16/2014	Various	1,900.000	98,946		50,989	68,951	(17,962)	0	0	(17,962)	0	50,989	0	47,957	47,957	54	
210313-10-2	Constant Contact Inc COM		02/18/2014	Various	21,500.000	575,921		573,667	668,005	(94,338)	0	0	(94,338)	0	573,667	0	2,253	2,253	0	
21249J-10-5	Conversant Inc COM		12/15/2014	Taxable Exchange	18,900.000	661,772		293,782	441,693	(147,911)	0	0	(147,911)	0	293,782	0	367,990	367,990	0	
216831-10-7	COOPER TIRE & RUBR CO COM		04/15/2014	Various	28,500.000	687,528		454,269	685,140	(230,872)	0	0	(230,872)	0	454,269	0	233,260	233,260	2,993	
218681-10-4	Core-Mark Hldg Co Inc Common Stock		03/06/2014	Citigroup Inc	1,000.000	77,595		72,799	75,930	(3,131)	0	0	(3,131)	0	72,799	0	4,796	4,796	220	
21870Q-10-5	Coresite Realty Corp COM		06/10/2014	SG Americas securities LLC	4,800.000	156,206		76,675	154,512	(77,837)	0	0	(77,837)	0	76,675	0	79,531	79,531	3,360	
21871D-10-3	CORELOGIC INC COM		04/28/2014	Various	116,800.000	3,372,231		2,456,963	4,149,904	(1,692,941)	0	0	(1,692,941)	0	2,456,963	0	915,267	915,267	0	
22410J-10-6	CRACKER BARREL OLD CTRY STORE CBRL GROUP		05/13/2014	Various	3,400.000	331,040		153,279	374,238	(220,959)	0	0	(220,959)	0	153,279	0	177,762	177,762	5,100	
228903-10-0	CRYOLIFE INC COM		07/02/2014	Various	33,400.000	312,086		252,593	370,406	(117,813)	0	0	(117,813)	0	252,593	0	59,493	59,493	1,046	
229678-10-7	CUBIST PHARMACEUTICALS INC COM		10/14/2014	Various	39,500.000	2,591,668		816,961	2,720,365	(1,903,404)	0	0	(1,903,404)	0	816,961	0	1,774,707	1,774,707	0	
23247G-10-9	Cvent Inc COM		03/17/2014	Morgan Stanley & Co, Inc	4,900.000	199,783		160,872	178,311	(17,439)	0	0	(17,439)	0	160,872	0	38,911	38,911	0	
23251P-10-2	CYBERONICS INC COM		10/28/2014	Various	25,900.000	1,458,290		793,502	1,696,709	(903,207)	0	0	(903,207)	0	793,502	0	664,788	664,788	0	
232577-20-5	Cynosure Inc COM		06/10/2014	SG Americas securities LLC	3,500.000	76,906		41,738	93,380	(51,642)	0	0	(51,642)	0	41,738	0	35,168	35,168	0	
23283R-10-0	CyrusOne Inc REIT		09/02/2014	Various	57,700.000	1,311,379		1,175,534	1,288,441	(112,907)	0	0	(112,907)	0	1,175,534	0	135,845	135,845	23,512	
233153-20-4	DCT Industrial Trust Inc		11/18/2014	Direct	24,525.000	0		0	0	0	0	0	0	0	0	0	0	0	6,867	
23324T-10-7	DFC Global Corp COM		02/06/2014	Instinet Corporation	24,000.000	152,472		234,696	274,800	(40,104)	0	0	(40,104)	0	234,696	0	(82,224)	(82,224)	0	
233326-10-7	DST Sys Inc. Del COM		07/02/2014	Susquehanna Intl Group	6,900.000	637,436		521,612	626,106	(104,494)	0	0	(104,494)	0	521,612	0	115,823	115,823	4,140	
233331-10-7	DTE ENERGY COMPANY COM		03/17/2014	Various	24,400.000	1,729,228		1,629,896	1,619,916	9,980	0	0	9,980	0	1,629,896	0	99,332	99,332	21,550	
234264-10-9	DAKTRONICS INC COM		07/02/2014	Various	9,800.000	122,274		149,734	153,664	(3,930)	0	0	(3,930)	0	149,734	0	(27,460)	(27,460)	1,332	
237266-10-1	DARLING INTL INC COM		06/10/2014	Various	249,500.000	4,976,845		3,247,634	5,209,560	(1,961,926)	0	0	(1,961,926)	0	3,247,634	0	1,729,212	1,729,212	0	
244199-10-5	DEERE & CO COM		11/11/2014	Various	85,500.000	7,421,391		4,960,670	7,808,715	(2,848,045)	0	0	(2,848,045)	0	4,960,670	0	2,460,721	2,460,721	159,810	
246647-10-1	DELEK US HOLDINGS INC COM		07/29/2014	Various	38,200.000	1,113,608		446,130	1,314,462	(868,332)	0	0	(868,332)	0	446,130	0	667,478	667,478	21,877	
248019-10-1	DELUXE CORP COM		12/23/2014	Various	15,900.000	929,942		402,309	829,821	(427,512)	0	0	(427,512)	0	402,309	0	527,633	527,633	10,425	
24869P-10-4	Dennys Corp COM		09/02/2014	Various	13,200.000	90,191		34,109	94,908	(60,799)	0	0	(60,799)	0	34,109	0	56,082	56,082	0	
249908-10-4	Depomed Inc COM		06/10/2014	Various	19,000.000	228,494		117,998	201,020	(83,022)	0	0	(83,022)	0	117,998	0	110,496	110,496	0	
25065D-10-0	Destination Maternity Corp COM		10/28/2014	Various	30,200.000	522,958		653,849	902,376	(248,527)	0	0	(248,527)	0	653,849	0	(130,891)	(130,891)	15,580	
25264R-20-7	Diamond Hill Investment Group COM		07/29/2014	Various	1,300.000	160,976		131,539	153,842	(22,303)	0	0	(22,303)	0	131,539	0	29,438	29,438	0	
253017-10-7	Dice Holdings Inc COM		02/18/2014	Various	59,400.000	419,255		493,204	430,650	62,554	0	0	62,554	0	493,204	0	(73,949)	(73,949)	0	
253798-10-2	DIGI INTL INC COM		05/13/2014	Various	23,200.000	222,909		232,898	281,184	(48,286)	0	0	(48,286)	0	232,898	0	(9,989)	(9,989)	0	
25388B-10-4	DIGITAL RIV INC COM		03/06/2014	Various	18,200.000	327,177		304,735	336,700	(31,965)	0	0	(31,965)	0	304,735	0	22,442	22,442	0	
253922-10-8	DIME CMNTY BANCSHARES COM		09/30/2014	Various	8,500.000	136,728		113,182	143,820	(30,638)	0	0	(30,638)	0	113,182	0	23,546	23,546	2,142	
25400B-10-8	Digital Generation Inc COM		02/10/2014	Taxable Exchange	24,300.000	324,891		185,432	309,825	(124,393)	0	0	(124,393)	0	185,432	0	139,459	139,459	0	
254543-10-1	DIODES INC COM		01/16/2014	JP Morgan	13,300.000	324,626		263,420	313,348	(49,928)	0	0	(49,928)	0	263,420	0	61,207	61,207	0	
254687-10-6	WALT DISNEY COMPANY COM		07/29/2014	Various	29,500.000	2,542,083		849,844	2,253,800	(1,403,956)	0	0	(1,403,956)	0	849,844	0	1,692,240	1,692,240	25,370	
254709-10-8	DISCOVER FINANCIAL SVS COM		11/11/2014	Various	65,100.000	3,956,835		2,007,915	3,642,345	(1,634,430)	0	0	(1,634,430)	0	2,007,915	0	1,948,920	1,948,920	31,860	
25490A-30-9	DIRECTV COM		10/14/2014	WELLS FARGO SEC LLC	4,700.000	399,744		206,415	324,723	(118,308)	0	0	(118,308)	0	206,415	0	193,330	193,330	0	
260543-10-3	DOW CHEMICAL CO/THE COM		01/16/2014	JP Morgan	19,300.000	826,484		771,460	856,920	(85,460)	0	0	(85,460)	0	771,460	0	55,024	55,024	6,176	
26168L-20-5	DREW INDUSTRIES INC COM		12/08/2014	Various	1,800.000	84,477		45,315	92,160	(46,845)	0	0	(46,845)	0	45,315	0	39,161	39,161	3,600	
262037-10-4	DRIL QUIP INC COM		01/16/2014	JP Morgan	14,100.000	1,506,486		1,544,461	1,550,013	(5,552)	0	0	(5,552)	0	1,544,461	0	(37,975)	(37,975)	0	
264147-10-9	DUCOMMUN INC DEL COM		09/02/2014	Various	4,100.000	101,422		93,624	122,221	(28,598)	0	0	(28,598)	0	93,624	0	7,799	7,799	0	
26441C-20-4	DUKE ENERGY CORP COM		04/15/2014	Various	37,300.000	2,711,117		2,621,343	2,574,073	47,270	0	0	47,270	0	2,621,343	0	89,774	89,774	29,094	
26613Q-10-6	DUPONT FABROS TECHNOLOGY INC REIT		02/06/2014	Various	41,400.000	1,045,004		958,690	1,022,994	(64,304)	0	0	(64,304)	0	958,690	0	86,314	86,314	10,350	
26632V-10-2	DURA AUTOMOTIVE SYSTEMS INC COM		02/03/2014	Write-Off	17.000	0		1	0	1	0	0	1	0	1	0	(1)	(1)	0	
26817Q-50-6	Dynex Capital Inc REIT		10/28/2014	Various	44,700.000	374,698		394,818	357,600	37,218	0	0	37,218	0	394,818	0	(20,120)	(20,120)	19,619	
268648-10-2	EMC CORP MA COM		01/16/2014	JP Morgan	212,900.000	5,574,361		5,056,152	5,354,435	(298,284)	0	0	(298,284)	0	5,056,152	0	518,209	518,209	21,290	
26883D-10-8	EPL OIL & GAS INC COM		06/04/2014	Taxable Exchange	53,800.000	2,020,173		872,841	1,533,300	(660,459)	0	0	(660,459)	0	872,841	0	1,147,332	1,147,332	0	
26885G-10-9	Era Group Inc COM		11/25/2014	Various	6,500.000	160,646		127,447	200,590	(73,143)	0	0	(73,143)	0	127,447	0	33,199	33,199	0	
269246-40-1	E TRADE FINL CORP COM		02/06/2014	Instinet Corporation	35,700.000	697,328		662,556	701,148	(38,592)	0	0	(38,592)	0	662,556	0	34,772	34,772	0	
26969P-10-8	EAGLE MATERIALS INC COM		09/16/2014	Various	34,100.000	3,241,166		1,139,728	2,640,363	(1,500,635)	0	0	(1,500,635)	0	1,139,728	0	2,101,438	2,101,438	9,230	
277276-10-1	EASTGROUP PPTY INC COM		07/29/2014	Various	6,500.000	416,791		259,636	376,545	(116,909)	0	0	(116,909)	0	259,636	0	157,155	157,155	7,020	
281020-10-7	EDISON INTERNATIONAL COM		01/16/2014	JP Morgan	69,800.000	3,243,815		3,188,394	3,231,740	(43,346)	0	0	(43,346)	0	3,188,394	0	55,421	55,421	24,779	
28140H-20-3	EDUCATION REALTY TRUST COM		12/23/2014	Various	24,766.670	678,945		323,597	507,150	(183,553)	0	0	(183,553)	0	323,597	0	355,348	355,348	7,529	
28140H-20-3	EDUCATION REALTY TRUST COM		12/01/2014	Direct	32,733.330	0		0	0	0	0	0	0	0	0	0	0	0	15,057	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28238P-10-9	eHealth Inc COM		08/11/2014	SG Americas securities LLC	9,900.000	226,205		141,718	460,251	(318,533)	0	0	(318,533)	0	141,718	0	84,487	84,487	0	
282914-10-0	8x8 Inc COM		06/10/2014	Various	190,100.000	1,494,757		1,228,106	1,931,416	(703,310)	0	0	(703,310)	0	1,228,106	0	266,651	266,651	0	
283677-85-4	El Paso Electric Company COM		12/23/2014	Various	39,800.000	1,493,376		1,015,453	1,397,378	(381,925)	0	0	(381,925)	0	1,015,453	0	477,923	477,923	14,976	
286082-10-2	ELECTRONICS FOR IMAGING COM		10/28/2014	Various	53,900.000	2,224,462		1,662,182	2,087,547	(425,365)	0	0	(425,365)	0	1,662,182	0	562,280	562,280	0	
29084Q-10-0	EMCOR GROUP COM		10/28/2014	Various	28,800.000	1,209,015		819,535	1,222,272	(402,738)	0	0	(402,738)	0	819,535	0	389,481	389,481	5,408	
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		07/14/2014	Various	47,800.000	1,063,717		834,312	1,098,922	(264,610)	0	0	(264,610)	0	834,312	0	229,405	229,405	0	
291011-10-4	EMERSON ELEC CO COM		04/28/2014	Mischler Financial Group	10,300.000	702,640		695,755	722,854	(27,099)	0	0	(27,099)	0	695,755	0	6,886	6,886	4,429	
292475-20-9	EMULEX CORP COM		02/06/2014	Various	74,100.000	554,257		539,249	530,556	8,693	0	0	8,693	0	539,249	0	15,009	15,009	0	
29251M-10-6	Enanta Pharmaceuticals Inc COM		01/16/2014	JP Morgan	6,200.000	210,044		207,663	169,136	38,527	0	0	38,527	0	207,663	0	2,381	2,381	0	
292562-10-5	ENCORE WIRE CORP COM		03/06/2014	Citigroup Inc	3,700.000	193,973		178,149	200,540	(22,391)	0	0	(22,391)	0	178,149	0	15,824	15,824	74	
29275Y-10-2	EnerSys COM		08/11/2014	Various	14,600.000	954,441		348,777	1,023,314	(674,537)	0	0	(674,537)	0	348,777	0	605,664	605,664	3,090	
29285W-10-4	ENGILITY HLDGS INC CORPORATE		05/13/2014	Various	1,900.000	80,206		28,568	63,460	(34,892)	0	0	(34,892)	0	28,568	0	51,637	51,637	0	
293389-10-2	ENNIS BUSINESS FORMS INC COM		04/15/2014	Various	21,700.000	335,027		354,440	384,090	(29,650)	0	0	(29,650)	0	354,440	0	(19,413)	(19,413)	5,023	
29358P-10-1	Ensign Group Inc/The COM		06/10/2014	Various	6,600.000	197,820		91,005	161,412	(70,407)	0	0	(70,407)	0	91,005	0	106,815	106,815	924	
29358P-10-1	Ensign Group Inc/The COM		06/03/2014	Spin Off	0.000	244,603		244,603	406,394	(161,790)	0	0	(161,790)	0	244,603	0	0	0	0	
29362U-10-4	ENTEGRIS INC COM		10/28/2014	Various	49,700.000	606,542		318,943	576,520	(257,577)	0	0	(257,577)	0	318,943	0	287,599	287,599	0	
293712-10-5	Enterprise Financial Services COM		09/02/2014	Various	2,700.000	47,512		30,919	55,134	(24,215)	0	0	(24,215)	0	30,919	0	16,593	16,593	221	
297425-10-0	ESTERLINE TECHNOLOGIES CORP COM		07/02/2014	Susquehanna Intl Group	12,400.000	1,441,525		705,829	1,264,304	(558,475)	0	0	(558,475)	0	705,829	0	735,696	735,696	0	
29977A-10-5	Evercore Partners Inc COM		06/10/2014	Various	46,600.000	2,541,736		2,267,945	2,785,748	(517,803)	0	0	(517,803)	0	2,267,945	0	273,791	273,791	11,725	
29977G-10-2	EverBank Financial Corp COM		05/13/2014	Various	13,200.000	250,238		147,582	242,088	(94,506)	0	0	(94,506)	0	147,582	0	102,656	102,656	651	
30162A-10-8	EXELIS INC COM		09/29/2014	Spin Off	0.000	35,112		35,112	88,385	(53,272)	0	0	(53,272)	0	35,112	0	0	0	0	
30212P-30-3	EXPEDIA INC COM		12/23/2014	Various	35,200.000	3,001,912		1,410,520	2,452,032	(1,041,512)	0	0	(1,041,512)	0	1,410,520	0	1,591,393	1,591,393	16,896	
30214U-10-2	Exponent Inc COM		05/13/2014	Various	5,400.000	389,081		346,413	418,176	(71,763)	0	0	(71,763)	0	346,413	0	42,668	42,668	500	
30219E-10-3	Express Inc COM		12/23/2014	Various	257,000.000	3,962,386		3,919,667	4,798,190	(878,523)	0	0	(878,523)	0	3,919,667	0	42,719	42,719	0	
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM		05/13/2014	Various	173,100.000	12,840,752		11,340,867	12,158,544	(817,677)	0	0	(817,677)	0	11,340,867	0	1,499,885	1,499,885	0	
30226D-10-6	EXTREME NETWORKS INC COM		09/02/2014	Various	85,100.000	451,312		347,269	595,700	(248,431)	0	0	(248,431)	0	347,269	0	104,043	104,043	0	
302301-10-6	EZCORP INC CL-A COM		06/10/2014	Various	14,000.000	176,062		145,726	163,660	(17,934)	0	0	(17,934)	0	145,726	0	30,336	30,336	0	
30231G-10-2	EXXON MOBIL CORPORATION COM		11/25/2014	Various	93,700.000	9,253,812		4,859,213	9,482,440	(4,623,227)	0	0	(4,623,227)	0	4,859,213	0	4,394,600	4,394,600	122,856	
30281V-10-8	FTD COS INC FTD COS INC		01/16/2014	JP Morgan	5,100.000	164,388		169,103	166,158	2,945	0	0	2,945	0	169,103	0	(4,714)	(4,714)	0	
303250-10-4	Fair Isaac Corporation EQUITY - COMMON		11/25/2014	Various	4,200.000	301,597		153,245	263,928	(110,683)	0	0	(110,683)	0	153,245	0	148,352	148,352	252	
31339#-11-1	Federal Home Loan Bank of NY Class B Com		08/01/2014	Direct	163,984.000	16,398,400		16,398,400	16,398,400	0	0	0	0	0	16,398,400	0	0	0	0	
313855-10-8	Federal Signal Corp COM		05/13/2014	Various	18,900.000	243,800		240,480	276,885	(36,405)	0	0	(36,405)	0	240,480	0	3,320	3,320	36	
31428X-10-6	FedEx Corporation COM		01/16/2014	JP Morgan	28,300.000	4,002,978		3,725,271	4,068,691	(343,421)	0	0	(343,421)	0	3,725,271	0	277,708	277,708	4,245	
317485-10-0	Financial Engines Inc COM		07/29/2014	Various	46,800.000	1,976,939		1,568,524	3,251,664	(1,683,140)	0	0	(1,683,140)	0	1,568,524	0	408,415	408,415	6,006	
31787A-50-7	FINISAR COM		03/17/2014	Morgan Stanley & Co, Inc	21,300.000	517,207		391,558	509,496	(117,938)	0	0	(117,938)	0	391,558	0	125,649	125,649	0	
317923-10-0	FINISH LINE INC COM		01/16/2014	JP Morgan	22,400.000	609,571		567,594	631,008	(63,414)	0	0	(63,414)	0	567,594	0	41,978	41,978	0	
318910-10-6	FIRST BANCORP N C COM		02/18/2014	UBS Limited	200.000	3,560		3,224	3,324	(100)	0	0	(100)	0	3,224	0	336	336	16	
31983A-10-3	FIRST CMNTY BANCSHARES I COM		07/14/2014	Various	2,900.000	41,464		32,310	48,430	(16,120)	0	0	(16,120)	0	32,310	0	9,154	9,154	696	
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM		05/13/2014	Various	25,500.000	471,668		347,513	444,975	(97,462)	0	0	(97,462)	0	347,513	0	124,155	124,155	4,781	
32055Y-20-1	First Interstate Bancsystem In COM		08/11/2014	Various	18,400.000	477,015		404,438	522,008	(117,570)	0	0	(117,570)	0	404,438	0	72,576	72,576	5,872	
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		01/16/2014	JP Morgan	14,300.000	243,858		257,441	250,679	6,762	0	0	6,762	0	257,441	0	(13,583)	(13,583)	1,001	
32115D-10-6	First NBC Bank Holding Co COM		07/29/2014	Various	7,000.000	217,965		177,092	226,100	(49,008)	0	0	(49,008)	0	177,092	0	40,873	40,873	0	
33610F-10-9	FIRST POTOMAC REALTY TRUST REIT		01/16/2014	JP Morgan	10,800.000	134,816		125,053	125,604	(551)	0	0	(551)	0	125,053	0	9,763	9,763	0	
337738-10-8	FISERV INC COM		09/02/2014	Various	39,100.000	2,169,962		1,885,886	2,308,855	(422,969)	0	0	(422,969)	0	1,885,886	0	284,076	284,076	0	
337930-70-5	FLAGSTAR BANCORP INC COM		01/16/2014	JP Morgan	8,800.000	176,070		156,297	172,656	(16,359)	0	0	(16,359)	0	156,297	0	19,774	19,774	0	
345370-86-0	FORD MOTOR CO COM		05/27/2014	Various	551,000.000	9,132,017		8,949,055	8,501,930	447,125	0	0	447,125	0	8,949,055	0	182,962	182,962	10,375	
345838-10-6	FOREST LABS INC COM		06/23/2014	Various	108,000.000	10,637,685		6,042,492	6,483,240	(440,748)	0	0	(440,748)	0	6,042,492	0	4,595,193	4,595,193	0	
346233-10-9	Forestar Group Inc COM		08/11/2014	Various	72,200.000	1,382,295		1,174,096	1,535,694	(361,598)	0	0	(361,598)	0	1,174,096	0	208,200	208,200	0	
353514-10-2	Franklin Electric Co. Inc. COM		07/29/2014	Various	14,600.000	561,667		210,493	651,744	(441,251)	0	0	(441,251)	0	210,493	0	351,174	351,174	2,446	
354613-10-1	FRANKLIN RESOURCES INC COM		02/18/2014	Various	242,200.000	12,548,255		13,356,600	13,982,206	(625,606)	0	0	(625,606)	0	13,356,600	0	(808,345)	(808,345)	29,064	
35471R-10-6	FRANKLIN STREET PROP COM		11/25/2014	Various	64,200.000	776,159		862,886	767,190	95,696	0	0	95,696	0	862,886	0	(86,727)	(86,727)	16,910	
35671D-85-7	FREEPORT MCMORAN C G COM		02/06/2014	Instinet Corporation	251,600.000	7,971,443		9,323,607	9,495,384	(171,777)	0	0	(171,777)	0	9,323,607	0	(1,352,165)	(1,352,165)	78,625	
36116M-10-6	FutureFuel Corp COM		12/23/2014	Various	39,900.000	564,331		517,687	630,420	(112,733)	0	0	(112,733)	0	517,687	0	46,645	46,645	10,188	
36159R-10-3	THE GEO GROUP INC COM		02/18/2014	Various	23,600.000	755,165		781,681	760,392	21,289	0	0	21,289	0	781,681	0	(26,516)	(26,516)	0	
36237H-10-1	G-III Apparel Group Ltd COM		04/15/2014	Various	2,100.000	150,569		125,698	154,959	(29,261)	0	0	(29,261)	0	125,698	0	24,871	24,871	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36467W-10-9	GAMESTOP CORP CL B COM		01/16/2014	JP Morgan	44,700.000	1,679,066		2,033,805	2,201,922	(168,117)	0	0	(168,117)	0	2,033,805	0	(354,739)	(354,739)	0	
364760-10-8	THE GAP INC COM		03/17/2014	Various	241,000.000	10,122,925		8,165,554	9,418,280	(1,252,726)	0	0	(1,252,726)	0	8,165,554	0	1,957,372	1,957,372	48,200	
369550-10-8	GENERAL DYNAMICS CORP COM		04/15/2014	Various	75,900.000	8,043,529		5,749,009	7,252,245	(1,503,237)	0	0	(1,503,237)	0	5,749,009	0	2,294,520	2,294,520	66,684	
369604-10-3	GENERAL ELECTRIC CO COM		09/02/2014	Various	359,000.000	9,270,594		5,673,353	10,062,770	(4,389,417)	0	0	(4,389,417)	0	5,673,353	0	3,597,240	3,597,240	236,940	
371532-10-2	GENESCO INC COM		11/11/2014	Various	7,600.000	593,480		385,993	555,256	(169,263)	0	0	(169,263)	0	385,993	0	207,487	207,487	0	
37247A-10-2	GENTIVA HEALTH SERVICES COM		04/28/2014	Various	19,800.000	150,487		156,047	245,718	(89,671)	0	0	(89,671)	0	156,047	0	(5,560)	(5,560)	0	
374689-10-7	GIBRALTAR IND INC COM		12/08/2014	Various	7,500.000	111,959		71,772	139,425	(67,653)	0	0	(67,653)	0	71,772	0	40,187	40,187	0	
377316-10-4	P H GLATFELTER COM		03/31/2014	Various	35,400.000	994,860		932,411	978,456	(46,045)	0	0	(46,045)	0	932,411	0	62,449	62,449	3,540	
378967-10-3	Global Cash Access Holdings In COM		04/28/2014	Various	30,700.000	198,377		204,413	306,693	(102,280)	0	0	(102,280)	0	204,413	0	(6,037)	(6,037)	0	
37953G-10-3	Global Brass & Copper Holdings COM		06/10/2014	Various	13,200.000	214,732		223,227	218,460	4,767	0	0	4,767	0	223,227	0	(8,495)	(8,495)	848	
37954N-20-6	Globe Specialty Metals Inc COM		09/30/2014	Various	88,400.000	1,746,744		1,515,076	1,592,084	(77,008)	0	0	(77,008)	0	1,515,076	0	231,668	231,668	15,788	
38141G-10-4	GOLDMAN SACHS GROUP INC COM		12/08/2014	Various	17,700.000	3,260,440		1,784,587	3,137,502	(1,352,915)	0	0	(1,352,915)	0	1,784,587	0	1,475,853	1,475,853	29,785	
382410-40-5	GOODRICH PETROLEUM CORP COM		02/18/2014	UBS Limited	32,700.000	551,911		442,039	556,554	(114,515)	0	0	(114,515)	0	442,039	0	109,872	109,872	0	
38259P-50-8	GOOGLE INC CL A COM		07/14/2014	Various	37,800.000	21,216,034		12,838,004	21,201,965	(8,363,960)	0	0	(8,363,960)	0	12,838,004	0	8,378,030	8,378,030	0	
38259P-50-8	GOOGLE INC CL A COM		04/03/2014	Spin Off	0.000	15,639,082		15,639,082	25,667,355	(10,028,274)	0	0	(10,028,274)	0	15,639,082	0	0	0	0	
384637-10-4	Graham Holdings Co COM		02/18/2014	Various	5,400.000	3,521,586		3,396,405	3,581,928	(185,523)	0	0	(185,523)	0	3,396,405	0	125,181	125,181	11,220	
38489R-10-0	GRAMERCY PPTY TR INC COM		05/27/2014	Various	85,500.000	472,679		387,517	491,625	(104,108)	0	0	(104,108)	0	387,517	0	85,162	85,162	2,993	
38526M-10-6	Grand Canyon Education Inc COM		07/29/2014	Various	7,800.000	337,875		302,750	340,080	(37,330)	0	0	(37,330)	0	302,750	0	35,125	35,125	0	
39153L-10-6	GREATBATCH INC COM		07/29/2014	Various	1,000.000	50,871		21,806	44,240	(22,434)	0	0	(22,434)	0	21,806	0	29,065	29,065	0	
39304D-10-2	Green Dot Corp COM		08/11/2014	Various	32,700.000	602,229		331,594	822,405	(490,811)	0	0	(490,811)	0	331,594	0	270,635	270,635	0	
404132-10-2	HCC Insurance Holdings I EQUITY - COMMON		04/28/2014	Various	43,500.000	1,967,795		1,176,806	2,007,090	(830,284)	0	0	(830,284)	0	1,176,806	0	790,989	790,989	19,575	
40418F-10-8	HFF Inc COM		10/28/2014	Various	10,600.000	313,681		266,385	284,610	(18,225)	0	0	(18,225)	0	266,385	0	47,295	47,295	19,398	
404303-10-9	HSN INC COM		07/02/2014	Various	29,200.000	1,664,468		887,413	1,819,160	(931,747)	0	0	(931,747)	0	887,413	0	777,055	777,055	10,250	
413160-10-2	HARMONIC LIGHTWAVES INC COM		09/16/2014	Various	166,500.000	1,085,786		1,131,531	1,228,770	(97,239)	0	0	(97,239)	0	1,131,531	0	(45,745)	(45,745)	0	
415864-10-7	HARSCO CORP COM & 1 PFD CONT RT/SH		02/06/2014	Instinet Corporation	13,500.000	326,066		362,867	378,405	(15,539)	0	0	(15,539)	0	362,867	0	(36,801)	(36,801)	2,768	
416196-10-3	Harte-Hanks Inc COM		11/25/2014	Various	64,000.000	417,863		457,281	500,480	(43,199)	0	0	(43,199)	0	457,281	0	(39,417)	(39,417)	14,544	
419596-10-1	HAVERTY FURNITURE COM		09/30/2014	Various	5,000.000	115,468		113,651	156,500	(42,849)	0	0	(42,849)	0	113,651	0	1,816	1,816	5,120	
42210P-10-2	HEADWATERS INC COM		08/11/2014	SG Americas securities LLC	400.000	4,696		1,479	3,916	(2,437)	0	0	(2,437)	0	1,479	0	3,217	3,217	0	
42222N-10-3	HealthStream Inc COM		08/11/2014	SG Americas securities LLC	5,800.000	156,043		100,659	190,066	(89,407)	0	0	(89,407)	0	100,659	0	55,384	55,384	0	
422806-10-9	HEICO CORP NEW COM		07/02/2014	Susquehanna Intl Group	4,080.150	273,319		71,412	295,556	(224,143)	0	0	(224,143)	0	71,412	0	201,907	201,907	1,918	
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		07/02/2014	Various	102,300.000	2,458,587		1,620,560	2,371,314	(750,754)	0	0	(750,754)	0	1,620,560	0	838,027	838,027	0	
427093-10-9	HERCULES OFFSHORE INC COM		03/06/2014	Various	154,900.000	729,230		644,038	1,011,497	(367,459)	0	0	(367,459)	0	644,038	0	85,192	85,192	0	
42809H-10-7	HESS CORP COM		11/25/2014	Various	20,600.000	1,699,746		886,088	1,709,800	(823,712)	0	0	(823,712)	0	886,088	0	813,657	813,657	15,450	
428236-10-3	HEWLETT-PACKARD CO COM		12/23/2014	Various	227,400.000	7,812,223		4,365,397	6,362,652	(1,997,255)	0	0	(1,997,255)	0	4,365,397	0	3,446,826	3,446,826	85,559	
428291-10-8	HEXCEL CORP NEW COM		02/06/2014	Instinet Corporation	5,900.000	242,183		251,570	263,671	(12,101)	0	0	(12,101)	0	251,570	0	(9,387)	(9,387)	0	
42833L-10-8	hhgregg Inc COM		01/16/2014	JP Morgan	11,300.000	124,221		155,703	157,861	(2,158)	0	0	(2,158)	0	155,703	0	(31,482)	(31,482)	0	
42840B-10-1	HI TECH PHARMACAL CO COM		04/21/2014	Tender (Corp Action)	47,700.000	2,074,950		1,127,350	2,069,703	(942,353)	0	0	(942,353)	0	1,127,350	0	947,600	947,600	0	
42983D-10-4	Higher One Holdings Inc COM		02/18/2014	UBS Limited	20,400.000	155,305		202,858	199,104	3,754	0	0	3,754	0	202,858	0	(47,553)	(47,553)	0	
431475-10-2	Hill-Rom Holdings Inc COM		02/06/2014	Various	74,700.000	2,695,643		3,000,770	3,088,098	(87,328)	0	0	(87,328)	0	3,000,770	0	(305,127)	(305,127)	0	
437076-10-2	Home Depot Inc COM		07/29/2014	Various	18,300.000	1,488,233		500,505	1,506,822	(1,006,317)	0	0	(1,006,317)	0	500,505	0	987,728	987,728	17,202	
439038-10-0	HOOKER FURNITURE CORP COM		07/02/2014	Various	7,000.000	115,888		82,442	116,760	(34,319)	0	0	(34,319)	0	82,442	0	33,446	33,446	1,390	
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		09/02/2014	Various	23,100.000	682,425		267,524	728,574	(461,050)	0	0	(461,050)	0	267,524	0	414,901	414,901	10,258	
44106M-10-2	HOSPITALITY PROPERTIES TRUST EQUITY - CO		07/02/2014	Susquehanna Intl Group	26,500.000	804,593		518,104	716,295	(198,191)	0	0	(198,191)	0	518,104	0	286,489	286,489	25,705	
443320-10-6	HUB GROUP INC CL A COM		01/16/2014	JP Morgan	10,500.000	436,254		389,613	418,740	(29,127)	0	0	(29,127)	0	389,613	0	46,641	46,641	0	
447462-10-2	HURON CONSULTING GROUP COM		10/28/2014	Various	34,900.000	2,258,465		1,633,843	2,188,928	(555,085)	0	0	(555,085)	0	1,633,843	0	624,623	624,623	0	
448947-50-7	IDT CORP COM		07/14/2014	Various	14,100.000	232,555		188,887	251,967	(63,080)	0	0	(63,080)	0	188,887	0	43,668	43,668	5,151	
448947-50-7	IDT CORP COM		12/11/2014	Return of Capital	0.000	22,274		22,274	22,274	0	0	0	0	0	22,274	0	0	0	(22,274)	
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		11/11/2014	Various	13,600.000	1,100,201		660,778	1,266,976	(606,198)	0	0	(606,198)	0	660,778	0	439,423	439,423	7,443	
44925C-10-3	ICF International Inc COM		05/13/2014	Various	6,200.000	222,166		175,120	215,202	(40,082)	0	0	(40,082)	0	175,120	0	47,046	47,046	0	
44930G-10-7	ICU MED INC COM		01/16/2014	JP Morgan	8,000.000	519,864		454,681	509,680	(55,000)	0	0	(55,000)	0	454,681	0	65,184	65,184	0	
45071R-10-9	IXIA COM		02/06/2014	Various	51,100.000	634,740		678,788	680,141	(1,353)	0	0	(1,353)	0	678,788	0	(44,047)	(44,047)	0	
451107-10-6	IDACORP INC. COM		07/02/2014	Various	10,100.000	566,150		308,019	523,584	(215,565)	0	0	(215,565)	0	308,019	0	258,131	258,131	8,686	
45169U-10-5	IGATE CORP COM		12/23/2014	Various	68,700.000	2,482,886		2,006,445	2,758,992	(752,547)	0	0	(752,547)	0	2,006,445	0	476,442	476,442	0	
452308-10-9	Illinois Tool Wks Inc COM		07/14/2014	Citigroup Inc	27,000.000	2,329,101		2,002,995	2,270,160	(267,165)	0	0	(267,165)	0	2,002,995	0	326,106	326,106	34,020	
452521-10-7	IMMERSION CORP COM		04/15/2014	Various	67,500.000	733,155		902,624	700,650	201,974	0	0	201,974	0	902,624	0	(169,469)	(169,469)	0	
452907-10-8	IMMUNOMEDICS INC COM		03/17/2014	Various	80,000.000	375,961		331,215	368,000	(36,786)	0	0	(36,786)	0	331,215	0	44,746	44,746	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
457187-10-2	INGREDION INC COM		09/30/2014	Various	71,500.000	5,103,447		3,193,427	4,894,890	(1,701,463)	0	0	(1,701,463)	0	3,193,427	0	1,910,019	1,910,019	66,066	
457461-20-0	INLAND REAL ESTATE CORP COM		10/28/2014	Various	61,700.000	647,968		524,411	649,084	(124,673)	0	0	(124,673)	0	524,411	0	123,557	123,557	17,076	
45772F-10-7	Inphi Corp COM		09/02/2014	Various	29,200.000	414,867		284,871	376,680	(91,809)	0	0	(91,809)	0	284,871	0	129,995	129,995	0	
45774N-10-8	Innophos Holdings Inc COM		03/06/2014	Various	9,400.000	483,494		444,074	456,840	(12,766)	0	0	(12,766)	0	444,074	0	39,420	39,420	2,840	
45774W-10-8	INSTEEL INDS INC COM		06/10/2014	Various	3,300.000	67,653		39,905	75,009	(35,104)	0	0	(35,104)	0	39,905	0	27,748	27,748	99	
457780-10-7	INSPERITY INC COM		03/31/2014	Various	25,700.000	772,922		747,116	928,541	(181,425)	0	0	(181,425)	0	747,116	0	25,805	25,805	1,819	
458118-10-6	INTEGRATED DEVICE TECHNO COM		09/02/2014	Various	9,800.000	159,172		85,436	99,862	(14,426)	0	0	(14,426)	0	85,436	0	73,736	73,736	0	
45825N-10-7	Inteliquent Inc COM		09/02/2014	Various	52,500.000	584,642		464,300	599,550	(135,250)	0	0	(135,250)	0	464,300	0	120,342	120,342	7,875	
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP COM		04/15/2014	Various	6,400.000	441,209		388,412	431,104	(42,692)	0	0	(42,692)	0	388,412	0	52,797	52,797	0	
459044-10-3	INTERNATIONAL BANCSHARES COM		02/06/2014	Instinet Corporation	900.000	19,776		19,589	23,751	(4,163)	0	0	(4,163)	0	19,589	0	187	187	0	
459200-10-1	IBM CORP COM		04/15/2014	Various	10,700.000	2,102,698		1,292,774	2,006,999	(714,225)	0	0	(714,225)	0	1,292,774	0	809,924	809,924	10,165	
459506-10-1	Intl Flavors & Fragrances COM		05/13/2014	JP Morgan	6,000.000	591,282		514,314	515,880	(1,566)	0	0	(1,566)	0	514,314	0	76,968	76,968	4,680	
46069S-10-9	INTERSIL CORP - CL A COM		12/23/2014	Various	292,700.000	3,634,223		3,229,009	3,357,269	(128,261)	0	0	(128,261)	0	3,229,009	0	405,214	405,214	70,452	
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		09/02/2014	Various	23,600.000	521,359		309,943	729,240	(419,297)	0	0	(419,297)	0	309,943	0	211,417	211,417	5,236	
46118H-10-4	IntraLinks Holdings Inc COM		12/23/2014	Various	31,700.000	296,521		269,490	383,887	(114,397)	0	0	(114,397)	0	269,490	0	27,031	27,031	0	
461203-10-1	INVACARE CORP COM		11/25/2014	Various	39,900.000	574,607		579,215	926,079	(346,864)	0	0	(346,864)	0	579,215	0	(4,608)	(4,608)	1,498	
46120E-60-2	INTUITIVE SURGICAL INC COM		01/16/2014	JP Morgan	2,500.000	1,035,270		918,475	960,200	(41,725)	0	0	(41,725)	0	918,475	0	116,795	116,795	0	
46131B-10-0	Invesco Mortgage Capital Inc REIT		04/28/2014	Various	20,200.000	334,847		307,626	296,536	11,090	0	0	11,090	0	307,626	0	27,221	27,221	20,200	
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		07/02/2014	Various	19,400.000	348,557		180,507	398,864	(218,357)	0	0	(218,357)	0	180,507	0	168,051	168,051	0	
461730-10-3	INVESTORS REAL EST REIT COM		08/11/2014	Various	58,700.000	509,511		428,749	503,646	(74,897)	0	0	(74,897)	0	428,749	0	80,763	80,763	21,762	
464287-46-5	ISHARES COM		11/25/2014	Macquarie	1,000.000	64,152		65,362	67,100	(1,738)	0	0	(1,738)	0	65,362	0	(1,210)	(1,210)	1,676	
464287-65-5	ISHARES COM		04/15/2014	Guzman & Co	36,100.000	4,012,425		3,823,911	4,162,691	(338,780)	0	0	(338,780)	0	3,823,911	0	188,514	188,514	10,905	
466032-10-9	J&J SNACK FOODS CORP COM		05/13/2014	Various	2,100.000	196,627		140,445	186,039	(45,594)	0	0	(45,594)	0	140,445	0	56,182	56,182	1,344	
46625H-10-0	JP MORGAN CHASE & CO COM		05/27/2014	Various	131,300.000	7,260,337		4,281,690	7,678,424	(3,396,734)	0	0	(3,396,734)	0	4,281,690	0	2,978,646	2,978,646	99,788	
466367-10-9	JACK IN THE BOX INC COM		12/23/2014	Various	28,100.000	1,912,463		933,187	1,405,562	(472,375)	0	0	(472,375)	0	933,187	0	979,276	979,276	11,100	
477839-10-4	John Bean Technologies Corp COM		04/15/2014	Various	5,000.000	146,219		89,552	146,650	(57,098)	0	0	(57,098)	0	89,552	0	56,667	56,667	450	
478160-10-4	JOHNSON & JOHNSON COM		04/15/2014	Various	32,400.000	3,008,768		2,763,428	2,967,516	(204,088)	0	0	(204,088)	0	2,763,428	0	245,340	245,340	2,244	
481130-10-2	JOURNAL COMMUNICATIONS COM		05/27/2014	Various	14,400.000	122,503		96,045	134,064	(38,019)	0	0	(38,019)	0	96,045	0	26,458	26,458	0	
48203R-10-4	Juniper Networks Inc COM		07/29/2014	Various	171,100.000	4,373,819		3,208,981	3,861,727	(652,747)	0	0	(652,747)	0	3,208,981	0	1,164,839	1,164,839	0	
48244B-10-0	KCG Holdings Inc COM		02/06/2014	Instinet Corporation	18,700.000	210,805		218,771	223,652	(4,881)	0	0	(4,881)	0	218,771	0	(7,966)	(7,966)	0	
483548-10-3	KAMAN CORP COM		08/11/2014	Various	18,400.000	746,849		548,162	731,032	(182,870)	0	0	(182,870)	0	548,162	0	198,687	198,687	7,056	
484836-10-1	KANSAS CITY LIFE INS CO COM		09/30/2014	Various	800.000	36,031		24,146	38,192	(14,046)	0	0	(14,046)	0	24,146	0	11,885	11,885	540	
48562P-10-3	KapStone Paper and Packaging C COM		07/02/2014	Various	14,300.000	914,018		108,372	798,798	(690,426)	0	0	(690,426)	0	108,372	0	805,646	805,646	0	
488152-20-8	KELLY SERVICES COM		09/02/2014	Various	15,000.000	248,830		179,871	374,100	(194,229)	0	0	(194,229)	0	179,871	0	68,958	68,958	1,555	
493267-10-8	KEYCORP NEW COM		02/06/2014	Various	415,500.000	5,385,972		5,109,060	5,576,010	(466,950)	0	0	(466,950)	0	5,109,060	0	276,912	276,912	0	
493732-10-1	KFORCE COM INC COM		09/02/2014	Various	17,000.000	333,205		171,590	347,820	(176,230)	0	0	(176,230)	0	171,590	0	161,615	161,615	3,090	
494368-10-3	KIMBERLY CLARK CORP COM		07/29/2014	Various	79,500.000	8,819,039		4,644,142	8,304,570	(3,660,428)	0	0	(3,660,428)	0	4,644,142	0	4,174,897	4,174,897	197,535	
494580-10-3	KINDRED HEALTHCARE INC COM		08/11/2014	SG Americas securities LLC	10,500.000	207,155		105,452	207,270	(101,819)	0	0	(101,819)	0	105,452	0	101,703	101,703	2,520	
497498-10-5	KIRKLANDS INC COM		09/02/2014	Various	5,500.000	98,102		61,432	130,185	(68,753)	0	0	(68,753)	0	61,432	0	36,670	36,670	0	
49803T-30-0	KITE REALTY GROUP TURST COM		07/29/2014	Various	107,900.000	685,090		573,767	708,903	(135,136)	0	0	(135,136)	0	573,767	0	111,323	111,323	20,501	
498904-20-0	KNOLL INC COM		04/15/2014	Various	27,800.000	459,715		414,718	509,018	(94,300)	0	0	(94,300)	0	414,718	0	44,996	44,996	2,028	
50060P-10-6	KOPPERS HOLDINGS INC COM		09/16/2014	Various	27,800.000	1,030,901		994,161	1,271,850	(277,689)	0	0	(277,689)	0	994,161	0	36,740	36,740	19,575	
500643-20-0	KORN FERRY INTL COM		08/11/2014	Various	25,700.000	766,390		354,993	671,284	(316,292)	0	0	(316,292)	0	354,993	0	411,397	411,397	0	
501044-10-1	KROGER COMPANY COM		09/02/2014	Various	198,100.000	8,105,714		6,355,658	7,830,893	(1,475,235)	0	0	(1,475,235)	0	6,355,658	0	1,750,056	1,750,056	20,163	
50187A-10-7	LHC Group Inc COM		07/29/2014	Various	13,800.000	305,499		286,021	331,752	(45,732)	0	0	(45,732)	0	286,021	0	19,478	19,478	0	
502160-10-4	LSB Industries Inc COM		03/17/2014	Various	8,000.000	284,578		222,109	328,160	(106,051)	0	0	(106,051)	0	222,109	0	62,469	62,469	0	
502161-10-2	L S I LOGIC CORP COM		05/07/2014	Various	1,121,000.000	12,473,213		7,648,411	12,353,420	(4,705,009)	0	0	(4,705,009)	0	7,648,411	0	4,824,802	4,824,802	0	
502424-10-4	L-3 COMMUNICATIONS HLDGS COM		01/16/2014	JP Morgan	11,100.000	1,188,011		1,027,105	1,186,146	(159,041)	0	0	(159,041)	0	1,027,105	0	160,906	160,906	0	
505336-10-7	LA-Z-BOY INC COM		10/28/2014	Various	32,200.000	752,819		464,861	998,200	(533,340)	0	0	(533,340)	0	464,861	0	287,958	287,958	3,432	
516012-10-1	LANNETT CO INC COM		09/02/2014	Various	2,200.000	83,592		26,169	72,820	(46,651)	0	0	(46,651)	0	26,169	0	57,423	57,423	0	
516806-10-6	Laredo Petroleum Holdings Inc Common Sto		01/13/2014	Direct	15,000.000	345,748		407,325	415,350	(8,025)	0	0	(8,025)	0	407,325	0	(61,577)	(61,577)	0	
518415-10-4	LATTICE SEMICONDUCTOR CORP COM		07/29/2014	Weeden & Co.	17,700.000	123,151		83,827	97,527	(13,700)	0	0	(13,700)	0	83,827	0	39,324	39,324	0	
521863-30-8	LEAP WIRELESS INTL INC COM		03/17/2014	Tender (Corp Action)	51,100.000	766,500		283,043	889,140	(606,097)	0	0	(606,097)	0	283,043	0	483,457	483,457	0	
526107-10-7	LENNOX INTL INC COM		12/23/2014	Various	61,300.000	5,550,276		2,786,931	5,214,178	(2,427,247)	0	0	(2,427,247)	0	2,786,931	0	2,763,346	2,763,346	49,104	
529043-10-1	LEXINGTON CORP PPTYS TR COM		07/02/2014	Various	106,900.000	1,168,636		1,123,947	1,091,449	32,498	0	0	32,498	0	1,123,947	0	44,689	44,689	43,796	
529898-10-8	LIBBEY INC COM		08/11/2014	Various	9,300.000	220,567		180,277	195,300	(15,023)	0	0	(15,023)	0	180,277	0	40,289	40,289	0	
53217V-10-9	LIFE TECHNOLOGIES CORP COM		02/04/2014	Tender (Corp Action)	39,400.000	2,999,568		1,819,847	2,986,520	(1,166,673)	0	0	(1,166,673)	0	1,819,847	0	1,179,722	1,179,722	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
53220K-50-4	LIGAND PHARMACEUTICALS COM		10/28/2014	Various	10,300.000	531,872		438,936	541,780	(102,845)	0	0	(102,845)	0	438,936	0	92,936	92,936	0	
532457-10-8	Eli Lilly & Co COM		04/28/2014	Various	172,800.000	9,679,120		7,133,937	8,812,800	(1,678,864)	0	0	(1,678,864)	0	7,133,937	0	2,545,184	2,545,184	34,839	
532771-10-2	LIN Media LLC COM		12/26/2014	Taxable Exchange	21,000.000	541,588		93,081	602,910	(509,829)	0	0	(509,829)	0	93,081	0	448,507	448,507	0	
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		01/16/2014	JP Morgan	11,600.000	839,585		831,736	827,544	4,192	0	0	4,192	0	831,736	0	7,848	7,848	2,668	
535555-10-6	LINDSAY MANUFACTURING CO COM		04/15/2014	Various	10,800.000	929,574		564,874	893,700	(328,826)	0	0	(328,826)	0	564,874	0	364,699	364,699	1,196	
535782-10-6	Linn Co LLC		04/15/2014	Various	93,240.000	2,517,702		2,631,233	2,872,724	(241,492)	0	0	(241,492)	0	2,631,233	0	(113,531)	(113,531)	75,370	
537008-10-4	LITTELFUSE INC COM		02/18/2014	Various	5,900.000	537,507		431,352	548,287	(116,935)	0	0	(116,935)	0	431,352	0	106,155	106,155	462	
538146-10-1	LivePerson Inc COM		04/15/2014	Various	8,600.000	86,170		82,689	127,452	(44,763)	0	0	(44,763)	0	82,689	0	3,481	3,481	0	
54142L-10-9	LogMeIn Inc COM		09/02/2014	Various	26,100.000	1,098,060		454,599	875,655	(421,056)	0	0	(421,056)	0	454,599	0	643,461	643,461	0	
55264U-10-8	MB FINANCIAL INC COM		06/10/2014	Various	7,400.000	204,416		142,761	237,466	(94,705)	0	0	(94,705)	0	142,761	0	61,655	61,655	888	
552690-10-9	MDU Resources Group COM & 1 PFD CONT RT/		01/16/2014	JP Morgan	35,600.000	1,085,017		1,038,060	1,087,580	(49,520)	0	0	(49,520)	0	1,038,060	0	46,956	46,956	0	
55306N-10-4	MKS INSTRUMENT INC COM		07/29/2014	Various	15,500.000	464,793		327,186	464,070	(136,884)	0	0	(136,884)	0	327,186	0	137,607	137,607	3,404	
55345K-10-3	MRC Global Inc COM		05/13/2014	Various	77,100.000	2,254,758		2,126,380	2,487,246	(360,866)	0	0	(360,866)	0	2,126,380	0	128,379	128,379	0	
55405W-10-4	MYR Group Inc COM		10/28/2014	Various	4,800.000	120,487		95,210	120,384	(25,174)	0	0	(25,174)	0	95,210	0	25,277	25,277	0	
55616P-10-4	Macys Inc COM		12/23/2014	Various	23,700.000	1,522,503		949,861	1,265,580	(315,719)	0	0	(315,719)	0	949,861	0	572,642	572,642	26,663	
556269-10-8	MADDEN STEVEN LTD COM		08/11/2014	Various	64,400.000	2,127,538		1,436,434	2,356,396	(919,962)	0	0	(919,962)	0	1,436,434	0	691,104	691,104	0	
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		06/10/2014	Various	20,500.000	1,235,997		882,735	1,228,155	(345,420)	0	0	(345,420)	0	882,735	0	353,262	353,262	0	
562750-10-9	MANHATTAN ASSOCS INC COM		12/08/2014	Various	16,375.000	2,437,950		307,174	1,923,735	(1,616,561)	0	0	(1,616,561)	0	307,174	0	2,130,776	2,130,776	0	
565849-10-6	MARATHON OIL CORP COM		10/28/2014	Various	57,400.000	1,919,923		1,142,639	2,026,220	(883,581)	0	0	(883,581)	0	1,142,639	0	777,284	777,284	33,866	
56585A-10-2	MARATHON PETROLEUM CORP COM		10/28/2014	Various	56,100.000	4,965,342		2,247,086	5,146,053	(2,898,968)	0	0	(2,898,968)	0	2,247,086	0	2,718,257	2,718,257	64,962	
57164Y-10-7	Marriott Vacations Worldwide C COM		08/11/2014	Various	48,000.000	2,625,439		2,041,457	2,532,480	(491,023)	0	0	(491,023)	0	2,041,457	0	583,982	583,982	0	
573075-10-8	Marten Transport COM		09/02/2014	Various	32,700.000	669,951		485,039	660,213	(175,174)	0	0	(175,174)	0	485,039	0	184,912	184,912	1,215	
574599-10-6	MASCO CORP COM		03/31/2014	Various	364,000.000	8,101,262		7,875,506	8,288,280	(412,775)	0	0	(412,775)	0	7,875,506	0	225,757	225,757	27,300	
57636Q-10-4	Mastercard Inc COM		05/27/2014	Various	1,280.000	969,810		595,845	1,069,389	(473,543)	0	0	(473,543)	0	595,845	0	373,965	373,965	1,549	
576485-20-5	Matador Resources Co COM		01/16/2014	JP Morgan	15,100.000	294,495		337,349	281,464	55,885	0	0	55,885	0	337,349	0	(42,854)	(42,854)	0	
576690-10-1	MATERION CORP COM		02/06/2014	Various	6,600.000	180,818		192,689	203,610	(10,921)	0	0	(10,921)	0	192,689	0	(11,871)	(11,871)	0	
57686G-10-5	Matson Inc COM		03/17/2014	Various	48,600.000	1,189,162		1,230,984	1,268,946	(37,962)	0	0	(37,962)	0	1,230,984	0	(41,822)	(41,822)	5,136	
580135-10-1	MCDONALDS CORP COM		09/02/2014	Various	86,300.000	8,011,381		2,798,658	8,373,689	(5,575,031)	0	0	(5,575,031)	0	2,798,658	0	5,212,722	5,212,722	209,709	
58047P-10-7	MCG CAPITAL CORP COM		04/15/2014	Various	115,700.000	427,909		513,208	509,080	4,128	0	0	4,128	0	513,208	0	(85,299)	(85,299)	11,800	
580645-10-9	MCGRAW HILL COS INC COM		02/06/2014	Various	31,900.000	2,443,779		2,340,798	2,494,580	(153,782)	0	0	(153,782)	0	2,340,798	0	102,981	102,981	0	
584045-10-8	MedAssets Inc COM		09/02/2014	Various	41,100.000	979,166		533,583	815,013	(281,430)	0	0	(281,430)	0	533,583	0	445,583	445,583	0	
58470H-10-1	MEDIFAST INC COM		02/06/2014	Instinet Corporation	7,400.000	197,010		173,507	193,362	(19,855)	0	0	(19,855)	0	173,507	0	23,503	23,503	0	
58471A-10-5	Medidata Solutions Inc COM		04/15/2014	Various	25,200.000	1,212,823		1,091,835	1,526,364	(434,529)	0	0	(434,529)	0	1,091,835	0	120,988	120,988	0	
58503F-10-6	Medley Capital Corp COM		02/06/2014	Various	29,100.000	406,451		412,397	403,035	9,362	0	0	9,362	0	412,397	0	(5,945)	(5,945)	0	
585055-10-6	MEDTRONIC INC COM		05/27/2014	UBS Limited	37,300.000	2,245,796		1,407,478	2,140,647	(733,169)	0	0	(733,169)	0	1,407,478	0	838,318	838,318	20,888	
587118-10-0	MENS WEARHOUSE INC COM		03/31/2014	Various	13,400.000	685,024		439,600	684,472	(244,872)	0	0	(244,872)	0	439,600	0	245,424	245,424	2,412	
587200-10-6	MENTOR GRAPHICS CORP COM		01/16/2014	JP Morgan	10,600.000	242,984		239,019	255,142	(16,123)	0	0	(16,123)	0	239,019	0	3,964	3,964	0	
58933Y-10-5	MERCK AND CO COM		04/15/2014	Various	1,600.000	88,966		56,461	80,080	(23,619)	0	0	(23,619)	0	56,461	0	32,505	32,505	1,408	
589889-10-4	MERIT MEDICAL SYSTEMS COM		02/18/2014	Various	15,800.000	227,085		260,253	248,692	11,561	0	0	11,561	0	260,253	0	(33,168)	(33,168)	0	
59156R-10-8	METLIFE INC COM		05/27/2014	Various	250,100.000	12,966,102		7,990,232	13,485,392	(5,495,160)	0	0	(5,495,160)	0	7,990,232	0	4,975,870	4,975,870	155,053	
594793-10-1	MICREL INC COM		01/16/2014	JP Morgan	14,300.000	143,758		116,402	141,141	(24,739)	0	0	(24,739)	0	116,402	0	27,356	27,356	0	
594918-10-4	MICROSOFT CORP COM		09/30/2014	Various	9,100.000	412,802		300,122	340,613	(40,492)	0	0	(40,492)	0	300,122	0	112,680	112,680	7,252	
594972-40-8	MICROSTRATEGY INC COM		06/10/2014	Various	7,100.000	882,515		884,399	882,104	2,295	0	0	2,295	0	884,399	0	(1,884)	(1,884)	0	
59522J-10-3	Mid-America Apartment COM		09/16/2014	Various	27,288.000	1,916,028		1,738,791	1,657,473	81,318	0	0	81,318	0	1,738,791	0	177,236	177,236	59,761	
59560V-10-9	Mid-Con Energy Partners, LP Common Stock		01/13/2014	Direct	4,365.000	96,291		102,141	99,740	2,401	0	0	2,401	0	102,141	0	(5,850)	(5,850)	0	
60040N-10-5	Millennial Media, Inc. Common Stock		04/23/2014	Direct	59,594.000	386,596		424,905	433,248	(8,343)	0	0	(8,343)	0	424,905	0	(38,309)	(38,309)	0	
600544-10-0	Herman Miller Inc. COM		05/13/2014	Various	3,500.000	108,460		64,516	103,320	(38,805)	0	0	(38,805)	0	64,516	0	43,945	43,945	928	
607828-10-0	Modine Manufacturing Company COM		02/06/2014	Various	22,300.000	296,285		310,472	285,886	24,586	0	0	24,586	0	310,472	0	(14,187)	(14,187)	0	
609027-10-7	MONARCH CASINO & RESORT COM		09/02/2014	Various	15,400.000	209,250		149,371	309,232	(159,861)	0	0	(159,861)	0	149,371	0	59,879	59,879	0	
617446-44-8	MORGAN STANLEY COM		01/16/2014	JP Morgan	60,300.000	1,903,249		1,654,391	1,891,008	(236,617)	0	0	(236,617)	0	1,654,391	0	248,858	248,858	0	
624580-10-6	MOVADO GROUP COM		12/08/2014	SG Americas securities LLC	7,100.000	197,245		147,997	312,471	(164,475)	0	0	(164,475)	0	147,997	0	49,249	49,249	2,840	
624756-10-2	MUELLER INDS INC COM		02/06/2014	Various	19,800.000	1,206,366		1,190,250	1,247,598	(57,348)	0	0	(57,348)	0	1,190,250	0	16,116	16,116	0	
625383-10-4	Multi-Color Corp COM		03/06/2014	Various	5,200.000	173,398		193,975	196,248	(2,273)	0	0	(2,273)	0	193,975	0	(20,577)	(20,577)	150	
625453-10-5	MULTIMEDIA GAMES INC COM		12/22/2014	Various	38,900.000	1,385,700		502,876	1,219,904	(717,028)	0	0	(717,028)	0	502,876	0	882,824	882,824	0	
628464-10-9	Myers Industries, Inc. COM		04/15/2014	Various	8,700.000	190,012		159,506	183,744	(24,238)	0	0	(24,238)	0	159,506	0	30,506	30,506	1,459	
62855J-10-4	MYRIAD GENETICS INC COM		01/16/2014	JP Morgan	57,300.000	1,470,203		1,167,473	1,202,154	(34,681)	0	0	(34,681)	0	1,167,473	0	302,730	302,730	0	
62914B-10-0	NIC INC COM		07/29/2014	Various	20,900.000	372,194		379,705	519,783	(140,078)	0	0	(140,078)	0	379,705	0	(7,511)	(7,511)	7,315	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
629445-20-6	NVE Corp COM		06/10/2014	Various	1,000.000	51,866		40,252	58,280	(18,028)	0	0	(18,028)	0	40,252	0	11,615	11,615	0	
629579-10-3	NACCO INDS INC COM		04/15/2014	Various	4,400.000	239,704		240,034	273,636	(33,602)	0	0	(33,602)	0	240,034	0	(330)	(330)	800	
631103-10-8	NASDAQ STOCK MARKET INC COM		04/28/2014	Various	25,700.000	925,150		1,017,617	1,022,860	(5,243)	0	0	(5,243)	0	1,017,617	0	(92,467)	(92,467)	3,341	
63633D-10-4	NATIONAL HEALTH INVS INC COM		09/02/2014	Various	32,000.000	1,974,111		1,590,841	1,795,200	(204,359)	0	0	(204,359)	0	1,590,841	0	383,271	383,271	40,768	
63654U-10-0	National Interstate Corp COM		09/02/2014	Various	8,400.000	232,343		156,758	193,200	(36,442)	0	0	(36,442)	0	156,758	0	75,586	75,586	2,082	
637138-10-8	NATIONAL PENN BANCSHARES INC COM		07/29/2014	Various	123,447.000	1,293,302		954,464	1,398,655	(444,191)	0	0	(444,191)	0	954,464	0	338,838	338,838	24,689	
638522-10-2	NATIONAL WESTN LIFE INS COM		09/02/2014	Various	600.000	147,576		63,214	134,130	(70,916)	0	0	(70,916)	0	63,214	0	84,362	84,362	0	
638904-10-2	NAVIGATORS GROUP INC COM		04/15/2014	Various	3,700.000	227,184		235,539	233,692	1,847	0	0	1,847	0	235,539	0	(8,354)	(8,354)	0	
63910B-10-2	NAUTILUS GROUP INC COM		07/14/2014	Citigroup Inc	8,800.000	92,690		62,788	74,184	(11,396)	0	0	(11,396)	0	62,788	0	29,902	29,902	0	
64031N-10-8	Nelnet Inc COM		03/06/2014	Various	5,500.000	231,705		208,956	231,770	(22,814)	0	0	(22,814)	0	208,956	0	22,749	22,749	330	
64110L-10-6	NETFLIX INC COM		01/16/2014	JP Morgan	3,700.000	1,221,048		1,284,792	1,362,229	(77,437)	0	0	(77,437)	0	1,284,792	0	(63,744)	(63,744)	0	
64111Q-10-4	NETGEAR INC COM		05/27/2014	UBS Limited	13,100.000	437,134		257,606	431,514	(173,908)	0	0	(173,908)	0	257,606	0	179,528	179,528	0	
646025-10-6	New Jersey Res Corp COM		06/10/2014	Various	19,600.000	921,297		900,680	906,304	(5,624)	0	0	(5,624)	0	900,680	0	20,616	20,616	9,744	
647551-10-0	New Mountain Finance Corp COM		07/02/2014	Various	56,700.000	829,165		837,571	852,768	(15,197)	0	0	(15,197)	0	837,571	0	(8,407)	(8,407)	29,002	
651587-10-7	NEWMARKET CORP COM		12/08/2014	SG Americas securities LLC	700.000	278,622		65,078	233,905	(168,827)	0	0	(168,827)	0	65,078	0	213,544	213,544	3,080	
652526-10-4	Newtek Capital Inc Common Stock		10/23/2014	Direct	7,840.000	0		0	0	0	0	0	0	0	0	0	0	0	0	
655844-10-8	NORFOLK SOUTHERN CORP COM		11/25/2014	Various	9,200.000	1,054,687		467,032	854,036	(387,004)	0	0	(387,004)	0	467,032	0	587,654	587,654	18,714	
666807-10-2	NORTHROP GRUMMAN SYSTEMS COM		12/23/2014	Various	45,700.000	5,979,647		2,748,614	5,237,677	(2,489,063)	0	0	(2,489,063)	0	2,748,614	0	3,231,033	3,231,033	66,298	
668074-30-5	Northwestern Corp COM		05/27/2014	Various	14,500.000	664,066		531,019	628,140	(97,121)	0	0	(97,121)	0	531,019	0	133,047	133,047	2,800	
67018T-10-5	Nu Skin Enterprises Inc COM		10/28/2014	Various	43,000.000	2,099,898		654,215	5,943,460	(5,289,245)	0	0	(5,289,245)	0	654,215	0	1,445,683	1,445,683	44,505	
675234-10-8	OCEANFIRST FINL CORP COM		07/14/2014	Various	1,200.000	20,081		11,462	20,556	(9,094)	0	0	(9,094)	0	11,462	0	8,619	8,619	288	
680033-10-7	OLD NATL BANCORP IND COM		09/30/2014	Various	56,800.000	765,399		613,424	873,016	(259,592)	0	0	(259,592)	0	613,424	0	151,974	151,974	12,408	
68210P-10-7	Omega Protein Corp COM		12/23/2014	Various	30,200.000	296,777		258,979	371,158	(112,179)	0	0	(112,179)	0	258,979	0	37,797	37,797	0	
682128-10-3	OMNIVISION TECHNOLOGIES COM		01/16/2014	JP Morgan	44,600.000	725,776		660,571	767,120	(106,549)	0	0	(106,549)	0	660,571	0	65,205	65,205	0	
682129-10-1	OMNOVA SOLUTIONS INC COM		09/02/2014	Various	42,500.000	367,452		277,678	387,175	(109,497)	0	0	(109,497)	0	277,678	0	89,774	89,774	0	
68213N-10-9	OMNICELL INC COM		08/11/2014	Various	15,100.000	411,263		202,690	385,503	(182,813)	0	0	(182,813)	0	202,690	0	208,573	208,573	0	
682159-10-8	ON ASSIGNMENT INC COM		03/17/2014	Various	27,800.000	921,386		928,865	970,776	(41,911)	0	0	(41,911)	0	928,865	0	(7,479)	(7,479)	0	
68375Q-40-3	OPLINK COMMUNICATIONS IN COM		02/18/2014	UBS Limited	3,800.000	66,207		56,833	70,680	(13,847)	0	0	(13,847)	0	56,833	0	9,374	9,374	0	
68389X-10-5	ORACLE CORP COM		12/23/2014	Various	60,300.000	2,624,214		2,010,281	2,307,078	(296,797)	0	0	(296,797)	0	2,010,281	0	613,933	613,933	28,944	
686164-10-4	Orexigen Therapeutics Inc COM		04/15/2014	Various	19,500.000	96,404		78,293	109,785	(31,493)	0	0	(31,493)	0	78,293	0	18,112	18,112	0	
68633D-10-3	Oritani Financial Corp COM		02/06/2014	Various	20,800.000	316,946		334,018	333,840	178	0	0	178	0	334,018	0	(17,071)	(17,071)	2,538	
688239-20-1	OSHKOSH TRUCK CORP COM		12/23/2014	Various	89,100.000	4,274,918		2,561,782	4,488,858	(1,927,076)	0	0	(1,927,076)	0	2,561,782	0	1,713,135	1,713,135	45,473	
690370-10-1	OVERSTOCK COM INC COM		02/06/2014	Instinet Corporation	10,100.000	194,859		254,857	310,979	(56,122)	0	0	(56,122)	0	254,857	0	(59,997)	(59,997)	0	
693282-10-5	PDF SOLUTIONS INC COM		09/02/2014	Various	23,000.000	457,823		331,389	589,260	(257,871)	0	0	(257,871)	0	331,389	0	126,434	126,434	0	
69329Y-10-4	PDL BIOPHARMA INC COM		09/02/2014	Morgan Stanley & Co, Inc	62,200.000	617,148		323,253	524,968	(201,715)	0	0	(201,715)	0	323,253	0	293,895	293,895	18,660	
69331C-10-8	P G & E CORP COM		01/16/2014	JP Morgan	73,900.000	2,989,477		3,014,085	2,976,692	37,393	0	0	37,393	0	3,014,085	0	(24,609)	(24,609)	33,625	
69336T-20-5	PHI INC COM		09/02/2014	Various	6,800.000	293,755		141,428	295,120	(153,692)	0	0	(153,692)	0	141,428	0	152,327	152,327	0	
69336V-10-1	PGT INC COM		07/14/2014	Citigroup Inc	16,400.000	133,873		138,334	165,968	(27,634)	0	0	(27,634)	0	138,334	0	(4,461)	(4,461)	0	
693417-10-7	PLX TECHNOLOGY INC COM		08/13/2014	Tender (Corp Action)	46,400.000	301,600		253,936	305,312	(51,376)	0	0	(51,376)	0	253,936	0	47,664	47,664	0	
693475-10-5	PNC FINANCIAL SERVICES COM		12/23/2014	Deutsche Bank Securities Inc	200.000	18,649		10,778	15,516	(4,738)	0	0	(4,738)	0	10,778	0	7,870	7,870	376	
69349H-10-7	PNM RESOURCES INC COM		01/16/2014	JP Morgan	17,600.000	433,101		379,720	424,512	(44,792)	0	0	(44,792)	0	379,720	0	53,381	53,381	0	
693506-10-7	PPG INDUSTRIES INC COM		04/15/2014	Various	14,200.000	2,661,248		2,251,080	2,693,172	(442,092)	0	0	(442,092)	0	2,251,080	0	410,167	410,167	8,662	
69351T-10-6	PP&L CORPORATION COM		03/17/2014	Various	452,600.000	14,151,666		13,903,390	13,618,734	284,656	0	0	284,656	0	13,903,390	0	248,275	248,275	258,996	
69360J-10-7	PS BUSINESS PARKS INC / CA COM		07/14/2014	Citigroup Inc	2,600.000	219,656		131,549	198,692	(67,143)	0	0	(67,143)	0	131,549	0	88,107	88,107	2,600	
69370C-10-0	PTC Inc COM		09/16/2014	Various	24,200.000	930,366		338,800	856,438	(517,638)	0	0	(517,638)	0	338,800	0	591,566	591,566	0	
695156-10-9	PACKAGING CORP COM		02/06/2014	Instinet Corporation	33,100.000	2,085,730		2,036,772	2,094,568	(57,796)	0	0	(57,796)	0	2,036,772	0	48,958	48,958	13,240	
698657-10-3	PANTRY INC COM		09/02/2014	Various	15,200.000	240,644		163,900	255,056	(91,156)	0	0	(91,156)	0	163,900	0	76,744	76,744	0	
698813-10-2	PAPA JOHNS INTL INC COM		10/28/2014	Various	5,600.000	246,506		128,492	254,240	(125,748)	0	0	(125,748)	0	128,492	0	118,014	118,014	2,184	
701081-10-1	PARKER DRILLING CO COM		10/28/2014	Various	78,800.000	472,249		357,096	640,644	(283,548)	0	0	(283,548)	0	357,096	0	115,153	115,153	0	
70159Q-10-4	PARKWAY PROPERTIES INC. COM		01/16/2014	JP Morgan	9,600.000	167,165		128,635	185,184	(56,550)	0	0	(56,550)	0	128,635	0	38,530	38,530	0	
70509V-10-0	Pebblebrook Hotel Trust REIT		03/06/2014	Various	12,700.000	427,800		379,044	390,652	(11,608)	0	0	(11,608)	0	379,044	0	48,756	48,756	2,032	
705573-10-3	PEGASYSTEMS INC COM		04/15/2014	Various	15,600.000	593,549		635,563	767,208	(131,645)	0	0	(131,645)	0	635,563	0	(42,014)	(42,014)	546	
709102-10-7	PENNSYLVANIA RL ESTATE I COM		01/16/2014	JP Morgan	19,600.000	375,007		352,526	372,008	(19,482)	0	0	(19,482)	0	352,526	0	22,481	22,481	0	
70931T-10-3	Pennymac Mortgage Investment T REIT		08/11/2014	Various	41,900.000	907,709		693,012	962,024	(269,012)	0	0	(269,012)	0	693,012	0	214,697	214,697	64,251	
709789-10-1	PEOPLES BANCORP INC/OH COM		09/02/2014	Various	10,985.000	268,641		195,368	247,272	(51,905)	0	0	(51,905)	0	195,368	0	73,273	73,273	3,908	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
713448-10-8	PEPSICO INC COM		07/29/2014	Various	190,500.000	16,249,361		13,570,623	15,800,070	(2,229,447)	0	0	(2,229,447)	0	13,570,623	0	2,678,738	2,678,738	163,895	
71375U-10-1	PERFICIENT INC COM		12/23/2014	Various	44,000.000	768,518		651,946	1,030,480	(378,534)	0	0	(378,534)	0	651,946	0	116,572	116,572	0	
71377E-10-5	Performant Financial Corp COM		03/06/2014	Various	42,600.000	337,457		456,064	438,780	17,284	0	0	17,284	0	456,064	0	(118,607)	(118,607)	0	
716382-10-6	PETMED EXPRESS INC COM		12/23/2014	Various	19,200.000	258,619		215,762	319,296	(103,534)	0	0	(103,534)	0	215,762	0	42,857	42,857	5,202	
717081-10-3	PFIZER INC COM		09/30/2014	Various	201,900.000	5,922,838		3,651,660	6,184,197	(2,532,537)	0	0	(2,532,537)	0	3,651,660	0	2,271,178	2,271,178	127,920	
71714F-10-4	MAYNE PHARMA LTD COM		09/02/2014	Various	7,600.000	185,615		103,679	163,400	(59,722)	0	0	(59,722)	0	103,679	0	81,936	81,936	0	
719405-10-2	PHOTRONICS INC COM		06/10/2014	SG Americas securities LLC	15,700.000	142,368		90,275	141,771	(51,496)	0	0	(51,496)	0	90,275	0	52,093	52,093	0	
72147K-10-8	PILGRIMS PRIDE CORP COM		12/08/2014	Various	30,900.000	1,093,491		278,834	502,125	(223,291)	0	0	(223,291)	0	278,834	0	814,657	814,657	0	
727493-10-8	PLANTRONICS INC COM		07/29/2014	Various	1,800.000	85,074		46,184	83,610	(37,426)	0	0	(37,426)	0	46,184	0	38,889	38,889	450	
731068-10-2	Polaris Industries Inc. COM		01/16/2014	JP Morgan	4,300.000	592,209		596,234	626,252	(30,018)	0	0	(30,018)	0	596,234	0	(4,025)	(4,025)	0	
732872-10-6	Popeyes Louisiana Kitchen Inc COM		04/15/2014	Various	7,900.000	326,996		180,680	304,150	(123,470)	0	0	(123,470)	0	180,680	0	146,316	146,316	0	
737446-10-4	POST HOLDINGS INC COM		04/15/2014	Various	5,900.000	302,032		173,259	290,693	(117,434)	0	0	(117,434)	0	173,259	0	128,772	128,772	0	
737630-10-3	Potlatch Corp REIT		12/23/2014	Various	17,700.000	729,263		704,076	738,798	(34,722)	0	0	(34,722)	0	704,076	0	25,186	25,186	9,830	
739128-10-6	POWELL INDUSTRIES INC COM		11/11/2014	Various	12,600.000	575,496		419,303	844,074	(424,771)	0	0	(424,771)	0	419,303	0	156,194	156,194	9,450	
739276-10-3	POWER INTERGRATION INC COM		06/10/2014	Various	22,300.000	1,174,802		944,488	1,244,786	(300,298)	0	0	(300,298)	0	944,488	0	230,314	230,314	3,220	
74112D-10-1	PRESTIGE BRANDS HLDG INC COM		07/14/2014	Various	22,600.000	677,591		441,824	809,080	(367,256)	0	0	(367,256)	0	441,824	0	235,767	235,767	0	
74164F-10-3	Primoris Services Corporation COM		07/29/2014	Various	29,600.000	791,120		476,219	921,448	(445,229)	0	0	(445,229)	0	476,219	0	314,901	314,901	2,702	
74267C-10-6	PROASSURANCE CORPORATION COM		07/29/2014	Various	17,000.000	757,736		447,439	824,160	(376,721)	0	0	(376,721)	0	447,439	0	310,297	310,297	15,300	
742718-10-9	PROCTER & GAMBLE CO COM		09/30/2014	Various	160,700.000	13,346,738		10,711,781	13,082,587	(2,370,806)	0	0	(2,370,806)	0	10,711,781	0	2,634,957	2,634,957	264,898	
742962-10-3	PRIVATEBANCORP INC COM		07/29/2014	Various	6,400.000	186,518		68,358	185,152	(116,794)	0	0	(116,794)	0	68,358	0	118,160	118,160	100	
743312-10-0	PROGRESS SOFTWARE CORP COM		07/29/2014	Various	60,300.000	1,468,312		1,519,116	1,557,549	(38,433)	0	0	(38,433)	0	1,519,116	0	(50,804)	(50,804)	0	
743815-10-2	Providence Service Corp/The COM		03/17/2014	Various	7,200.000	191,388		198,747	185,184	13,563	0	0	13,563	0	198,747	0	(7,359)	(7,359)	0	
74386T-10-5	PROVIDENT FINL SERVICES COM		09/02/2014	Various	14,600.000	248,550		159,060	282,072	(123,012)	0	0	(123,012)	0	159,060	0	89,490	89,490	5,475	
747525-10-3	QUALCOMM INC COM		12/08/2014	Various	146,700.000	10,939,407		9,917,405	10,892,475	(975,070)	0	0	(975,070)	0	9,917,405	0	1,022,002	1,022,002	169,813	
74762E-10-2	Quanta Services Inc. COM		09/30/2014	Various	202,800.000	6,841,893		5,687,137	6,400,368	(713,231)	0	0	(713,231)	0	5,687,137	0	1,154,757	1,154,757	0	
74835Y-10-1	Questcor Pharmaceuticals Inc COM		03/06/2014	Various	500.000	31,698		4,004	27,225	(23,221)	0	0	(23,221)	0	4,004	0	27,694	27,694	150	
74835Y-10-1	Questcor Pharmaceuticals Inc COM		08/15/2014	Taxable Exchange	25,200.000	2,375,803		184,193	1,372,140	(1,187,947)	0	0	(1,187,947)	0	184,193	0	2,191,610	2,191,610	22,680	
74837R-10-4	Quicksilver Resources, Inc COM		03/17/2014	Morgan Stanley & Co, Inc	77,500.000	197,005		185,613	237,925	(52,313)	0	0	(52,313)	0	185,613	0	11,393	11,393	0	
74838J-10-1	QUIDEL CORP COM		04/15/2014	Various	10,000.000	241,478		115,718	308,900	(193,182)	0	0	(193,182)	0	115,718	0	125,760	125,760	0	
749227-60-9	RAIT Financial Trust REIT		10/14/2014	Various	87,100.000	700,772		632,574	781,287	(148,713)	0	0	(148,713)	0	632,574	0	68,199	68,199	31,575	
74965L-10-1	RLJ Lodging Trust REIT		07/02/2014	Various	147,200.000	3,988,054		3,244,985	3,579,904	(334,919)	0	0	(334,919)	0	3,244,985	0	743,069	743,069	68,702	
74972G-10-3	RPX Corporation Common Stock		01/14/2014	Direct	43,857.000	743,979		731,535	741,183	(9,649)	0	0	(9,649)	0	731,535	0	12,445	12,445	0	
749941-10-0	RF MICRODEVICES INC COM		07/29/2014	Various	364,200.000	2,113,920		1,851,404	1,879,272	(27,868)	0	0	(27,868)	0	1,851,404	0	262,516	262,516	0	
750236-10-1	Radian Group Inc COM		07/02/2014	Susquehanna Intl Group	73,400.000	1,087,193		249,854	1,036,408	(786,554)	0	0	(786,554)	0	249,854	0	837,340	837,340	367	
750917-10-6	RAMBUS INC DEL COM		08/11/2014	Various	33,200.000	400,994		142,627	314,404	(171,777)	0	0	(171,777)	0	142,627	0	258,367	258,367	0	
751452-20-2	Ramco-Gershenson Properties Tr COM		12/23/2014	Deutsche Bank Securities Inc	11,800.000	218,453		128,124	185,732	(57,608)	0	0	(57,608)	0	128,124	0	90,329	90,329	8,998	
754730-10-9	RAYMOND JAMES FINANCIAL INC COM		05/13/2014	Various	97,200.000	4,877,743		4,489,071	5,072,868	(583,797)	0	0	(583,797)	0	4,489,071	0	388,672	388,672	31,104	
755111-50-7	RAYTHEON CO COM		11/11/2014	Various	121,800.000	12,476,982		8,412,783	11,047,260	(2,634,478)	0	0	(2,634,478)	0	8,412,783	0	4,064,199	4,064,199	288,057	
7591EP-10-0	REGIONS FINANCIAL CORP COM		07/14/2014	Various	120,100.000	1,279,466		786,535	1,187,789	(401,254)	0	0	(401,254)	0	786,535	0	492,931	492,931	13,211	
759351-60-4	REINSURANCE GRP OF AMER COM		01/16/2014	JP Morgan	17,000.000	1,303,016		1,227,876	1,315,970	(88,094)	0	0	(88,094)	0	1,227,876	0	75,140	75,140	0	
75970E-10-7	RENASANT CORP COM		07/29/2014	Various	1,100.000	31,623		14,345	34,606	(20,261)	0	0	(20,261)	0	14,345	0	17,278	17,278	561	
75972A-30-1	Renewable Energy Group Inc COM		07/29/2014	Various	25,500.000	265,959		254,957	292,230	(37,273)	0	0	(37,273)	0	254,957	0	11,002	11,002	0	
76009N-10-0	RENT-A-CENTER INC. COM		01/16/2014	JP Morgan	600.000	19,019		20,823	20,004	819	0	0	819	0	20,823	0	(1,804)	(1,804)	138	
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		07/14/2014	Various	26,000.000	281,098		202,152	277,940	(75,788)	0	0	(75,788)	0	202,152	0	78,946	78,946	0	
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		05/27/2014	Various	2,100.000	49,232		46,336	51,534	(5,198)	0	0	(5,198)	0	46,336	0	2,896	2,896	422	
76120W-30-2	RESOURCE CAPITAL CORP COM		12/08/2014	Various	160,400.000	884,971		918,029	951,172	(33,143)	0	0	(33,143)	0	918,029	0	(33,058)	(33,058)	77,600	
761220-10-5	RESOURCES CONNECTION INC COM		09/02/2014	Various	7,200.000	107,681		81,055	103,176	(22,121)	0	0	(22,121)	0	81,055	0	26,626	26,626	1,352	
76136#-10-3	Revelation Gas & Oil Partners Common Uni		06/27/2014	Direct	1,742,300.000	1,742,300		1,742,300	1,742,300	0	0	0	0	0	1,742,300	0	0	0	0	
766582-10-0	RigNet Inc COM		01/16/2014	JP Morgan	2,100.000	93,299		89,294	100,653	(11,359)	0	0	(11,359)	0	89,294	0	4,005	4,005	0	
773903-10-9	ROCKWELL AUTOMATION INC COM		05/13/2014	Various	78,300.000	9,532,073		7,856,135	9,251,928	(1,395,793)	0	0	(1,395,793)	0	7,856,135	0	1,675,938	1,675,938	54,288	
774188-10-6	Rockville Financial Inc COM		02/06/2014	Various	10,500.000	139,168		152,008	149,205	2,803	0	0	2,803	0	152,008	0	(12,840)	(12,840)	880	
775133-10-1	ROGERS CORP COM		01/16/2014	JP Morgan	6,100.000	366,293		372,528	375,150	(2,622)	0	0	(2,622)	0	372,528	0	(6,235)	(6,235)	0	
778296-10-3	Ross Stores Inc COMMON		08/11/2014	Various	26,100.000	1,786,228		1,280,655	1,955,673	(675,018)	0	0	(675,018)	0	1,280,655	0	505,572	505,572	6,360	
779268-10-1	ROUNDY'S INC SR SUB NT COM		07/02/2014	Various	46,500.000	250,575		221,200	458,490	(237,290)	0	0	(237,290)	0	221,200	0	29,375	29,375	0	
779376-10-2	ROVI CORP COM		07/14/2014	Various	72,400.000	1,623,705		1,096,496	1,425,556	(329,060)	0	0	(329,060)	0	1,096,496	0	527,209	527,209	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
783332-10-9	RUTH'S CHRIS STEAK HOUSE COM		11/25/2014	Various	21,500.000	272,838		206,563	305,515	(98,952)	0	0	(98,952)	0	206,563	0	66,275	66,275	3,420	
78377T-10-7	Ryman Hospitality Properties I COM		07/02/2014	Various	57,700.000	2,606,633		2,271,817	2,410,706	(138,889)	0	0	(138,889)	0	2,271,817	0	334,816	334,816	54,645	
783859-10-1	S & T BANCORP INC COM		01/16/2014	JP Morgan	2,000.000	49,596		50,432	50,620	(188)	0	0	(188)	0	50,432	0	(836)	(836)	0	
784305-10-4	SJW Corp COM		07/14/2014	Various	4,800.000	128,885		110,690	142,992	(32,302)	0	0	(32,302)	0	110,690	0	18,195	18,195	1,800	
78442P-10-6	SLM CORP COM		05/13/2014	Various	511,700.000	9,730,387		5,072,398	10,194,341	(5,121,942)	0	0	(5,121,942)	0	5,072,398	0	4,657,988	4,657,988	76,755	
78442P-10-6	SLM CORP COM		05/01/2014	Spin Off	0.000	1,484,920		1,484,920	3,253,135	(1,768,215)	0	0	(1,768,215)	0	1,484,920	0	0	0	0	
78467J-10-0	SS&C Technologies Holdings Inc COM		07/02/2014	Various	16,800.000	750,991		314,042	743,568	(429,526)	0	0	(429,526)	0	314,042	0	436,949	436,949	0	
784932-60-0	SABA SOFTWARE INC COM		07/14/2014	Various	12,500.000	144,264		108,668	153,125	(44,457)	0	0	(44,457)	0	108,668	0	35,596	35,596	0	
78709Y-10-5	Saia, Inc. COM		04/15/2014	Various	9,000.000	323,242		216,288	288,450	(72,162)	0	0	(72,162)	0	216,288	0	106,954	106,954	0	
800363-10-3	SANDY SPRING BANCORP INC COM		07/29/2014	Various	5,000.000	120,954		53,594	140,950	(87,356)	0	0	(87,356)	0	53,594	0	67,360	67,360	1,800	
801056-10-2	SANMINA CORP COM		07/29/2014	Various	45,700.000	755,401		726,252	763,190	(36,938)	0	0	(36,938)	0	726,252	0	29,149	29,149	0	
802817-30-4	Santarus Inc COM		01/03/2014	Tender (Corp Action)	199,300.000	6,377,600		2,841,534	6,369,628	(3,528,094)	0	0	(3,528,094)	0	2,841,534	0	3,536,066	3,536,066	0	
80589M-10-2	SCANA CORP COM		01/16/2014	JP Morgan	48,100.000	2,226,453		2,201,533	2,257,333	(55,800)	0	0	(55,800)	0	2,201,533	0	24,920	24,920	24,411	
806037-10-7	SCANSOURCE INC COM		10/28/2014	Various	34,900.000	1,317,178		1,223,051	1,480,807	(257,756)	0	0	(257,756)	0	1,223,051	0	94,127	94,127	0	
806373-10-6	Schawk Inc COM		07/02/2014	Susquehanna Intl Group	11,000.000	225,412		119,543	163,570	(44,027)	0	0	(44,027)	0	119,543	0	105,869	105,869	1,760	
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		10/14/2014	Various	182,200.000	16,415,663		16,065,079	16,418,042	(352,963)	0	0	(352,963)	0	16,065,079	0	350,584	350,584	139,698	
808194-10-4	SCHULMAN INC A COM		07/29/2014	Various	7,000.000	285,680		124,835	246,820	(121,985)	0	0	(121,985)	0	124,835	0	160,845	160,845	4,200	
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		05/13/2014	Various	59,200.000	2,533,652		2,091,333	3,047,024	(955,691)	0	0	(955,691)	0	2,091,333	0	442,319	442,319	20,988	
80862K-10-4	SCICLONE PHARMACEUTICALS COM		04/15/2014	Various	36,200.000	158,758		130,336	182,448	(52,112)	0	0	(52,112)	0	130,336	0	28,422	28,422	0	
80908T-10-1	SciQuest Inc COM		05/27/2014	UBS Limited	9,300.000	162,648		148,295	264,864	(116,570)	0	0	(116,570)	0	148,295	0	14,353	14,353	0	
811699-10-7	SEACHANGE INTL INC COM		07/02/2014	Various	39,000.000	347,790		308,983	474,240	(165,257)	0	0	(165,257)	0	308,983	0	38,807	38,807	0	
811904-10-1	SEACOR HOLDINGS INC. COM		02/18/2014	Various	10,100.000	843,252		928,160	921,120	7,040	0	0	7,040	0	928,160	0	(84,908)	(84,908)	0	
816190-10-5	Select Medical Holdings Corp COM		09/02/2014	Various	30,500.000	423,491		233,664	354,105	(120,441)	0	0	(120,441)	0	233,664	0	189,827	189,827	9,150	
824543-10-2	Shiloh Industries Inc COM		01/16/2014	JP Morgan	5,200.000	88,520		115,747	101,400	14,347	0	0	14,347	0	115,747	0	(27,227)	(27,227)	0	
824889-10-9	SHOE CARNIVAL INC COM		11/11/2014	Various	4,900.000	89,071		86,808	142,149	(55,341)	0	0	(55,341)	0	86,808	0	2,263	2,263	1,176	
825211-10-5	ShoreTel Inc COM		07/29/2014	Various	61,800.000	401,695		505,967	573,504	(67,537)	0	0	(67,537)	0	505,967	0	(104,272)	(104,272)	0	
825690-10-0	Shutterstock Inc COM		07/02/2014	Susquehanna Intl Group	2,800.000	240,946		125,656	234,164	(108,508)	0	0	(108,508)	0	125,656	0	115,290	115,290	0	
82705T-10-2	SILICON IMAGE INC COM		11/25/2014	Various	238,300.000	1,199,922		1,205,584	1,465,545	(259,961)	0	0	(259,961)	0	1,205,584	0	(5,662)	(5,662)	0	
828730-20-0	SIMMONS FIRST NATL CORP COM		05/27/2014	UBS Limited	2,500.000	101,060		45,884	92,875	(46,991)	0	0	(46,991)	0	45,884	0	55,176	55,176	1,075	
828806-10-9	SIMON PROPERTY GROUP INC. COM		06/10/2014	Various	42,600.000	7,082,195		5,293,721	6,155,547	(861,826)	0	0	(861,826)	0	5,293,721	0	1,788,474	1,788,474	99,920	
828806-10-9	SIMON PROPERTY GROUP INC. COM		05/29/2014	Spin Off	0.000	280,476		280,476	326,469	(45,993)	0	0	(45,993)	0	280,476	0	0	0	0	
82966C-10-3	SIRONA DENTAL SYSTEMS COM		09/02/2014	Various	65,500.000	4,993,514		2,209,731	4,598,100	(2,388,369)	0	0	(2,388,369)	0	2,209,731	0	2,783,783	2,783,783	0	
83066R-10-7	SKILLED HEALTHCARE GROUP COM		06/10/2014	Various	14,900.000	96,456		69,256	71,669	(2,413)	0	0	(2,413)	0	69,256	0	27,200	27,200	0	
831756-10-1	SMITH & WESSON HOLDING COM		10/28/2014	Various	163,400.000	2,270,579		1,497,969	2,204,266	(706,297)	0	0	(706,297)	0	1,497,969	0	772,610	772,610	0	
831865-20-9	Smith A O Corporation COM		09/16/2014	Various	53,400.000	2,584,302		2,013,524	2,880,396	(866,872)	0	0	(866,872)	0	2,013,524	0	570,778	570,778	21,525	
832696-40-5	Smucker Company J M COM		03/06/2014	Various	55,000.000	5,399,576		4,879,872	5,699,100	(819,228)	0	0	(819,228)	0	4,879,872	0	519,704	519,704	30,508	
844767-10-3	SOUTHWEST BANCORP INC COM		12/23/2014	Various	3,300.000	58,149		52,763	52,536	227	0	0	227	0	52,763	0	5,386	5,386	424	
844895-10-2	SOUTHWEST GAS CORP COM		05/13/2014	Various	5,000.000	263,274		105,350	279,550	(174,200)	0	0	(174,200)	0	105,350	0	157,924	157,924	3,475	
84610H-10-8	Sovran Self Storage Inc COM		02/06/2014	Instinet Corporation	5,200.000	355,020		343,829	338,884	4,945	0	0	4,945	0	343,829	0	11,190	11,190	3,536	
84649R-20-0	Spansion Inc COM		01/16/2014	JP Morgan	26,000.000	375,648		275,366	361,140	(85,774)	0	0	(85,774)	0	275,366	0	100,282	100,282	0	
846822-10-4	SPARTAN STORES INC COM		05/27/2014	Various	43,880.000	991,803		888,142	1,065,406	(177,264)	0	0	(177,264)	0	888,142	0	103,661	103,661	5,266	
84760C-10-7	SPECTRANETICS CORP COM		07/29/2014	Various	8,400.000	218,667		79,839	210,000	(130,161)	0	0	(130,161)	0	79,839	0	138,828	138,828	0	
848574-10-9	Spirit Aerosystems Holdings In COM		02/06/2014	Instinet Corporation	2,500.000	67,883		81,165	85,200	(4,035)	0	0	(4,035)	0	81,165	0	(13,282)	(13,282)	0	
848577-10-2	Spirit Airlines Inc COM		10/14/2014	Various	35,800.000	2,269,112		633,751	1,625,678	(991,927)	0	0	(991,927)	0	633,751	0	1,635,360	1,635,360	0	
84863T-10-6	SPOK HOLDINGS INC COM		09/02/2014	Various	11,100.000	165,783		103,570	158,508	(54,938)	0	0	(54,938)	0	103,570	0	62,212	62,212	3,050	
85254J-10-2	STAG Industrial Inc REIT		12/23/2014	Deutsche Bank Securities Inc	17,300.000	429,092		261,795	352,747	(90,952)	0	0	(90,952)	0	261,795	0	167,297	167,297	22,144	
854231-10-7	STANDEX INTL CORP COM		09/02/2014	Various	5,200.000	382,682		130,593	326,976	(196,383)	0	0	(196,383)	0	130,593	0	252,089	252,089	1,230	
855244-10-9	STARBUCKS CORP COM		04/15/2014	Various	275,100.000	20,129,520		15,479,189	21,565,089	(6,085,900)	0	0	(6,085,900)	0	15,479,189	0	4,650,331	4,650,331	71,526	
85571B-10-5	Starwood Property Trust REIT		02/06/2014	Various	177,200.000	4,261,956		4,404,351	4,899,189	(494,838)	0	0	(494,838)	0	4,404,351	0	(142,396)	(142,396)	81,512	
85571B-10-5	Starwood Property Trust REIT		02/03/2014	Spin Off	0.000	8,312		8,312	9,251	(938)	0	0	(938)	0	8,312	0	0	0	0	
858155-20-3	STEELCASE INC COM		09/02/2014	Various	92,400.000	1,433,727		994,181	1,465,464	(471,283)	0	0	(471,283)	0	994,181	0	439,546	439,546	22,817	
858375-10-8	STEIN MART INC COM		09/16/2014	UBS Limited	11,700.000	141,313		87,085	157,365	(70,280)	0	0	(70,280)	0	87,085	0	54,228	54,228	2,048	
858586-10-0	Stepan Co COM		06/10/2014	Various	3,100.000	166,075		82,339	203,453	(121,114)	0	0	(121,114)	0	82,339	0	83,736	83,736	731	
85858C-10-7	Stemline Therapeutics Inc COM		03/31/2014	Goldman Sachs & Co	6,800.000	130,512		150,219	133,280	16,939	0	0	16,939	0	150,219	0	(19,706)	(19,706)	0	
859152-10-0	Steris Corp EQUITY - COMMON		07/02/2014	Various	24,900.000	1,345,039		769,673	1,196,445	(426,772)	0	0	(426,772)	0	769,673	0	575,367	575,367	7,938	
860372-10-1	STEWART INFORMATION SVCS COM		10/28/2014	Various	18,900.000	592,313		364,507	609,903	(245,396)	0	0	(245,396)	0	364,507	0	227,807	227,807	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
861642-10-6	STONE ENERGY CORP COM		12/08/2014	SG Americas securities LLC	26,196.000	367,556		309,008	906,120	(597,112)	0	0	(597,112)	0	309,008	0	58,548	58,548	0	
86183P-10-2	STONERIDGE INC COM		02/06/2014	Instinet Corporation	9,200.000	96,600		109,388	117,300	(7,912)	0	0	(7,912)	0	109,388	0	(12,788)	(12,788)	0	
862578-10-1	STRAIGHT PATH COMM- B COM		07/02/2014	Susquehanna Intl Group	17,750.000	175,406		609	145,373	(144,764)	0	0	(144,764)	0	609	0	174,797	174,797	0	
864159-10-8	STURM RUGER & CO INC COM		12/08/2014	Various	18,400.000	714,126		397,467	1,344,856	(947,389)	0	0	(947,389)	0	397,467	0	316,660	316,660	29,444	
864739-10-7	SUFFOLK BANCORP COM		09/30/2014	Various	100.000	2,672		1,184	2,080	(897)	0	0	(897)	0	1,184	0	1,488	1,488	6	
866082-10-0	Summit Hotel Properties Inc REIT		06/10/2014	Various	81,800.000	783,502		765,311	736,200	29,111	0	0	29,111	0	765,311	0	18,190	18,190	10,125	
866674-10-4	SUN COMMUNITIES COM		07/29/2014	Various	24,200.000	1,203,750		429,118	1,031,888	(602,770)	0	0	(602,770)	0	429,118	0	774,633	774,633	35,981	
866942-10-5	Sun Hydraulics Corp COM		05/13/2014	Various	1,400.000	53,779		20,477	57,162	(36,685)	0	0	(36,685)	0	20,477	0	33,302	33,302	378	
86722A-10-3	SUNCOKE ENERGY INC COM		02/18/2014	Various	47,800.000	1,020,587		945,767	1,090,318	(144,551)	0	0	(144,551)	0	945,767	0	74,820	74,820	0	
867652-40-6	SUNPOWER CORP CL A COM		12/08/2014	Various	48,700.000	1,431,115		231,465	1,451,747	(1,220,282)	0	0	(1,220,282)	0	231,465	0	1,199,650	1,199,650	0	
867892-10-1	SUNSTONE HOTEL INVESTORS COM		07/02/2014	Susquehanna Intl Group	20,944.000	310,956		187,359	280,650	(93,291)	0	0	(93,291)	0	187,359	0	123,597	123,597	3,142	
86800U-10-4	Super Micro Computer Inc COM		03/17/2014	Morgan Stanley & Co, Inc	6,200.000	115,456		84,196	106,392	(22,196)	0	0	(22,196)	0	84,196	0	31,260	31,260	0	
868168-10-5	SUPERIOR INDS INTL INC COM		04/15/2014	Various	3,900.000	75,303		60,330	80,457	(20,127)	0	0	(20,127)	0	60,330	0	14,973	14,973	1,152	
868873-10-0	SURMODICS INC COM		09/02/2014	Various	8,100.000	166,015		183,776	197,559	(13,783)	0	0	(13,783)	0	183,776	0	(17,761)	(17,761)	0	
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		12/23/2014	Various	311,600.000	3,354,640		2,752,772	4,000,944	(1,248,172)	0	0	(1,248,172)	0	2,752,772	0	601,869	601,869	53,257	
871546-20-6	Symmetry Medical Inc COM		05/27/2014	Various	19,300.000	161,709		172,392	194,544	(22,152)	0	0	(22,152)	0	172,392	0	(10,683)	(10,683)	0	
871546-20-6	Symmetry Medical Inc COM		12/05/2014	Taxable Exchange	45,300.000	427,406		391,144	456,624	(65,480)	0	0	(65,480)	0	391,144	0	36,261	36,261	0	
87157D-10-9	SYNAPTICS INCORPORATED COM		07/02/2014	Susquehanna Intl Group	4,500.000	411,759		154,741	233,145	(78,404)	0	0	(78,404)	0	154,741	0	257,018	257,018	0	
87162H-10-3	SYNTEL INC COM		07/02/2014	Various	9,700.000	848,248		687,827	882,215	(194,388)	0	0	(194,388)	0	687,827	0	160,421	160,421	0	
87162W-10-0	SYNNEX CORP COM		03/31/2014	Various	8,000.000	442,899		495,847	539,200	(43,353)	0	0	(43,353)	0	495,847	0	(52,948)	(52,948)	0	
872540-10-9	T J X COMPANIES INC NEW COM		12/23/2014	Various	29,700.000	1,880,876		905,702	1,892,781	(987,080)	0	0	(987,080)	0	905,702	0	975,174	975,174	16,592	
87305R-10-9	TTM TECHNOLOGIES INC COM		02/06/2014	Various	58,500.000	482,945		481,972	501,930	(19,958)	0	0	(19,958)	0	481,972	0	973	973	0	
87612G-10-1	Targa Resources Corp COM		07/02/2014	Susquehanna Intl Group	11,300.000	1,595,922		344,413	996,321	(651,908)	0	0	(651,908)	0	344,413	0	1,251,509	1,251,509	14,182	
87724P-10-6	Taylor Morrison Home Corp COM		01/16/2014	JP Morgan	11,100.000	221,978		229,759	249,195	(19,436)	0	0	(19,436)	0	229,759	0	(7,781)	(7,781)	0	
879360-10-5	Teledyne Technologies Inc COM		07/02/2014	Various	9,900.000	934,404		744,633	909,414	(164,781)	0	0	(164,781)	0	744,633	0	189,771	189,771	0	
880345-10-3	Tennant Company COM		05/13/2014	Various	1,400.000	91,195		56,764	94,934	(38,170)	0	0	(38,170)	0	56,764	0	34,431	34,431	252	
881609-10-1	TESORO CORP COM		11/25/2014	Various	72,300.000	4,901,393		1,657,150	4,229,550	(2,572,400)	0	0	(2,572,400)	0	1,657,150	0	3,244,243	3,244,243	53,160	
882681-10-9	TEXAS ROADHOUSE INC CL A COM		12/23/2014	Various	59,200.000	1,597,461		798,044	1,645,760	(847,716)	0	0	(847,716)	0	798,044	0	799,417	799,417	19,455	
88362T-10-3	Thermon Group Holdings Common Stock		10/28/2014	Various	31,600.000	803,706		671,041	863,628	(192,587)	0	0	(192,587)	0	671,041	0	132,665	132,665	0	
88632Q-10-3	TIBCO SOFTWARE INC COM		07/02/2014	Susquehanna Intl Group	10,500.000	211,859		81,287	236,040	(154,753)	0	0	(154,753)	0	81,287	0	130,572	130,572	0	
886885-10-2	Tilly's Inc COM		03/06/2014	Various	17,900.000	202,777		239,927	204,955	34,972	0	0	34,972	0	239,927	0	(37,150)	(37,150)	0	
888706-10-8	TIVO INC COM		03/06/2014	Various	243,800.000	3,088,470		2,968,666	3,198,656	(229,990)	0	0	(229,990)	0	2,968,666	0	119,805	119,805	0	
891092-10-8	TORO CO COM		07/02/2014	Various	15,600.000	987,970		483,201	992,160	(508,959)	0	0	(508,959)	0	483,201	0	504,769	504,769	8,260	
891826-10-9	Tower International Inc COM		02/06/2014	Instinet Corporation	8,500.000	178,016		188,314	181,900	6,414	0	0	6,414	0	188,314	0	(10,299)	(10,299)	0	
89421Q-20-5	TRAVELZOO INC COM		11/11/2014	Various	31,700.000	457,724		617,780	675,844	(58,064)	0	0	(58,064)	0	617,780	0	(160,056)	(160,056)	0	
896215-20-9	TRIMAS CORP COM		09/02/2014	Various	8,500.000	269,072		116,113	339,065	(222,952)	0	0	(222,952)	0	116,113	0	152,959	152,959	0	
896818-10-1	TRIUMPH GROUP INC NEW COM		09/16/2014	UBS Limited	5,800.000	401,087		140,570	441,206	(300,636)	0	0	(300,636)	0	140,570	0	260,518	260,518	696	
902252-10-5	TYLER TECHNOLOGIES INC COM		07/02/2014	Susquehanna Intl Group	5,100.000	488,085		189,027	520,863	(331,837)	0	0	(331,837)	0	189,027	0	299,059	299,059	0	
902494-10-3	TYSON FOODS COM		06/10/2014	SG Americas securities LLC	123,250.000	4,382,524		1,563,955	4,123,945	(2,559,990)	0	0	(2,559,990)	0	1,563,955	0	2,818,568	2,818,568	18,488	
902681-10-5	U G I CORP COM		01/16/2014	JP Morgan	45,600.000	1,915,109		1,753,747	1,890,576	(136,829)	0	0	(136,829)	0	1,753,747	0	161,362	161,362	12,882	
902973-30-4	US BANCORP INC COM		12/23/2014	Deutsche Bank Securities Inc	27,650.000	1,271,153		595,234	1,117,060	(521,826)	0	0	(521,826)	0	595,234	0	675,919	675,919	26,268	
904677-20-0	UNIFI INC COM		02/06/2014	Instinet Corporation	7,000.000	163,261		187,478	190,680	(3,203)	0	0	(3,203)	0	187,478	0	(24,217)	(24,217)	0	
904708-10-4	UNIFIRST CORP COM		06/10/2014	Various	5,700.000	575,226		477,799	609,900	(132,101)	0	0	(132,101)	0	477,799	0	97,428	97,428	581	
90539J-10-9	Union Bankshares Corp COM		05/27/2014	Various	4,900.000	125,685		71,637	121,569	(49,932)	0	0	(49,932)	0	71,637	0	54,048	54,048	826	
907818-10-8	UNION PACIFIC CORP COM		10/28/2014	Various	35,350.000	6,944,885		4,476,330	5,938,800	(1,462,470)	0	0	(1,462,470)	0	4,476,330	0	2,468,555	2,468,555	57,946	
90984P-30-3	UNITED COMMUNITY BANKS COM		04/15/2014	Various	38,100.000	659,988		586,515	676,275	(89,760)	0	0	(89,760)	0	586,515	0	73,473	73,473	0	
911268-20-9	UNITED ONLINE INC COM		09/02/2014	Various	28,585.520	299,443		206,818	393,339	(186,522)	0	0	(186,522)	0	206,818	0	92,626	92,626	0	
911268-20-9	UNITED ONLINE INC COM		01/09/2014	Direct	0.290	0		0	0	0	0	0	0	0	0	0	0	0	0	
911312-10-6	UNITED PARCEL SERVICE COM		05/13/2014	Various	69,700.000	7,138,061		5,976,287	7,324,076	(1,347,789)	0	0	(1,347,789)	0	5,976,287	0	1,161,774	1,161,774	46,699	
913017-10-9	UNITED TECHNOLOGIES CORP COM		08/11/2014	Various	13,900.000	1,524,761		815,957	1,581,820	(765,863)	0	0	(765,863)	0	815,957	0	708,803	708,803	16,402	
913483-10-3	UNIVERSAL ELECTRS INC COM		02/06/2014	Instinet Corporation	3,000.000	107,079		108,927	114,330	(5,403)	0	0	(5,403)	0	108,927	0	(1,848)	(1,848)	0	
913543-10-4	Universal Forest Products COM		08/11/2014	Various	7,600.000	345,992		302,898	396,264	(93,366)	0	0	(93,366)	0	302,898	0	43,094	43,094	1,596	
913837-10-0	Universal Stainless & Alloy COM		07/14/2014	Citigroup Inc	1,200.000	37,000		19,979	43,272	(23,293)	0	0	(23,293)	0	19,979	0	17,020	17,020	0	
917286-20-5	URSTADT BIDDLE PROP REIT COM		04/15/2014	Various	16,400.000	323,305		295,426	302,580	(7,154)	0	0	(7,154)	0	295,426	0	27,878	27,878	4,520	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91732J-10-2	US Ecology Inc COM		10/28/2014	Various	3,000.000	143,225		67,768	111,570	(43,802)	0	0	(43,802)	0	67,768	0	75,456	75,456	2,160	
918204-10-8	V F CORP COM		10/28/2014	Various	37,600.000	2,527,177		1,789,995	2,343,984	(553,989)	0	0	(553,989)	0	1,789,995	0	737,182	737,182	29,505	
91851C-20-1	VAALCO ENERGY INC COM		07/02/2014	Various	70,700.000	468,870		414,813	487,123	(72,310)	0	0	(72,310)	0	414,813	0	54,057	54,057	0	
918866-10-4	VALASSIS COMMUNICATIONS COM		02/05/2014	Tender (Corp Action)	13,200.000	449,328		20,724	452,100	(431,376)	0	0	(431,376)	0	20,724	0	428,604	428,604	4,092	
920253-10-1	VALMONT INDUSTRIES COM		01/16/2014	JP Morgan	6,300.000	961,210		827,436	939,456	(112,020)	0	0	(112,020)	0	827,436	0	133,774	133,774	1,575	
921659-10-8	Vanda Pharmaceuticals Inc COM		09/30/2014	Various	39,900.000	417,653		306,233	495,159	(188,927)	0	0	(188,927)	0	306,233	0	111,421	111,421	0	
92276F-10-0	VENTAS INC COM		01/16/2014	JP Morgan	32,900.000	1,998,609		1,913,003	1,884,512	28,491	0	0	28,491	0	1,913,003	0	85,606	85,606	0	
92343V-10-4	VERIZON COMMUNICATIONS COM		09/02/2014	Various	100,900.000	5,185,382		2,831,948	4,958,226	(2,126,278)	0	0	(2,126,278)	0	2,832,044	0	2,353,338	2,353,338	158,417	
92343X-10-0	VERINT SYSTEMS INC COM		05/13/2014	Various	7,400.000	317,320		273,178	317,756	(44,578)	0	0	(44,578)	0	273,178	0	44,142	44,142	0	
92552R-40-6	VIAD CORP COM		07/14/2014	Various	34,100.000	803,144		834,816	947,298	(112,482)	0	0	(112,482)	0	834,816	0	(31,673)	(31,673)	59,410	
92553P-20-1	VIACOM INC CL B COM		05/27/2014	UBS Limited	8,300.000	710,140		406,775	724,922	(318,147)	0	0	(318,147)	0	406,775	0	303,365	303,365	2,490	
92672A-10-1	ViewPoint Financial Group COM		05/13/2014	Various	1,200.000	29,847		17,080	32,940	(15,860)	0	0	(15,860)	0	17,080	0	12,767	12,767	288	
927780-10-9	VIRGINIA COMMERCE COM		02/03/2014	Tax Free Exchange	29,100.000	462,411		193,408	494,409	(301,001)	0	0	(301,001)	0	193,408	0	269,003	269,003	0	
92858J-10-8	Vocus Inc COM		06/02/2014	Tender (Corp Action)	19,300.000	347,400		166,752	219,827	(53,075)	0	0	(53,075)	0	166,752	0	180,648	180,648	0	
92886T-20-1	Vonage Holdings Corp COM		04/15/2014	Various	2,900.000	10,834		7,189	9,657	(2,468)	0	0	(2,468)	0	7,189	0	3,645	3,645	0	
92927K-10-2	WABCO Holdings Inc COM		02/06/2014	Various	19,300.000	1,731,454		1,668,022	1,802,813	(134,791)	0	0	(134,791)	0	1,668,022	0	63,432	63,432	0	
929328-10-2	WSFS FINL CORP COM		09/02/2014	Various	1,100.000	79,863		38,116	85,283	(47,167)	0	0	(47,167)	0	38,116	0	41,747	41,747	252	
929740-10-8	WABTEC COM		02/06/2014	Instinet Corporation	28,800.000	2,077,718		1,136,218	2,138,976	(1,002,758)	0	0	(1,002,758)	0	1,136,218	0	941,501	941,501	0	
930059-10-0	WADDELL & REED FINL INC COM		07/02/2014	Susquehanna Intl Group	9,100.000	575,229		467,240	592,592	(125,353)	0	0	(125,353)	0	467,240	0	107,990	107,990	6,188	
931142-10-3	WAL MART STORES INC COM		11/25/2014	Various	7,700.000	653,363		363,748	605,913	(242,165)	0	0	(242,165)	0	363,748	0	289,615	289,615	14,707	
93317W-10-2	Walter Investment Management C REIT		12/23/2014	Various	49,600.000	1,143,152		832,956	1,753,856	(920,900)	0	0	(920,900)	0	832,956	0	310,195	310,195	0	
93564A-10-0	Warren Resources Inc COM		10/28/2014	UBS Limited	28,800.000	97,056		80,812	90,432	(9,620)	0	0	(9,620)	0	80,812	0	16,244	16,244	0	
938824-10-9	WASHINGTON FED INC COM		06/10/2014	Various	21,600.000	496,539		387,625	503,064	(115,439)	0	0	(115,439)	0	387,625	0	108,914	108,914	2,930	
94733A-10-4	Web.com Group Inc COM		09/02/2014	Various	49,900.000	1,020,232		915,666	1,586,321	(670,656)	0	0	(670,656)	0	915,666	0	104,567	104,567	0	
947890-10-9	WEBSTER FINL CORP WEBSTER FINANCIAL COER		12/08/2014	Various	57,800.000	1,820,702		963,471	1,802,204	(838,733)	0	0	(838,733)	0	963,471	0	857,231	857,231	32,545	
949746-10-1	WELLS FARGO CO COM		12/23/2014	Various	95,900.000	4,984,280		2,771,210	4,353,860	(1,582,650)	0	0	(1,582,650)	0	2,771,210	0	2,213,070	2,213,070	93,590	
955306-10-5	West Pharmaceutical Svcs, Inc. COM		07/02/2014	Susquehanna Intl Group	12,300.000	533,476		204,746	603,438	(398,692)	0	0	(398,692)	0	204,746	0	328,729	328,729	2,460	
958102-10-5	WESTERN DIGITAL CORP COM		06/10/2014	Various	11,300.000	1,002,972		739,788	948,070	(208,282)	0	0	(208,282)	0	739,788	0	263,184	263,184	6,780	
959319-10-4	WESTERN REFINING INC COM		05/13/2014	Various	85,300.000	3,486,751		1,616,889	3,617,573	(2,000,684)	0	0	(2,000,684)	0	1,616,889	0	1,869,862	1,869,862	39,728	
960413-10-2	WESTLAKE CHEMIC COM		09/02/2014	Various	17,050.000	3,021,504		1,752,788	2,081,294	(328,506)	0	0	(328,506)	0	1,752,788	0	1,268,716	1,268,716	6,445	
963320-10-6	WHIRLPOOL CORP COM		12/23/2014	Various	18,900.000	3,321,288		1,094,245	2,964,654	(1,870,409)	0	0	(1,870,409)	0	1,094,245	0	2,227,044	2,227,044	44,888	
969203-10-8	Willbros Group Inc COM		01/16/2014	JP Morgan	15,700.000	143,074		148,068	147,894	174	0	0	174	0	148,068	0	(4,994)	(4,994)	0	
97186T-10-8	WILSHIRE BANCORP COM		05/27/2014	UBS Limited	10,600.000	109,540		50,212	115,858	(65,646)	0	0	(65,646)	0	50,212	0	59,328	59,328	848	
974637-10-0	WINNEBAGO INDS INC COM		09/02/2014	Various	36,000.000	894,449		884,606	988,200	(103,594)	0	0	(103,594)	0	884,606	0	9,842	9,842	0	
976391-30-0	WINTHROP REALTY TRUST REIT		06/10/2014	Various	60,960.000	777,509		715,114	673,608	41,506	0	0	41,506	0	715,114	0	62,395	62,395	16,448	
98138H-10-1	Workday Inc. Common Stock		01/13/2014	Direct	5,956.000	523,691		480,644	495,301	(14,657)	0	0	(14,657)	0	480,644	0	43,047	43,047	0	
981419-10-4	WORLD ACCEP CORP DEL COM		06/10/2014	Various	1,200.000	93,643		29,832	105,036	(75,204)	0	0	(75,204)	0	29,832	0	63,811	63,811	0	
981811-10-2	Worthington Industries Inc. COM		05/27/2014	Various	22,800.000	891,298		729,209	959,424	(230,215)	0	0	(230,215)	0	729,209	0	162,089	162,089	3,420	
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		10/28/2014	Various	52,100.000	3,954,613		2,885,911	3,839,249	(953,338)	0	0	(953,338)	0	2,885,911	0	1,068,702	1,068,702	36,015	
98419Q-10-1	Xoom Corporation Common Stock		01/14/2014	Direct	55,384.000	1,532,001		1,702,048	1,515,860	186,188	0	0	186,188	0	1,702,048	0	(170,047)	(170,047)	0	
984332-10-6	YAHOO INC COM		09/02/2014	Various	496,200.000	17,856,355		11,152,763	20,066,328	(8,913,565)	0	0	(8,913,565)	0	11,152,763	0	6,703,592	6,703,592	0	
98974P-10-0	INTERNET SOFTWARE COM		07/02/2014	Various	95,100.000	365,377		352,851	433,656	(80,805)	0	0	(80,805)	0	352,851	0	12,527	12,527	0	
552697-10-4	MDC PARTNERS INC COM	I	05/27/2014	Various	12,450.000	286,302		215,367	317,600	(102,233)	0	0	(102,233)	0	215,367	0	70,936	70,936	2,540	
88157K-10-1	Tesco Corp COM	I	03/06/2014	Various	12,400.000	237,368		216,742	245,272	(28,530)	0	0	(28,530)	0	216,742	0	20,626	20,626	0	
000000-00-0	Industrivarden AB COM	D	07/29/2014	Various	4,579,136.000	9,800,592		9,767,376	9,031,577	790,199	0	0	790,199	(54,400)	9,721,232	(46,144)	79,360	33,216	38,046	
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	09/03/2014	UBS Limited	26,000.000	191,724		104,954	164,139	(59,007)	0	0	(59,007)	(177)	105,180	225	86,544	86,769	6,322	
318672-70-6	FIRST BANCORP PUERTO RICO COM	F	01/16/2014	JP Morgan	14,000.000	74,942		87,304	86,660	644	0	0	644	0	87,304	0	(12,362)	(12,362)	0	
433406-10-5	HINO MOTORS COM	D	07/15/2014	Various	309,000.000	3,921,016		2,148,078	4,856,743	(3,241,778)	0	0	(3,241,778)	533,114	1,667,271	(480,808)	2,253,745	1,772,937	60,654	
497350-10-8	KIRIN BREWERY COM	D	03/27/2014	SG Americas securities LLC	18,000.000	240,280		275,051	259,112	10,404	0	0	10,404	5,535	276,879	1,828	(36,599)	(34,771)	3,148	
67103X-10-2	OFG BANCORP COM	F	12/23/2014	Various	45,400.000	705,558		575,392	787,236	(211,844)	0	0	(211,844)	0	575,392	0	130,166	130,166	7,392	
896749-10-8	Triple-S Management Corp COM	F	03/17/2014	Various	16,600.000	278,169		318,014	322,704	(4,690)	0	0	(4,690)	0	318,014	0	(39,846)	(39,846)	0	
A27849-14-9	IMMOFINANZ AG COM	D	07/29/2014	Various	66,013.000	225,886		166,067	246,121	(84,989)	0	0	(84,989)	4,935	157,528	(8,539)	68,358	59,819	0	
A27849-14-9	IMMOFINANZ AG COM	D	04/28/2014	Spin Off	0.000	40,639		40,639	60,230	(20,798)	0	0	(20,798)	1,208	40,639	0	0	0	0	
A9101Y-10-3	VOEST ALPINE AG COM	D	07/29/2014	Various	15,684.000	732,989		623,733	754,872	(108,951)	0	0	(108,951)	(22,187)	634,315	10,582	98,674	109,256	10,344	
B10414-11-6	BELGACOM SA COM	D	01/20/2014	Deutsche Bank Securities Inc	5,820.000	173,615		147,385	172,457	(21,948)	0	0	(21,948)	(3,124)	148,544	1,159	25,072	26,231	0	
B4399L-10-2	Ageas COM	D	07/29/2014	Various	35,425.000	1,448,052		1,217,054	1,510,735	(231,606)	0	0	(231,606)	(62,074)	1,265,179	48,125	182,872	230,997	43,709	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	12/16/2014	UBS Limited	23,832.000	2,590,740		1,259,287	2,537,073	(1,144,261)	0	0	(1,144,261)	(133,524)	1,255,693	(3,594)	1,335,047	1,331,453	77,647	
B53789-10-1	KBC BANCASSURANCE HOLDING NV COM	D	03/27/2014	SG Americas securities LLC	38,684.000	2,318,881		2,031,890	2,198,736	(135,850)	0	0	(135,850)	(30,996)	2,063,933	32,042	254,948	286,990	0	
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	11/25/2014	Various	21,599.000	3,585,597		2,806,014	3,879,381	(894,511)	0	0	(894,511)	(178,856)	2,712,452	(93,562)	873,145	779,583	158,696	
D06216-10-1	BASF AG GERMANY COM	D	12/16/2014	Various	61,582.000	6,647,340		3,804,512	6,575,324	(2,512,672)	0	0	(2,512,672)	(258,140)	3,922,062	117,550	2,725,278	2,842,828	230,760	
D07112-11-9	BAYER AG GERMANY COM	D	09/30/2014	Various	30,111.000	4,052,184		2,095,511	4,229,900	(2,270,239)	0	0	(2,270,239)	135,850	1,918,065	(177,445)	2,134,119	1,956,674	27,007	
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	12/16/2014	Various	12,096.000	2,601,751		1,748,549	2,656,732	(872,752)	0	0	(872,752)	(35,430)	1,679,906	(68,644)	921,846	853,202	41,866	
D1668R-12-3	DAIMLERCHRYSLER AG COM	D	09/30/2014	Various	14,126.000	1,104,907		1,112,977	1,224,299	(85,760)	0	0	(85,760)	(25,562)	1,056,863	(56,114)	48,044	(8,070)	44,119	
D19225-10-7	DEUTSCHE POST AG COM	D	11/25/2014	Various	88,350.000	2,892,519		1,522,005	3,226,043	(1,689,172)	0	0	(1,689,172)	(14,866)	1,446,118	(75,886)	1,446,401	1,370,515	96,107	
D2035M-10-2	DEUTSCHE TELEKOM COM	D	04/29/2014	Various	290,125.000	4,669,542		3,394,096	4,969,057	(1,387,887)	0	0	(1,387,887)	(187,074)	3,590,387	196,290	1,079,156	1,275,446	0	
D27348-12-3	FRESENIUS SE & CO KGAA COM	D	10/28/2014	Various	233.000	35,058		22,705	35,829	(13,385)	0	0	(13,385)	261	20,693	(2,012)	14,365	12,353	400	
D3015J-13-5	Hannover Rueckversicherung AG COM	D	07/29/2014	Various	30,814.000	2,731,006		1,682,913	2,648,568	(982,849)	0	0	(982,849)	17,194	1,637,232	(45,682)	1,093,775	1,048,093	128,152	
D32051-14-2	Henkel KGaA COM	D	01/20/2014	Deutsche Bank Securities Inc	10,336.000	1,061,506		523,094	1,077,263	(536,379)	0	0	(536,379)	(17,790)	533,876	10,783	527,630	538,413	0	
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	11/25/2014	Various	15,418.000	3,241,168		2,558,134	3,402,301	(712,735)	0	0	(712,735)	(131,432)	2,582,260	24,126	658,907	683,033	154,989	
D5963B-11-3	OSRAM LICHT AG COM	D	04/15/2014	Deutsche Bank Securities Inc	4,350.000	253,935		161,261	245,748	(77,029)	0	0	(77,029)	(7,458)	169,166	7,905	84,769	92,674	0	
D6216S-10-1	ProSiebenSat.1 Media AG COM	D	04/15/2014	Various	56,580.000	2,539,458		2,523,071	2,806,617	(254,398)	0	0	(254,398)	(29,148)	2,554,449	31,379	(14,991)	16,388	0	
D82781-10-1	SUEDZUCKER AG COM	D	05/15/2014	Various	103,561.000	2,242,410		3,325,715	2,799,709	796,409	0	0	796,409	(270,403)	3,591,021	265,306	(1,348,611)	(1,083,305)	0	
D8542B-12-5	United Internet AG COM	D	03/27/2014	SG Americas securities LLC	8,208.000	379,963		335,240	349,699	(14,629)	0	0	(14,629)	170	335,240	0	44,723	44,723	0	
D85916-10-0	E.ON AG COM	D	05/15/2014	Various	186,139.000	3,434,450		3,207,725	3,440,692	(108,663)	0	0	(108,663)	(124,304)	3,332,712	124,987	101,738	226,725	49,985	
E04908-11-2	Amadeus IT Holding SA COM	D	09/03/2014	Various	89,150.000	3,537,916		2,237,480	3,820,932	(1,416,203)	0	0	(1,416,203)	(167,249)	2,334,362	96,882	1,203,554	1,300,436	72,839	
E07590-11-5	AUTOPISTAS CESA SPAIN COM	D	05/15/2014	Various	163,586.000	3,702,754		3,177,748	3,640,293	(394,611)	0	0	(394,611)	(67,934)	3,220,271	42,523	482,484	525,007	39,145	
E12190-18-2	BANCO BILBAO VISCAYA ARG COM	D	11/25/2014	Macquarie	16,004.000	170,244		140,586	197,321	(50,501)	0	0	(50,501)	(6,233)	132,515	(8,071)	37,730	29,659	1,741	
E3125D-10-0	Ferrovial SA COM	D	01/20/2014	Deutsche Bank Securities Inc	22,338.000	453,448		266,462	432,914	(141,115)	0	0	(141,115)	(25,337)	287,992	21,530	165,456	186,986	0	
E41759-10-6	Enagas COM	D	01/20/2014	Deutsche Bank Securities Inc	18,713.000	524,317		318,788	489,779	(150,277)	0	0	(150,277)	(20,714)	335,070	16,282	189,247	205,529	0	
E42807-10-2	Red Electrica Corp SA COM	D	01/20/2014	Deutsche Bank Securities Inc	14,626.000	1,073,460		806,514	977,429	(151,634)	0	0	(151,634)	(19,280)	815,016	8,501	258,445	266,946	14,458	
E6164R-10-4	Iberdrola SA COM	D	04/29/2014	Various	376,337.000	2,597,010		2,074,396	2,403,501	(214,233)	0	0	(214,233)	(114,872)	2,196,319	121,923	400,691	522,614	0	
E67674-10-6	INTL CONSOLIDATED AIRLINES COM	D	09/30/2014	Various	46,499.000	277,947		202,975	310,039	(95,824)	0	0	(95,824)	(11,240)	197,978	(4,997)	79,969	74,972	0	
E7813W-10-6	ACS ACTIVIDADES CO COM	D	12/16/2014	Various	71,134.000	2,387,673		2,246,153	2,452,349	(169,245)	0	0	(169,245)	(36,951)	2,058,726	(187,427)	328,947	141,520	0	
E8471S-13-0	REPSOL SPAIN COM	D	10/28/2014	Various	96,208.000	2,464,787		1,951,198	2,428,591	(384,271)	0	0	(384,271)	(93,122)	2,049,735	98,537	415,052	513,589	6,013	
F03381-13-8	SAGEM FRANCE COM	D	03/27/2014	Various	70,222.000	4,885,322		4,545,015	4,887,292	(289,664)	0	0	(289,664)	(52,613)	4,595,861	50,846	289,461	340,307	0	
F06106-10-2	AXA FRANCE COM	D	03/27/2014	Various	204,363.000	5,406,195		3,762,302	5,690,970	(1,732,769)	0	0	(1,732,769)	(195,899)	3,955,567	193,265	1,450,628	1,643,893	0	
F07875-19-2	BNP PARIBAS COM	D	07/15/2014	Various	32,089.000	2,425,720		2,155,618	2,504,804	(297,607)	0	0	(297,607)	(51,580)	2,206,310	50,693	219,410	270,103	4,135	
F11487-12-5	BOUYGUES FRANCE COM	D	04/29/2014	Various	15,210.000	648,804		557,750	574,664	(7,739)	0	0	(7,739)	(9,175)	569,176	11,427	79,627	91,054	21,213	
F13587-12-0	CAP GEMINI SA COM	D	06/12/2014	Various	33,091.000	2,336,492		1,535,266	2,240,136	(647,134)	0	0	(647,134)	(57,735)	1,590,397	55,131	746,094	801,225	6,283	
F13923-11-9	CARREFOUR SA FRANCE COM	D	11/25/2014	Various	55,283.000	1,738,340		1,601,257	2,194,586	(496,975)	0	0	(496,975)	(96,354)	1,594,223	(7,034)	144,117	137,083	46,606	
F14133-10-6	CASINO FRANCE COM	D	11/25/2014	Various	36,581.000	3,778,292		3,639,593	4,222,423	(386,529)	0	0	(386,529)	(196,302)	3,522,320	(117,273)	255,972	138,699	156,482	
F17114-10-3	AIRBUS GROUP N V COM	D	03/27/2014	SG Americas securities LLC	17,092.000	1,238,383		496,968	1,314,385	(808,272)	0	0	(808,272)	(9,146)	506,370	9,403	732,013	741,416	0	
F26334-10-6	Christian Dior SA COM	D	07/15/2014	Various	4,369.000	874,849		838,152	826,853	20,512	0	0	20,512	(9,214)	833,269	(4,882)	41,579	36,697	7,254	
F2940H-11-3	EDF SA COM	D	09/30/2014	Various	109,871.000	3,995,172		2,125,799	3,888,484	(1,659,369)	0	0	(1,659,369)	(103,316)	2,174,365	48,566	1,820,808	1,869,374	31,813	
F42651-11-1	GAZ DE FRANCE COM	D	06/12/2014	Goldman Sachs & Co	67,806.000	1,885,903		1,556,000	1,597,184	(15,586)	0	0	(15,586)	(25,597)	1,553,362	(2,638)	332,541	329,903	63,298	
F43218-10-0	Vinci SA COM	D	09/03/2014	UBS Limited	61,785.000	4,023,967		2,882,570	4,062,573	(1,052,726)	0	0	(1,052,726)	(127,277)	2,866,443	(16,127)	1,157,524	1,141,397	104,515	
F43638-14-1	SOCIETE GENERALE FRANCE COM	D	05/15/2014	Brockhouse & Cooper Inc	8,916.000	515,998		406,895	518,688	(101,126)	0	0	(101,126)	(10,667)	415,486	8,591	100,512	109,103	0	
F477AL-11-4	Groupe Eurotunnel SA COM	D	01/20/2014	Deutsche Bank Securities Inc	34,141.000	379,842		268,726	359,408	(77,796)	0	0	(77,796)	(12,885)	277,936	9,209	101,906	111,115	0	
F49644-10-1	IMERYS COM	D	09/03/2014	Various	3,981.000	330,643		213,704	346,733	(117,194)	0	0	(117,194)	(15,836)	225,809	12,105	104,834	116,939	3,597	
F5333N-10-0	JC DECAUX SA COM	D	07/15/2014	Various	2,101.000	78,969		80,783	86,762	(4,650)	0	0	(4,650)	(1,329)	80,926	143	(1,957)	(1,814)	1,378	
F61824-14-4	MICHELIN FRANCE COM	D	07/29/2014	Guzman & Co	1,361.000	154,378		78,943	144,869	(58,361)	0	0	(58,361)	(7,565)	84,376	5,434	70,001	75,435	4,638	
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	01/20/2014	Deutsche Bank Securities Inc	9,034.000	802,705		523,618	789,200	(233,971)	0	0	(233,971)	(31,612)	547,990	24,373	254,715	279,088	0	
F91816-10-2	THALES SA COM	D	09/03/2014	Various	21,671.000	1,324,772		1,206,099	1,397,470	(168,672)	0	0	(168,672)	(22,699)	1,227,143	21,044	97,629	118,673	4,541	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
F92124-10-0	TOTAL FINA ELF SA. COM	D	09/30/2014	Various	46,248.000	3,027,087		2,234,025	2,837,680	(453,866)	0	0	(453,866)	(149,789)	2,208,672	(25,353)	818,416	793,063	106,291	
F95094-11-0	Unibail-Rodamco SE REIT	D	04/29/2014	Various	20,416.000	5,308,813		5,188,794	5,239,437	35,316	0	0	35,316	(85,959)	5,268,235	79,441	40,578	120,019	0	
F96221-12-6	VALEO FRANCE COM	D	07/15/2014	Barclays Capital Inc	10,628.000	1,396,862		1,117,625	1,177,843	(41,832)	0	0	(41,832)	(18,386)	1,123,479	5,854	273,383	279,237	24,585	
G00434-11-1	Aberdeen Asset Management PLC COM	D	07/15/2014	Various	165,432.000	1,135,567		638,110	1,370,025	(691,741)	0	0	(691,741)	(40,174)	682,818	44,708	452,749	497,457	39,316	
G0083B-10-8	ACTAVIS PLC COM	F	11/25/2014	Various	11,600.000	2,853,772		687,190	1,948,800	(1,261,610)	0	0	(1,261,610)	0	687,190	0	2,166,581	2,166,581	0	
G0129K-10-4	Aircastle Ltd COM	F	07/29/2014	Various	24,700.000	432,447		254,569	473,252	(218,683)	0	0	(218,683)	0	254,569	0	177,878	177,878	9,880	
G01767-10-5	ALKERMES INC COM	F	09/30/2014	Various	67,100.000	2,937,648		1,304,232	2,728,286	(1,424,055)	0	0	(1,424,055)	0	1,304,232	0	1,633,417	1,633,417	0	
000000-00-0	INCISIVE MEDIA COM	R	06/30/2014	Direct	28,409.000	47,807		1	28,409	(28,408)	0	0	(28,408)	0	19,399	19,398	28,408	47,806	0	
G0483X-12-2	ARM HOLDINGS PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	197,196.000	3,186,234		1,802,636	3,589,507	(1,689,016)	0	0	(1,689,016)	(97,855)	1,876,084	73,448	1,310,150	1,383,598	0	
G05384-10-5	Aspen Insurance Holdings Ltd COM	F	01/16/2014	JP Morgan	16,500.000	661,287		673,184	681,615	(8,432)	0	0	(8,432)	0	673,184	0	(11,897)	(11,897)	0	
G0593M-10-7	ASTRAZENECA COM	D	09/03/2014	Various	16,790.000	1,122,172		718,848	994,043	(233,689)	0	0	(233,689)	(41,506)	762,983	44,135	359,189	403,324	37,067	
G0689Q-15-2	Babcock International Group PL COM	D	09/03/2014	Various	112,062.000	2,122,297		1,230,290	2,514,992	(1,257,840)	0	0	(1,257,840)	(26,862)	1,282,679	52,388	839,618	892,006	48,478	
G1104A-10-3	BILLITON PLC COM	D	11/25/2014	Various	223,731.000	6,105,220		6,986,912	6,925,872	459,717	0	86,997	372,720	(311,681)	7,122,234	135,323	(1,017,015)	(881,692)	272,017	
G12793-18-1	BP PLC COM	D	12/16/2014	Various	1,098,451.000	7,852,951		7,728,782	8,879,408	(583,515)	0	0	(583,515)	(567,110)	8,091,692	362,910	(238,741)	124,169	336,581	
G14896-10-7	BRITISH AEROSPACE PLC ENGLAND COM	D	03/27/2014	Various	301,436.000	2,101,137		1,316,062	2,171,818	(803,686)	0	0	(803,686)	(52,070)	1,361,360	45,298	739,777	785,075	0	
G15820-11-4	BT GROUP PLC COM	D	10/28/2014	Various	638,440.000	4,013,638		1,785,504	4,011,958	(2,164,317)	0	0	(2,164,317)	(62,138)	1,844,609	59,105	2,169,029	2,228,134	81,480	
G16968-10-2	Bunzl PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	50,527.000	1,174,886		991,763	1,213,474	(137,977)	0	0	(137,977)	(83,735)	1,061,704	69,941	113,182	183,123	9,228	
G1699R-10-7	Burberry Group PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	22,530.000	555,267		436,256	565,717	(93,788)	0	0	(93,788)	(35,673)	465,879	29,623	89,388	119,011	3,636	
G1846J-10-7	Capita Group PLC/The COM	D	12/16/2014	Various	212,595.000	3,769,369		2,793,246	3,655,017	(683,874)	0	0	(683,874)	(177,897)	2,875,676	82,430	893,693	976,123	98,296	
G2018Z-12-7	CENTRICA PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	248,556.000	1,307,994		1,377,407	1,431,423	71,178	0	0	71,178	(125,193)	1,483,337	105,929	(175,342)	(69,413)	0	
G3030S-10-9	easyJet PLC COM	D	09/03/2014	Various	218,372.000	5,177,843		4,438,779	5,555,551	(877,005)	0	0	(877,005)	(239,767)	4,702,251	263,472	475,592	739,064	275,240	
G3157S-10-6	Ensco PLC COM	F	02/18/2014	Various	88,700.000	4,612,698		4,935,303	5,071,866	(136,563)	0	0	(136,563)	0	4,935,303	0	(322,606)	(322,606)	0	
G3323L-10-0	Fabrinet COM	F	07/29/2014	Various	45,700.000	869,029		753,279	939,592	(186,314)	0	0	(186,314)	0	753,279	0	115,751	115,751	0	
000000-00-0	Quinn Group Limited Common Stock	F	08/15/2014	Direct	169,643.000	1		1	0	1	0	0	1	0	1	0	0	0	0	
G3910J-11-2	GLAXOSMITHKLINE COM	D	10/28/2014	Various	88,271.000	2,294,266		2,032,244	2,356,066	(154,312)	0	0	(154,312)	(169,510)	2,172,012	139,768	122,254	262,022	56,271	
G3922B-10-7	Genpact Ltd COM	F	02/18/2014	UBS Limited	49,400.000	744,606		900,463	907,478	(7,015)	0	0	(7,015)	0	900,463	0	(155,857)	(155,857)	0	
G39319-10-1	GLOBAL INDEMNITY PLC COM	F	09/02/2014	Various	8,900.000	233,062		175,993	225,170	(49,177)	0	0	(49,177)	0	175,993	0	57,069	57,069	0	
G42089-11-3	DIAGEO PLC NEW COM	D	10/28/2014	Various	55,450.000	1,735,539		1,139,754	1,836,837	(611,756)	0	0	(611,756)	(85,327)	1,215,370	75,616	520,169	595,785	16,856	
G4388N-10-6	Helen of Troy Ltd COM	F	08/11/2014	Various	27,800.000	1,566,688		667,891	1,376,378	(708,487)	0	0	(708,487)	0	667,891	0	898,797	898,797	0	
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	06/12/2014	Various	459,962.000	4,773,849		4,349,737	5,046,395	(402,958)	0	0	(402,958)	(293,700)	4,707,394	357,657	66,454	424,111	129,789	
G47328-10-8	INCISIVE MEDIA HLDGS LTD COM	F	02/14/2014	Direct	238,786.000	238,786		1	238,786	(238,785)	0	0	(238,785)	0	1	0	238,785	238,785	0	
G4984A-11-0	ITV PLC COM	D	12/16/2014	Various	1,764,701.000	5,711,991		2,540,574	5,670,376	(2,992,770)	0	0	(2,992,770)	(137,032)	2,606,627	66,053	3,105,364	3,171,417	225,393	
G50871-10-5	Jazz Pharmaceuticals Plc COM	F	12/08/2014	Various	2,400.000	427,658		158,352	303,744	(145,392)	0	0	(145,392)	0	158,352	0	269,306	269,306	0	
125965-10-3	CSK AUTO CORP		06/30/2014	Settlement Process	0.000	585		0	0	0	0	0	0	0	0	0	585	585	0	
G54404-12-7	LEGAL & GEN GROUP PLC ENGLAND COM	D	04/29/2014	Various	963,227.000	3,412,093		1,928,059	3,552,940	(1,537,571)	0	0	(1,537,571)	(87,310)	2,041,648	113,590	1,370,445	1,484,035	91,412	
292756-20-2	EnergySolutions Inc		06/30/2014	Settlement Process	0.000	1,256		0	0	0	0	0	0	0	0	0	1,256	1,256	0	
G5542W-10-6	LLOYS TSB GROUP PLC COM	D	03/27/2014	Various	635,665.000	849,060		770,961	830,490	(35,713)	0	0	(35,713)	(23,816)	787,056	16,095	62,004	78,099	0	
D12096-12-5	Bayerische Motoren Werke AG-PF PFD		03/03/2014	Security Transfer	2,707.000	189,954		189,954	0	(31,120)	0	0	(31,120)	(10,519)	189,954	0	0	0	0	
G5876H-10-5	Marvell Technology Group Ltd COM	F	04/28/2014	Various	205,700.000	3,232,321		2,086,189	2,957,966	(871,777)	0	0	(871,777)	0	2,086,189	0	1,146,132	1,146,132	12,342	
G60744-10-2	MGM China Holdings Ltd COM	D	07/15/2014	Various	361,600.000	1,246,764		869,966	1,543,625	(673,167)	0	0	(673,167)	(492)	870,675	709	376,089	376,798	48,074	
G60754-10-1	Michael Kors Holdings Ltd COM	F	09/02/2014	Various	106,200.000	8,867,809		8,093,979	8,622,378	(528,399)	0	0	(528,399)	0	8,093,979	0	773,830	773,830	0	
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	04/15/2014	Various	663,782.000	2,321,389		2,922,254	2,869,492	230,198	0	0	230,198	(177,435)	3,102,700	180,446	(781,311)	(600,865)	0	
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	01/20/2014	Deutsche Bank Securities Inc	34,904.000	449,635		382,930	455,555	(45,919)	0	0	(45,919)	(26,706)	404,373	21,444	45,261	66,705	9,319	
G6500M-10-6	NEXT COM	D	11/25/2014	Various	58,991.000	6,426,216		3,597,556	5,325,020	(1,564,389)	0	0	(1,564,389)	(163,075)	3,624,471	26,915	2,801,745	2,828,660	273,016	
G6648D-10-9	Home Loan Servicing Solutions COM	F	09/02/2014	Various	116,300.000	2,441,447		2,374,758	2,671,411	(296,653)	0	0	(296,653)	0	2,374,758	0	66,689	66,689	73,488	
G70202-10-9	PERSIMMON PLC COM	D	12/16/2014	UBS Limited	14,124.000	331,869		0	0	0	0	0	0	0	0	0	331,869	331,869	0	
G70202-10-9	PERSIMMON PLC COM	D	06/05/2014	Spin Off	0.000	628,075		628,075	678,032	(30,181)	0	0	(30,181)	(19,777)	628,075	0	0	0	0	
G7127P-10-0	Platinum Underwriters Holdings COM	F	02/18/2014	Various	18,600.000	1,065,452		1,150,388	1,139,808	10,580	0	0	10,580	0	1,150,388	0	(84,936)	(84,936)	0	
G72899-10-0	PRUDENTIAL CORP ENGLAND COM	D	12/16/2014	Various	102,720.000	2,386,132		1,169,191	2,279,811	(1,080,387)	0	0	(1,080,387)	(30,232)	1,185,999	16,808	1,200,133	1,216,941	41,392	
G7423K-11-0	RECKITT BENCKISER PLC COM	D	10/28/2014	Various	81,640.000	6,851,745		4,802,803	6,481,111	(1,441,229)	0	0	(1,441,229)	(237,078)	5,004,690	201,887	1,847,054	2,048,941	137,426	
G7690A-10-0	SHELL INTERNATIONAL FIN COM	D	05/15/2014	Various	38,540.000	1,506,010		1,332,107	1,380,725	(17,435)	0	0	(17,435)	(31,183)	1,380,776	48,669	125,234	173,903	31,149	
G7690A-11-8	ROYAL DUTCH SHELL COM	D	05/15/2014	Various	21,712.000	841,959		775,561	819,924	(25,238)	0	0	(25,238)	(19,124)	795,844	20,282	46,115	66,397	10,773	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G77395-10-4	SABMILLER PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	43,259.000	2,158,343		2,044,595	2,221,863	(117,994)	0	0	(117,994)	(59,273)	2,076,792	32,197	81,551	113,748	0	
G7771K-13-4	Sage Group PLC/The COM	D	01/20/2014	Deutsche Bank Securities Inc	20,509.000	137,007		116,704	137,133	(19,025)	0	0	(19,025)	(1,405)	116,594	(109)	20,412	20,303	0	
G77732-10-8	SAINSBURY J PLC ENGLAND COM	D	12/16/2014	UBS Limited	311,411.000	1,106,548		1,812,359	1,882,634	75,025	0	0	75,025	(145,299)	1,845,670	33,311	(739,122)	(705,811)	101,227	
G7860B-10-2	SCHRODERS COM	D	09/03/2014	UBS Limited	25,249.000	1,030,808		917,965	1,086,481	(105,968)	0	0	(105,968)	(62,549)	977,198	59,233	53,611	112,844	30,983	
G7904P-10-9	SCOT & SOUTHERN EN COM	D	01/20/2014	Deutsche Bank Securities Inc	44,243.000	953,516		959,666	1,003,932	(32,714)	0	0	(32,714)	(11,552)	958,766	(900)	(5,250)	(6,150)	0	
G7945E-10-5	SEADRILL LTD COM	D	04/15/2014	Various	23,608.000	797,317		796,426	963,497	(176,487)	0	0	(176,487)	9,416	797,649	1,223	(332)	891	22,884	
G81083-10-0	Shire Ltd COM	D	09/03/2014	Various	66,660.000	4,691,910		2,772,453	3,148,863	(287,708)	0	0	(287,708)	(88,702)	2,864,878	92,425	1,827,032	1,919,457	9,132	
G82343-16-4	SMITH & NEPHEW COM	D	09/30/2014	Various	52,228.000	866,429		598,091	744,810	(117,251)	0	0	(117,251)	(29,468)	619,861	21,770	246,568	268,338	9,954	
G84228-10-8	STANDARD CHARTERED ENGLAND COM	D	04/15/2014	Various	20,085.000	424,680		415,903	452,428	(12,290)	0	0	(12,290)	(24,235)	442,079	26,176	(17,399)	8,777	12,701	
G86838-12-8	TATE & LYLE PLC ENGLAND COM	D	05/15/2014	Various	222,083.000	2,533,252		2,409,940	2,975,794	(429,956)	0	0	(429,956)	(135,898)	2,565,439	155,499	(32,187)	123,312	29,074	
G90202-10-5	TRAVIS PERKINS PLC COM	D	04/15/2014	Deutsche Bank Securities Inc	21,276.000	610,584		568,414	659,682	(60,341)	0	0	(60,341)	(30,927)	605,547	37,133	5,037	42,170	0	
G9127H-10-4	TUI Travel plc COM	D	07/29/2014	Various	493,609.000	3,250,129		1,791,369	3,377,359	(1,493,754)	0	0	(1,493,754)	(92,236)	1,918,749	127,381	1,331,380	1,458,761	73,098	
G92087-12-4	UNILEVER PLC COM	D	01/20/2014	Deutsche Bank Securities Inc	38,561.000	1,528,752		1,574,846	1,585,218	29,015	0	0	29,015	(39,387)	1,593,511	18,665	(64,759)	(46,094)	0	
G93205-11-3	Vantage Drilling Co COM	F	07/29/2014	Various	60,400.000	112,296		81,782	111,136	(29,354)	0	0	(29,354)	0	81,782	0	30,514	30,514	0	
G93882-19-2	VODAFONE GROUP COM	D	05/15/2014	Brockhouse & Cooper Inc	3,180.330	11,592		21,169	22,814	(1,078)	0	0	(1,078)	(567)	22,017	848	(10,425)	(9,577)	1,945	
G93882-19-2	VODAFONE GROUP COM	D	02/24/2014	Spin Off	0.000	8,037		8,037	13,905	(5,703)	0	0	(5,703)	(165)	8,037	0	0	0	0	
G93882-19-2	VODAFONE GROUP COM	D	02/25/2014	Direct	502,498.680	0		0	0	0	0	0	0	0	0	0	0	0	307,282	
G98290-10-2	XL GROUP PLC COM	F	05/27/2014	Various	254,000.000	7,983,934		5,082,227	8,087,360	(3,005,133)	0	0	(3,005,133)	0	5,082,227	0	2,901,707	2,901,707	40,640	
G98803-14-4	YUE YUEN INDUSTRIAL HLDG COM	D	05/15/2014	Brockhouse & Cooper Inc	76,000.000	215,301		241,349	253,863	(12,560)	0	0	(12,560)	47	241,363	14	(26,062)	(26,048)	0	
H0023R-10-5	ACE LIMITED COM	F	04/28/2014	Various	4,900.000	498,315		300,644	507,297	(206,653)	0	0	(206,653)	0	300,644	0	197,671	197,671	6,174	
H0032X-13-5	Actelion Ltd COM	D	01/20/2014	Deutsche Bank Securities Inc	29,564.000	2,870,133		1,819,596	2,504,663	(569,235)	0	0	(569,235)	(115,832)	1,898,766	79,170	971,367	1,050,537	0	
H0032X-13-5	Actelion Ltd COM	D	05/12/2014	Return of Capital	0.000	30,299		28,287	28,287	0	0	0	0	0	30,299	2,012	0	2,012	(30,299)	
H00392-30-0	ADECCO SA COM	D	10/28/2014	CLSA Americas, LLC	5,778.000	382,421		426,133	445,917	(10,951)	0	0	(10,951)	(8,833)	407,645	(18,488)	(25,224)	(43,712)	13,079	
H00392-30-0	ADECCO SA COM	D	04/24/2014	Return of Capital	0.000	13,096		12,737	12,737	0	0	0	0	0	13,096	359	0	359	(13,096)	
H22206-19-9	EMS-Chemie Holding AG COM	D	10/28/2014	Various	2,821.000	1,068,146		883,509	1,005,461	(87,015)	0	0	(87,015)	(34,937)	909,526	26,017	158,620	184,637	1,594	
H25662-12-5	Cie Financiere Richemont SA COM	D	07/29/2014	Various	26,668.000	2,616,104		1,673,679	2,662,602	(887,225)	0	0	(887,225)	(101,698)	1,751,025	77,345	865,080	942,425	0	
H49983-17-6	Lindt & Spruengli AG COM	D	09/03/2014	UBS Limited	2.000	126,460		100,488	106,923	(5,748)	0	0	(5,748)	(686)	97,833	(2,655)	28,626	25,971	1,478	
H49983-17-6	Lindt & Spruengli AG COM	D	04/28/2014	Return of Capital	0.000	1,261		1,240	1,240	0	0	0	0	0	1,261	21	0	21	(1,261)	
H49983-18-4	Lindt & Spruengli AG COM	D	04/29/2014	Barclays Capital Inc	42.000	200,980		177,521	187,280	(8,544)	0	0	(8,544)	(1,215)	180,525	3,004	20,455	23,459	3,105	
H49983-18-4	Lindt & Spruengli AG COM	D	04/28/2014	Return of Capital	0.000	2,647		2,603	2,603	0	0	0	0	0	2,647	44	0	44	(2,647)	
H50524-10-9	LONZA GROUP AG COM	D	01/20/2014	Deutsche Bank Securities Inc	5,612.000	581,457		277,945	533,815	(246,875)	0	0	(246,875)	(8,996)	281,503	3,558	299,954	303,512	0	
H57312-22-7	NESTLES SWITZERLAND COM	D	11/25/2014	Various	46,596.000	3,552,602		1,545,989	3,421,092	(1,507,437)	0	0	(1,507,437)	(367,666)	1,842,838	296,849	1,709,765	2,006,614	101,147	
H5820Q-10-1	NOVARTIS AG-REG SHS COM	D	01/20/2014	Deutsche Bank Securities Inc	26,919.000	2,200,815		2,130,548	2,154,973	14,098	0	0	14,098	(38,523)	2,127,945	(2,603)	72,870	70,267	0	
H69293-11-8	ROCHE HLDGS SWITZERLAND COM	D	12/16/2014	Various	12,096.000	3,556,843		1,632,808	3,389,165	(1,498,073)	0	0	(1,498,073)	(258,284)	1,859,160	226,353	1,697,682	1,924,035	107,410	
H7303M-10-2	ABB LTD COM	D	03/27/2014	Various	116,460.000	3,130,783		2,999,348	3,074,523	(54,941)	0	0	(54,941)	(20,234)	2,963,886	(35,462)	166,897	131,435	0	
H7884V-15-8	THE SWATCH GROUP AG-REG COM	D	11/25/2014	Various	312.000	31,374		34,834	35,220	459	0	0	459	(846)	33,869	(964)	(2,495)	(3,459)	352	
H8398N-10-4	SWISSCOM AG COM	D	06/12/2014	Various	2,251.000	1,350,864		1,152,731	1,191,810	(19,850)	0	0	(19,850)	(19,229)	1,165,402	12,671	185,462	198,133	56,333	
H8403W-10-7	SWISS PRIME SITE-REG REIT	D	04/15/2014	Deutsche Bank Securities Inc	1,274.000	108,617		93,938	98,909	(574)	0	0	(574)	(4,397)	99,493	5,555	9,124	14,679	0	
H8431B-10-9	SWISS RE LTD COM	D	09/30/2014	Barclays Capital Inc	66,998.000	5,361,791		3,217,438	5,601,525	(2,228,946)	0	0	(2,228,946)	(155,141)	3,132,917	(84,520)	2,228,873	2,144,353	605,221	
H8431B-10-9	SWISS RE LTD COM	D	04/15/2014	Return of Capital	0.000	609,558		579,256	579,256	0	0	0	0	0	609,558	30,302	0	30,302	(609,558)	
H8817H-10-0	Transocean Ltd COM	D	09/30/2014	Various	18,062.000	604,726		784,004	870,294	(37,687)	0	0	(37,687)	(48,602)	783,881	(123)	(179,155)	(179,278)	35,118	
H8817H-10-0	Transocean Ltd COM	D	05/28/2014	Return of Capital	0.000	12,493		11,889	11,889	0	0	0	0	0	12,493	604	0	604	(12,493)	
J00056-10-1	ABC-Mart Inc COM	D	03/27/2014	Various	17,500.000	790,376		837,661	765,068	36,573	0	0	36,573	36,020	809,582	(28,079)	(19,206)	(47,285)	443	
J00662-11-4	Air Water Inc COM	D	09/03/2014	Various	13,000.000	198,987		170,679	176,129	(36,194)	0	0	(36,194)	30,744	141,138	(29,541)	57,849	28,308	1,381	
J02100-11-3	ASAHI BREWERIES LTD JAPAN COM	D	12/16/2014	UBS Limited	5,700.000	175,726		144,026	160,742	(25,507)	0	0	(25,507)	8,791	120,055	(23,971)	55,671	31,700	2,407	
J02184-13-3	ASAHI CHEM IND CO LTD JAPAN COM	D	12/16/2014	Various	181,000.000	1,533,206		1,382,231	1,419,000	(109,499)	0	0	(109,499)	72,729	1,200,806	(181,425)	332,400	150,975	31,431	
J03234-15-0	Asics Corp COM	D	04/30/2014	Various	80,800.000	1,478,493		1,393,382	1,379,915	(65,370)	0	0	(65,370)	78,836	1,331,677	(61,705)	146,816	85,111	3,877	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J05523-10-5	CENTRAL JAPAN RLWY COM	D	10/28/2014	Various	12,000.000	1,426,156		1,033,370	1,413,444	(652,890)	0	0	(652,890)	272,817	765,569	(267,801)	660,587	392,786	1,450	
J06510-10-1	CHUBU ELEC POWER COM	D	10/28/2014	Various	6,900.000	79,065		92,429	89,216	790	0	0	790	2,423	90,449	(1,980)	(11,384)	(13,364)	0	
J07098-10-6	Chugoku Electric Power Co Inc/ COM	D	09/30/2014	Various	2,500.000	32,928		34,652	38,913	(5,170)	0	0	(5,170)	908	33,684	(968)	(755)	(1,723)	869	
J07938-11-1	CITIZEN WATCH CO LTD JAPAN COM	D	06/12/2014	Various	91,600.000	683,799		675,124	772,157	(132,485)	0	0	(132,485)	35,452	658,968	(16,156)	24,832	8,676	7,229	
J08484-14-9	DAICEL CHEM INDS JAPAN COM	D	07/29/2014	Various	236,000.000	2,052,471		1,813,187	1,922,040	(289,250)	0	0	(289,250)	180,397	1,658,849	(154,338)	393,622	239,284	8,568	
J10038-11-5	DAIKIN KOGYO CO JAPAN COM	D	11/25/2014	Various	11,600.000	697,217		732,642	722,896	(4,997)	0	0	(4,997)	14,743	719,174	(13,468)	(21,957)	(35,425)	1,254	
J11151-10-7	DAITO TRUST CONSTR JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	1,500.000	144,358		152,529	140,288	1,509	0	0	1,509	10,732	142,974	(9,555)	1,384	(8,171)	0	
J11508-12-4	DAIWA HOUSE IND CO LTD JAPAN COM	D	10/28/2014	Various	64,000.000	1,153,071		1,235,490	1,239,142	(28,513)	0	0	(28,513)	24,861	1,201,533	(33,958)	(48,462)	(82,420)	20,758	
J11718-11-1	DAIWA SECURITIES LTD JAPAN COM	D	06/12/2014	Various	415,000.000	3,218,811		3,655,284	4,145,854	(741,717)	0	0	(741,717)	251,148	3,511,997	(143,288)	(293,186)	(436,474)	69,048	
J11918-11-7	KDDI CORP JPY5000	D	11/25/2014	Various	53,600.000	3,283,526		2,611,570	3,299,481	(870,292)	0	0	(870,292)	182,381	2,388,958	(222,612)	894,568	671,956	16,952	
J12075-10-7	DENSO CORP COM	D	04/15/2014	Deutsche Bank Securities Inc	37,200.000	1,813,449		1,641,595	1,964,321	(466,808)	0	0	(466,808)	144,082	1,532,092	(109,503)	281,358	171,855	13,797	
J1257M-10-9	EAST JAPAN RAILWAYS JAPAN COM	D	03/27/2014	Various	13,000.000	998,121		889,364	1,036,487	(324,488)	0	0	(324,488)	177,364	721,245	(168,119)	276,876	108,757	2,298	
J12915-10-4	ELECTRIC POWER DEVELOP COM	D	09/30/2014	Various	1,000.000	29,770		32,371	29,161	2,361	0	0	2,361	848	31,421	(949)	(1,652)	(2,601)	493	
J14112-10-6	FUJI ELECTRIC CO COM	D	07/29/2014	Various	501,000.000	2,226,128		1,559,121	2,345,198	(922,475)	0	0	(922,475)	136,399	1,466,231	(92,891)	759,897	667,006	19,541	
J14406-13-6	FUJI HEAVY INDS JPY50	D	12/16/2014	Various	77,600.000	2,518,919		592,246	2,226,003	(1,778,487)	0	0	(1,778,487)	144,730	429,625	(162,621)	2,089,294	1,926,673	39,135	
J15036-12-2	FUJIFILM HOLDINGS CORP COM	D	07/29/2014	Various	96,800.000	2,708,164		2,308,730	2,745,453	(585,383)	0	0	(585,383)	148,660	2,229,056	(79,674)	479,109	399,435	28,666	
J17129-10-7	Fukuoka Financial Group Inc COM	D	09/30/2014	Barclays Capital Inc	37,000.000	177,034		168,273	162,285	(5,852)	0	0	(5,852)	11,839	150,361	(17,912)	26,673	8,761	4,243	
J19782-10-1	HIROSE ELEC JAPAN COM	D	07/29/2014	Various	1,100.000	159,611		164,843	156,777	(3,531)	0	0	(3,531)	11,598	158,542	(6,301)	1,070	(5,231)	1,194	
J20454-11-2	HITACHI LTD JAPAN COM	D	06/12/2014	Goldman Sachs & Co	80,000.000	557,386		590,856	605,870	(26,904)	0	0	(26,904)	11,890	597,088	6,232	(39,703)	(33,471)	4,306	
J20538-11-2	Hitachi Metals Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	42,000.000	643,149		451,012	593,806	(167,661)	0	0	(167,661)	24,867	429,681	(21,330)	213,468	192,138	0	
J21378-10-4	HOKKAIDO ELEC POWER CO COM	D	04/15/2014	Deutsche Bank Securities Inc	9,200.000	59,004		120,764	105,826	11,498	0	0	11,498	3,441	121,073	309	(62,069)	(61,760)	0	
J22050-10-8	Hokuriku Electric Power Co COM	D	09/03/2014	UBS Limited	1,100.000	14,288		15,626	14,935	282	0	0	282	410	15,213	(413)	(925)	(1,338)	271	
J23426-10-9	Iida Group Holdings Co Ltd COM	D	09/03/2014	Various	6,900.000	98,659		128,928	137,993	(11,660)	0	0	(11,660)	2,594	126,842	(2,086)	(28,183)	(30,269)	1,090	
J23594-11-2	HULIC CO LTD REIT	D	01/17/2014	Deutsche Bank Securities Inc	4,700.000	62,763		79,021	69,535	3,926	0	0	3,926	5,560	74,071	(4,950)	(11,308)	(16,258)	184	
J2740B-10-6	Japan Exchange Group Inc COM	D	05/15/2014	Brockhouse & Cooper Inc	6,400.000	139,187		146,467	182,005	(45,843)	0	0	(45,843)	10,305	140,576	(5,891)	(1,388)	(7,279)	1,698	
J2817M-10-0	JFE HOLDINGS INC COM	D	10/28/2014	Various	32,100.000	632,514		616,678	764,133	(207,544)	0	0	(207,544)	60,089	572,175	(44,503)	60,339	15,836	6,605	
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM	D	10/28/2014	Various	7,500.000	67,926		94,660	86,271	5,908	0	0	5,908	2,481	92,494	(2,166)	(24,568)	(26,734)	0	
J30255-12-9	Kansai Paint Co Ltd COM	D	05/15/2014	Brockhouse & Cooper Inc	11,000.000	160,890		115,654	162,742	(61,223)	0	0	(61,223)	14,134	104,810	(10,843)	56,080	45,237	869	
J32491-10-2	KEYENCE CORPORATION COM	D	06/12/2014	Various	8,200.000	3,208,379		2,369,928	3,510,775	(1,428,733)	0	0	(1,428,733)	287,886	2,146,622	(223,306)	1,061,757	838,451	2,410	
J34555-14-4	KOBE STEEL LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	231,000.000	408,816		423,934	395,604	(1,498)	0	0	(1,498)	29,827	397,377	(26,557)	11,439	(15,118)	0	
J34899-10-4	Koito Manufacturing Co Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	23,000.000	456,481		375,767	439,189	(109,345)	0	0	(109,345)	45,923	332,582	(43,186)	123,900	80,714	0	
J36060-11-9	KONICA MINOLTA HOLDINGS INC COM	D	05/15/2014	Various	69,500.000	694,213		598,665	693,644	(137,101)	0	0	(137,101)	42,121	565,797	(32,868)	128,416	95,548	1,764	
J36662-13-8	KUBOTA LTD JAPAN COM	D	03/27/2014	Various	128,000.000	1,910,127		1,588,467	2,117,806	(746,510)	0	0	(746,510)	217,171	1,392,395	(196,072)	517,731	321,659	11,306	
J38468-10-4	KYUSHU ELECTRIC POWER COM	D	10/28/2014	Various	4,600.000	48,284		61,728	58,734	3,818	0	3,399	419	2,575	59,847	(1,881)	(11,562)	(13,443)	0	
J39788-13-8	MARUBENI CORP JAPAN COM	D	11/25/2014	Various	602,900.000	4,190,373		4,385,532	4,336,543	(529,880)	0	6,831	(536,711)	585,700	3,917,076	(468,456)	273,296	(195,160)	74,479	
J41121-10-4	PANASONIC CORP COM	D	12/16/2014	Various	150,100.000	1,836,026		1,425,241	1,747,989	(424,512)	0	0	(424,512)	101,764	1,276,160	(149,080)	559,865	410,785	14,488	
J41551-10-2	Mazda Motor Corp COM	D	04/30/2014	Various	491,000.000	2,503,296		2,084,566	2,541,306	(571,535)	0	0	(571,535)	114,795	1,994,285	(90,281)	509,011	418,730	1,365	
J43830-11-6	MITSUBISHI CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	47,400.000	846,200		923,883	909,622	(4,330)	0	0	(4,330)	18,591	934,224	10,341	(88,023)	(77,682)	17,678	
J44002-12-9	MITSUBISHI HEAVY INDS JAPAN COM	D	12/16/2014	Various	167,000.000	953,257		924,423	1,034,366	(215,005)	0	0	(215,005)	105,062	753,918	(170,505)	199,338	28,833	11,845	
J44024-10-7	MITSUBISHI MATERIALS CO JAPAN COM	D	05/15/2014	Various	708,000.000	1,975,286		2,644,694	2,613,615	(153,091)	0	0	(153,091)	184,169	2,528,587	(116,107)	(553,301)	(669,408)	27,717	
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS COM	D	05/15/2014	Various	277,500.000	1,226,799		1,325,690	1,283,145	(48,843)	0	0	(48,843)	91,388	1,251,660	(74,031)	(24,860)	(98,891)	4,083	
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP COM	D	12/16/2014	Various	142,100.000	791,730		920,209	938,275	(36,583)	0	0	(36,583)	18,517	835,032	(85,177)	(43,302)	(128,479)	23,149	
J44690-13-9	MITSUI & CO LTD JAPAN COM	D	07/29/2014	Guzman & Co	6,500.000	106,651		93,996	90,600	(3,217)	0	0	(3,217)	6,613	90,237	(3,759)	16,414	12,655	2,169	
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	09/03/2014	Various	1,780,500.000	3,490,116		2,919,786	3,862,366	(1,648,084)	0	0	(1,648,084)	705,504	2,246,816	(672,970)	1,243,300	570,330	61,009	
J46840-10-4	MURATA MFG CO LTD JAPAN COM	D	05/15/2014	Various	31,800.000	2,700,754		2,412,034	2,825,860	(533,514)	0	0	(533,514)	119,688	2,361,952	(50,081)	338,802	288,721	21,973	
J48454-10-2	Namco Bandai Holdings Inc COM	D	12/16/2014	Various	22,000.000	453,533		324,436	488,540	(245,734)	0	0	(245,734)	81,630	247,701	(76,735)	205,832	129,097	5,132	
J55053-12-8	Nippon Paint Co Ltd COM		03/27/2014	Various	26,000.000	432,680		423,964	432,653	(17,220)	0	0	(17,220)	8,531	421,616	(2,349)	11,064	8,715	1,066	
J5790K-10-8	Sojitz Corp COM	D	11/25/2014	Various	413,400.000	601,695		718,579	735,510	(22,785)	0	42,971	(65,756)	48,825	660,613	(57,965)	(58,918)	(116,883)	16,797	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
J59396-10-1	NIPPON TELEGRAPH & TEL JAPAN COM	D	12/16/2014	Various	79,300.000	4,458,727		4,010,704	4,270,377	(661,962)	0	0	(661,962)	402,289	3,410,903	(599,802)	1,047,824	448,022	101,093	
J6031N-10-9	OJI PAPER CO LTD JAPAN COM	D	06/12/2014	Various	224,000.000	1,024,981		882,708	1,148,718	(342,410)	0	0	(342,410)	76,400	822,417	(60,292)	202,564	142,272	5,416	
J61374-12-0	OMRON TATEISHI ELEC CO JAPAN COM	D	07/15/2014	Various	19,900.000	786,736		628,531	879,459	(286,635)	0	0	(286,635)	35,707	610,663	(17,868)	176,073	158,205	4,813	
J6174U-10-0	ORIENTAL LAND CO COM	D	04/30/2014	Various	3,400.000	508,799		446,275	490,728	(155,422)	0	0	(155,422)	110,969	338,252	(108,023)	170,547	62,524	59	
J61933-12-3	ORIX CORP JAPAN COM	D	04/30/2014	Barclays Capital Inc	16,400.000	238,284		294,016	288,196	(96)	0	0	(96)	5,916	295,277	1,262	(56,993)	(55,731)	3,683	
J6243L-10-7	Otsuka Corp COM	D	01/17/2014	Deutsche Bank Securities Inc	4,000.000	449,357		532,459	510,347	(7,708)	0	0	(7,708)	29,821	506,810	(25,650)	(57,453)	(83,103)	9,133	
J64683-10-5	RICOH CO COM	D	10/28/2014	Various	204,000.000	2,275,850		2,239,565	2,169,944	(171,764)	0	0	(171,764)	241,384	2,042,938	(196,627)	232,913	36,286	34,793	
000000-00-0	NAB; National Australia Bank		06/30/2014	Various	0.000	60,045		0	0	0	0	0	0	0	0	0	60,045	60,045	0	
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM	D	09/03/2014	Various	68,000.000	778,396		866,490	834,594	14,459	0	0	14,459	17,436	868,772	2,282	(90,376)	(88,094)	8,049	
125965-10-3	CSK AUTO CORP		06/30/2014	Settlement Process	0.000	(292)		0	0	0	0	0	0	0	0	0	(292)	(292)	0	
J72079-10-6	Shikoku Electric Power Co Inc COM	D	10/28/2014	Various	1,900.000	24,462		32,879	28,472	3,546	0	0	3,546	862	32,005	(874)	(7,543)	(8,417)	0	
292756-20-2	EnergySolutions Inc		06/30/2014	Settlement Process	0.000	(628)		0	0	0	0	0	0	0	0	0	(628)	(628)	0	
J74229-10-5	SHIONOGI & CO LTD JAPAN COM	D	05/15/2014	Various	20,800.000	383,637		469,497	451,206	8,844	0	0	8,844	9,448	474,325	4,828	(90,688)	(85,860)	4,916	
31866P-10-2	First Bancorp		06/30/2014	Various	0.000	5,251		0	0	0	0	0	0	0	0	0	5,251	5,251	0	
J75390-10-4	SHOWA SHELL SEKIYU KK COM	D	06/12/2014	Various	120,100.000	1,205,894		1,313,946	1,220,368	6,865	0	0	6,865	86,712	1,241,269	(72,676)	(35,375)	(108,051)	21,004	
421924-30-9	HealthSouth		06/30/2014	Various	0.000	2,184		0	0	0	0	0	0	0	0	0	2,184	2,184	0	
J75963-10-8	SOFTBANK CORP (9984) COM	D	11/25/2014	Various	17,400.000	1,290,041		520,433	1,523,048	(1,133,171)	0	0	(1,133,171)	130,556	399,406	(121,027)	890,635	769,608	3,567	
595112-10-3	Micron Technology		06/30/2014	Various	0.000	30		0	0	0	0	0	0	0	0	0	30	30	0	
J76379-10-6	SONY CORP JAPAN COM	D	07/29/2014	Various	32,900.000	528,592		386,434	571,575	(282,370)	0	0	(282,370)	97,229	298,273	(88,161)	230,319	142,158	4,015	
709600-10-0	Pension Worldwide		06/30/2014	Various	0.000	6,155		0	0	0	0	0	0	0	0	0	6,155	6,155	0	
J77153-12-0	SUMITOMO CHEM CO LTD JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	519,000.000	2,207,967		1,910,013	2,034,423	(257,706)	0	0	(257,706)	133,297	1,791,460	(118,553)	416,507	297,954	0	
749121-10-9	Qwest		06/30/2014	Various	0.000	2,634		0	0	0	0	0	0	0	0	0	2,634	2,634	0	
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	09/03/2014	UBS Limited	76,000.000	1,190,878		1,012,156	995,690	(219,458)	0	0	(219,458)	235,924	776,047	(236,109)	414,831	178,722	14,881	
98157D-10-6	Worldcom Inc		06/30/2014	Various	0.000	1,024		0	0	0	0	0	0	0	0	0	1,024	1,024	0	
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	07/29/2014	Various	67,300.000	2,656,890		2,467,511	3,470,491	(1,390,767)	0	0	(1,390,767)	387,786	2,132,993	(334,517)	523,897	189,380	43,152	
B8A070-WS-7	Brick Power Holdings LLC		06/30/2014	Various	0.000	2,855		0	0	0	0	0	0	0	0	0	2,855	2,855	0	
J85108-10-8	TOHOKU ELEC PWR JAPAN COM	D	10/28/2014	Various	4,800.000	52,315		55,488	54,026	(598)	0	0	(598)	2,060	53,728	(1,760)	(1,413)	(3,173)	309	
J86914-10-8	TOKYO ELEC PWR CO INC JAPAN COM	D	10/28/2014	Various	21,900.000	80,066		94,648	107,724	528	0	24,367	(23,839)	10,763	91,814	(2,835)	(11,748)	(14,583)	0	
J86957-11-5	TOKYO ELECTRON JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	11,400.000	655,487		611,855	624,747	(25,204)	0	0	(25,204)	12,312	615,343	3,489	40,144	43,633	0	
J88764-10-5	Tokyu Fudosan Holdings Corp COM	D	01/17/2014	Deutsche Bank Securities Inc	26,600.000	236,156		246,264	250,549	(9,241)	0	0	(9,241)	4,956	243,311	(2,953)	(7,155)	(10,108)	0	
J90268-10-3	TOTO LTD JAPAN COM	D	06/12/2014	Goldman Sachs & Co	141,000.000	1,823,896		1,775,514	2,236,306	(559,185)	0	0	(559,185)	98,393	1,729,616	(45,898)	94,280	48,382	17,872	
J91128-10-8	TOYODA GOSEI CO COM	D	03/27/2014	Various	63,000.000	1,354,734		1,224,570	1,466,733	(534,228)	0	0	(534,228)	292,065	941,169	(283,401)	413,565	130,164	969	
J91214-10-6	Toyota Boshoku Corp COM	D	01/17/2014	Deutsche Bank Securities Inc	87,600.000	1,088,070		1,202,685	1,094,323	(23,336)	0	0	(23,336)	131,699	1,079,874	(122,812)	8,196	(114,616)	0	
J92676-11-3	TOYOTA MOTOR CORP JAPAN COM	D	06/12/2014	Various	69,600.000	3,705,770		4,134,339	4,251,291	(419,504)	0	0	(419,504)	302,552	3,952,480	(181,859)	(246,710)	(428,569)	68,145	
J9298Q-10-4	TREND MICRO INC. (4704) COM	D	03/27/2014	Various	21,600.000	689,196		742,425	756,272	(67,562)	0	0	(67,562)	53,714	697,436	(44,989)	(8,240)	(53,229)	26,436	
J9446Z-10-5	USS CO LTD COM	D	09/03/2014	Various	12,700.000	211,604		169,955	174,481	(7,946)	0	0	(7,946)	3,420	167,747	(2,208)	43,858	41,650	2,331	
J95094-10-8	WEST JAPAN RAILWAY CO COM	D	04/15/2014	Various	21,000.000	828,899		909,825	911,089	(19,572)	0	0	(19,572)	18,308	917,546	7,721	(88,647)	(80,926)	12,376	
J95732-10-3	YAMAHA CORP JAPAN COM	D	09/03/2014	Various	72,100.000	1,107,260		708,543	1,144,902	(499,480)	0	0	(499,480)	63,121	650,205	(58,338)	457,056	398,718	1,551	
J9690T-10-2	YASKAWA ELECTRIC CORP COM	D	01/17/2014	Deutsche Bank Securities Inc	93,000.000	1,402,014		1,153,893	1,471,471	(391,006)	0	0	(391,006)	73,428	1,089,431	(64,462)	312,583	248,121	0	
K0514G-13-5	AP Moller - Maersk A/S COM	D	07/29/2014	Various	2.200	24,823		20,261	22,715	(2,465)	0	0	(2,465)	11	20,021	(240)	4,802	4,562	565	
K16018-19-2	Coloplast A/S COM	D	09/30/2014	Various	38,575.000	3,245,801		1,162,387	2,557,844	(1,375,121)	0	0	(1,375,121)	(20,336)	1,112,989	(49,399)	2,132,813	2,083,414	28,342	
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	11/25/2014	Macquarie	52.200	561,409		514,792	567,402	(43,751)	0	0	(43,751)	(8,859)	473,898	(40,894)	87,511	46,617	13,404	
K7314N-10-3	NOVO-NORDISK AS COM	D	06/12/2014	Various	22,608.400	4,825,858		3,152,616	4,150,782	(809,095)	0	0	(809,095)	(189,071)	3,333,557	180,941	1,492,301	1,673,242	18,787	
K9640A-10-2	Tryg A/S COM	D	05/15/2014	Various	12,936.000	1,215,848		1,072,629	1,253,197	(134,868)	0	0	(134,868)	(45,699)	1,119,589	46,960	96,259	143,219	64,673	
L16210-10-6	RTL Group SA COM	D	10/28/2014	Various	1,948.000	181,258		233,934	252,122	(14,339)	0	0	(14,339)	(3,848)	220,821	(13,114)	(39,563)	(52,677)	16,415	
182990-99-4	Chase		09/30/2014	Various	0.000	224		0	0	0	0	0	0	0	0	0	224	224	0	
L6388F-12-8	Millicom International Cellula COM	D	09/30/2014	Various	3,313.000	269,765		256,459	330,392	(70,157)	0	0	(70,157)	(3,776)	232,707	(23,752)	37,057	13,305	8,080	
000000-00-0	Lender Processing Services		09/30/2014	Various	0.000	8,898		0	0	0	0	0	0	0	0	0	8,898	8,898	0	
L90272-10-2	Tenaris SA COM	D	01/20/2014	Deutsche Bank Securities Inc	29,364.000	654,475		707,925	642,515	75,787	0	0	75,787	(10,377)	708,925	1,001	(54,450)	(53,449)	0	
620076-30-7	Motorola Inc		09/30/2014	Various	0.000	568		0	0	0	0	0	0	0	0	0	568	568	0	
M1586M-11-5	Bank Hapoalim BM COM	D	04/29/2014	Various	250,769.000	1,430,927		1,352,153	1,405,202	(32,868)	0	0	(32,868)	(20,182)	1,371,595	19,442	59,332	78,774	5,789	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
690070-10-7	Coinstar -Outerwall/ Ticker		09/30/2014	Various	0.000	12,421		0	0	0	0	0	0	0	0	0	12,421	12,421	0	
M20120-10-0	Bezeq The Israeli Telecommunic COM	D	03/27/2014	SG Americas securities LLC	199,819.000	353,496		273,788	338,788	(54,851)	0	0	(54,851)	(10,150)	282,271	8,483	71,225	79,708	0	
88830M-10-2	Titan International		09/30/2014	Various	0.000	25		0	0	0	0	0	0	0	0	0	25	25	0	
M27635-10-7	Delek Group Ltd COM	D	07/29/2014	Guzman & Co	1,370.000	540,610		424,021	523,371	(90,597)	0	0	(90,597)	(8,752)	438,119	14,098	102,491	116,589	7,697	
N0089J-12-3	AEGON NV COM	D	09/03/2014	Various	100,138.000	844,018		549,977	946,820	(347,047)	0	0	(347,047)	(49,796)	583,090	33,113	260,929	294,042	16,785	
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	07/29/2014	Various	101,437.310	1,762,838		1,406,610	1,822,740	(431,365)	0	0	(431,365)	15,235	1,370,432	(36,178)	392,406	356,228	37,881	
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/28/2014	Return of Capital	0.000	28,347		28,357	28,357	0	0	0	0	0	28,347	(10)	0	(10)	(28,347)	
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	04/03/2014	Direct	1,506.690	0		0	0	0	0	0	0	0	0	0	0	0	2,175	
N07831-10-5	AVG Technologies NV COM	F	09/02/2014	Various	29,200.000	514,397		366,681	502,532	(135,851)	0	0	(135,851)	0	366,681	0	147,716	147,716	0	
N20944-10-9	CNH INDUSTRIAL NV COM	D	01/20/2014	Deutsche Bank Securities Inc	63,035.000	746,824		808,933	719,601	103,793	0	0	103,793	(14,461)	812,644	3,711	(65,820)	(62,109)	0	
N25458-10-1	Directional Cap Hldgs NV Net Common Stoc	D	01/27/2014	Write-Off	100.000	1		2	0	1	0	0	1	0	1	0	0	0	0	
N39338-19-4	Heineken Holding NV COM	D	04/29/2014	Various	46,177.000	2,943,846		2,124,541	2,925,901	(699,105)	0	0	(699,105)	(102,255)	2,221,868	97,327	721,979	819,306	4,657	
N39427-15-3	Heineken NV Nether INACTIVE COM	D	11/25/2014	Various	29,740.000	2,165,427		1,598,687	2,011,237	(433,205)	0	0	(433,205)	20,655	1,532,110	(66,577)	633,318	566,741	12,891	
N53745-10-0	LyondellBasell Industries NV COM	F	09/30/2014	Various	24,100.000	2,639,719		958,912	1,934,748	(975,836)	0	0	(975,836)	0	958,912	0	1,680,807	1,680,807	35,460	
N6983Q-14-7	PHILIPS ELEC (KON) COM	D	04/15/2014	Deutsche Bank Securities Inc	26,237.000	930,647		487,556	963,269	(424,028)	0	0	(424,028)	(51,685)	537,736	50,180	392,910	443,090	0	
N82188-AC-8	Stahl International Option with Winvst I	D	06/30/2014	Direct	1.000	1		1	1	0	0	0	0	0	1	0	0	0	0	
N8726Y-10-6	TNT Express NV COM	D	09/03/2014	Various	45,584.000	376,500		417,683	423,843	711	0	0	711	(6,871)	415,533	(2,150)	(39,033)	(41,183)	2,906	
N8981F-15-6	UNILEVER NV CVA COM	D	01/20/2014	Deutsche Bank Securities Inc	7,691.000	299,899		268,624	310,240	(12,223)	0	0	(12,223)	(29,393)	294,126	25,502	5,772	31,274	0	
P16994-13-2	Banco Latinoamericano de Expor COM	F	01/16/2014	JP Morgan	5,000.000	130,565		131,355	140,100	(8,745)	0	0	(8,745)	0	131,355	0	(790)	(790)	1,750	
P8744Y-10-2	Steiner Leisure Ltd COM	F	02/18/2014	UBS Limited	1,700.000	87,283		83,343	83,623	(281)	0	0	(281)	0	83,343	0	3,941	3,941	0	
Q09504-13-7	AUST & NZ BANK GRP COM	D	09/03/2014	UBS Limited	210,310.000	6,570,022		5,981,061	6,064,537	(261,529)	0	0	(261,529)	178,052	6,016,397	35,336	553,625	588,961	236,438	
Q18193-12-0	BHP Billiton COM	D	11/25/2014	Various	95,115.000	2,980,770		3,304,174	3,232,926	(97,928)	0	37,201	(135,129)	206,377	3,092,970	(211,203)	(112,200)	(323,403)	93,823	
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA COM	D	10/28/2014	Various	118,396.000	7,986,830		7,716,264	8,241,269	(1,439,604)	0	0	(1,439,604)	914,600	6,673,032	(1,043,232)	1,313,798	270,566	417,599	
Q3018U-10-9	CSL COM	D	12/16/2014	Various	31,211.000	2,159,549		1,056,793	1,925,672	(988,270)	0	0	(988,270)	119,391	882,943	(173,850)	1,276,606	1,102,756	34,609	
Q3190P-10-0	Dexus Property Group REIT COM	D	07/30/2014	Guzman & Co	952,163.000	1,045,654		906,807	856,160	6,941	0	0	6,941	43,706	906,568	(238)	139,086	138,848	54,568	
Q39175-10-6	Flight Centre Ltd COM	D	07/15/2014	Various	48,772.000	1,989,115		1,818,404	2,074,906	(436,698)	0	0	(436,698)	180,196	1,624,594	(193,810)	364,521	170,711	4,402	
Q39360-10-4	Fortescue Metals Group Ltd COM	D	07/15/2014	Various	1,045,065.000	4,259,018		4,066,511	5,441,814	(1,624,301)	0	0	(1,624,301)	248,997	4,007,597	(58,913)	251,421	192,508	137,948	
Q40060-10-7	GENERAL PPTY TR AUSTRALIA COM	D	10/28/2014	Various	349,065.000	1,276,079		1,076,944	1,061,849	(109,978)	0	0	(109,978)	125,073	996,993	(79,951)	279,086	199,135	33,398	
Q49469-10-1	CAPITAMALL TRUST COM	D	12/16/2014	Various	426,000.000	640,587		692,972	642,745	47,509	0	0	47,509	2,718	682,885	(10,087)	(42,298)	(52,385)	15,720	
Q55368-11-4	LEND LEASE CORP LTD AUSTRALIA COM	D	04/15/2014	Various	192,843.000	2,116,085		1,476,151	1,922,058	(582,757)	0	0	(582,757)	136,850	1,384,575	(91,577)	731,510	639,933	38,565	
Q57085-27-8	MACQUARIE GROUP LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	49,284.290	2,330,085		2,498,850	2,423,883	(65,805)	0	0	(65,805)	140,772	2,320,917	(177,934)	9,168	(168,766)	0	
Q65336-11-9	NATL AUSTRALIA BK AUSTRALIA COM	D	12/16/2014	Various	71,047.000	2,189,591		1,871,356	2,213,995	(548,111)	0	0	(548,111)	205,471	1,678,807	(192,549)	510,784	318,235	25,943	
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	01/17/2014	Deutsche Bank Securities Inc	387,403.000	1,936,555		2,151,289	2,017,267	13,895	0	0	13,895	120,127	1,999,153	(152,136)	(62,598)	(214,734)	0	
Q8049B-10-3	REA Group Ltd COM	D	09/03/2014	UBS Limited	9,217.000	410,473		341,817	311,386	24,278	0	0	24,278	6,153	348,007	6,190	62,466	68,656	6,709	
Q8563C-10-7	SONIC HEALTHCARE COM	D	11/25/2014	Various	5,434.000	86,921		80,676	80,609	(4,725)	0	0	(4,725)	4,792	77,039	(3,636)	9,882	6,246	2,112	
Q8808P-10-3	Sydney Airport	D	04/15/2014	Deutsche Bank Securities Inc	52,219.000	202,189		1,796	177,537	(175,842)	0	0	(175,842)	101	1,784	(13)	200,405	200,392	0	
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	07/29/2014	Guzman & Co	94,163.000	482,332		434,741	442,300	(49,737)	0	0	(49,737)	42,178	412,659	(22,082)	69,673	47,591	18,021	
Q95870-10-3	WESFARMERS COM	D	11/26/2014	Return of Capital	0.000	6,807		8,204	8,204	0	0	0	0	0	6,807	(1,397)	0	(1,397)	(6,807)	
Q95870-10-3	WESFARMERS COM	D	12/01/2014	Direct	184.400	0		0	0	0	0	0	0	0	0	0	0	0	546	
Q97145-10-8	WESTFIELD RETAIL TRUST COM	D	04/29/2014	Various	508,640.000	1,433,298		1,337,465	1,351,588	(173,054)	0	0	(173,054)	158,931	1,216,803	(120,662)	216,495	95,833	45,177	
Q97417-10-1	WESTPAC BANKING CORP AUSTRALIA COM	D	12/16/2014	Various	260,942.000	7,841,555		5,528,394	7,559,590	(2,389,266)	0	0	(2,389,266)	358,070	5,077,072	(451,322)	2,764,483	2,313,161	385,721	
Q98327-10-1	WOODSIDE PETROLEUM COM	D	07/29/2014	Guzman & Co	7,936.000	318,032		284,844	276,203	(34,478)	0	0	(34,478)	43,120	254,099	(30,746)	63,934	33,188	8,414	
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	06/12/2014	Goldman Sachs & Co	8,546.000	293,558		260,966	258,821	(2,553)	0	0	(2,553)	4,698	268,943	7,977	24,616	32,593	7,354	
R1812S-10-5	DNB HOLDING ASA COM	D	09/30/2014	Various	166,292.000	3,083,011		2,401,071	2,974,003	(687,662)	0	0	(687,662)	114,730	2,195,732	(205,338)	887,279	681,941	76,320	
R89923-10-7	TELENOR ASA COM	D	03/27/2014	SG Americas securities LLC	95,965.000	2,122,165		2,065,879	2,287,291	(302,113)	0	0	(302,113)	80,700	1,991,942	(73,936)	130,223	56,287	0	
R9900C-10-6	YARA INTERNATIONAL ASA COM	D	11/25/2014	Various	16,118.000	791,156		650,212	693,413	(51,691)	0	16,107	(67,798)	24,597	612,748	(37,465)	178,409	140,944	27,116	
T05040-10-9	ASSICURAZIONI GENERALI ITALY COM	D	01/20/2014	Deutsche Bank Securities Inc	46,158.000	1,066,993		1,042,965	1,087,579	(27,457)	0	0	(27,457)	(17,157)	1,046,282	3,317	20,711	24,028	0	
T0708B-10-9	Atlantia Spa COM	D	04/15/2014	Various	162,885.000	4,093,406		3,358,042	3,660,604	(237,839)	0	0	(237,839)	(64,723)	3,415,010	56,967	678,397	735,364	78,982	
T3643A-11-1	ENI SPA ITALY COM	D	05/15/2014	Various	18,847.000	488,052		388,287	454,203	(26,641)	0	0	(26,641)	(39,275)	428,684	40,397	59,368	99,765	0	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
T4210N-12-2	FIAT SPA COM	D	03/27/2014	SG Americas securities LLC	54,880.000	608,127		442,030	449,556	(5,805)	0	0	(5,805)	(1,721)	443,976	1,946	164,150	166,096	0	
T4210N-12-2	FIAT SPA COM	D	10/13/2014	Tax Free Exchange	6,549.000	58,173		52,284	53,647	(1,389)	0	0	(1,389)	27	48,091	(4,193)	10,081	5,888	0	
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	04/15/2014	Various	17,000.000	220,154		178,076	230,239	(50,865)	0	0	(50,865)	(1,298)	179,426	1,350	40,728	42,078	0	
V87778-10-2	KEPPEL LAND LTD COM	D	07/29/2014	Various	283,000.000	748,995		668,414	748,630	(79,135)	0	0	(79,135)	(1,081)	669,333	919	79,662	80,581	3,443	
V95768-10-3	UNITED OVERSEAS LAND SINGAPORE COM	D	05/15/2014	Various	86,000.000	441,799		246,624	421,622	(148,719)	0	0	(148,719)	(26,279)	275,303	28,679	166,496	195,175	3,678	
W10020-13-4	Atlas Copco AB COM	D	11/25/2014	Various	4,032.000	108,214		95,407	102,454	(3,666)	0	0	(3,666)	(3,381)	91,647	(3,759)	16,567	12,808	2,455	
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	01/20/2014	Deutsche Bank Securities Inc	480,210.000	6,377,327		3,892,573	6,340,393	(2,302,835)	0	0	(2,302,835)	(144,985)	4,010,854	118,281	2,366,473	2,484,754	0	
W41422-10-1	HENNES & MAURITZ SWEDEN COM	D	01/20/2014	Deutsche Bank Securities Inc	8,638.000	387,819		369,359	398,371	(21,880)	0	0	(21,880)	(7,131)	374,002	4,643	13,817	18,460	0	
W48102-12-8	Investor AB COM	D	09/03/2014	Various	139,561.000	5,281,055		3,967,670	4,808,777	(804,289)	0	0	(804,289)	(36,818)	3,811,893	(155,776)	1,469,162	1,313,386	137,703	
W58204-10-3	NORDBANKEN HOLDING AB COM	D	01/20/2014	Deutsche Bank Securities Inc	226,406.000	3,178,114		2,603,638	3,054,539	(460,163)	0	0	(460,163)	9,263	2,577,229	(26,409)	600,885	574,476	0	
W90152-12-0	SVENSKA CELLULOSA AB SWEDEN COM	D	04/29/2014	Various	12,357.000	357,975		316,105	380,949	(55,714)	0	0	(55,714)	(9,130)	321,996	5,891	35,979	41,870	3,472	
W90937-18-1	SVENSKA HANDELSBANKEN SWEDEN COM	D	01/20/2014	Deutsche Bank Securities Inc	45,394.000	2,272,744		1,384,291	2,233,442	(850,254)	0	0	(850,254)	1,103	1,374,040	(10,251)	898,704	888,453	0	
W94232-10-0	SWEDBANK AB FRCO	D	07/15/2014	Various	237,421.000	6,298,093		4,146,050	6,690,935	(2,432,706)	0	0	(2,432,706)	(112,179)	4,119,999	(26,051)	2,178,094	2,152,043	254,153	
W9588J-10-4	TELIASONERA AB COM	D	03/27/2014	SG Americas securities LLC	45,502.000	338,742		366,776	379,384	(5,527)	0	0	(5,527)	(7,081)	371,779	5,003	(33,038)	(28,035)	0	
X4551T-10-5	Kone OYJ COM	D	04/15/2014	Deutsche Bank Securities Inc	55,887.000	2,441,728		1,770,188	2,525,820	(566,959)	0	0	(566,959)	(188,672)	1,942,821	172,632	498,908	671,540	24,315	
X5688A-10-9	NESTE OIL OYJ COM	D	07/15/2014	Various	40,217.000	784,632		598,748	796,314	(175,586)	0	0	(175,586)	(21,979)	611,389	12,640	173,244	185,884	36,137	
X59381-10-7	OKO BANK PLC COM	D	02/10/2014	Deutsche Bank Securities Inc	23,088.000	528,103		400,414	465,105	(60,751)	0	0	(60,751)	(3,940)	399,659	(755)	128,444	127,689	0	
X6002Y-11-2	ORION OYJ COM	D	07/29/2014	Various	33,253.000	1,201,519		645,704	935,630	(236,576)	0	0	(236,576)	(53,351)	685,031	39,327	516,488	555,815	56,921	
X61873-13-3	NOKIA FINLAND COM	D	03/27/2014	SG Americas securities LLC	71,809.000	525,866		563,792	575,864	(2,797)	0	0	(2,797)	(9,275)	573,358	9,566	(47,491)	(37,925)	0	
X67925-11-9	ENERGIAS DE PORTUGAL SA COM	D	11/25/2014	Various	321,335.000	1,440,317		850,393	1,182,189	(284,853)	0	0	(284,853)	(46,943)	835,308	(15,085)	605,009	589,924	80,940	
X75653-10-9	SAMPO INSURANCE CO FINLAND COM	D	10/28/2014	Various	46,656.000	2,285,542		1,611,317	2,296,342	(636,380)	0	0	(636,380)	(48,646)	1,553,949	(57,368)	731,594	674,226	107,179	
Y06942-10-9	BANK OF EAST ASIA HONG KONG COM	D	07/15/2014	Various	262,400.000	1,092,421		1,042,465	1,111,692	(68,608)	0	0	(68,608)	(619)	1,043,408	943	49,013	49,956	23,003	
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM	D	07/29/2014	Various	607,500.000	1,816,719		1,836,330	1,946,965	(110,122)	0	0	(110,122)	(513)	1,837,062	732	(20,343)	(19,611)	10,467	
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	06/12/2014	Various	521,000.000	672,083		617,296	598,329	9,473	0	0	9,473	9,494	613,667	(3,628)	58,416	54,788	16,987	
Y1690R-10-6	COMFORT DELGRO CORP LTD COM	D	09/30/2014	Various	337,000.000	543,241		448,112	536,488	(93,073)	0	0	(93,073)	4,697	445,607	(2,505)	97,633	95,128	754	
Y2679D-11-8	Galaxy Entertainment Group Ltd COM	D	06/12/2014	Various	726,000.000	6,036,761		2,097,613	6,512,072	(4,408,450)	0	0	(4,408,450)	(6,009)	2,103,810	6,197	3,932,952	3,939,149	46,335	
Y30327-10-3	HANG SENG BANK LTD HONG KONG COM	D	06/12/2014	Various	120,900.000	1,959,044		1,964,983	1,959,959	4,902	0	0	4,902	122	1,964,651	(332)	(5,607)	(5,939)	36,851	
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM	D	10/28/2014	Various	201,000.000	2,622,987		2,082,527	2,732,260	(649,254)	0	0	(649,254)	(479)	2,083,258	731	539,729	540,460	242,697	
Y38203-12-4	HYSAN DEV HONG KONG COM	D	10/28/2014	Various	142,000.000	644,588		655,234	611,674	43,938	0	0	43,938	(378)	655,697	462	(11,109)	(10,647)	9,697	
Y5281M-11-1	LINK REIT COM	D	12/16/2014	Various	231,000.000	1,279,284		1,063,670	1,120,173	(56,539)	0	0	(56,539)	36	1,063,677	7	215,606	215,613	19,173	
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	04/29/2014	Barclays Capital Inc	33,000.000	248,602		281,800	266,593	10,777	0	0	10,777	4,429	278,639	(3,160)	(30,037)	(33,197)	4,485	
Y9551M-10-8	WHARF HLDGS LTD HONG KONG COM	D	05/15/2014	Various	149,000.000	1,065,085		834,011	1,139,532	(305,219)	0	0	(305,219)	(301)	834,373	361	230,712	231,073	0	
Y9553V-10-6	Wheelock & Co	D	09/03/2014	Various	36,000.000	184,253		101,028	165,519	(64,536)	0	0	(64,536)	45	101,020	(7)	83,233	83,226	2,348	
Y9586L-10-9	Wilmar International Ltd COM	D	09/30/2014	Barclays Capital Inc	279,000.000	682,004		780,426	755,726	18,629	0	0	18,629	6,071	769,872	(10,555)	(87,868)	(98,423)	16,123	
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM	D	07/15/2014	Barclays Capital Inc	144,000.000	123,257		108,545	135,150	(27,746)	0	0	(27,746)	1,141	109,299	754	13,958	14,712	5,734	
001084-10-2	AGCO CORP		11/18/2014	Various	19,350.000	936,469		980,160	1,145,327	(87,289)	0	77,877	(165,166)	0	980,160	0	(43,691)	(43,691)	5,108	
00130H-10-5	AES CORP		07/22/2014	Various	40,009.000	574,076		478,973	580,531	(101,558)	0	0	(101,558)	0	478,973	0	95,103	95,103	4,001	
00206R-10-2	AT&T INC		07/22/2014	Various	7,200.000	258,537		243,504	253,152	(9,648)	0	0	(9,648)	0	243,504	0	15,033	15,033	9,200	
002824-10-0	ABBOTT LABORATORIES		05/20/2014	Prudential Investment Mgmt.	7,400.000	292,525		245,606	283,642	(38,036)	0	0	(38,036)	0	245,606	0	46,919	46,919	3,256	
00507V-10-9	ACTIVISION BLIZZARD INC		05/20/2014	Prudential Investment Mgmt.	5,500.000	114,228		92,583	98,065	(5,482)	0	0	(5,482)	0	92,583	0	21,644	21,644	1,100	
011659-10-9	ALASKA AIR GROUP INC		05/20/2014	Prudential Investment Mgmt.	700.000	67,283		37,291	51,359	(14,068)	0	0	(14,068)	0	37,291	0	29,992	29,992	175	
015351-10-9	ALEXION PHARMACEUTICALS INC		05/29/2014	Oppenheimer	1,866.000	313,370		178,893	248,290	(69,397)	0	0	(69,397)	0	178,893	0	134,477	134,477	0	
020002-10-1	ALLSTATE CORP		05/20/2014	Prudential Investment Mgmt.	1,100.000	64,078		53,543	59,994	(6,451)	0	0	(6,451)	0	53,543	0	10,534	10,534	583	
025816-10-9	AMERICAN EXPRESS CO		05/20/2014	Prudential Investment Mgmt.	1,300.000	114,064		98,176	117,949	(19,773)	0	0	(19,773)	0	98,176	0	15,888	15,888	598	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
030420-10-3	AMERICAN WATER WORKS CO INC		11/20/2014	DREXEL HAMILTON LLC	10,880.000	567,713		444,846	459,789	(14,943)	0	0	(14,943)	0	444,846	0	122,867	122,867	13,165	
03076C-10-6	AMERIPRISE FINANCIAL INC		05/20/2014	Prudential Investment Mgmt.	800.000	87,441		65,569	92,040	(26,471)	0	0	(26,471)	0	65,569	0	21,872	21,872	880	
031162-10-0	AMGEN INC		08/07/2014	Various	6,000.000	748,763		608,443	684,960	(76,517)	0	0	(76,517)	0	608,443	0	140,319	140,319	4,331	
037604-10-5	APOLLO GROUP INC-CLASS A		11/18/2014	Various	6,000.000	178,925		107,565	163,920	(56,355)	0	0	(56,355)	0	107,565	0	71,359	71,359	0	
037833-10-0	APPLE INC		11/20/2014	DREXEL HAMILTON LLC	579.000	471,973		276,431	324,963	(48,532)	0	0	(48,532)	0	276,431	0	195,542	195,542	4,216	
053332-10-2	AUTOZONE INC		05/20/2014	Prudential Investment Mgmt.	100.000	52,953		42,168	47,794	(5,626)	0	0	(5,626)	0	42,168	0	10,785	10,785	0	
053611-10-9	AVERY DENNISON CORP		07/22/2014	Various	7,400.000	372,023		320,950	371,406	(50,457)	0	0	(50,457)	0	320,950	0	51,073	51,073	4,421	
05615F-10-2	BABCOCK & WILCOX CO		03/18/2014	Credit Suisse secs India pvt	6,600.000	219,035		199,441	225,654	(26,213)	0	0	(26,213)	0	199,441	0	19,595	19,595	660	
057224-10-7	BAKER HUGHES INC		01/14/2014	Loop Capital Markets Inc	4,200.000	222,318		229,236	232,092	(2,856)	0	0	(2,856)	0	229,236	0	(6,918)	(6,918)	0	
05874B-10-7	BALLY TECHNOLOGIES INC		05/20/2014	Goldman Sachs	3,400.000	196,461		204,079	266,730	(49,083)	0	13,568	(62,651)	0	204,079	0	(7,619)	(7,619)	0	
060505-10-4	BANK OF AMERICA CORP		08/07/2014	Various	76,320.000	1,156,136		997,026	1,188,302	(191,276)	0	0	(191,276)	0	997,026	0	159,110	159,110	1,510	
117043-10-9	BRUNSWICK CORP		03/18/2014	Cabrera Capital	4,200.000	191,933		137,932	193,452	(55,520)	0	0	(55,520)	0	137,932	0	54,001	54,001	420	
124857-20-2	CBS CORP-CLASS B NON VOTING		08/07/2014	Various	10,080.000	574,710		496,030	642,499	(146,469)	0	0	(146,469)	0	496,030	0	78,679	78,679	3,557	
125269-10-0	CF INDUSTRIES HOLDINGS INC		11/18/2014	Various	1,800.000	480,803		310,442	419,472	(109,030)	0	0	(109,030)	0	310,442	0	170,360	170,360	8,400	
125509-10-9	CIGNA CORP		05/20/2014	Prudential Investment Mgmt.	600.000	52,932		43,893	52,488	(8,595)	0	0	(8,595)	0	43,893	0	9,039	9,039	24	
12663P-10-7	CVR REFINING LP		07/22/2014	Various	8,100.000	211,579		176,175	183,222	(7,047)	0	0	(7,047)	0	176,175	0	35,404	35,404	11,583	
126650-10-0	CVS CAREMARK CORP		05/20/2014	Prudential Investment Mgmt.	900.000	68,771		51,075	64,413	(13,338)	0	0	(13,338)	0	51,075	0	17,696	17,696	495	
151020-10-4	CELGENE CORP		11/20/2014	Various	4,135.000	761,672		496,579	698,650	(202,071)	0	0	(202,071)	0	496,579	0	265,093	265,093	0	
156700-10-6	CENTURYLINK INC		01/28/2014	Various	20,230.000	596,368		634,817	644,326	(9,508)	0	0	(9,508)	0	634,817	0	(38,450)	(38,450)	0	
166764-10-0	CHEVRON CORP		11/18/2014	Various	10,600.000	1,255,797		1,254,570	1,324,046	(64,491)	0	4,985	(69,476)	0	1,254,570	0	1,227	1,227	16,886	
171232-10-1	CHUBB CORP		09/23/2014	Various	5,300.000	483,693		452,554	512,139	(59,585)	0	0	(59,585)	0	452,554	0	31,139	31,139	9,682	
17275R-10-2	CISCO SYSTEMS INC		05/20/2014	Various	82,805.000	1,853,900		1,805,149	1,858,972	(53,823)	0	0	(53,823)	0	1,805,149	0	48,751	48,751	15,103	
172967-42-4	CITIGROUP INC		07/22/2014	Various	4,500.000	228,560		214,265	234,495	(16,200)	0	4,030	(20,230)	0	214,265	0	14,295	14,295	60	
184496-10-7	CLEAN HARBORS INC		02/28/2014	Various	11,940.000	639,566		609,168	715,922	(106,754)	0	0	(106,754)	0	609,168	0	30,398	30,398	0	
191216-10-0	COCO-COLA CO/THE		03/18/2014	Credit Suisse secs India pvt	4,800.000	183,918		181,824	198,288	(16,464)	0	0	(16,464)	0	181,824	0	2,094	2,094	1,464	
20030N-10-1	COMCAST CORP - CLASS A		05/20/2014	Prudential Investment Mgmt.	900.000	45,581		37,636	46,769	(9,132)	0	0	(9,132)	0	37,636	0	7,945	7,945	378	
205363-10-4	COMPUTER SCIENCES CORP		12/31/2014	Prudential Investment Mgmt.	600.000	120,954		26,660	33,528	(6,868)	0	0	(6,868)	0	26,660	0	94,294	94,294	240	
20825C-10-4	CONOCOPHILLIPS		05/20/2014	Prudential Investment Mgmt.	500.000	39,278		30,504	35,325	(4,821)	0	0	(4,821)	0	30,504	0	8,774	8,774	345	
21036P-10-8	CONSTELLATION BRANDS INC CLASS A		09/23/2014	Various	4,200.000	361,526		220,658	295,596	(74,938)	0	0	(74,938)	0	220,658	0	140,868	140,868	0	
21249J-10-5	VALUECLICK INC		09/23/2014	Various	34,000.000	1,040,318		697,143	794,580	(97,437)	0	0	(97,437)	0	697,143	0	343,175	343,175	0	
225447-10-1	CREE INC		11/26/2014	Russell Frank Securities Inc	4,175.000	154,411		170,966	261,230	(4,736)	0	85,528	(90,264)	0	170,966	0	(16,556)	(16,556)	0	
247361-70-2	DELTA AIR LINES INC		05/20/2014	Loop Capital Markets Inc	2,560.000	96,698		49,872	70,323	(20,451)	0	0	(20,451)	0	49,872	0	46,826	46,826	307	
254067-10-1	DILLARDS INC-CLASS A		05/20/2014	Prudential Investment Mgmt.	400.000	43,639		31,320	38,884	(7,564)	0	0	(7,564)	0	31,320	0	12,319	12,319	48	
25470F-10-4	DISCOVERY COMMUNICATIONS		08/07/2014	Spin Off	0.000	241,989		241,989	294,570	(41,113)	0	11,467	(52,580)	0	241,989	0	0	0	0	
25490A-30-9	DIRECTV		05/16/2014	Instinet	2,890.000	231,391		167,248	199,670	(32,422)	0	0	(32,422)	0	167,248	0	64,143	64,143	0	
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		01/31/2014	Various	13,900.000	668,921		622,998	677,208	(54,210)	0	0	(54,210)	0	622,998	0	45,923	45,923	5,282	
263534-10-9	DU PONT		05/20/2014	Prudential Investment Mgmt.	1,300.000	86,901		68,576	84,461	(15,885)	0	0	(15,885)	0	68,576	0	18,325	18,325	1,170	
278642-10-3	EBAY INC		08/21/2014	Instinet	2,740.000	153,747		135,137	150,399	(5,412)	0	9,850	(15,262)	0	135,137	0	18,610	18,610	0	
29266R-10-8	ENERGIZER HOLDINGS INC		05/20/2014	Prudential Investment Mgmt.	400.000	45,580		36,460	43,296	(6,836)	0	0	(6,836)	0	36,460	0	9,120	9,120	400	
29364G-10-3	ENTERGY CORP		01/28/2014	Loop Capital Markets Inc	6,680.000	408,550		416,632	422,644	(6,012)	0	0	(6,012)	0	416,632	0	(8,081)	(8,081)	0	
30231G-10-2	EXXON MOBIL CORP		05/20/2014	Various	3,400.000	329,804		292,536	344,080	(51,544)	0	0	(51,544)	0	292,536	0	37,268	37,268	2,970	
307000-10-9	FAMILY DOLLAR STORES		04/10/2014	Various	8,885.000	529,067		526,563	577,258	(14,395)	0	36,300	(50,695)	0	526,563	0	2,504	2,504	4,398	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
316773-10-0	FIFTH THIRD BANCORP		05/20/2014	Loop Capital Markets Inc	29,700.000	593,818		535,788	624,591	(88,803)	0	0	(88,803)	0	535,788	0	58,030	58,030	7,128	
354613-10-1	FRANKLIN RESOURCES INC		05/20/2014	Prudential Investment Mgmt.	1,400.000	76,140		64,454	80,822	(16,368)	0	0	(16,368)	0	64,454	0	11,685	11,685	336	
35671D-85-7	FREEPORT MCMORAN COPPER WI		03/24/2014	Instinet	20,080.000	637,449		567,759	757,819	(190,061)	0	0	(190,061)	0	567,759	0	69,690	69,690	6,275	
364760-10-8	GAP INC		01/14/2014	MERP	4,900.000	186,494		190,953	191,492	(539)	0	0	(539)	0	190,953	0	(4,459)	(4,459)	980	
368736-10-4	GENERAC HOLDINGS INC		01/14/2014	MERP	4,840.000	265,964		205,319	274,138	(68,819)	0	0	(68,819)	0	205,319	0	60,644	60,644	0	
369550-10-8	GENERAL DYNAMICS CORP		03/18/2014	Credit Suisse secs India pvt	6,000.000	655,383		471,372	573,300	(101,928)	0	0	(101,928)	0	471,372	0	184,012	184,012	3,360	
369604-10-3	GENERAL ELECTRIC CO		05/20/2014	Prudential Investment Mgmt.	1,900.000	50,182		44,270	53,257	(8,987)	0	0	(8,987)	0	44,270	0	5,912	5,912	836	
375558-10-3	GILEAD SCIENCES INC		05/05/2014	Oppenheimer	135.000	10,746		6,975	10,145	(3,170)	0	0	(3,170)	0	6,975	0	3,771	3,771	0	
38259P-50-8	GOOGLE INC-CLASS A		11/18/2014	Various	380.000	207,604		193,382	213,141	(19,759)	0	0	(19,759)	0	193,382	0	14,222	14,222	0	
38259P-50-8	GOOGLE INC-CLASS A		04/03/2014	Spin Off	0.000	788,996		788,996	929,287	(140,291)	0	0	(140,291)	0	788,996	0	0	0	0	
410345-10-2	HANESBRANDS INC		11/18/2014	Loop Capital Markets Inc	540.000	59,802		28,293	37,946	(9,653)	0	0	(9,653)	0	28,293	0	31,510	31,510	648	
418056-10-7	HASBRO INC		07/22/2014	Various	3,900.000	202,029		176,988	214,539	(37,551)	0	0	(37,551)	0	176,988	0	25,041	25,041	3,237	
427866-10-8	HERSHEY CO		11/18/2014	Various	9,500.000	901,537		853,759	923,685	(69,926)	0	0	(69,926)	0	853,759	0	47,778	47,778	10,394	
428236-10-3	HEWLETT PACKARD CO		07/22/2014	Various	9,700.000	326,482		203,506	271,406	(67,900)	0	0	(67,900)	0	203,506	0	122,976	122,976	3,393	
437076-10-2	HOME DEPOT INC		05/20/2014	Prudential Investment Mgmt.	700.000	55,039		53,095	57,638	(4,543)	0	0	(4,543)	0	53,095	0	1,944	1,944	329	
438516-10-6	HONEYWELL INTERNATIONAL INC		01/28/2014	Loop Capital Markets Inc	4,420.000	399,204		355,727	403,855	(48,129)	0	0	(48,129)	0	355,727	0	43,477	43,477	0	
459200-10-1	INTL BUSINESS MACHINES CORP		07/22/2014	Various	3,700.000	696,506		679,368	694,009	(8,843)	0	5,798	(14,641)	0	679,368	0	17,138	17,138	7,585	
459506-10-1	INTL FLAVORS & FRAGRANCES		05/20/2014	Prudential Investment Mgmt.	300.000	29,213		22,961	25,794	(2,833)	0	0	(2,833)	0	22,961	0	6,252	6,252	234	
460146-10-3	INTERNATIONAL PAPER CO		07/02/2014	Spin Off	0.000	8,088		8,088	8,851	(764)	0	0	(764)	0	8,088	0	0	0	0	
46625H-10-0	JPMORGAN CHASE & CO		05/20/2014	Goldman Sachs	5,800.000	311,214		299,802	339,184	(39,382)	0	0	(39,382)	0	299,802	0	11,412	11,412	4,408	
478160-10-4	JOHNSON & JOHNSON		07/22/2014	Various	5,800.000	591,153		502,802	531,222	(28,420)	0	0	(28,420)	0	502,802	0	88,351	88,351	7,048	
494368-10-3	KIMBERLY-CLARK CORP		05/20/2014	Prudential Investment Mgmt.	300.000	33,055		28,266	31,338	(3,072)	0	0	(3,072)	0	28,266	0	4,789	4,789	495	
494368-10-3	KIMBERLY-CLARK CORP		11/03/2014	Spin Off	0.000	8,616		8,616	9,553	(936)	0	0	(936)	0	8,616	0	0	0	0	
500760-10-6	KRAFT FOODS GROUP INC		05/20/2014	Prudential Investment Mgmt.	1,400.000	80,141		73,416	75,488	(2,072)	0	0	(2,072)	0	73,416	0	6,725	6,725	1,470	
501044-10-1	KROGER CO		05/20/2014	Prudential Investment Mgmt.	1,500.000	70,368		52,155	59,295	(7,140)	0	0	(7,140)	0	52,155	0	18,214	18,214	495	
512807-10-8	LAM RESEARCH CORP		05/20/2014	Prudential Investment Mgmt.	500.000	29,436		26,435	27,225	(790)	0	0	(790)	0	26,435	0	3,000	3,000	0	
524901-10-5	LEGG MASON INC		05/20/2014	Various	18,900.000	904,319		734,794	821,772	(86,978)	0	0	(86,978)	0	734,794	0	169,525	169,525	4,914	
539830-10-9	LOCKHEED MARTIN CORP		01/14/2014	MERP	1,400.000	210,501		151,791	208,124	(56,333)	0	0	(56,333)	0	151,791	0	58,710	58,710	0	
55272X-10-2	MFA FINANCIAL INC		05/20/2014	Prudential Investment Mgmt.	2,800.000	22,570		19,768	19,768	588	0	588	0	0	19,768	0	2,802	2,802	1,120	
565849-10-6	MARATHON OIL CORP		08/07/2014	Loop Capital Markets Inc	14,410.000	548,615		497,145	508,673	(6,052)	0	5,476	(11,528)	0	497,145	0	51,470	51,470	5,476	
56585A-10-2	MARATHON PETROLEUM CORP		05/20/2014	Prudential Investment Mgmt.	900.000	80,772		57,726	82,557	(24,831)	0	0	(24,831)	0	57,726	0	23,046	23,046	756	
577081-10-2	MATTEL INC		03/18/2014	Cabrera Capital	5,300.000	201,658		221,858	252,174	(30,316)	0	0	(30,316)	0	221,858	0	(20,200)	(20,200)	2,014	
582839-10-6	MEAD JOHNSON NUTRITION CO		10/17/2014	Instinet	1,010.000	102,843		75,003	84,598	(9,595)	0	0	(9,595)	0	75,003	0	27,841	27,841	1,480	
594918-10-4	MICROSOFT CORP		05/20/2014	Prudential Investment Mgmt.	1,100.000	43,598		36,047	41,173	(5,126)	0	0	(5,126)	0	36,047	0	7,551	7,551	616	
61166W-10-1	MONSANTO CO		05/20/2014	Various	7,315.000	786,957		709,498	852,563	(143,065)	0	0	(143,065)	0	709,498	0	77,458	77,458	3,317	
626717-10-2	MURPHY OIL CORP		08/07/2014	Loop Capital Markets Inc	7,570.000	456,962		401,430	491,142	(89,711)	0	0	(89,711)	0	401,430	0	55,532	55,532	4,731	
626755-10-2	MURPHY USA INC		08/07/2014	Loop Capital Markets Inc	1,892.000	96,447		63,717	78,632	(14,914)	0	0	(14,914)	0	63,717	0	32,730	32,730	0	
628530-10-7	MYLAN INC		08/07/2014	Loop Capital Markets Inc	2,800.000	130,874		103,302	121,520	(18,218)	0	0	(18,218)	0	103,302	0	27,572	27,572	0	

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64110D-10-4	NETAPP		05/20/2014	Prudential Investment Mgmt.	900.000	30,451		33,021	37,026	(2,749)	0	1,256	(4,005)	0	33,021	0	(2,570)	(2,570)	270	
666807-10-2	NORTHROP GRUMMAN CORP		05/20/2014	Prudential Investment Mgmt.	500.000	59,329		41,409	57,305	(15,896)	0	0	(15,896)	0	41,409	0	17,920	17,920	305	
67018T-10-5	NU SKIN ENTERPRISES INC		03/18/2014	Credit Suisse secs India pvt	2,500.000	190,109		155,836	345,550	(189,714)	0	0	(189,714)	0	155,836	0	34,273	34,273	863	
68375N-10-3	OPKO HEALTH INC		01/14/2014	MERP	24,500.000	218,787		206,780	206,780	8,820	0	8,820	0	0	206,780	0	12,007	12,007	0	
68389X-10-5	ORACLE CORP		11/18/2014	Various	10,500.000	435,269		323,495	401,730	(78,236)	0	0	(78,236)	0	323,495	0	111,774	111,774	4,464	
693475-10-5	PNC FINANCIAL SERVICES GROUP		09/23/2014	Merrill Lynch	2,540.000	220,189		183,998	197,053	(13,056)	0	0	(13,056)	0	183,998	0	36,191	36,191	3,556	
713448-10-8	PEPSICO INC		05/20/2014	Prudential Investment Mgmt.	700.000	60,011		55,650	58,058	(2,408)	0	0	(2,408)	0	55,650	0	4,361	4,361	795	
717081-10-3	PFIZER INC		05/20/2014	Prudential Investment Mgmt.	2,300.000	67,644		70,265	70,449	(184)	0	0	(184)	0	70,265	0	(2,621)	(2,621)	1,196	
723484-10-1	PINNACLE WEST CAPITAL		07/22/2014	Various	4,200.000	238,156		222,264	222,264	336	0	336	0	0	222,264	0	15,892	15,892	4,767	
741503-40-3	PRICELINECOM INC		11/18/2014	Various	570.000	663,631		478,337	662,568	(184,231)	0	0	(184,231)	0	478,337	0	185,294	185,294	0	
742718-10-9	PROCTER & GAMBLE CO		05/20/2014	Prudential Investment Mgmt.	200.000	16,074		15,118	16,282	(1,164)	0	0	(1,164)	0	15,118	0	956	956	249	
743606-10-5	PROSPERITY BANCSHARES INC		05/20/2014	Prudential Investment Mgmt.	300.000	17,229		15,792	19,017	(3,225)	0	0	(3,225)	0	15,792	0	1,437	1,437	144	
74460D-10-9	PUBLIC STORAGE		05/20/2014	Prudential Investment Mgmt.	700.000	119,629		105,364	105,364	441	0	441	0	0	105,364	0	14,265	14,265	980	
747525-10-3	QUALCOMM INC		11/20/2014	Various	7,275.000	527,258		446,175	540,169	(93,994)	0	0	(93,994)	0	446,175	0	81,083	81,083	7,401	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		05/20/2014	Goldman Sachs	33,510.000	493,978		426,247	426,247	3,351	0	3,351	0	0	426,247	0	67,730	67,730	11,100	
772739-20-7	ROCK TENN COMPANY-CLASS A		05/20/2014	Loop Capital Markets Inc	4,440.000	438,532		448,129	466,244	(16,606)	0	1,510	(18,116)	0	448,129	0	(9,597)	(9,597)	3,108	
773903-10-9	ROCKWELL AUTOMATION INC		05/20/2014	Prudential Investment Mgmt.	600.000	71,840		50,350	70,896	(20,546)	0	0	(20,546)	0	50,350	0	21,491	21,491	696	
790849-10-3	ST JUDE MEDICAL INC		05/20/2014	Prudential Investment Mgmt.	500.000	31,847		22,917	30,975	(8,058)	0	0	(8,058)	0	22,917	0	8,930	8,930	260	
817565-10-4	SERVICE CORP INTERNATIONAL		05/20/2014	Various	41,100.000	780,156		743,078	745,143	(2,066)	0	0	(2,066)	0	743,078	0	37,079	37,079	3,288	
83088M-10-2	SKYWORKS SOLUTIONS INC		11/05/2014	Various	11,945.000	504,119		261,834	341,149	(79,315)	0	0	(79,315)	0	261,834	0	242,285	242,285	723	
88579Y-10-1	3M CO		05/20/2014	Prudential Investment Mgmt.	300.000	42,290		32,866	42,075	(9,209)	0	0	(9,209)	0	32,866	0	9,424	9,424	257	
896522-10-9	TRINITY INDUSTRIES INC		05/20/2014	Prudential Investment Mgmt.	900.000	74,008		35,049	49,068	(14,019)	0	0	(14,019)	0	35,049	0	38,959	38,959	270	
90347A-10-0	UBIQUITI NETWORKS INC		11/18/2014	Various	6,300.000	189,263		234,971	289,548	(54,577)	0	0	(54,577)	0	234,971	0	(45,708)	(45,708)	952	
91307C-10-2	UNITED THERAPEUTICS CORP		01/14/2014	MERP	3,900.000	429,807		269,242	441,012	(171,770)	0	0	(171,770)	0	269,242	0	160,564	160,564	0	
91324P-10-2	UNITEDHEALTH GROUP INC		07/09/2014	Various	21,190.000	1,675,305		1,400,553	1,595,607	(195,054)	0	0	(195,054)	0	1,400,553	0	274,752	274,752	8,596	
91913Y-10-0	VALERO ENERGY CORP		05/20/2014	Loop Capital Markets Inc	1,560.000	85,692		53,274	78,624	(25,350)	0	0	(25,350)	0	53,274	0	32,418	32,418	780	
92343V-10-4	VERIZON COMMUNICATIONS INC		05/20/2014	Various	9,200.000	432,678		441,176	452,088	(10,720)	0	192	(10,912)	0	441,176	0	(8,498)	(8,498)	5,194	
92826C-83-9	VISA INC		08/07/2014	Loop Capital Markets Inc	1,840.000	385,255		343,140	409,731	(66,591)	0	0	(66,591)	0	343,140	0	42,115	42,115	1,472	
931142-10-3	WAL MART STORES INC		11/18/2014	Various	2,070.000	168,596		153,097	162,888	(9,791)	0	0	(9,791)	0	153,097	0	15,499	15,499	3,666	
949746-10-1	WELLS FARGO & CO		11/18/2014	Goldman Sachs (Asia) Llc	4,300.000	229,406		177,676	195,220	(17,544)	0	0	(17,544)	0	177,676	0	51,730	51,730	5,805	
958102-10-5	WESTERN DIGITAL CORP		05/20/2014	Prudential Investment Mgmt.	600.000	50,851		37,710	50,340	(12,630)	0	0	(12,630)	0	37,710	0	13,141	13,141	360	
959319-10-4	WESTERN REFINING INC		07/22/2014	Various	5,700.000	232,832		160,823	241,737	(80,914)	0	0	(80,914)	0	160,823	0	72,009	72,009	2,964	
963320-10-6	WHIRLPOOL CORP		09/23/2014	Various	8,090.000	1,165,576		976,380	1,268,997	(292,617)	0	0	(292,617)	0	976,380	0	189,195	189,195	12,024	
966837-10-6	WHOLE FOODS MARKET INC		10/31/2014	Oppenheimer	12,235.000	472,235		466,276	707,550	(69,586)	0	171,688	(241,274)	0	466,276	0	5,959	5,959	5,873	
98978V-10-3	ZOETIS INC		03/18/2014	Credit Suisse secs India pvt	9,200.000	269,861		282,452	300,748	(18,297)	0	0	(18,297)	0	282,452	0	(12,591)	(12,591)	662	
G0083B-10-8	ACTAVIS INC		11/20/2014	Loop Capital Markets Inc	1,030.000	246,158		129,893	173,040	(43,147)	0	0	(43,147)	0	129,893	0	116,265	116,265	0	
G30401-10-6	ENDO HEALTH SOLUTIONS INC		03/18/2014	Various	16,300.000	1,175,241		619,453	1,099,598	(480,145)	0	0	(480,145)	0	619,453	0	555,788	555,788	0	
806857-10-8	SCHLUMBERGER LTD		05/20/2014	Various	4,950.000	479,420		401,092	446,045	(44,953)	0	0	(44,953)	0	401,092	0	78,328	78,328	3,021	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G0450A-10-5	ARCH CAPITAL GROUP LTD	F	05/20/2014	Prudential Investment Mgmt.	600.000	34,005		31,135	35,814	(4,679)	0	0	(4,679)	0	31,135	0	2,871	2,871	0	
G7945M-10-7	SEAGATE TECHNOLOGY	F	03/18/2014	Various	9,200.000	531,221		396,888	516,672	(119,784)	0	0	(119,784)	0	396,888	0	134,333	134,333	1,032	
H0023R-10-5	ACE LTD	F	05/20/2014	Prudential Investment Mgmt.	500.000	51,449		45,026	51,765	(6,739)	0	0	(6,739)	0	45,026	0	6,423	6,423	630	
026874-78-4	American Intl Group (AIG)		12/31/2014	Various	0.000	254,831		0	0	0	0	0	0	0	0	0	254,831	254,831	0	
24702R-10-1	Dell SEC Fair fund		12/31/2014	Various	0.000	44,093		0	0	0	0	0	0	0	0	0	44,093	44,093	0	
451663-10-8	Idearc Inc		12/31/2014	Various	0.000	6,053		0	0	0	0	0	0	0	0	0	6,053	6,053	0	
923436-10-9	Veritas SEC Fair fund		12/31/2014	Various	0.000	464		0	0	0	0	0	0	0	0	0	464	464	0	
125581-80-1	Citigroup		09/30/2014	Various	0.000	5,213		0	0	0	0	0	0	0	0	0	5,213	5,213	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,776,316,667	XXX	1,337,396,642	1,796,982,557	(461,245,731)	0	660,934	(461,906,665)	2,089,113	1,331,668,640	(5,728,092)	444,648,039	438,919,947	19,374,035	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
000000-00-0	PRU REALTY SEC II INC		03/31/2014	Return of Capital	1.000	3,090,329		0	0	0	0	0	0	0	2,313,373	0	776,957	776,957	0	
74408#-10-9	Pruco Life Insurance Company		06/30/2014	Return of Capital	0.000	105,000,000		0	0	0	0	0	0	0	105,000,000	0	0	0	0	
000000-00-0	Rock George V SARL		09/30/2014	Return of Capital	0.000	79,882,055		0	0	0	0	0	0	0	79,882,055	0	0	0	0	
74408#-10-9	Pruco Life Insurance Company		12/31/2014	Return of Capital	0.000	410,000,000		0	0	0	0	0	0	0	410,000,000	0	0	0	0	
000000-00-0	Prudential Retirement Insurance and Annuity Company		12/31/2014	Return of Capital	0.000	321,136,651		0	0	0	0	0	0	0	321,136,651	0	0	0	0	
000000-00-0	Rock Harmon SARL		12/31/2014	Return of Capital	0.000	31,728,855		0	0	0	0	0	0	0	31,728,855	0	0	0	0	
000000-00-0	Universal Prudential Arizona Reinsurance Company		12/31/2014	Return of Capital	0.000	140,000,000		0	0	0	0	0	0	0	140,000,000	0	0	0	0	
000000-00-0	Prudential Financial Securities Investment Trust Enterprise		12/31/2014	Return of Capital	0.000	5,428,823		0	0	0	0	0	0	0	5,428,823	0	0	0	0	
000000-00-0	Prudential Universal Reinsurance Service Corp		12/31/2014	Return of Capital	0.000	100,000,000		0	0	0	0	0	0	0	100,000,000	0	0	0	0	
000000-00-0	Rock UK Real Estate II SARL		12/31/2014	Return of Capital	0.000	108,040		0	0	0	0	0	0	0	108,040	0	0	0	0	
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						1,196,374,753	XXX	0	0	0	0	0	0	0	1,195,597,797	0	776,957	776,957	0	XXX
9799997. Total - Common Stocks - Part 4						2,972,691,420	XXX	1,337,396,642	1,796,982,557	(461,245,731)	0	660,934	(461,906,665)	2,089,113	2,527,266,437	(5,728,092)	445,424,996	439,696,904	19,374,035	XXX
9799998. Total - Common Stocks - Part 5						2,307,383,739	XXX	2,315,078,446	0	0	0	1,397,514	(1,397,514)	0	2,305,150,874	(8,530,052)	2,232,872	(6,297,180)	9,854,885	XXX
9799999. Total - Common Stocks						5,280,075,159	XXX	3,652,475,088	1,796,982,557	(461,245,731)	0	2,058,448	(463,304,179)	2,089,113	4,832,417,311	(14,258,144)	447,657,868	433,399,724	29,228,920	XXX
9899999. Total - Preferred and Common Stocks						5,295,050,480	XXX	3,666,121,222	1,808,112,524	(462,303,099)	0	2,058,448	(464,361,547)	2,072,478	4,845,986,895	(14,334,694)	449,063,606	434,728,911	29,572,825	XXX
9999999 - Totals						38,006,228,838	XXX	35,529,683,421	19,200,414,661	(461,268,812)	51,420,011	19,056,728	(428,905,529)	(11,882,420)	37,023,093,662	(24,791,257)	983,135,185	958,343,927	596,946,595	XXX

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36176A-A3-3	GNMA POOL NO 759926 3.500% 03/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	159,217	163,092	163,465	163,092	0	0	0	0	0	0	373	373	294	294
36176C-SZ-9	GNMA POOL NO 762236 3.500% 05/15/41		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	90,291	92,488	92,700	92,488	0	0	0	0	0	0	212	212	167	167
36176H-7M-0	GNMA POOL NO 767100 3.500% 12/15/43		01/16/2014	Citigroup Capital Markets Inc	01/16/2014	Goldman Sachs & Co	80,037	81,275	81,056	81,275	0	0	0	0	0	0	(219)	(219)	156	156
36176J-AA-8	GNMA POOL NO 767101 3.500% 01/15/44		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	3,561,986	3,617,085	3,607,346	3,617,085	0	0	0	0	0	0	(9,740)	(9,740)	6,926	6,926
36176M-G3-1	GNMA POOL NO 770018 3.500% 12/15/43		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	500,001	507,735	506,368	507,735	0	0	0	0	0	0	(1,367)	(1,367)	972	972
36176P-R2-4	GNMA POOL NO 772105 3.500% 12/15/41		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	24,183	24,557	24,491	24,557	0	0	0	0	0	0	(66)	(66)	47	47
36176W-7E-5	GNMA POOL NO 778793 3.500% 01/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	165,309	169,332	169,720	169,332	0	0	0	0	0	0	387	387	305	305
36176W-7F-2	GNMA POOL NO 778794 3.500% 01/15/42		01/16/2014	Citigroup Capital Markets Inc	01/16/2014	Goldman Sachs & Co	24,735	25,117	25,050	25,117	0	0	0	0	0	0	(68)	(68)	48	48
36176X-KC-2	GNMA POOL NO 779091 3.500% 04/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	375,419	384,556	385,436	384,556	0	0	0	0	0	0	880	880	693	693
36176X-KT-5	GNMA POOL NO 779106 3.500% 04/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	5,020,597	5,142,777	5,154,544	5,142,777	0	0	0	0	0	0	11,767	11,767	9,274	9,274
36176X-P3-7	GNMA POOL NO 779242 3.500% 05/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	1,279,028	1,310,155	1,313,153	1,310,155	0	0	0	0	0	0	2,998	2,998	2,363	2,363
36176X-PZ-6	GNMA POOL NO 779240 3.500% 05/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	993,089	1,017,257	1,019,585	1,017,257	0	0	0	0	0	0	2,328	2,328	1,834	1,834
36176X-UX-5	GNMA POOL NO 779398 3.500% 06/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	3,000,000	3,073,008	3,080,039	3,073,008	0	0	0	0	0	0	7,031	7,031	5,542	5,542
36176Y-AF-4	GNMA POOL NO 779706 3.500% 11/15/41		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	775,185	794,050	795,867	794,050	0	0	0	0	0	0	1,817	1,817	1,432	1,432
36177N-D3-1	GNMA POOL NO 793721 3.500% 04/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	163,291	167,265	167,648	167,265	0	0	0	0	0	0	383	383	302	302
36177N-MM-9	GNMA POOL NO 793963 3.500% 03/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	248,349	254,392	254,974	254,392	0	0	0	0	0	0	582	582	459	459
36177R-DR-9	GNMA POOL NO 796411 3.500% 04/15/43		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	1,236,607	1,255,735	1,252,354	1,255,735	0	0	0	0	0	0	(3,381)	(3,381)	2,405	2,405
36177S-BU-2	GNMA POOL NO 797250 3.500% 03/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	103,698	105,302	105,018	105,302	0	0	0	0	0	0	(284)	(284)	202	202
36177T-5R-4	GNMA POOL NO 798955 3.500% 05/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	19,376	19,847	19,893	19,847	0	0	0	0	0	0	45	45	36	36
36177T-B3-0	GNMA POOL NO 798157 3.500% 04/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	25,726	26,352	26,413	26,352	0	0	0	0	0	0	60	60	48	48
36177U-3H-5	GNMA POOL NO 799799 3.500% 03/15/42		03/18/2014	Various	03/18/2014	Various	5,021,815	5,104,175	5,093,124	5,104,175	0	0	0	0	0	0	(11,052)	(11,052)	9,713	9,713
36178C-VF-7	GNMA POOL NO AA5114 3.500% 08/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	100,000	101,547	101,273	101,547	0	0	0	0	0	0	(273)	(273)	194	194
36178D-LP-4	GNMA POOL NO AA5734 3.500% 10/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	500,000	507,735	506,368	507,735	0	0	0	0	0	0	(1,367)	(1,367)	972	972
36178G-ES-9	GNMA POOL NO AA8245 3.500% 07/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	94,327	95,786	95,528	95,786	0	0	0	0	0	0	(258)	(258)	183	183
36178G-FQ-2	GNMA POOL NO AA8275 3.500% 07/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	1,027,244	1,052,243	1,054,651	1,052,243	0	0	0	0	0	0	2,408	2,408	1,898	1,898
36178L-MH-3	GNMA POOL NO AB1260 3.500% 07/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	43,122	44,172	44,273	44,172	0	0	0	0	0	0	101	101	80	80
36178M-BT-7	GNMA POOL NO AB1850 3.500% 10/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	898,037	911,928	909,473	911,928	0	0	0	0	0	0	(2,456)	(2,456)	1,746	1,746
36179J-WS-2	GNMA POOL NO AC8757 3.500% 05/15/43		01/16/2014	Citigroup Capital Markets Inc	01/16/2014	Goldman Sachs & Co	725,266	736,485	734,502	736,485	0	0	0	0	0	0	(1,983)	(1,983)	1,410	1,410
36179M-2S-8	GNMA POOL NO MA0785 4.500% 02/20/43		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	601,751	653,535	655,063	653,535	0	0	0	0	0	0	1,528	1,528	1,354	1,354
36179M-5P-1	GNMA POOL NO MA0854 4.500% 03/20/43		06/17/2014	Various	06/17/2014	Various	8,315,602	8,973,059	9,008,304	8,973,059	0	0	0	0	0	0	35,245	35,245	19,691	19,691
36179M-AZ-3	GNMA POOL NO MA0024 4.500% 04/20/42		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	89,075	96,740	96,966	96,740	0	0	0	0	0	0	226	226	200	200
36179M-G6-1	GNMA POOL NO MA0221 4.000% 07/20/42		09/16/2014	Various	09/16/2014	Various	565,352	600,761	601,596	600,761	0	0	0	0	0	0	835	835	1,090	1,090
36179M-G6-1	GNMA POOL NO MA0221 4.000% 07/20/42		09/16/2014	Credit Suisse First Boston Cor	12/01/2014	Paydown	55,478	58,895	55,478	55,478	0	(3,418)	0	(3,418)	0	0	0	0	371	105
36179M-SZ-4	GNMA POOL NO MA0536 4.500% 11/20/42		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	1,280,501	1,390,694	1,393,945	1,390,694	0	0	0	0	0	0	3,251	3,251	2,881	2,881
36179M-X5-4	GNMA POOL NO MA0700 4.000% 01/20/43		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Barclays Capital Inc	4,000,001	4,246,876	4,266,251	4,246,876	0	0	0	0	0	0	19,375	19,375	8,000	8,000
36179N-2K-3	GNMA POOL NO MA1678 4.000% 02/20/44		09/16/2014	Various	09/16/2014	Various	209,229,319	221,912,040	222,481,840	221,912,040	0	0	0	0	0	0	569,800	569,800	415,337	415,337

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identi-fication	Description		For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179N-2K-3	GNMA POOL NO MA1678	4.000% 02/20/44		04/16/2014	Morgan Stanley & Co, Inc	12/01/2014	Paydown	602,646	637,227	602,646	602,646	0	(34,582)	0	(34,582)	0	0	0	0	10,664	1,406
36179N-2L-1	GNMA POOL NO MA1679	4.500% 02/20/44		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	1,858,304	2,018,220	2,022,938	2,018,220	0	0	0	0	0	0	4,718	4,718	4,181	4,181
36179N-5W-4	GNMA POOL NO MA1761	4.000% 03/20/44		08/19/2014	Various	08/19/2014	Various	32,288,653	34,315,124	34,218,517	34,315,124	0	0	0	0	0	0	(96,607)	(96,607)	68,501	68,501
36179N-JC-3	GNMA POOL NO MA1159	4.500% 06/20/43		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	208,116	226,025	226,554	226,025	0	0	0	0	0	0	528	528	468	468
36179N-LE-6	GNMA POOL NO MA1225	4.000% 08/01/43		02/18/2014	Deutsche Bank Securities Inc	02/18/2014	Credit Suisse First Boston Cor	4,020,965	4,235,835	4,272,589	4,235,835	0	0	0	0	0	0	36,754	36,754	8,489	8,489
36179N-NB-0	GNMA POOL NO MA1286	4.000% 09/20/43		02/18/2014	Various	02/18/2014	Credit Suisse First Boston Cor	50,371,044	53,062,821	53,523,170	53,062,821	0	0	0	0	0	0	460,349	460,349	106,339	106,339
36179N-NC-8	GNMA POOL NO MA1287	4.500% 09/20/43		06/17/2014	Various	06/17/2014	Various	4,939,037	5,357,853	5,371,019	5,357,853	0	0	0	0	0	0	13,166	13,166	11,238	11,238
36179N-Q5-0	GNMA POOL NO MA1376	4.000% 09/15/43		05/16/2014	Various	05/16/2014	Various	33,230,042	35,138,796	35,288,531	35,138,796	0	0	0	0	0	0	149,735	149,735	70,152	70,152
36179N-Q6-8	GNMA POOL NO MA1377	4.500% 09/15/43		06/17/2014	Various	06/17/2014	Various	25,088,132	27,128,144	27,173,465	27,128,144	0	0	0	0	0	0	45,321	45,321	59,521	59,521
36179N-TE-8	GNMA POOL NO MA1449	4.000% 11/20/43		08/19/2014	Various	11/21/2014	Various	63,985,111	67,203,058	68,210,197	67,191,601	0	(11,457)	0	(11,457)	0	0	1,018,596	1,018,596	986,646	137,516
36179N-TE-8	GNMA POOL NO MA1449	4.000% 11/20/43		05/08/2014	Various	11/01/2014	Paydown	3,564,720	3,716,549	3,564,720	3,564,720	0	(151,829)	0	(151,829)	0	0	0	0	71,425	7,860
36179N-TF-5	GNMA POOL NO MA1450	4.500% 11/20/43		07/17/2014	Various	07/17/2014	Various	23,799,997	25,864,997	25,847,458	25,864,997	0	0	0	0	0	0	(17,539)	(17,539)	59,025	59,025
36179N-VP-0	GNMA POOL NO MA1522	4.000% 12/20/43		08/19/2014	Various	08/19/2014	Various	58,876,980	62,398,820	62,500,745	62,398,820	0	0	0	0	0	0	101,925	101,925	125,657	125,657
36179N-VQ-8	GNMA POOL NO MA1523	4.500% 12/20/43		06/17/2014	Various	06/17/2014	Various	26,034,087	28,147,554	28,211,468	28,147,554	0	0	0	0	0	0	63,914	63,914	61,465	61,465
36179N-X6-0	GNMA POOL NO MA1601	4.000% 01/20/44		03/18/2014	Various	03/18/2014	Various	2,968,499	3,144,428	3,149,692	3,144,428	0	0	0	0	0	0	5,264	5,264	6,267	6,267
36179N-X7-8	GNMA POOL NO MA1602	4.500% 01/20/44		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Goldman Sachs & Co	11,009,651	11,957,083	11,985,037	11,957,083	0	0	0	0	0	0	27,954	27,954	24,772	24,772
36179Q-BG-5	GNMA POOL NO MA1839	4.000% 03/14/44		09/16/2014	Various	09/16/2014	Various	51,500,051	54,638,062	54,688,980	54,638,062	0	0	0	0	0	0	50,918	50,918	110,278	110,278
36179Q-BH-3	GNMA POOL NO MA1840	4.500% 04/20/44		06/17/2014	Credit Suisse First Boston Cor	06/17/2014	Various	274,173	297,279	297,538	297,279	0	0	0	0	0	0	259	259	637	637
36179Q-DZ-1	GNMA POOL NO MA1920	4.000% 05/20/44		09/16/2014	Various	09/16/2014	Various	27,099,394	28,823,339	28,809,422	28,823,339	0	0	0	0	0	0	(13,916)	(13,916)	56,566	56,566
36179Q-GD-7	GNMA POOL NO MA1996	4.000% 06/20/44		09/16/2014	Merrill Lynch,Pierce,Fenner &	09/16/2014	WELLS FARGO SEC LLC	642,432	682,509	683,789	682,509	0	0	0	0	0	0	1,280	1,280	1,213	1,213
36179Q-JT-9	GNMA POOL NO MA2074	4.000% 07/20/44		08/27/2014	WELLS FARGO SEC LLC	11/17/2014	Various	132,331,641	140,897,013	141,609,751	140,873,549	0	(23,464)	0	(23,464)	0	0	736,202	736,202	1,154,689	249,960
36179Q-JT-9	GNMA POOL NO MA2074	4.000% 07/20/44		08/27/2014	WELLS FARGO SEC LLC	11/01/2014	Paydown	3,869,257	4,119,701	3,869,257	3,869,257	0	(250,444)	0	(250,444)	0	0	0	0	19,863	7,309
36179Q-L6-6	GNMA POOL NO MA2149	4.000% 08/01/44		11/18/2014	Merrill Lynch,Pierce,Fenner &	11/18/2014	Various	26,500,003	28,226,820	28,307,464	28,226,820	0	0	0	0	0	0	80,645	80,645	55,167	55,167
36180C-RN-1	GNMA POOL NO AD1393	3.500% 06/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	282,542	290,080	290,047	290,080	0	0	0	0	0	0	(33)	(33)	577	577
36180D-ER-4	GNMA POOL NO AD1944	3.500% 06/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	311,252	319,556	319,520	319,556	0	0	0	0	0	0	(36)	(36)	635	635
36180D-TQ-0	GNMA POOL NO AD2359	3.500% 04/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	222,238	228,167	228,141	228,167	0	0	0	0	0	0	(26)	(26)	454	454
36180D-TT-4	GNMA POOL NO AD2362	3.500% 04/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	2,078,620	2,134,077	2,133,834	2,134,077	0	0	0	0	0	0	(244)	(244)	4,244	4,244
36180D-TV-9	GNMA POOL NO AD2364	3.500% 04/15/43		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	3,000,001	3,073,009	3,080,040	3,073,009	0	0	0	0	0	0	7,031	7,031	5,542	5,542
36180H-HM-3	GNMA POOL NO AD5636	3.500% 05/15/43		04/17/2014	Various	04/17/2014	Various	593,625	608,536	609,440	608,536	0	0	0	0	0	0	904	904	1,135	1,135
36180H-HZ-4	GNMA POOL NO AD5648	3.500% 06/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	500,000	513,340	513,281	513,340	0	0	0	0	0	0	(59)	(59)	1,021	1,021
36180H-PR-3	GNMA POOL NO AD5832	3.500% 09/15/43		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	500,000	512,168	513,340	512,168	0	0	0	0	0	0	1,172	1,172	924	924
36181A-ET-5	GNMA POOL NO AE6446	3.500% 03/15/44		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	80,133	82,083	82,271	82,083	0	0	0	0	0	0	188	188	148	148
36181D-4L-7	GNMA POOL NO AE9827	3.500% 06/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	439,867	451,603	451,551	451,603	0	0	0	0	0	0	(52)	(52)	898	898
36181D-5V-4	GNMA POOL NO AE9860	3.500% 06/15/43		04/17/2014	Citigroup Capital Markets Inc	04/17/2014	RBC Capital Markets	467,398	479,868	479,813	479,868	0	0	0	0	0	0	(55)	(55)	954	954
36181F-JW-2	GNMA POOL NO AF0277	3.500% 08/15/43		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	1,172,979	1,191,124	1,187,916	1,191,124	0	0	0	0	0	0	(3,207)	(3,207)	2,281	2,281
36181F-WN-7	GNMA POOL NO AF0653	3.500% 08/15/43		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	373,505	379,282	378,261	379,282	0	0	0	0	0	0	(1,021)	(1,021)	726	726
36181M-NY-8	GNMA POOL NO AF5807	3.500% 01/15/44		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	500,000	512,168	513,340	512,168	0	0	0	0	0	0	1,172	1,172	924	924
36202E-3D-9	GNMA POOL NO 004396	4.000% 03/20/39		02/18/2014	Citigroup Capital Markets Inc	02/18/2014	Credit Suisse First Boston Cor	74,633	78,811	79,304	78,811	0	0	0	0	0	0	493	493	158	158
36202F-B3-9	GNMA POOL NO 004558	4.500% 10/20/39		04/08/2014	Goldman Sachs & Co	12/01/2014	Paydown	734,722	796,254	734,722	734,722	0	(61,533)	0	(61,533)	0	0	0	0	12,342	1,929
36202F-CM-6	GNMA POOL NO 004576	4.000% 11/20/39		02/18/2014	Citigroup Capital Markets Inc	02/18/2014	Credit Suisse First Boston Cor	99,096	104,643	105,297	104,643	0	0	0	0	0	0	654	654	209	209
36202F-M8-6	GNMA POOL NO 004883	4.500% 12/20/40		04/08/2014	Various	12/01/2014	Paydown	1,737,662	1,882,617	1,737,662	1,737,662	0	(144,955)	0	(144,955)	0	0	0	0	29,007	4,561
36202F-MA-1	GNMA POOL NO 004853	4.000% 11/20/40		03/18/2014	Credit Suisse First Boston Cor	03/18/2014	Citigroup Capital Markets Inc	28,439	30,218	30,132	30,218	0	0	0	0	0	0	(87)	(87)	60	60
36202F-MB-9	GNMA POOL NO 004854	4.500% 11/20/40		04/08/2014	Goldman Sachs & Co	12/01/2014	Paydown	268,644	291,142	268,644	268,644	0	(22,499)	0	(22,499)	0	0	0	0	4,377	705
36202F-PG-5	GNMA POOL NO 004923	4.500% 01/20/41		04/08/2014	Citigroup Capital Markets Inc	12/01/2014	Paydown	287,570	311,565	287,570	287,570	0	(23,994)	0	(23,994)	0	0	0	0	4,695	755
36202F-Q7-4	GNMA POOL NO 004978	4.500% 03/20/41		04/08/2014	Citigroup Capital Markets Inc	12/01/2014	Paydown	809,389	876,922	809,389	809,389	0	(67,533)	0	(67,533)	0	0	0	0	13,743	2,125

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36202F-TK-2	GNMA POOL NO 005054 4.000% 05/20/41		02/18/2014	Citigroup Capital Markets Inc	02/18/2014	Credit Suisse First Boston Cor	297,701	314,365	316,330	314,365	0	0	0	0	0	0	1,965	1,965	628	628
36202F-TL-0	GNMA POOL NO 005055 4.500% 05/20/41		04/08/2014	Goldman Sachs & Co	12/01/2014	Paydown	367,344	398,109	367,344	367,344	0	(30,765)	0	(30,765)	0	0	0	0	6,181	964
36202F-UF-1	GNMA POOL NO 005082 4.500% 06/20/41		04/08/2014	Citigroup Capital Markets Inc	12/01/2014	Paydown	1,064,793	1,153,637	1,064,793	1,064,793	0	(88,844)	0	(88,844)	0	0	0	0	18,010	2,795
36202F-V9-4	GNMA POOL NO 005140 4.500% 08/20/41		04/08/2014	Goldman Sachs & Co	12/01/2014	Paydown	475,550	515,377	475,550	475,550	0	(39,827)	0	(39,827)	0	0	0	0	8,052	1,248
36202F-VG-8	GNMA POOL NO 005115 4.500% 07/20/41		04/08/2014	Various	12/01/2014	Paydown	689,785	747,508	689,785	689,785	0	(57,723)	0	(57,723)	0	0	0	0	11,587	1,811
36202F-X9-2	GNMA POOL NO 005204 4.500% 10/20/41		03/18/2014	Morgan Stanley & Co, Inc	03/18/2014	Credit Suisse First Boston Cor	1,000,000	1,078,125	1,083,008	1,078,125	0	0	0	0	0	0	4,883	4,883	2,375	2,375
36202F-Y6-7	GNMA POOL NO 005233 4.000% 11/20/41		03/18/2014	Credit Suisse First Boston Cor	03/18/2014	Citigroup Capital Markets Inc	343,754	365,266	364,218	365,266	0	0	0	0	0	0	(1,047)	(1,047)	726	726
36202F-Y7-5	GNMA POOL NO 005234 4.500% 11/20/41		04/08/2014	Goldman Sachs & Co	12/01/2014	Paydown	220,723	239,209	220,723	220,723	0	(18,486)	0	(18,486)	0	0	0	0	3,678	579
3620AR-YJ-4	GNMA POOL NO 737913 3.500% 01/15/41		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	185,141	189,647	190,081	189,647	0	0	0	0	0	0	434	434	342	342
3620C0-SS-8	GNMA POOL NO 744929 3.500% 07/15/42		01/16/2014	Citigroup Capital Markets Inc	01/16/2014	Goldman Sachs & Co	932,357	946,779	944,230	946,779	0	0	0	0	0	0	(2,549)	(2,549)	1,813	1,813
3620C0-VQ-8	GNMA POOL NO 745023 3.500% 09/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	238,000	243,792	244,350	243,792	0	0	0	0	0	0	558	558	440	440
36230N-DX-0	GNMA POOL NO 753718 3.500% 09/15/40		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	15,048	15,415	15,450	15,415	0	0	0	0	0	0	35	35	28	28
36230Q-6G-8	GNMA POOL NO 756271 3.500% 07/15/42		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	704,132	715,024	713,099	715,024	0	0	0	0	0	0	(1,925)	(1,925)	1,369	1,369
36230T-2R-2	GNMA POOL NO 758884 3.500% 05/15/43		01/16/2014	Citigroup Capital Markets Inc	01/16/2014	Goldman Sachs & Co	2,484,400	2,522,831	2,516,037	2,522,831	0	0	0	0	0	0	(6,793)	(6,793)	4,831	4,831
36230T-3Z-3	GNMA POOL NO 758916 3.500% 07/15/43		04/15/2014	RBC Capital Markets	12/01/2014	Paydown	97,968	100,632	97,968	97,968	0	(2,664)	0	(2,664)	0	0	0	0	1,347	200
36241L-X8-4	GNMA POOL NO 783403 3.500% 09/15/41		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	1,103,727	1,120,800	1,117,782	1,120,800	0	0	0	0	0	0	(3,018)	(3,018)	2,146	2,146
36290T-K2-4	GNMA POOL NO 616913 3.500% 02/15/42		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	2,488,171	2,548,723	2,554,555	2,548,723	0	0	0	0	0	0	5,832	5,832	4,596	4,596
36297G-PN-4	GNMA POOL NO 711529 3.500% 09/15/40		03/18/2014	Barclays Capital Inc	03/18/2014	Citigroup Capital Markets Inc	684,951	701,620	703,225	701,620	0	0	0	0	0	0	1,605	1,605	1,265	1,265
36297G-X9-6	GNMA POOL NO 711804 3.500% 09/15/43		01/17/2014	Citigroup Capital Markets Inc	01/17/2014	Goldman Sachs & Co	2,635,933	2,676,708	2,669,500	2,676,708	0	0	0	0	0	0	(7,208)	(7,208)	5,125	5,125
912803-DV-2	United States Treasury STRIP		01/09/2014	Deutsche Bank Securities Inc	04/16/2014	Barclays Capital Inc	61,675,000	19,799,525	22,648,910	20,016,441	0	216,916	0	216,916	0	0	2,632,469	2,632,469	0	0
912803-DZ-3	United States Treasury STRIP		10/30/2014	Barclays Capital Inc	11/20/2014	Goldman Sachs & Co	87,900,000	36,661,332	36,285,120	36,728,084	0	66,752	0	66,752	0	0	(442,964)	(442,964)	0	0
912803-EE-9	United States Treasury STRIP		01/30/2014	Various	04/01/2014	Barclays Capital Inc	192,260,000	58,894,333	62,223,796	59,173,432	0	279,099	0	279,099	0	0	3,050,364	3,050,364	0	0
912803-EF-6	United States Treasury STRIP		04/16/2014	Barclays Capital Inc	05/15/2014	Various	200,000,000	67,225,236	70,616,000	67,423,471	0	198,235	0	198,235	0	0	3,192,529	3,192,529	0	0
912810-QZ-4	UNITED STATES TREASURY TREASURY		01/09/2014	Royal Bank of Scotland	04/11/2014	Societe Generale	29,855,000	25,834,206	27,730,164	25,853,315	0	19,109	0	19,109	0	0	1,876,849	1,876,849	615,966	375,216
912810-RC-4	UNITED STATES TREASURY TREASURY		02/12/2014	Various	07/18/2014	Various	120,474,000	119,072,433	120,899,469	119,073,680	0	1,247	0	1,247	0	0	1,825,789	1,825,789	2,391,572	1,884,664
912810-RD-2	UNITED STATES TREASURY TREASURY		05/08/2014	Various	08/13/2014	Various	379,561,500	385,654,666	385,254,947	385,654,423	0	(244)	0	(244)	0	0	(399,475)	(399,475)	4,174,557	3,884,454
912810-RD-2	UNITED STATES TREASURY TREASURY		01/30/2014	UBS AG	11/20/2014	Prudential Investment Mgmt.	100,000	101,922	113,257	101,896	0	(26)	0	(26)	0	0	11,361	11,361	3,802	798
912810-RE-0	UNITED STATES TREASURY TREASURY		08/12/2014	Various	12/12/2014	Various	1,263,890,000	1,290,159,820	1,312,274,387	1,290,117,088	0	(42,732)	0	(42,732)	0	0	22,157,299	22,157,299	11,810,029	8,260,018
912810-RF-7	UNITED STATES TREASURY TREASURY		02/20/2014	Various	03/10/2014	UBS AG	63,905,000	62,783,682	63,941,053	62,784,321	0	639	0	639	0	0	1,156,733	1,156,733	48,088	31,554
912810-RG-5	UNITED STATES TREASURY TREASURY		11/13/2014	Various	12/11/2014	Various	566,755,000	565,194,453	575,236,928	565,187,838	0	(6,614)	0	(6,614)	0	0	10,049,089	10,049,089	3,594,067	1,383,278
912810-RH-3	UNITED STATES TREASURY TREASURY		12/22/2014	Various	12/23/2014	Various	27,005,000	27,918,221	27,924,491	27,917,866	0	(355)	0	(355)	0	0	6,625	6,625	221,191	207,477
912828-A3-4	UNITED STATES TREASURY TREASURY		07/03/2014	Deutsche Bank Securities Inc	07/03/2014	Barclays Capital Inc	34,700,000	34,262,184	34,212,031	34,262,184	0	0	0	0	0	0	(50,152)	(50,152)	43,849	43,849
912828-A6-7	UNITED STATES TREASURY TREASURY		01/30/2014	Various	02/03/2014	Goldman Sachs & Co	1,415,000	1,412,951	1,413,563	1,412,972	0	20	0	20	0	0	591	591	362	309
912828-A7-5	UNITED STATES TREASURY TREASURY		01/31/2014	Various	05/23/2014	Various	26,585,000	26,547,125	26,560,308	26,548,310	0	1,185	0	1,185	0	0	11,999	11,999	85,779	33,602
912828-A8-3	UNITED STATES TREASURY TREASURY		01/30/2014	Various	04/03/2014	Various	484,750,000	487,194,439	488,713,430	487,150,246	0	(44,193)	0	(44,193)	0	0	1,563,184	1,563,184	1,617,300	545,190
912828-A9-1	UNITED STATES TREASURY TREASURY		01/30/2014	Various	02/12/2014	Nomura Securities Intl	1,825,000	1,824,155	1,827,994	1,824,175	0	20	0	20	0	0	3,819	3,819	1,286	143
912828-B3-3	UNITED STATES TREASURY TREASURY		02/26/2014	Various	09/03/2014	Various	122,640,000	122,521,131	122,699,686	122,524,533	0	3,402	0	3,402	0	0	175,153	175,153	207,975	124,824
912828-B4-1	UNITED STATES TREASURY TREASURY		02/27/2014	Various	04/02/2014	Various	2,460,000	2,462,546	2,461,639	2,462,444	0	(102)	0	(102)	0	0	(805)	(805)	1,358	430
912828-B5-8	UNITED STATES TREASURY TREASURY		02/24/2014	Various	03/27/2014	Various	25,340,000	25,176,886	25,174,995	25,179,427	0	2,541	0	2,541	0	0	(4,431)	(4,431)	88,227	20,210
912828-B6-6	UNITED STATES TREASURY TREASURY		07/31/2014	Various	07/31/2014	Various	348,010,000	349,548,544	350,400,900	349,543,191	0	(5,354)	0	(5,354)	0	0	857,709	857,709	1,104,638	851,662
912828-B7-4	UNITED STATES TREASURY TREASURY		03/11/2014	Various	03/17/2014	Various	4,165,000	4,154,146	4,149,809	4,154,283	0	137	0	137	0	0	(4,474)	(4,474)	1,771	750
912828-B8-2	UNITED STATES TREASURY TREASURY		03/19/2014	Various	04/21/2014	Various	4,125,000	4,115,492	4,117,317	4,115,763	0	271	0	271	0	0	1,553	1,553	799	369
912828-B9-0	UNITED STATES TREASURY TREASURY		03/10/2014	Various	04/04/2014	Various	18,775,000	18,673,372	18,670,338	18,673,475	0	103	0	103	0	0	(3,136)	(3,136)	7,296	6,295
912828-C2-4	UNITED STATES TREASURY TREASURY		03/21/2014	Various	03/31/2014	Various	312,955,000	309,893,996	309,852,564	309,894,120	0	124	0	124	0	0	(41,556)	(41,556)	291,821	290,569
912828-C3-2	UNITED STATES TREASURY TREASURY		04/07/2014	Various	04/21/2014	Various	5,675,000	5,661,246	5,658,226	5,661,377	0	130	0	130	0	0	(3,150)	(3,150)	3,225	1,839
912828-C4-0	UNITED STATES TREASURY TREASURY		04/16/2014	Various	04/25/2014	Various	2,555,000	2,554,441	2,553,949	2,554,444	0	3	0	3	0	0	(494)	(494)	650	503
912828-C5-7	UNITED STATES TREASURY TREASURY		04/23/2014	Various	05/07/2014	Various	146,903,000	147,083,066	147,030,773	147,081,509	0	(1,557)	0	(1,557)	0	0	(50,736)	(50,736)	277,485	185,882
912828-C6-5	UNITED STATES TREASURY TREASURY		04/21/2014	Various	04/28/2014	Various	6,785,000	6,756,856	6,757,844	6,757,081	0	225	0	225	0	0	762	762	7,892	3,680

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-C7-3	UNITED STATES TREASURY TREASURY		04/16/2014	Various	05/21/2014	Deutsche Bank Securities Inc	705,000	705,240	706,538	705,235	0	(5)	0	(5)	0	0	1,303	1,303	502	118
912828-C8-1	UNITED STATES TREASURY TREASURY		05/21/2014	Merrill Lynch,Pierce,Fenner &	06/30/2014	Deutsche Bank Securities Inc	260,000	260,163	259,919	260,154	0	(8)	0	(8)	0	0	(236)	(236)	164	72
912828-D2-3	UNITED STATES TREASURY TREASURY		05/23/2014	Various	10/16/2014	Various	148,260,000	148,101,168	148,855,277	148,118,231	0	17,064	0	17,064	0	0	737,046	737,046	630,973	69,231
912828-D4-9	UNITED STATES TREASURY TREASURY		09/12/2014	Various	09/12/2014	Various	880,000	876,225	875,584	876,229	0	4	0	4	0	0	(645)	(645)	643	605
912828-D5-6	UNITED STATES TREASURY TREASURY		11/07/2014	Various	12/01/2014	Various	427,780,000	429,491,011	429,332,665	429,491,220	0	209	0	209	0	0	(158,555)	(158,555)	1,647,263	1,575,760
912828-D6-4	UNITED STATES TREASURY TREASURY		09/03/2014	Deutsche Bank Securities Inc	09/03/2014	Citigroup Capital Markets Inc	1,000,000	999,570	999,453	999,573	0	2	0	2	0	0	(120)	(120)	166	111
912828-D8-0	UNITED STATES TREASURY TREASURY		09/19/2014	Various	09/24/2014	Various	4,915,000	4,889,410	4,889,233	4,889,426	0	16	0	16	0	0	(193)	(193)	3,041	2,660
912828-D9-8	UNITED STATES TREASURY TREASURY		10/02/2014	Various	10/02/2014	Various	1,755,000	1,755,654	1,755,459	1,755,656	0	2	0	2	0	0	(197)	(197)	828	794
912828-F2-1	UNITED STATES TREASURY TREASURY		10/16/2014	Citigroup Capital Markets Inc	10/31/2014	Various	640,000	648,358	643,252	648,324	0	(34)	0	(34)	0	0	(5,072)	(5,072)	844	579
912828-F3-9	UNITED STATES TREASURY TREASURY		10/29/2014	Various	11/25/2014	Various	166,315,000	168,676,749	168,482,321	168,671,279	0	(5,470)	0	(5,470)	0	0	(188,958)	(188,958)	232,223	194,387
912828-F6-2	UNITED STATES TREASURY TREASURY		11/25/2014	Various	12/22/2014	Various	32,115,000	31,989,139	31,992,211	31,990,410	0	1,271	0	1,271	0	0	1,801	1,801	34,785	6,840
912828-F9-6	UNITED STATES TREASURY TREASURY		11/18/2014	Various	11/18/2014	Various	480,000	479,179	479,213	479,180	0	2	0	2	0	0	32	32	530	385
912828-G3-8	UNITED STATES TREASURY TREASURY		12/18/2014	Various	12/23/2014	Various	86,360,000	85,798,897	86,276,751	85,799,159	0	262	0	262	0	0	477,592	477,592	74,173	52,167
912828-G6-1	UNITED STATES TREASURY TREASURY		12/11/2014	Various	12/26/2014	Various	26,860,000	26,727,088	26,762,255	26,727,109	0	21	0	21	0	0	35,146	35,146	16,920	16,632
912828-SF-8	UNITED STATES TREASURY TREASURY		01/21/2014	Various	01/22/2014	Deutsche Bank Securities Inc	1,650,000	1,584,627	1,580,326	1,584,736	0	109	0	109	0	0	(4,409)	(4,409)	14,796	14,314
912828-VS-6	UNITED STATES TREASURY TREASURY		01/03/2014	Royal Bank of Scotland	01/03/2014	Citigroup Capital Markets Inc	29,115,000	27,972,849	27,993,618	27,972,849	0	0	0	0	0	0	20,769	20,769	284,821	284,821
912828-WE-6	UNITED STATES TREASURY TREASURY		02/12/2014	Various	02/28/2014	Various	610,321,000	609,322,752	611,047,281	609,323,448	0	696	0	696	0	0	1,723,833	1,723,833	3,970,287	3,695,914
912828-WG-1	UNITED STATES TREASURY TREASURY		05/21/2014	Various	05/21/2014	Various	85,405,000	85,386,685	85,479,207	85,386,764	0	78	0	78	0	0	92,444	92,444	34,521	12,978
912828-WH-9	UNITED STATES TREASURY TREASURY		06/03/2014	Various	08/14/2014	Various	45,205,000	45,350,041	45,297,032	45,349,590	0	(452)	0	(452)	0	0	(52,558)	(52,558)	23,819	19,944
912828-WJ-5	UNITED STATES TREASURY TREASURY		08/15/2014	Various	09/03/2014	Various	773,375,000	767,316,451	771,084,311	767,339,065	0	22,614	0	22,614	0	0	3,745,246	3,745,246	2,537,030	1,743,250
912828-WL-0	UNITED STATES TREASURY TREASURY		06/24/2014	Various	09/17/2014	Various	151,075,000	149,680,814	149,970,863	149,688,091	0	7,276	0	7,276	0	0	282,772	282,772	172,448	108,998
912828-WN-6	UNITED STATES TREASURY TREASURY		06/04/2014	Various	06/18/2014	Various	325,900,000	324,111,681	323,636,933	324,111,728	0	48	0	48	0	0	(474,795)	(474,795)	53,696	52,967
912828-WP-1	UNITED STATES TREASURY TREASURY		07/02/2014	Various	07/02/2014	Various	350,000	349,214	349,712	349,218	0	5	0	5	0	0	493	493	162	121
912828-WQ-9	UNITED STATES TREASURY TREASURY		07/28/2014	BB & T Capital Markets	08/12/2014	Bank Of Nova Scotia	240,000	240,000	240,328	240,000	0	0	0	0	0	0	328	328	150	101
912828-WR-7	UNITED STATES TREASURY TREASURY		07/14/2014	Various	08/11/2014	Various	103,415,000	103,234,093	103,216,622	103,234,274	0	181	0	181	0	0	(17,653)	(17,653)	31,063	763
912828-WS-5	UNITED STATES TREASURY TREASURY		07/28/2014	Various	07/28/2014	Various	252,180,000	251,691,458	251,224,767	251,692,085	0	627	0	627	0	0	(467,318)	(467,318)	53,507	7,528
912828-WT-3	UNITED STATES TREASURY TREASURY		07/15/2014	JP Morgan Securities, Inc	08/11/2014	HSBC Securities (USA) Inc	425,000	423,938	423,552	423,948	0	11	0	11	0	0	(397)	(397)	147	30
912828-WW-6	UNITED STATES TREASURY TREASURY		08/27/2014	Various	09/02/2014	Various	26,600,000	26,424,346	26,410,281	26,424,692	0	346	0	346	0	0	(14,410)	(14,410)	5,263	705
912828-WY-2	UNITED STATES TREASURY TREASURY		08/12/2014	Goldman Sachs & Co	08/12/2014	Citigroup Capital Markets Inc	380,000	383,726	383,681	383,726	0	0	0	0	0	0	(45)	(45)	349	349
0599999. Subtotal - Bonds - U.S. Governments							8,713,052,242	8,422,709,036	8,479,012,778	8,422,408,879	0	(300,161)	0	(300,161)	0	0	56,603,898	56,603,898	40,157,540	27,797,281
Bonds - All Other Governments																				
135087-B4-5	CANADIAN GOVERNMENT CORPORATE FOREIGN	C	04/25/2014	National Bank Of Canada	12/19/2014	National Bank Of Canada	307,141	320,028	322,994	309,625	0	(132)	0	(132)	0	(10,271)	13,369	3,098	7,628	3,260
135087-C7-7	CANADIAN GOVERNMENT GOVT FOREIGN	A	02/20/2014	RBC Capital Markets	02/26/2014	Citigroup Capital Markets Inc	1,000,000	998,420	1,001,920	998,424	0	4	0	4	0	0	3,496	3,496	271	0
06425Y-AF-6	BK OF ENGLAND EURO NOTE GOVT FOREIGN	F	03/10/2014	RBC Capital Markets	03/11/2014	JP Morgan	500,000	499,880	500,030	499,880	0	0	0	0	0	0	150	150	0	0
168863-AV-0	CHILE REPUBLIC OF NT GOVT FOREIGN	F	05/29/2014	Merrill Lynch,Pierce,Fenner &	06/16/2014	JP Morgan	1,000,000	1,082,500	1,070,000	1,081,953	0	(547)	0	(547)	0	0	(11,953)	(11,953)	14,424	12,701
24850N-AC-4	KINGDOM OF DENMARK GOVT FOREIGN	F	03/11/2014	JP Morgan	03/12/2014	Barclays Capital Inc	1,500,000	1,498,800	1,500,693	1,498,800	0	0	0	0	0	0	1,893	1,893	0	0
455780-BF-2	REPUBLIC OF INDONESIA GOVT FOREIGN	F	05/29/2014	ING Bank	06/26/2014	Deutsche Bank Securities Inc	1,500,000	1,600,950	1,576,500	1,599,926	0	(1,024)	0	(1,024)	0	0	(23,426)	(23,426)	11,375	5,688
455780-BL-9	REPUBLIC OF INDONESIA GOVT FOREIGN	F	05/20/2014	CRT Inc.	06/26/2014	Deutsche Bank Securities Inc	2,500,000	2,325,000	2,321,250	2,326,674	0	1,674	0	1,674	0	0	(5,424)	(5,424)	17,813	8,906
471048-AL-2	JAPAN BANK FOR INTL COOP GOVT FOREIGN	F	05/21/2014	JP Morgan Securities, Inc	05/22/2014	Merrill Lynch,Pierce,Fenner &	1,000,000	994,950	1,001,910	994,950	0	0	0	0	0	0	6,960	6,960	0	0
50046P-AK-1	KOMMUNINVEST I SVERIGE AB GOVT FOREIGN	F	04/01/2014	Deutsche Bank Securities Inc	04/07/2014	Mizuho Securities USA, Inc.	2,000,000	1,995,460	1,997,760	1,995,468	0	8	0	8	0	0	2,292	2,292	111	0
536878-AF-8	REPUBLIC OF LITHUANIA GOVT FOREIGN	F	06/04/2014	Citigroup Capital Markets Inc	06/16/2014	Nomura Securities Intl	2,420,000	2,855,600	2,861,650	2,853,990	0	(1,610)	0	(1,610)	0	0	7,660	7,660	41,174	37,056
698299-AX-2	Republic of Panama GOVT FOREIGN	F	05/29/2014	Oppenheimer & Co. Inc.	06/26/2014	Morgan Stanley & Co, Inc	500,000	562,500	559,850	561,713	0	(787)	0	(787)	0	0	(1,863)	(1,863)	10,906	8,883
74727P-AK-7	STATE OF QATAR GOVT FOREIGN	F	05/30/2014	Various	09/16/2014	Various	7,175,000	8,299,500	8,158,844	8,257,724	0	(41,776)	0	(41,776)	0	0	(98,880)	(98,880)	221,860	137,743

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	ROMANIA GOVT FOREIGN 6.750% 02/07/22					HSBC Securities (USA) Inc														
77586R-AA-8		F	05/30/2014	Merrill Lynch,Pierce,Fenner &	06/27/2014		1,150,000	1,382,875	1,374,365	1,380,853	0	(2,022)	0	(2,022)	0	0	(6,488)	(6,488)	31,266	25,228
857524-AA-0	REPUBLIC OF POLAND GOVT FOREIGN	F	05/23/2014	Deutsche Bank Securities Inc	11/05/2014	Royal Bank of Scotland	2,455,000	2,780,288	2,764,944	2,761,171	0	(19,117)	0	(19,117)	0	0	3,773	3,773	69,550	13,281
				Credit Suisse First Boston Cor		Citigroup Capital Markets														
87020D-AM-6	KINGDOM OF SWEDEN GOVT FOREIGN	F	03/18/2014		03/19/2014	Inc	500,000	498,200	498,415	498,200	0	0	0	0	0	0	215	215	0	0
						Deutsche Bank Securities														
87020D-AN-4	KINGDOM OF SWEDEN GOVT FOREIGN	F	05/21/2014	Citigroup Capital Markets Inc	05/22/2014	Inc	500,000	498,785	498,619	498,785	0	0	0	0	0	0	(166)	(166)	0	0
87973P-AA-2	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	05/19/2014	Standard Chartered Bank London	12/02/2014	Royal Bank of Scotland	1,500,000	1,668,105	1,661,250	1,652,319	0	(15,786)	0	(15,786)	0	0	8,931	8,931	39,417	4,838
						Morgan Stanley & Co, Inc														
87973P-AC-8	TEMASEK FINANCIAL I LTD GOVT FOREIGN	F	06/05/2014	Morgan Stanley & Co, Inc	11/05/2014		1,000,000	950,330	965,100	952,440	0	2,110	0	2,110	0	0	12,660	12,660	18,934	9,038
						Deutsche Bank Securities														
900123-BH-2	REPUBLIC OF TURKEY GOVT FOREIGN	F	05/29/2014	Goldman Sachs & Co	06/27/2014	Inc	1,000,000	1,099,000	1,092,000	1,097,972	0	(1,028)	0	(1,028)	0	0	(5,972)	(5,972)	14,375	9,844
A5260R-FB-4	REPUBLIC OF AUSTRIA GOVT FOREIGN	D	01/23/2014	Citigroup Capital Markets Inc	09/24/2014	NATIXIS S.A.	385,905	445,622	416,210	413,305	0	(9,794)	0	(9,794)	0	(22,523)	2,905	(19,618)	16,118	6,020
						Citigroup Capital Markets														
B533BS-JJ-4	BELGIUM KINGDOM GOVT FOREIGN	D	05/20/2014	Deutsche Bank Securities Inc	09/02/2014	Inc	656,850	718,216	685,127	682,917	0	(5,018)	0	(5,018)	0	(30,281)	2,210	(28,071)	7,968	2,894
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-2C-9		D	09/16/2014	Various	09/29/2014	Various	13,288,717	13,725,388	13,717,817	13,687,380	0	(561)	0	(561)	0	(37,447)	30,437	(7,010)	42,290	39,522
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-2F-2		D	12/03/2014	Various	12/15/2014	Various	7,762,391	7,839,710	7,811,518	7,808,100	0	(177)	0	(177)	0	(31,433)	3,418	(28,015)	3,703	3,305
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-2G-0		D	12/04/2014	Various	12/10/2014	Various	9,037,147	9,155,408	9,150,867	9,150,868	0	(68)	0	(68)	0	(4,472)	(1)	(4,473)	18,411	17,890
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-7X-8		D	10/06/2014	Various	10/27/2014	Various	3,296,972	3,495,911	3,498,772	3,498,498	0	(100)	0	(100)	0	2,687	274	2,961	11,210	11,031
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI			Credit Suisse First Boston Cor																
D20658-8D-1		D	10/23/2014		10/23/2014	Various	929,404	938,212	939,089	938,212	0	0	0	0	0	0	877	877	1,277	1,277
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-8W-9		D	01/13/2014	Various	01/13/2014	UBS Limited	1,914,080	1,904,116	1,904,069	1,904,116	0	0	0	0	0	0	(46)	(46)	9,698	9,698
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-8X-7		D	11/18/2014	Various	11/18/2014	Various	3,708,960	3,964,301	3,963,165	3,963,215	0	0	0	0	0	(1,086)	(50)	(1,136)	38,145	38,156
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI					Citigroup Capital Markets														
D20658-A3-0		D	02/24/2014	Societe Generale	09/02/2014	Inc	170,781	223,992	241,633	213,339	0	(779)	0	(779)	0	(9,874)	28,294	18,420	4,567	1,057
	DEUTSCHLAND BUNDESREPUBLIC IL BUNDESREP																			
D20658-KG-0		D	11/12/2014	Various	12/08/2014	Various	3,516,763	4,785,771	4,788,608	4,789,502	0	(627)	0	(627)	0	4,358	(895)	3,463	102,005	100,510
						HSBC Securities (USA) Inc														
D20658-M3-7	DEUTSCHLAND BUNDESREPUBLIC IL TREASURY	D	08/13/2014	Citigroup Capital Markets Inc	10/01/2014		505,300	635,806	601,401	599,631	0	(1,762)	0	(1,762)	0	(34,414)	1,770	(32,644)	4,183	3,197
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI					Goldman Sachs														
D20658-PR-1		D	02/26/2014	HSBC Securities (USA) Inc	02/26/2014	International	226,603	328,470	328,098	328,470	0	0	0	0	0	0	(372)	(372)	1,980	1,980
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-T6-3		D	08/26/2014	Various	08/26/2014	Various	2,151,944	2,166,769	2,162,678	2,161,816	0	9	0	9	0	(4,962)	862	(4,100)	1,702	1,583
D20658-UR-5	DEUTSCHLAND BUNDESREPUBLIC IL	D	05/12/2014	Citigroup Capital Markets Inc	05/12/2014	JP Morgan	247,617	346,466	346,070	346,466	0	0	0	0	0	0	(396)	(396)	10,151	10,151
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-W5-1		D	11/13/2014	Various	11/13/2014	Various	7,478,521	7,601,623	7,598,919	7,598,297	0	(180)	0	(180)	0	(3,146)	622	(2,524)	24,139	23,696
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-Y3-4		D	03/04/2014	Various	03/04/2014	NATIXIS S.A.	1,384,237	1,525,147	1,524,875	1,525,147	0	0	0	0	0	0	(272)	(272)	8,817	8,817
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-Y6-7		D	09/09/2014	Various	09/29/2014	Various	27,237,178	27,869,267	27,879,415	27,866,631	0	(418)	0	(418)	0	(2,217)	12,783	10,566	98,966	96,059
	DEUTSCHLAND BUNDESREPUBLIC IL GOVT FOREI																			
D20658-Z4-1		D	04/30/2014	Various	05/21/2014	Various	15,771,358	16,048,730	16,053,820	16,042,375	0	(929)	0	(929)	0	(5,425)	11,444	6,019	29,511	27,039
D20659-2A-1	BUNDESOBLIGATION GOVT FOREIGN	D	07/02/2014	Various	08/13/2014	Various	4,613,702	4,907,463	4,908,462	4,901,811	0	(223)	0	(223)	0	(5,428)	6,651	1,223	39,977	39,485
						Citigroup Capital Markets														
D20659-2F-0	BUNDESOBLIGATION GOVT FOREIGN	D	12/08/2014	HSBC Securities (USA) Inc	12/11/2014	Inc	223,497	269,573	278,611	272,175	0	(18)	0	(18)	0	2,619	6,437	9,056	2,511	2,411
D20659-2K-9	BUNDESOBLIGATION GOVT FOREIGN	D	06/26/2014	Various	06/27/2014	Various	5,418,027	5,472,038	5,470,939	5,470,529	0	(101)	0	(101)	0	(1,408)	411	(997)	13,459	13,275
D20659-2Y-9	BUNDESOBLIGATION GOVT FOREIGN	D	11/17/2014	Various	11/17/2014	Various	9,035,894	9,373,171	9,396,953	9,364,528	0	(284)	0	(284)	0	(8,359)	32,425	24,066	77,034	73,898
D20659-3A-0	BUNDESOBLIGATION GOVT FOREIGN	D	12/04/2014	Various	12/09/2014	Various	11,453,478	11,545,953	11,507,874	11,503,144	0	(366)	0	(366)	0	(42,443)	4,730	(37,713)	11,582	10,784
D20659-F2-5	BUNDESOBLIGATION GOVT FOREIGN	D	03/04/2014	Various	03/04/2014	NATIXIS S.A.	716,222	755,720	755,686	755,720	0	0	0	0	0	0	(34)	(34)	17,969	17,969
D20659-F3-3	BUNDESOBLIGATION GOVT FOREIGN	D	10/15/2014	Various	12/08/2014	Various	11,176,010	13,185,055	13,163,928	13,153,401	0	(4,929)	0	(4,929)	0	(26,726)	10,527	(16,199)	188,117	182,112
D20659-JX-3	BUNDESOBLIGATION GOVT FOREIGN	D	03/10/2014	MIZUHO INT'L PLC	03/18/2014	Various	472,972	547,519	549,810	549,180	0	(270)	0	(270)	0	1,932	630	2,562	14,189	13,829
D20659-N3-4	BUNDESOBLIGATION GOVT FOREIGN	D	11/28/2014	Various	12/10/2014	Various	17,812,550	20,013,720	20,002,515	20,001,664	0	(1,210)	0	(1,210)	0	(10,846)	851	(9,995)	76,419	75,003

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
D20659-NE-0	BUNDESOBLIGATION GOVT FOREIGN	D	10/14/2014	Various	11/25/2014	Various	1,936,344	2,243,784	2,234,920	2,234,258	0	(2,787)	0	(2,787)	0	(6,739)	662	(6,077)	45,104	42,522
D20659-QK-3	BUNDESOBLIGATION GOVT FOREIGN	D	08/18/2014	Various	08/18/2014	Various	2,415,572	2,791,153	2,791,773	2,791,169	0	0	0	0	0	16	605	621	64,347	64,108
D20659-T2-0	BUNDESOBLIGATION GOVT FOREIGN	D	06/04/2014	Various	06/19/2014	Various	1,810,702	1,861,579	1,861,061	1,860,620	0	(112)	0	(112)	0	(847)	441	(406)	14,877	14,765
D20659-TC-8	BUNDESOBLIGATION GOVT FOREIGN	D	11/21/2014	Various	11/21/2014	Various	6,435,820	7,364,722	7,363,538	7,358,179	0	(1,361)	0	(1,361)	0	(5,181)	5,359	178	81,020	79,489
D20659-UT-9	BUNDESOBLIGATION GOVT FOREIGN	D	08/13/2014	Various	09/03/2014	Various	4,870,392	5,589,291	5,576,631	5,570,486	0	(1,391)	0	(1,391)	0	(17,413)	6,145	(11,268)	53,707	52,134
D20659-V3-5	BUNDESOBLIGATION GOVT FOREIGN	D	12/04/2014	Various	12/08/2014	Various	8,401,405	9,102,591	9,095,891	9,090,171	0	(492)	0	(492)	0	(11,927)	5,720	(6,207)	82,884	81,897
D20659-WR-1	BUNDESOBLIGATION GOVT FOREIGN	D	12/03/2014	Various	12/03/2014	Various	4,982,197	5,514,466	5,513,107	5,508,642	0	(1,102)	0	(1,102)	0	(4,722)	4,465	(257)	36,800	35,397
D20659-X5-8	BUNDESOBLIGATION GOVT FOREIGN	D	03/11/2014	Various	03/11/2014	Various	2,670,126	2,708,749	2,709,133	2,709,015	0	(2)	0	(2)	0	268	118	386	3,096	3,090
D20659-ZC-1	BUNDESOBLIGATION GOVT FOREIGN	D	11/04/2014	Various	11/04/2014	Various	28,273,633	31,089,643	31,192,735	31,071,213	0	(12,905)	0	(12,905)	0	(5,525)	121,522	115,997	194,059	165,780
E4R46C-BV-8	BONOS Y OBLIG DEL ESTADO GOVT FOREIGN	D	05/13/2014	BBVA	05/13/2014	Barclays Capital Inc	295,743	318,471	318,347	318,471	0	0	0	0	0	0	(124)	(124)	493	493
E4R46C-DF-1	BONOS Y OBLIG DEL ESTADO TREASURY	D	05/13/2014	Barclays Capital Inc	05/13/2014	BBVA	280,983	279,703	280,660	279,703	0	0	0	0	0	0	957	957	2,367	2,367
F0378Y-AE-3	AREVA SA GOVT FOREIGN 3.125% 03/20/23	D	09/11/2014	HSBC Securities (USA) Inc	11/28/2014	BNP PARIBAS (Lond. Branch)	374,445	381,101	364,148	368,407	0	145	0	145	0	(12,840)	(4,259)	(17,099)	8,239	5,972
F0732Z-Q4-6	BANQUE FEDERATIVE DU CREDIT CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	10/15/2014	Various	1,033,180	1,116,025	1,119,319	1,054,777	0	(679)	0	(679)	0	(60,568)	64,542	3,974	13,037	5,186
F43750-CA-8	REPUBLIC OF FRANCE GOVT FOREIGN	D	04/15/2014	Various	05/23/2014	BBVA	928,642	900,213	940,083	901,301	0	963	0	963	0	125	38,781	38,906	16,355	11,813
F43750-CF-7	REPUBLIC OF FRANCE GOVT FOREIGN	D	04/15/2014	Commerzbank A.G.	06/03/2014	Citigroup Capital Markets Inc	1,360,750	1,414,707	1,415,466	1,393,062	0	(351)	0	(351)	0	(21,294)	22,404	1,110	31,677	28,274
G92444-AM-3	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	02/17/2014	HSBC Securities (USA) Inc	03/24/2014	HSBC Securities (USA) Inc	132,355	157,735	157,490	155,938	0	(38)	0	(38)	0	(1,759)	1,552	(207)	1,693	1,241
G92450-2M-9	UNITED KINGDOM GOVERNMENT UK TSY 4.5 20	D	11/13/2014	Various	11/13/2014	Various	1,870,126	2,129,796	2,106,836	2,103,081	0	(5,067)	0	(5,067)	0	(21,649)	3,755	(17,894)	20,722	12,020
G92450-4T-2	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	06/24/2014	Various	11/12/2014	Various	3,341,358	3,727,535	3,717,494	3,704,932	0	(1,444)	0	(1,444)	0	(21,159)	12,562	(8,597)	61,042	56,852
G92450-GQ-5	UNITED KINGDOM GOVERNMENT UK TREASURY	D	10/07/2014	Various	12/08/2014	Various	938,295	1,067,062	1,072,870	1,067,521	0	(272)	0	(272)	0	732	5,349	6,081	10,838	9,345
G92450-HN-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	06/13/2014	Various	06/27/2014	Various	1,045,651	1,248,542	1,252,401	1,247,433	0	(365)	0	(365)	0	(744)	4,967	4,223	20,687	19,420
G92450-K8-0	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	07/07/2014	Various	12/08/2014	Various	910,263	1,042,237	1,029,504	1,022,631	0	(4,978)	0	(4,978)	0	(14,628)	6,873	(7,755)	16,440	12,986
G92450-SD-1	UNITED KINGDOM GOVERNMENT UK TREASURY	D	04/07/2014	Societe Generale	04/08/2014	HSBC Securities (USA) Inc	124,579	152,839	152,362	153,028	0	0	0	0	0	189	(665)	(476)	2,016	2,013
G92450-UG-1	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	11/10/2014	Various	11/10/2014	Various	1,585,763	1,838,125	1,831,603	1,824,505	0	(4,224)	0	(4,224)	0	(9,396)	7,098	(2,298)	25,147	22,755
G92450-VE-5	UNITED KINGDOM GOVERNMENT GOVT FOREIGN	D	03/12/2014	Various	03/12/2014	Goldman Sachs & Co	116,393	137,599	137,178	137,595	0	(4)	0	(4)	0	0	(417)	(417)	1,386	1,305
G92451-EF-9	GOVERNMENT OF UNITED KINGDOM GOVT FOREIG	D	06/10/2014	Various	12/08/2014	Various	1,574,330	1,761,118	1,743,212	1,720,468	0	(3,305)	0	(3,305)	0	(37,345)	22,744	(14,601)	29,461	19,589
G9T44M-EB-4	UK TREASURY GOVT FOREIGN		01/21/2014	Morgan Stanley United Kingdom	03/04/2014	Morgan Stanley & Co, Inc	275,839	267,272	273,417	272,227	0	110	0	110	0	4,844	1,190	6,034	(15)	1,040
G9T44M-EK-4	UK TREASURY GOVT FOREIGN	D	06/03/2014	Societe Generale	11/12/2014	Deutsche Bank Securities Inc	714,263	710,723	704,041	675,198	0	2,080	0	2,080	0	(37,604)	28,843	(8,761)	8,740	3,263
G9T44M-FR-8	UK TREASURY GOVT FOREIGN	D	01/16/2014	Santander Investment Sec Inc	03/24/2014	HSBC Securities (USA) Inc	214,429	199,851	204,801	201,635	0	36	0	36	0	1,748	3,166	4,914	1,194	(38)
G9T44M-GE-6	UK TREASURY GOVT FOREIGN	D	07/18/2014	Various	07/18/2014	Various	1,295,599	1,238,689	1,250,468	1,245,823	0	235	0	235	0	6,899	4,645	11,544	9,181	7,630
1099999. Subtotal - Bonds - All Other Governments							270,309,392	290,055,629	289,785,512	289,352,793	0	(145,148)	0	(145,148)	0	(557,684)	432,719	(124,965)	2,231,796	1,871,822
Bonds - U.S. Special Revenues																				
3128M8-Q8-0	FHLMC POOL NO G06479 4.000% 01/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	4,936,168	5,096,014	5,179,120	5,096,014	0	0	0	0	0	0	83,105	83,105	6,033	6,033
3128M9-DE-9	FHLMC POOL NO G07001 3.500% 04/01/42		12/17/2013	Morgan Stanley & Co, Inc	12/01/2014	Paydown	375,016	374,313	375,016	375,016	0	703	0	703	0	0	0	0	6,338	438
3128M9-U2-6	FHLMC POOL NO G07501 4.000% 10/01/43		03/18/2014	JP Morgan Securities, Inc	07/10/2014	Royal Bank of Scotland	23,199,470	24,181,822	24,540,689	24,176,152	0	(5,670)	0	(5,670)	0	0	364,537	364,537	265,505	23,199
3128M9-U2-6	FHLMC POOL NO G07501 4.000% 10/01/43		03/18/2014	JP Morgan Securities, Inc	07/01/2014	Paydown	387,708	404,125	387,708	387,708	0	(16,417)	0	(16,417)	0	0	0	0	2,571	388
3128MJ-SS-0	FHLMC POOL NO G08528 3.000% 04/01/43		01/14/2014	Nomura Securities Intl	11/25/2014	WELLS FARGO SEC LLC	4,201,666	4,026,378	4,226,614	4,029,414	0	3,036	0	3,036	0	0	197,199	197,199	103,991	4,202
3128MJ-SS-0	FHLMC POOL NO G08528 3.000% 04/01/43		01/14/2014	Nomura Securities Intl	11/01/2014	Paydown	218,778	209,651	218,778	218,778	0	9,127	0	9,127	0	0	0	0	2,872	219
3128MJ-UG-3	FHLMC POOL NO G08582 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	3,000,000	3,129,258	3,100,781	3,129,258	0	0	0	0	0	0	(28,477)	(28,477)	3,000	3,000
3128MJ-UN-8	FHLMC POOL NO G08588 4.000% 05/01/44		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	2,101,216	2,169,259	2,204,635	2,169,259	0	0	0	0	0	0	35,376	35,376	2,568	2,568

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128PW-EE-4	FHLMC POOL NO J16433 3.500% 08/01/26		01/14/2014	BPN Paribas Securities	01/14/2014	Credit Suisse First Boston Cor	205,656	214,846	216,212	214,846	0	0	0	0	0	0	1,366	1,366	300	300
3128PW-MN-5	FHLMC POOL NO J16665 3.500% 09/01/26		01/14/2014	BPN Paribas Securities	01/14/2014	Credit Suisse First Boston Cor	237,162	247,760	249,335	247,760	0	0	0	0	0	0	1,575	1,575	346	346
31292L-AN-5	FHLMC POOL NO C03613 4.000% 11/01/40		06/04/2014	WELLS FARGO SEC LLC	12/01/2014	Paydown	591,446	623,236	591,446	591,446	0	(31,790)	0	(31,790)	0	0	0	0	6,512	723
31292L-FU-4	FHLMC POOL NO C03779 3.500% 03/01/42		10/03/2014	Credit Suisse First Boston Cor	12/01/2014	Paydown	85,366	87,726	85,366	85,366	0	(2,361)	0	(2,361)	0	0	0	0	374	108
31292L-HQ-1	FHLMC POOL NO C03839 3.500% 04/01/42		01/09/2014	Credit Suisse First Boston Cor	01/09/2014	Barclays Capital Inc	500,000	500,098	496,640	500,098	0	0	0	0	0	0	(3,457)	(3,457)	583	583
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		05/20/2014	Nomura Securities Intl	11/20/2014	Nomura Securities Intl	4,644,040	4,743,815	4,805,856	4,742,750	0	(1,065)	0	(1,065)	0	0	63,106	63,106	78,562	4,967
31292R-7M-8	FHLMC POOL NO C09000 3.500% 06/01/42		05/20/2014	Nomura Securities Intl	11/01/2014	Paydown	220,661	225,401	220,661	220,661	0	(4,741)	0	(4,741)	0	0	0	0	1,805	236
31292S-A6-7	FHLMC POOL NO C09029 3.000% 03/01/43		05/02/2014	Nomura Securities Intl	12/01/2014	Paydown	276,556	269,555	276,556	276,556	0	7,000	0	7,000	0	0	0	0	2,646	254
31292S-AJ-9	FHLMC POOL NO C09009 4.000% 08/01/42		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	10,420,376	10,757,817	10,933,253	10,757,817	0	0	0	0	0	0	175,437	175,437	12,736	12,736
31307C-TD-0	FHLMC POOL NO J24148 3.000% 06/01/28		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	74,863	77,343	74,863	74,863	0	(2,480)	0	(2,480)	0	0	0	0	659	100
31307E-LR-3	FHLMC POOL NO J25736 3.000% 09/01/28		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	341,710	353,029	341,710	341,710	0	(11,319)	0	(11,319)	0	0	0	0	3,204	456
31307F-L8-2	FHLMC POOL NO J26651 3.500% 12/01/28		01/14/2014	BPN Paribas Securities	01/14/2014	Credit Suisse First Boston Cor	332,570	347,432	349,640	347,432	0	0	0	0	0	0	2,208	2,208	485	485
31307F-W2-3	FHLMC POOL NO J26965 3.500% 01/01/29		01/14/2014	BPN Paribas Securities	01/14/2014	Credit Suisse First Boston Cor	1,224,582	1,279,306	1,287,438	1,279,306	0	0	0	0	0	0	8,132	8,132	1,786	1,786
31307H-DP-9	FHLMC POOL NO J28210 3.000% 05/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	61,859	63,918	61,859	61,859	0	(2,059)	0	(2,059)	0	0	0	0	417	82
31307H-KJ-5	FHLMC POOL NO J28397 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	489,282	505,795	489,282	489,282	0	(16,513)	0	(16,513)	0	0	0	0	4,025	652
31307H-LC-9	FHLMC POOL NO J28423 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	262,165	271,013	262,165	262,165	0	(8,848)	0	(8,848)	0	0	0	0	2,582	350
31307H-LH-8	FHLMC POOL NO J28428 3.000% 06/01/29		06/13/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	52,606	54,373	52,606	52,606	0	(1,767)	0	(1,767)	0	0	0	0	480	70
3132GJ-MT-3	FHLMC POOL NO Q03370 4.000% 09/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	3,527,849	3,642,091	3,701,485	3,642,091	0	0	0	0	0	0	59,395	59,395	4,312	4,312
3132GR-L6-6	FHLMC POOL NO Q06349 3.500% 02/01/42		10/03/2014	Credit Suisse First Boston Cor	12/01/2014	Paydown	36,513	37,529	36,513	36,513	0	(1,016)	0	(1,016)	0	0	0	0	126	46
3132GU-KY-9	FHLMC POOL NO Q09011 4.000% 06/01/42		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	395,948	408,770	415,436	408,770	0	0	0	0	0	0	6,666	6,666	484	484
3132HM-ML-2	FHLMC POOL NO Q11263 4.000% 09/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	77,155	80,479	79,747	80,479	0	0	0	0	0	0	(732)	(732)	77	77
3132J7-DJ-8	FHLMC POOL NO Q16004 4.000% 02/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	128,161	133,683	132,467	133,683	0	0	0	0	0	0	(1,217)	(1,217)	128	128
3132JA-6N-0	FHLMC POOL NO Q19476 3.500% 06/01/43		03/14/2014	BPN Paribas Securities	07/10/2014	Nomura Securities Intl	27,689,158	28,022,293	28,381,387	28,020,101	0	(2,192)	0	(2,192)	0	0	361,286	361,286	277,276	24,228
3132JA-6N-0	FHLMC POOL NO Q19476 3.500% 06/01/43		03/14/2014	BPN Paribas Securities	07/01/2014	Paydown	680,013	688,195	680,013	680,013	0	(8,181)	0	(8,181)	0	0	0	0	4,175	595
3132JA-Z3-2	FHLMC POOL NO Q19361 3.500% 06/01/43		10/23/2014	Morgan Stanley & Co, Inc	11/20/2014	Nomura Securities Intl	1,395,773	1,444,407	1,444,407	1,444,248	0	(158)	0	(158)	0	0	158	158	3,257	1,628
3132JM-6G-9	FHLMC POOL NO Q20871 4.000% 08/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	504,672	521,015	529,512	521,015	0	0	0	0	0	0	8,497	8,497	617	617
3132JM-A4-1	FHLMC POOL NO Q20027 4.000% 07/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	402,390	415,421	422,195	415,421	0	0	0	0	0	0	6,775	6,775	492	492
3132JM-JF-7	FHLMC POOL NO Q20262 3.500% 07/01/43		08/22/2014	Credit Suisse First Boston Cor	12/01/2014	Paydown	38,563	39,575	38,563	38,563	0	(1,012)	0	(1,012)	0	0	0	0	229	37
3132JN-PF-8	FHLMC POOL NO Q21322 4.000% 09/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	68,593	70,814	71,969	70,814	0	0	0	0	0	0	1,155	1,155	84	84

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132KE-J4-8	FHLMC POOL NO V60283 3.000% 09/01/28		07/23/2014	Goldman Sachs & Co	12/01/2014	Paydown	938,262	969,415	938,262	938,262	0	(31,153)	0	(31,153)	0	0	0	0	5,558	1,329
3132L5-HL-0	FHLMC POOL NO V80235 4.000% 06/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	403,053	420,419	416,593	420,419	0	0	0	0	0	0	(3,826)	(3,826)	403	403
3132L5-HM-8	FHLMC POOL NO V80236 4.000% 06/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	1,922,846	2,005,694	1,987,442	2,005,694	0	0	0	0	0	0	(18,252)	(18,252)	1,923	1,923
3132L5-K2-8	FHLMC POOL NO V80313 4.000% 07/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	947,765	988,601	979,604	988,601	0	0	0	0	0	0	(8,996)	(8,996)	948	948
3132L5-KY-8	FHLMC POOL NO V80311 4.000% 07/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	2,727,274	2,815,591	2,861,507	2,815,591	0	0	0	0	0	0	45,916	45,916	3,333	3,333
3132M4-CN-3	FHLMC POOL NO Q23977 4.000% 01/01/44		01/09/2014	Morgan Stanley & Co, Inc	01/09/2014	Citigroup Capital Markets Inc	3,000,003	3,094,690	3,085,198	3,094,690	0	0	0	0	0	0	(9,492)	(9,492)	4,000	4,000
3132M5-DS-8	FHLMC POOL NO Q24913 4.000% 02/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	521,021	543,469	538,524	543,469	0	0	0	0	0	0	(4,946)	(4,946)	521	521
3132M5-WJ-7	FHLMC POOL NO Q25449 4.000% 03/01/44		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	79,564	82,141	83,480	82,141	0	0	0	0	0	0	1,340	1,340	97	97
3132M6-DU-1	FHLMC POOL NO Q25815 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	8,000,000	8,344,688	8,268,750	8,344,688	0	0	0	0	0	0	(75,938)	(75,938)	8,000	8,000
3132M6-PU-8	FHLMC POOL NO Q26135 4.000% 05/01/44		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	7,000,000	7,226,680	7,344,531	7,226,680	0	0	0	0	0	0	117,852	117,852	8,556	8,556
3132M6-QB-9	FHLMC POOL NO Q26150 4.000% 05/01/44		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	496,671	512,755	521,117	512,755	0	0	0	0	0	0	8,362	8,362	607	607
3132M6-X9-6	FHLMC POOL NO Q26404 4.000% 05/01/44		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	BPN Paribas Securities	339,265	350,251	355,963	350,251	0	0	0	0	0	0	5,712	5,712	415	415
3136AH-2E-9	FANNIE MAE CMBS 3.373% 07/25/23		01/09/2014	Merrill Lynch,Pierce,Fenner &	12/04/2014	Various	58,400,000	57,306,635	60,716,191	57,360,174	0	53,538	0	53,538	0	0	3,356,018	3,356,018	1,397,154	159,754
3136AJ-B5-4	FANNIE MAE CMBS 3.346% 03/25/24		04/14/2014	Goldman Sachs & Co	06/19/2014	Barclays Capital Inc	10,900,000	11,008,992	11,243,605	11,007,255	0	(1,738)	0	(1,738)	0	0	236,351	236,351	84,083	29,378
3136AJ-LC-8	FANNIE MAE CMBS 3.477% 01/25/24		03/07/2014	Deutsche Bank Securities Inc	12/04/2014	Goldman Sachs & Co	8,000,000	8,079,904	8,473,438	8,074,673	0	(5,231)	0	(5,231)	0	0	398,765	398,765	215,647	23,340
31371L-CR-8	FNMA POOL NO 254880 4.500% 08/01/23		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,516	107,926	107,516	0	0	0	0	0	0	410	410	163	163
31371N-HL-2	FNMA POOL NO 256835 4.500% 07/01/37		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	33,516	35,952	35,846	35,952	0	0	0	0	0	0	(106)	(106)	50	50
3137AY-CF-6	FHLMC MULTIFAMILY STRUCTURED P CMBS IO N		04/10/2014	WELLS FARGO SEC LLC	12/01/2014	Paydown	0	2,606	0	0	0	(2,606)	0	(2,606)	0	0	0	0	180	15
3137B1-B2-7	FREDDIE MAC CMBS IO NOTIONAL		04/07/2014	Royal Bank of Scotland	12/01/2014	Paydown	0	7,846	0	0	0	(7,846)	0	(7,846)	0	0	0	0	756	43
3137B1-BS-0	FREDDIE MAC CMBS 2.510% 11/25/22		05/16/2014	Credit Suisse First Boston Cor	09/05/2014	Merrill Lynch,Pierce,Fenner &	20,000,000	19,587,500	19,762,500	19,599,703	0	12,203	0	12,203	0	0	162,797	162,797	179,883	27,889
3137EA-DB-2	FREDDIE MAC CORPORATE 2.375% 01/13/22		06/19/2014	Morgan Stanley & Co, Inc	07/28/2014	Citigroup Capital Markets Inc	50,000,000	49,530,310	49,926,000	49,536,539	0	6,229	0	6,229	0	0	389,461	389,461	646,528	517,882
3137EA-DN-6	FREDDIE MAC CORPORATE 0.750% 01/12/18		06/23/2014	Barclays Capital Inc	07/28/2014	WELLS FARGO SEC LLC	60,000,000	58,913,400	58,842,872	58,942,512	0	29,112	0	29,112	0	0	(99,641)	(99,641)	246,250	202,500
3138A1-6R-7	FNMA POOL NO AH0879 4.000% 12/01/40		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	500,001	518,517	518,673	518,517	0	0	0	0	0	0	156	156	500	500
3138A1-H2-0	FNMA POOL NO AH0248 4.000% 11/01/40		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	450,076	466,743	466,866	466,743	0	0	0	0	0	0	123	123	450	450
3138A1-K5-9	FNMA POOL NO AH0315 4.000% 12/01/40		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Various	1,422,595	1,483,782	1,487,331	1,483,782	0	0	0	0	0	0	3,549	3,549	1,830	1,830
3138A1-PD-7	FNMA POOL NO AH0419 3.500% 02/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	171,662	181,238	181,318	181,238	0	0	0	0	0	0	80	80	267	267
3138A2-5H-8	FNMA POOL NO AH1747 4.000% 12/01/40		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Various	2,000,000	2,074,063	2,074,649	2,074,063	0	0	0	0	0	0	586	586	2,000	2,000
3138A2-5J-4	FNMA POOL NO AH1748 3.500% 11/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	73,017	77,090	77,124	77,090	0	0	0	0	0	0	34	34	114	114
3138A2-BQ-1	FNMA POOL NO AH0946 4.000% 12/01/40		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	30,897	32,420	32,089	32,420	0	0	0	0	0	0	(331)	(331)	41	41
3138A2-CX-5	FNMA POOL NO AH0985 4.500% 12/01/40		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Various	2,423,639	2,584,394	2,590,439	2,584,394	0	0	0	0	0	0	6,045	6,045	3,333	3,333
3138A3-4S-3	FNMA POOL NO AH2632 3.500% 01/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	210,339	222,072	222,170	222,072	0	0	0	0	0	0	99	99	327	327
3138A4-6Y-6	FNMA POOL NO AH3586 4.000% 01/01/41		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,704,697	1,761,165	1,778,478	1,761,165	0	0	0	0	0	0	17,313	17,313	2,084	2,084

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138A4-EX-9	FNMA POOL NO AH2849 3.500% 01/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	93,224	98,424	98,468	98,424	0	0	0	0	0	0	44	44	145	145
3138A4-J7-1	FNMA POOL NO AH2985 4.000% 02/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	99,999	103,702	103,730	103,702	0	0	0	0	0	0	27	27	100	100
3138A4-XY-6	FNMA POOL NO AH3394 4.000% 01/01/41		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	549,263	576,941	581,017	576,941	0	0	0	0	0	0	4,077	4,077	610	610
3138A5-6J-6	FNMA POOL NO AH4472 4.000% 02/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	390,963	405,441	405,548	405,441	0	0	0	0	0	0	107	107	391	391
3138A5-CW-0	FNMA POOL NO AH3684 4.500% 01/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	5,429,028	5,789,125	5,803,970	5,789,125	0	0	0	0	0	0	14,845	14,845	7,465	7,465
3138A6-3S-7	FNMA POOL NO AH5308 4.000% 11/01/40		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	499,951	525,104	523,522	525,104	0	0	0	0	0	0	(1,582)	(1,582)	667	667
3138A7-FZ-6	FNMA POOL NO AH5583 4.500% 02/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	268,863	288,408	287,557	288,408	0	0	0	0	0	0	(851)	(851)	403	403
3138A7-GZ-5	FNMA POOL NO AH5615 3.500% 02/01/26		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	32,954	34,517	34,633	34,517	0	0	0	0	0	0	116	116	42	42
3138A7-ZJ-0	FNMA POOL NO AH6144 4.500% 03/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	158,365	168,869	169,302	168,869	0	0	0	0	0	0	433	433	218	218
3138A9-4P-6	FNMA POOL NO AH8029 4.500% 04/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Various	349,307	372,476	373,381	372,476	0	0	0	0	0	0	905	905	480	480
3138A9-6W-9	FNMA POOL NO AH8084 4.500% 06/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	864,376	927,212	924,477	927,212	0	0	0	0	0	0	(2,735)	(2,735)	1,297	1,297
3138A9-BB-9	FNMA POOL NO AH7233 4.500% 03/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	331,509	356,424	357,784	356,424	0	0	0	0	0	0	1,360	1,360	539	539
3138A9-LR-3	FNMA POOL NO AH7535 3.500% 03/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	72,321	76,356	76,389	76,356	0	0	0	0	0	0	34	34	113	113
3138AA-4S-7	FNMA POOL NO AH8932 4.500% 04/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	777,295	835,714	838,902	835,714	0	0	0	0	0	0	3,188	3,188	1,263	1,263
3138AA-5Q-0	FNMA POOL NO AH8954 4.000% 04/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	456,190	473,084	473,208	473,084	0	0	0	0	0	0	125	125	456	456
3138AA-5X-5	FNMA POOL NO AH8961 4.500% 04/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,001	1,073,126	1,071,485	1,073,126	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
3138AA-AN-1	FNMA POOL NO AH8112 3.500% 03/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	114,968	121,381	121,434	121,381	0	0	0	0	0	0	54	54	179	179
3138AB-E6-2	FNMA POOL NO AH9156 3.500% 04/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	149,732	158,084	158,154	158,084	0	0	0	0	0	0	70	70	233	233
3138AB-UD-9	FNMA POOL NO AH9579 3.500% 10/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	180,683	190,762	190,846	190,762	0	0	0	0	0	0	85	85	281	281
3138AC-DB-0	FNMA POOL NO AH9997 4.500% 05/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Various	5,649,949	6,024,700	6,037,548	6,024,700	0	0	0	0	0	0	12,848	12,848	7,769	7,769
3138AD-3P-8	FNMA POOL NO AI0805 4.500% 07/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	834,488	897,205	900,628	897,205	0	0	0	0	0	0	3,423	3,423	1,356	1,356
3138AD-T4-7	FNMA POOL NO AI0570 4.500% 05/01/41		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	987,556	1,068,450	1,072,269	1,068,450	0	0	0	0	0	0	3,819	3,819	1,234	1,234
3138AF-2T-6	FNMA POOL NO AI2585 4.500% 06/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	500,100	533,270	534,638	533,270	0	0	0	0	0	0	1,367	1,367	688	688
3138AF-ZV-5	FNMA POOL NO AI2555 4.500% 06/01/41		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	Citigroup Capital Markets Inc	998,456	1,082,935	1,082,545	1,082,935	0	0	0	0	0	0	(390)	(390)	1,498	1,498
3138AG-A7-3	FNMA POOL NO AI2729 4.500% 05/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	467,954	501,973	500,492	501,973	0	0	0	0	0	0	(1,481)	(1,481)	702	702
3138AH-5V-4	FNMA POOL NO AI4459 4.500% 06/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	90,057	96,030	96,277	96,030	0	0	0	0	0	0	246	246	124	124
3138AH-RH-1	FNMA POOL NO AI4087 4.500% 11/01/34		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	76,325	81,388	81,572	81,388	0	0	0	0	0	0	185	185	105	105
3138AH-S6-4	FNMA POOL NO AI4140 4.500% 06/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,515	107,925	107,515	0	0	0	0	0	0	410	410	163	163
3138AJ-H7-0	FNMA POOL NO AI4753 4.500% 07/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	108,015	116,134	116,577	116,134	0	0	0	0	0	0	443	443	176	176
3138AJ-K5-0	FNMA POOL NO AI4815 4.500% 06/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	1,560,269	1,673,693	1,668,757	1,673,693	0	0	0	0	0	0	(4,937)	(4,937)	2,340	2,340

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AJ-NB-4	FNMA POOL NO AI4885 4.000% 06/01/41		04/08/2014	JP Morgan Securities, Inc	04/08/2014	Morgan Stanley & Co, Inc	1,283,711	1,338,670	1,331,650	1,338,670	0	0	0	0	0	0	(7,020)	(7,020)	1,284	1,284
3138AJ-TV-4	FNMA POOL NO AI5063 4.500% 07/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	357,004	382,956	381,827	382,956	0	0	0	0	0	0	(1,130)	(1,130)	536	536
3138AJ-X4-9	FNMA POOL NO AI5198 3.500% 09/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	97,981	103,447	103,493	103,447	0	0	0	0	0	0	46	46	152	152
3138AK-GX-1	FNMA POOL NO AI5613 4.500% 07/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	2,511,473	2,695,124	2,686,098	2,695,124	0	0	0	0	0	0	(9,026)	(9,026)	3,767	3,767
3138AL-JD-0	FNMA POOL NO AI6559 4.500% 07/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	37,582	40,407	40,561	40,407	0	0	0	0	0	0	154	154	61	61
3138AM-CY-9	FNMA POOL NO AI7286 3.500% 08/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	129,483	136,706	136,766	136,706	0	0	0	0	0	0	61	61	201	201
3138AM-FB-6	FNMA POOL NO AI7361 3.500% 09/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,411,278	2,545,782	2,546,913	2,545,782	0	0	0	0	0	0	1,130	1,130	3,751	3,751
3138AM-VN-2	FNMA POOL NO AI7820 3.500% 07/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	84,563	89,280	89,320	89,280	0	0	0	0	0	0	40	40	132	132
3138AN-C7-6	FNMA POOL NO AI8193 4.500% 08/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	99,785	106,404	106,645	106,404	0	0	0	0	0	0	242	242	137	137
3138AN-N2-5	FNMA POOL NO AI8508 3.500% 08/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	142,888	150,858	150,925	150,858	0	0	0	0	0	0	67	67	222	222
3138AN-VG-5	FNMA POOL NO AI8714 4.500% 08/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	108,955	117,144	117,591	117,144	0	0	0	0	0	0	447	447	177	177
3138AP-3Q-9	FNMA POOL NO AI9806 3.500% 08/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	3,666,866	3,871,409	3,873,127	3,871,409	0	0	0	0	0	0	1,719	1,719	5,704	5,704
3138AP-HA-9	FNMA POOL NO AI9224 4.500% 08/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	646,387	693,376	691,331	693,376	0	0	0	0	0	0	(2,045)	(2,045)	970	970
3138AP-SG-4	FNMA POOL NO AI9518 4.000% 09/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	226,311	234,692	234,754	234,692	0	0	0	0	0	0	62	62	226	226
3138AQ-CD-6	FNMA POOL NO AI9967 4.500% 10/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	2,000,001	2,146,251	2,139,064	2,146,251	0	0	0	0	0	0	(7,188)	(7,188)	3,000	3,000
3138AR-5T-7	FNMA POOL NO AJ0857 3.500% 10/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,764,171	1,862,579	1,863,406	1,862,579	0	0	0	0	0	0	827	827	2,744	2,744
3138AR-AP-9	FNMA POOL NO AJ0013 3.500% 10/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	142,004	149,926	149,992	149,926	0	0	0	0	0	0	67	67	221	221
3138AS-5X-6	FNMA POOL NO AJ1761 3.500% 09/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	100,161	105,749	105,796	105,749	0	0	0	0	0	0	47	47	156	156
3138AS-S7-8	FNMA POOL NO AJ1441 3.500% 09/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Various	3,235,618	3,410,750	3,414,218	3,410,750	0	0	0	0	0	0	3,469	3,469	4,846	4,846
3138AS-SB-9	FNMA POOL NO AJ1413 4.500% 09/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	19,322	20,774	20,853	20,774	0	0	0	0	0	0	79	79	31	31
3138AS-SE-3	FNMA POOL NO AJ1416 4.500% 09/01/41		11/10/2014	Credit Suisse First Boston Cor	11/10/2014	Citigroup Capital Markets Inc	4,916,899	5,316,658	5,330,994	5,316,658	0	0	0	0	0	0	14,336	14,336	7,375	7,375
3138AS-T3-6	FNMA POOL NO AJ1469 4.000% 10/01/41		06/10/2014	Citigroup Capital Markets Inc	06/10/2014	Morgan Stanley & Co, Inc	18,216,951	19,018,924	19,193,978	19,018,924	0	0	0	0	0	0	175,054	175,054	22,265	22,265
3138AT-EX-4	FNMA POOL NO AJ1949 4.000% 10/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	541,462	561,513	561,682	561,513	0	0	0	0	0	0	169	169	541	541
3138AT-WS-5	FNMA POOL NO AJ2456 4.000% 01/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	1,000,000	1,037,031	1,037,304	1,037,031	0	0	0	0	0	0	273	273	1,000	1,000
3138AU-P4-3	FNMA POOL NO AJ3142 4.500% 10/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	105,873	113,615	113,441	113,615	0	0	0	0	0	0	(174)	(174)	159	159
3138AV-QD-0	FNMA POOL NO AJ4051 4.000% 10/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	822,118	852,562	852,787	852,562	0	0	0	0	0	0	225	225	822	822
3138AW-3N-1	FNMA POOL NO AJ5304 4.000% 11/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	750,000	777,773	778,008	777,773	0	0	0	0	0	0	234	234	750	750
3138AW-3V-3	FNMA POOL NO AJ5311 4.500% 11/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	813,882	875,051	878,389	875,051	0	0	0	0	0	0	3,338	3,338	1,323	1,323
3138AW-4D-2	FNMA POOL NO AJ5319 4.000% 11/01/41		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	135,107	141,836	142,411	141,836	0	0	0	0	0	0	575	575	165	165

SCHEDULE D - PART 5

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		10/29/2014	Deutsche Bank Securities Inc	11/21/2014	JP Morgan Securities, Inc	6,348,013	6,560,274	6,584,079	6,558,648	0	(1,626)	0	(1,626)	0	0	25,431	25,431	15,429	7,406
3138AW-CN-1	FNMA POOL NO AJ4576 3.500% 11/01/41		10/29/2014	Deutsche Bank Securities Inc	12/01/2014	Paydown	102,770	106,207	102,770	102,770	0	(3,436)	0	(3,436)	0	0	0	0	300	120
3138AW-FJ-7	FNMA POOL NO AJ4668 4.000% 11/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	153,110	158,780	158,822	158,780	0	0	0	0	0	0	42	42	153	153
3138AW-GL-1	FNMA POOL NO AJ4702 4.000% 11/01/41		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	388,998	408,372	410,028	408,372	0	0	0	0	0	0	1,656	1,656	475	475
3138AW-RQ-8	FNMA POOL NO AJ4994 4.500% 11/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	92,743	99,713	100,093	99,713	0	0	0	0	0	0	380	380	151	151
3138AX-AC-5	FNMA POOL NO AJ5402 4.000% 11/01/41		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	800,000	840,250	837,719	840,250	0	0	0	0	0	0	(2,531)	(2,531)	1,067	1,067
3138AX-PC-9	FNMA POOL NO AJ5818 4.000% 11/01/41		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	2,001,627	2,076,375	2,084,585	2,076,375	0	0	0	0	0	0	8,210	8,210	2,446	2,446
3138AY-BQ-1	FNMA POOL NO AJ6346 3.500% 12/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	2,470,849	2,501,348	2,486,388	2,501,348	0	0	0	0	0	0	(14,960)	(14,960)	2,883	2,883
3138AY-V5-5	FNMA POOL NO AJ6935 3.500% 11/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	14,333,132	15,132,652	15,139,371	15,132,652	0	0	0	0	0	0	6,719	6,719	22,296	22,296
3138E1-KN-6	FNMA POOL NO AJ8400 3.500% 01/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	93,598	98,819	98,862	98,819	0	0	0	0	0	0	44	44	146	146
3138E1-W6-0	FNMA POOL NO AJ8768 4.000% 12/01/41		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,449,985	1,523,051	1,533,813	1,523,051	0	0	0	0	0	0	10,762	10,762	1,611	1,611
3138E2-AY-1	FNMA POOL NO AJ9022 3.000% 12/01/26		02/14/2014	Credit Suisse First Boston Cor	02/14/2014	JP Morgan Securities, Inc	2,499,999	2,549,413	2,572,655	2,549,413	0	0	0	0	0	0	23,242	23,242	3,750	3,750
3138E2-LR-4	FNMA POOL NO AJ9335 4.000% 01/01/42		11/10/2014	Barclays Capital Inc	11/10/2014	Citigroup Capital Markets Inc	495,000	525,628	525,028	525,628	0	0	0	0	0	0	(599)	(599)	660	660
3138E2-NE-1	FNMA POOL NO AJ9388 3.500% 12/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,572,788	1,660,520	1,661,257	1,660,520	0	0	0	0	0	0	737	737	2,447	2,447
3138E2-UY-9	FNMA POOL NO AJ9598 4.000% 04/01/42		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	14,261	14,794	14,852	14,794	0	0	0	0	0	0	58	58	17	17
3138E3-CB-7	FNMA POOL NO AJ9965 4.000% 06/01/42		10/06/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	18,151	19,223	18,151	18,151	0	(1,072)	0	(1,072)	0	0	0	0	91	26
3138E4-AF-8	FNMA POOL NO AK0005 3.500% 01/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	99,353	104,895	104,942	104,895	0	0	0	0	0	0	47	47	155	155
3138E4-VQ-1	FNMA POOL NO AK0622 3.500% 01/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	71,553	75,545	75,578	75,545	0	0	0	0	0	0	34	34	111	111
3138E4-WZ-0	FNMA POOL NO AK0663 4.000% 01/01/42		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	2,179,470	2,286,911	2,263,584	2,286,911	0	0	0	0	0	0	(23,327)	(23,327)	2,906	2,906
3138E4-YZ-8	FNMA POOL NO AK0727 3.500% 02/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,781,941	1,881,340	1,882,175	1,881,340	0	0	0	0	0	0	835	835	2,772	2,772
3138E5-CY-2	FNMA POOL NO AK0986 3.500% 01/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	166,436	175,720	175,798	175,720	0	0	0	0	0	0	78	78	259	259
3138E6-VQ-6	FNMA POOL NO AK2422 4.500% 02/01/42		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	207,575	222,754	222,008	222,754	0	0	0	0	0	0	(746)	(746)	311	311
3138E7-DY-7	FNMA POOL NO AK2818 4.500% 01/01/42		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Various	153,190	164,606	164,948	164,606	0	0	0	0	0	0	342	342	244	244
3138E7-NE-0	FNMA POOL NO AK3088 3.500% 02/01/27		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	300,000	314,227	315,282	314,227	0	0	0	0	0	0	1,055	1,055	379	379
3138E7-XU-3	FNMA POOL NO AK3390 3.500% 01/01/27		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	215,000	225,195	225,951	225,195	0	0	0	0	0	0	756	756	272	272
3138E8-PR-7	FNMA POOL NO AK4031 4.000% 02/01/42		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	569,891	588,769	594,557	588,769	0	0	0	0	0	0	5,788	5,788	697	697
3138EB-B8-7	FNMA POOL NO AK6362 3.500% 04/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	199,022	210,124	210,217	210,124	0	0	0	0	0	0	93	93	310	310
3138EB-P5-8	FNMA POOL NO AK6743 4.000% 03/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	127,468	132,189	132,224	132,189	0	0	0	0	0	0	35	35	127	127
3138EB-RE-7	FNMA POOL NO AK6784 3.000% 03/01/27		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	500,000	517,578	517,344	517,578	0	0	0	0	0	0	(234)	(234)	708	708
3138EB-WA-9	FNMA POOL NO AK6940 4.000% 03/01/42		11/10/2014	Deutsche Bank Securities Inc	11/10/2014	Citigroup Capital Markets Inc	7,665,043	8,120,304	8,130,035	8,120,304	0	0	0	0	0	0	9,731	9,731	10,220	10,220
3138EE-2X-6	FNMA POOL NO AK9789 4.000% 05/01/42		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	499,999	516,562	521,640	516,562	0	0	0	0	0	0	5,078	5,078	611	611
3138EE-P7-8	FNMA POOL NO AK9445 4.000% 03/01/42		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	612,200	643,001	641,064	643,001	0	0	0	0	0	0	(1,937)	(1,937)	816	816

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138EE-PD-5	FNMA POOL NO AK9419 4.000% 03/01/42		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	715,723	751,369	754,417	751,369	0	0	0	0	0	0	3,047	3,047	875	875
3138EE-U2-3	FNMA POOL NO AK9600 4.000% 04/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	300,000	311,110	311,204	311,110	0	0	0	0	0	0	94	94	300	300
3138EG-5D-2	FNMA POOL NO AL0843 3.500% 10/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,802,666	1,903,220	1,904,065	1,903,220	0	0	0	0	0	0	845	845	2,804	2,804
3138EG-FA-7	FNMA POOL NO AL0160 4.500% 05/01/41		11/10/2014	Various	11/10/2014	Various	3,157,986	3,421,640	3,422,848	3,421,640	0	0	0	0	0	0	1,208	1,208	4,737	4,737
3138EG-WU-4	FNMA POOL NO AL0658 4.500% 09/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	250,000	268,174	267,383	268,174	0	0	0	0	0	0	(791)	(791)	375	375
3138EG-WV-2	FNMA POOL NO AL0659 4.500% 09/01/41		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	1,999,999	2,150,312	2,158,515	2,150,312	0	0	0	0	0	0	8,203	8,203	3,250	3,250
3138EH-7H-9	FNMA POOL NO AL1795 3.000% 05/01/27		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	187,418	193,655	193,663	193,655	0	0	0	0	0	0	7	7	297	297
3138EH-PZ-9	FNMA POOL NO AL1339 4.500% 02/01/42		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	711,463	763,183	760,932	763,183	0	0	0	0	0	0	(2,251)	(2,251)	1,067	1,067
3138EH-RB-0	FNMA POOL NO AL1381 3.000% 02/01/27		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	170,405	176,076	176,082	176,076	0	0	0	0	0	0	7	7	270	270
3138EJ-K7-2	FNMA POOL NO AL2117 4.000% 08/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Various	4,299,953	4,459,185	4,460,451	4,459,185	0	0	0	0	0	0	1,266	1,266	4,300	4,300
3138EJ-WY-0	FNMA POOL NO AL2462 2.500% 10/01/27		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	2,066,546	2,090,118	2,089,795	2,090,118	0	0	0	0	0	0	(323)	(323)	2,296	2,296
3138EK-4C-6	FNMA POOL NO AL3518 3.500% 05/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	750,000	746,338	746,806	746,338	0	0	0	0	0	0	469	469	875	875
3138EK-JG-1	FNMA POOL NO AL2962 4.000% 02/01/43		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	249,050	261,580	260,792	261,580	0	0	0	0	0	0	(788)	(788)	332	332
3138EK-VP-7	FNMA POOL NO AL3321 3.500% 04/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	171,203	170,367	170,474	170,367	0	0	0	0	0	0	107	107	200	200
3138EL-5N-9	FNMA POOL NO AL4452 4.000% 11/01/43		05/15/2014	JP Morgan Securities, Inc	12/01/2014	Paydown	293,250	310,341	293,250	293,250	0	(17,091)	0	(17,091)	0	0	0	0	3,626	358
3138EL-6N-8	FNMA POOL NO AL4476 3.500% 12/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Various	303,439	319,569	320,001	319,569	0	0	0	0	0	0	432	432	444	444
3138EL-BM-4	FNMA POOL NO AL3643 4.500% 06/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	5,800,971	6,185,739	6,199,788	6,185,739	0	0	0	0	0	0	14,049	14,049	7,976	7,976
3138EL-K5-1	FNMA POOL NO AL3915 4.000% 08/01/43		06/10/2014	Various	06/10/2014	Various	668,059	703,344	704,059	703,344	0	0	0	0	0	0	716	716	817	817
3138EL-KS-1	FNMA POOL NO AL3904 3.500% 08/01/28		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	500,000	523,711	525,468	523,711	0	0	0	0	0	0	1,758	1,758	632	632
3138EL-QX-4	FNMA POOL NO AL4069 4.500% 09/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	805,466	858,891	860,842	858,891	0	0	0	0	0	0	1,951	1,951	1,108	1,108
3138EL-RF-2	FNMA POOL NO AL4085 3.500% 09/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	196,729	207,703	207,795	207,703	0	0	0	0	0	0	92	92	306	306
3138EL-UE-1	FNMA POOL NO AL4180 3.500% 10/01/28		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	2,540,026	2,660,479	2,669,409	2,660,479	0	0	0	0	0	0	8,930	8,930	3,210	3,210
3138EL-UW-1	FNMA POOL NO AL4196 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,838,904	1,941,480	1,942,342	1,941,480	0	0	0	0	0	0	862	862	2,861	2,861
3138EL-VP-5	FNMA POOL NO AL4221 4.500% 10/01/43		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	Credit Suisse First Boston Cor	170,185	184,518	184,784	184,518	0	0	0	0	0	0	266	266	213	213
3138EL-XS-7	FNMA POOL NO AL4288 4.500% 11/01/43		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,011	1,073,137	1,069,543	1,073,137	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
3138EL-ZF-3	FNMA POOL NO AL4341 4.500% 11/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	39,897	43,169	43,319	43,169	0	0	0	0	0	0	150	150	50	50
3138EM-GQ-8	FNMA POOL NO AL4706 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Merrill Lynch,Pierce,Fenner &	10,556,600	11,077,007	10,900,308	11,077,007	0	0	0	0	0	0	(176,699)	(176,699)	14,075	14,075
3138EM-L8-2	FNMA POOL NO AL4850 4.500% 03/01/44		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,011	1,073,137	1,069,543	1,073,137	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
3138EM-LW-9	FNMA POOL NO AL4840 4.000% 03/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	552,861	571,175	576,790	571,175	0	0	0	0	0	0	5,615	5,615	676	676
3138EM-T8-4	FNMA POOL NO AL5074 2.500% 03/15/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	70,336	71,380	71,512	71,380	0	0	0	0	0	0	132	132	73	73
3138EM-UG-4	FNMA POOL NO AL5082 4.500% 04/01/44		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	JP Morgan Securities, Inc	999,901	1,084,502	1,082,705	1,084,502	0	0	0	0	0	0	(1,797)	(1,797)	1,500	1,500
3138EM-VC-2	FNMA POOL NO AL5110 4.500% 04/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	948,200	1,025,982	1,029,538	1,025,982	0	0	0	0	0	0	3,556	3,556	1,185	1,185
3138EM-Y5-4	FNMA POOL NO AL5231 4.500% 05/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	Credit Suisse First Boston Cor	157,240	170,483	170,729	170,483	0	0	0	0	0	0	246	246	197	197

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138EM-Z3-8	FNMA POOL NO AL5261 4.500% 06/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	928,413	1,004,463	1,008,053	1,004,463	0	0	0	0	0	0	3,590	3,590	1,161	1,161
3138EN-BU-2	FNMA POOL NO AL5450 2.500% 07/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	1,000,000	1,011,406	1,011,250	1,011,406	0	0	0	0	0	0	(156)	(156)	1,111	1,111
3138EN-VK-2	FNMA POOL NO AL6017 3.500% 12/01/42		10/29/2014	Citigroup Capital Markets Inc	12/01/2014	Paydown	172,315	177,969	172,315	172,315	0	(5,654)	0	(5,654)	0	0	0	0	503	201
3138LQ-AC-8	FNMA POOL NO A00002 4.000% 04/01/42		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	116,232	121,962	120,718	121,962	0	0	0	0	0	0	(1,244)	(1,244)	155	155
3138LQ-ES-9	FNMA POOL NO A00144 4.000% 04/01/42		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	72,920	75,335	76,076	75,335	0	0	0	0	0	0	741	741	89	89
3138LQ-GT-5	FNMA POOL NO A00209 4.000% 05/01/42		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	978,047	1,027,331	1,034,590	1,027,331	0	0	0	0	0	0	7,259	7,259	1,087	1,087
3138LQ-RF-3	FNMA POOL NO A00485 3.500% 08/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,456,353	2,593,372	2,594,523	2,593,372	0	0	0	0	0	0	1,151	1,151	3,821	3,821
3138LR-LF-7	FNMA POOL NO A01225 4.000% 04/01/42		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	7,822,660	8,216,238	8,191,487	8,216,238	0	0	0	0	0	0	(24,751)	(24,751)	10,430	10,430
3138LT-EU-8	FNMA POOL NO A02846 4.000% 05/01/42		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	478,019	505,356	505,655	505,356	0	0	0	0	0	0	299	299	531	531
3138LT-K9-8	FNMA POOL NO A03019 2.500% 05/01/27		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	48,976	49,703	49,794	49,703	0	0	0	0	0	0	92	92	51	51
3138LT-KG-2	FNMA POOL NO A02994 4.000% 05/01/42		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	170,445	179,033	180,298	179,033	0	0	0	0	0	0	1,265	1,265	189	189
3138LU-NA-9	FNMA POOL NO A03984 2.500% 06/01/27		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	63,964	64,694	64,684	64,694	0	0	0	0	0	0	(10)	(10)	71	71
3138LV-EP-4	FNMA POOL NO A04641 3.500% 06/01/42		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	1,000,000	995,117	995,742	995,117	0	0	0	0	0	0	625	625	1,167	1,167
3138LW-N6-4	FNMA POOL NO A05812 4.000% 07/01/42		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Various	5,000,000	5,185,156	5,186,640	5,185,156	0	0	0	0	0	0	1,484	1,484	5,000	5,000
3138LW-S6-9	FNMA POOL NO A05940 3.500% 06/01/42		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	1,029,529	1,024,502	1,025,145	1,024,502	0	0	0	0	0	0	643	643	1,201	1,201
3138LW-WF-4	FNMA POOL NO A06045 4.500% 06/01/42		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	1,105,040	1,195,558	1,199,832	1,195,558	0	0	0	0	0	0	4,273	4,273	1,381	1,381
3138LX-X5-3	FNMA POOL NO A06999 4.000% 06/01/42		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	207,000	217,414	216,759	217,414	0	0	0	0	0	0	(655)	(655)	276	276
3138LY-CM-7	FNMA POOL NO A07275 3.500% 07/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	126,409	133,460	133,520	133,460	0	0	0	0	0	0	59	59	197	197
3138M0-PP-9	FNMA POOL NO A08529 4.500% 06/01/42		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	19,363	20,949	21,024	20,949	0	0	0	0	0	0	75	75	24	24
3138M0-WM-8	FNMA POOL NO A08751 3.500% 07/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Various	1,954,662	2,062,860	2,064,081	2,062,860	0	0	0	0	0	0	1,221	1,221	3,011	3,011
3138M1-MZ-8	FNMA POOL NO A09375 3.500% 07/01/42		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,712,692	1,750,023	1,744,269	1,750,023	0	0	0	0	0	0	(5,754)	(5,754)	2,165	2,165
3138M1-TK-4	FNMA POOL NO A09553 4.000% 07/01/42		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	83,759	87,888	86,991	87,888	0	0	0	0	0	0	(896)	(896)	112	112
3138M2-BS-4	FNMA POOL NO A09948 4.000% 07/01/42		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	117,595	123,452	123,952	123,452	0	0	0	0	0	0	501	501	144	144
3138M5-L7-2	FNMA POOL NO AP2149 4.000% 08/01/42		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	1,000,001	1,057,188	1,057,813	1,057,188	0	0	0	0	0	0	625	625	1,111	1,111
3138M5-TQ-2	FNMA POOL NO AP2358 3.500% 08/01/42		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	37,132	36,951	36,974	36,951	0	0	0	0	0	0	23	23	43	43
3138M9-UB-5	FNMA POOL NO AP5977 4.000% 09/01/42		05/08/2014	Various	05/08/2014	Various	362,287	375,312	376,403	375,312	0	0	0	0	0	0	1,091	1,091	385	385
3138M9-WP-2	FNMA POOL NO AP6053 2.500% 07/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	36,286	36,661	36,694	36,661	0	0	0	0	0	0	33	33	40	40
3138MA-CS-5	FNMA POOL NO AP6380 3.500% 09/01/42		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,000,001	1,021,798	1,018,438	1,021,798	0	0	0	0	0	0	(3,359)	(3,359)	1,264	1,264
3138MD-VL-3	FNMA POOL NO AP9618 3.500% 10/01/42		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,546,976	1,580,695	1,575,498	1,580,695	0	0	0	0	0	0	(5,197)	(5,197)	1,955	1,955
3138MK-E6-9	FNMA POOL NO AQ3756 3.500% 11/01/42		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	100,000	102,180	101,844	102,180	0	0	0	0	0	0	(336)	(336)	126	126
3138MK-QZ-2	FNMA POOL NO AQ4071 2.500% 04/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	194,035	196,248	196,217	196,248	0	0	0	0	0	0	(30)	(30)	216	216
3138MR-LJ-8	FNMA POOL NO AQ9328 3.500% 01/01/43		10/29/2014	Barclays Capital Inc	12/01/2014	Paydown	218,181	226,158	218,181	218,181	0	(7,977)	0	(7,977)	0	0	0	0	636	255

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WO-VS-5	FNMA POOL NO AR3324 3.500% 02/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	5,000,498	4,976,081	4,979,207	4,976,081	0	0	0	0	0	0	3,125	3,125	5,834	5,834
3138WO-WP-0	FNMA POOL NO AR3353 3.500% 02/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	371,073	369,261	369,493	369,261	0	0	0	0	0	0	232	232	433	433
3138WW6-UD-6	FNMA POOL NO AR8679 2.500% 03/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	47,757	48,302	48,295	48,302	0	0	0	0	0	0	(7)	(7)	53	53
3138WW7-GF-5	FNMA POOL NO AR9197 3.000% 03/01/43		03/05/2014	Nomura Securities Intl	11/25/2014	WELLS FARGO SEC LLC	19,754,158	19,133,753	19,871,448	19,142,879	0	9,126	0	9,126	0	0	728,569	728,569	439,530	19,754
3138WW7-GF-5	FNMA POOL NO AR9197 3.000% 03/01/43		03/05/2014	Nomura Securities Intl	11/01/2014	Paydown	1,231,264	1,192,594	1,231,264	1,231,264	0	38,669	0	38,669	0	0	0	0	14,205	1,231
3138WW9-2B-5	FNMA POOL NO AS0769 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,793,885	1,893,950	1,894,791	1,893,950	0	0	0	0	0	0	841	841	2,790	2,790
3138WW9-9F-3	FNMA POOL NO AS0845 3.500% 10/01/23		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	67,046	70,225	70,461	70,225	0	0	0	0	0	0	236	236	85	85
3138WW9-5X-4	FNMA POOL NO AS0861 4.500% 10/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	49,995	54,097	54,284	54,097	0	0	0	0	0	0	187	187	62	62
3138WW9-BH-2	FNMA POOL NO AS0039 3.000% 07/01/43		07/10/2014	Citigroup Capital Markets Inc	07/10/2014	Morgan Stanley & Co, Inc	15,841,464	15,460,279	15,533,917	15,460,279	0	0	0	0	0	0	73,638	73,638	17,162	17,162
3138WW9-BN-9	FNMA POOL NO AS0044 3.000% 07/01/43		09/29/2014	JP Morgan Securities, Inc	11/20/2014	SG Americas securities LLC	5,985,827	5,914,746	5,998,921	5,914,973	0	227	0	227	0	0	83,948	83,948	26,936	6,485
3138WW9-BN-9	FNMA POOL NO AS0044 3.000% 07/01/43		09/29/2014	JP Morgan Securities, Inc	11/01/2014	Paydown	26,883	26,564	26,883	26,883	0	319	0	319	0	0	0	0	67	29
3138WW9-KK-5	FNMA POOL NO AS0297 3.000% 08/01/28		06/13/2014	Credit Suisse First Boston Cor	06/13/2014	Citigroup Capital Markets Inc	2,746,881	2,846,241	2,845,168	2,846,241	0	0	0	0	0	0	(1,073)	(1,073)	3,663	3,663
3138WW9-LA-6	FNMA POOL NO AS0320 4.500% 08/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	93,375	100,393	100,776	100,393	0	0	0	0	0	0	383	383	152	152
3138WW9-LW-8	FNMA POOL NO AS0340 2.500% 08/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	292,595	295,932	295,887	295,932	0	0	0	0	0	0	(46)	(46)	325	325
3138WW9-T3-4	FNMA POOL NO AS0569 4.500% 09/01/43		12/09/2014	Various	12/09/2014	Credit Suisse First Boston Cor	1,682,005	1,824,688	1,826,290	1,824,688	0	0	0	0	0	0	1,602	1,602	2,103	2,103
3138WW9-TS-9	FNMA POOL NO AS0560 4.500% 09/01/43		12/09/2014	Various	12/09/2014	Credit Suisse First Boston Cor	2,766,125	2,997,383	3,003,407	2,997,383	0	0	0	0	0	0	6,024	6,024	3,458	3,458
3138WW9-U9-9	FNMA POOL NO AS0607 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	157,809	166,612	166,686	166,612	0	0	0	0	0	0	74	74	245	245
3138WW9-WT-3	FNMA POOL NO AS0657 4.000% 10/01/43		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	71,480	75,040	75,314	75,040	0	0	0	0	0	0	274	274	87	87
3138WA-AD-9	FNMA POOL NO AS0903 3.000% 11/01/28		10/16/2014	Various	10/16/2014	Various	8,348,267	8,587,381	8,591,203	8,587,381	0	0	0	0	0	0	3,822	3,822	10,923	10,923
3138WA-B5-5	FNMA POOL NO AS0959 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	209,474	221,159	221,257	221,159	0	0	0	0	0	0	98	98	326	326
3138WA-GP-6	FNMA POOL NO AS1105 4.000% 11/01/43		09/09/2014	RBC Capital Markets	09/09/2014	Various	78,977,183	82,956,892	83,455,473	82,956,892	0	0	0	0	0	0	498,581	498,581	87,752	87,752
3138WA-HH-3	FNMA POOL NO AS1131 4.500% 11/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	80,125	85,440	85,634	85,440	0	0	0	0	0	0	194	194	110	110
3138WA-LE-5	FNMA POOL NO AS1224 3.500% 12/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	464,900	475,033	473,471	475,033	0	0	0	0	0	0	(1,562)	(1,562)	588	588
3138WA-PD-3	FNMA POOL NO AS1319 4.000% 12/01/43		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Deutsche Bank Securities Inc	16,701,250	17,366,690	17,319,718	17,366,690	0	0	0	0	0	0	(46,972)	(46,972)	22,268	22,268
3138WA-PG-6	FNMA POOL NO AS1322 4.000% 12/01/43		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Deutsche Bank Securities Inc	45,213,165	47,014,627	46,887,465	47,014,627	0	0	0	0	0	0	(127,162)	(127,162)	60,284	60,284
3138WA-PX-9	FNMA POOL NO AS1337 4.500% 12/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138WA-Q2-6	FNMA POOL NO AS1372 4.000% 12/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	811,596	841,650	841,904	841,650	0	0	0	0	0	0	254	254	812	812
3138WA-Q6-7	FNMA POOL NO AS1376 4.000% 12/01/43		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	206,033	216,294	217,172	216,294	0	0	0	0	0	0	877	877	252	252
3138WA-QH-3	FNMA POOL NO AS1355 2.500% 12/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	30,252	30,314	30,242	30,314	0	0	0	0	0	0	(72)	(72)	32	32
3138WA-QT-7	FNMA POOL NO AS1365 3.500% 12/01/43		02/11/2014	Goldman Sachs & Co	02/11/2014	Morgan Stanley & Co, Inc	2,091,102	2,077,706	2,082,198	2,077,706	0	0	0	0	0	0	4,493	4,493	2,440	2,440
3138WA-R3-3	FNMA POOL NO AS1405 3.500% 12/01/28		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	100,973	106,384	106,550	106,384	0	0	0	0	0	0	166	166	187	187
3138WA-W3-7	FNMA POOL NO AS1565 4.000% 01/01/44		03/11/2014	Various	03/11/2014	Various	8,312,643	8,730,365	8,700,431	8,730,365	0	0	0	0	0	0	(29,935)	(29,935)	11,084	11,084

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WA-W5-2	FNMA POOL NO AS1567 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	21,999,998	23,084,529	22,849,060	23,084,529	0	0	0	0	0	0	(235,469)	(235,469)	29,333	29,333
3138WA-W7-8	FNMA POOL NO AS1569 4.000% 01/01/44		01/09/2014	Various	01/09/2014	Citigroup Capital Markets Inc	21,999,984	23,039,202	22,728,734	23,039,202	0	0	0	0	0	0	(310,469)	(310,469)	29,333	29,333
3138WA-ZK-6	FNMA POOL NO AS1645 3.000% 02/01/29		06/13/2014	Credit Suisse First Boston Cor	06/13/2014	Various	18,152,342	18,808,946	18,790,273	18,808,946	0	0	0	0	0	0	(18,673)	(18,673)	24,203	24,203
3138WB-6M-2	FNMA POOL NO AS2675 2.500% 06/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	1,000,001	1,009,376	1,011,485	1,009,376	0	0	0	0	0	0	2,109	2,109	1,319	1,319
3138WB-EE-1	FNMA POOL NO AS1932 4.500% 03/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	1,000,001	1,082,032	1,085,782	1,082,032	0	0	0	0	0	0	3,750	3,750	1,250	1,250
3138WB-G9-0	FNMA POOL NO AS2023 4.000% 03/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	400,000	414,813	414,922	414,813	0	0	0	0	0	0	109	109	400	400
3138WB-J3-0	FNMA POOL NO AS2081 3.500% 04/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	1,968,826	2,083,879	2,080,418	2,083,879	0	0	0	0	0	0	(3,461)	(3,461)	2,871	2,871
3138WB-P6-6	FNMA POOL NO AS2244 4.500% 04/01/44		12/09/2014	Various	12/09/2014	Various	12,075,933	13,040,756	12,977,759	13,040,756	0	0	0	0	0	0	(62,997)	(62,997)	19,595	19,595
3138WB-Q7-3	FNMA POOL NO AS2277 4.500% 04/01/44		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	Various	1,976,445	2,143,670	2,141,492	2,143,670	0	0	0	0	0	0	(2,178)	(2,178)	2,965	2,965
3138WB-QL-2	FNMA POOL NO AS2258 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	160,356	166,294	166,338	166,294	0	0	0	0	0	0	44	44	160	160
3138WB-R8-0	FNMA POOL NO AS2310 4.000% 05/01/44		05/08/2014	Various	05/08/2014	Various	1,204,076	1,246,321	1,252,603	1,246,321	0	0	0	0	0	0	6,283	6,283	1,337	1,337
3138WB-S6-3	FNMA POOL NO AS2340 4.500% 05/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	1,395,332	1,509,792	1,515,025	1,509,792	0	0	0	0	0	0	5,233	5,233	1,744	1,744
3138WB-SL-0	FNMA POOL NO AS2322 4.500% 04/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	Credit Suisse First Boston Cor	86,901	94,219	94,355	94,219	0	0	0	0	0	0	136	136	109	109
3138WB-TG-0	FNMA POOL NO AS2350 4.500% 05/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	3,534,492	3,824,431	3,837,685	3,824,431	0	0	0	0	0	0	13,254	13,254	4,418	4,418
3138WB-W2-7	FNMA POOL NO AS2464 3.000% 05/01/29		06/13/2014	Credit Suisse First Boston Cor	06/13/2014	Citigroup Capital Markets Inc	20,925,524	21,682,440	21,674,266	21,682,440	0	0	0	0	0	0	(8,174)	(8,174)	27,901	27,901
3138WB-X2-6	FNMA POOL NO AS2496 4.000% 05/01/44		06/10/2014	Various	06/10/2014	Various	1,250,007	1,303,923	1,312,195	1,303,923	0	0	0	0	0	0	8,272	8,272	1,528	1,528
3138WB-X6-7	FNMA POOL NO AS2500 4.000% 05/01/44		05/08/2014	Various	05/08/2014	Various	1,383,905	1,442,251	1,446,244	1,442,251	0	0	0	0	0	0	3,994	3,994	1,691	1,691
3138WB-XC-4	FNMA POOL NO AS2474 3.500% 05/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	1,194,889	1,258,927	1,260,888	1,258,927	0	0	0	0	0	0	1,960	1,960	2,207	2,207
3138WB-YD-1	FNMA POOL NO AS2507 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	17,800,001	18,389,626	18,570,407	18,389,626	0	0	0	0	0	0	180,781	180,781	21,756	21,756
3138WB-YL-3	FNMA POOL NO AS2514 4.500% 05/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138WB-ZL-2	FNMA POOL NO AS2546 4.000% 05/01/44		05/08/2014	Various	05/08/2014	Credit Suisse First Boston Cor	15,432,163	16,006,043	15,965,755	16,006,043	0	0	0	0	0	0	(40,287)	(40,287)	18,862	18,862
3138WB-ZN-8	FNMA POOL NO AS2548 4.000% 06/01/44		06/10/2014		06/10/2014	WELLS FARGO SEC LLC	346,175	363,416	364,890	363,416	0	0	0	0	0	0	1,474	1,474	423	423
3138WC-3J-0	FNMA POOL NO AS3500 2.500% 12/01/28		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	80,637	81,393	81,563	81,393	0	0	0	0	0	0	170	170	106	106
3138WC-7J-6	FNMA POOL NO AS3596 2.500% 10/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	588,471	593,988	595,230	593,988	0	0	0	0	0	0	1,241	1,241	776	776
3138WC-AL-7	FNMA POOL NO AS2710 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	91,506	96,063	96,453	96,063	0	0	0	0	0	0	390	390	112	112
3138WC-F8-1	FNMA POOL NO AS2890 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	2,453,025	2,506,494	2,498,253	2,506,494	0	0	0	0	0	0	(8,241)	(8,241)	3,100	3,100
3138WC-H9-7	FNMA POOL NO AS2955 4.000% 07/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	500,025	525,222	528,933	525,222	0	0	0	0	0	0	3,711	3,711	556	556
3138WC-JE-4	FNMA POOL NO AS2960 4.000% 07/01/44		12/09/2014	Various	12/09/2014	Various	1,445,361	1,534,878	1,531,786	1,534,878	0	0	0	0	0	0	(3,092)	(3,092)	1,606	1,606
3138WC-N9-0	FNMA POOL NO AS3115 2.500% 08/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	500,000	504,687	505,742	504,687	0	0	0	0	0	0	1,055	1,055	660	660
3138WC-PB-3	FNMA POOL NO AS3117 3.000% 08/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	1,099,801	1,138,466	1,137,951	1,138,466	0	0	0	0	0	0	(516)	(516)	1,558	1,558
3138WC-QP-1	FNMA POOL NO AS3161 4.000% 08/01/44		12/09/2014	Barclays Capital Inc	12/09/2014	Credit Suisse First Boston Cor	8,249,154	8,766,015	8,747,970	8,766,015	0	0	0	0	0	0	(18,045)	(18,045)	9,166	9,166
3138WC-SG-9	FNMA POOL NO AS3218 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	300,000	315,117	317,344	315,117	0	0	0	0	0	0	2,227	2,227	333	333

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WC-US-0	FNMA POOL NO AS3292 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	28,873	30,328	30,542	30,328	0	0	0	0	0	0	214	214	32	32
3138WC-W7-4	FNMA POOL NO AS3369 3.500% 09/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	140,171	148,362	148,116	148,362	0	0	0	0	0	0	(246)	(246)	204	204
3138WC-XV-0	FNMA POOL NO AS3391 4.000% 05/01/44		12/09/2014	Deutsche Bank Securities Inc	12/09/2014	Credit Suisse First Boston Cor	295,419	313,883	313,283	313,883	0	0	0	0	0	0	(600)	(600)	328	328
3138WC-Y9-8	FNMA POOL NO AS3435 3.500% 09/01/44		09/09/2014	Merrill Lynch,Pierce,Fenner &	09/09/2014	Morgan Stanley & Co, Inc	2,000,001	2,051,797	2,058,751	2,051,797	0	0	0	0	0	0	6,953	6,953	1,944	1,944
3138WD-AU-5	FNMA POOL NO AS3618 3.500% 10/01/44		10/09/2014	Citigroup Capital Markets Inc	10/09/2014	Merrill Lynch,Pierce,Fenner &	16,018,582	16,258,860	16,346,462	16,258,860	0	0	0	0	0	0	87,602	87,602	20,246	20,246
3138WD-CZ-2	FNMA POOL NO AS3687 3.500% 11/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Deutsche Bank Securities Inc	999,900	1,029,272	1,015,914	1,029,272	0	0	0	0	0	0	(13,358)	(13,358)	1,264	1,264
3138WD-KE-0	FNMA POOL NO AS3892 4.000% 11/01/44		11/11/2014	Barclays Capital Inc	11/11/2014	Citigroup Capital Markets Inc	705,243	748,880	748,026	748,880	0	0	0	0	0	0	(854)	(854)	940	940
3138WD-KL-4	FNMA POOL NO AS3898 3.500% 11/01/44		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	Various	35,496,468	36,195,304	36,748,023	36,195,304	0	0	0	0	0	0	552,719	552,719	41,413	41,413
3138WD-LX-7	FNMA POOL NO AS3941 3.500% 12/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Various	11,998,801	12,379,388	12,431,024	12,379,388	0	0	0	0	0	0	51,636	51,636	11,666	11,666
3138WD-MM-0	FNMA POOL NO AS3963 3.500% 12/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	8,744,073	9,020,741	9,058,996	9,020,741	0	0	0	0	0	0	38,255	38,255	8,501	8,501
3138WD-T4-3	FNMA POOL NO AS4170 4.000% 12/01/44		12/09/2014	Deutsche Bank Securities Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,062,394	1,060,363	1,062,394	0	0	0	0	0	0	(2,031)	(2,031)	1,111	1,111
3138WD-T6-8	FNMA POOL NO AS4172 4.000% 12/01/44		12/09/2014	Deutsche Bank Securities Inc	12/09/2014	Credit Suisse First Boston Cor	453,106	481,425	480,505	481,425	0	0	0	0	0	0	(920)	(920)	503	503
3138WD-TR-2	FNMA POOL NO AS4159 3.500% 12/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	2,255,927	2,327,306	2,337,176	2,327,306	0	0	0	0	0	0	9,870	9,870	2,193	2,193
3138WD-U3-3	FNMA POOL NO AS4201 3.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	500,000	529,219	528,340	529,219	0	0	0	0	0	0	(879)	(879)	729	729
3138WD-UE-9	FNMA POOL NO AS4180 3.500% 01/01/45		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Various	11,998,800	12,379,387	12,431,003	12,379,387	0	0	0	0	0	0	51,616	51,616	11,665	11,665
3138WD-UH-2	FNMA POOL NO AS4183 4.000% 01/01/45		12/09/2014	Various	12/09/2014	Various	3,251,175	3,452,850	3,445,582	3,452,850	0	0	0	0	0	0	(7,268)	(7,268)	3,612	3,612
3138WM-MC-2	FNMA POOL NO AT0354 3.500% 05/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	899,911	919,526	916,503	919,526	0	0	0	0	0	0	(3,023)	(3,023)	1,137	1,137
3138WM-S3-6	FNMA POOL NO AT0537 4.500% 10/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	56,246	60,473	60,704	60,473	0	0	0	0	0	0	231	231	91	91
3138WP-GY-4	FNMA POOL NO AT2014 3.000% 04/01/43		03/28/2014	Morgan Stanley & Co, Inc	11/25/2014	Various	13,151,892	12,703,906	13,033,182	12,707,039	0	3,133	0	3,133	0	0	326,143	326,143	142,054	9,864
3138WP-GY-4	FNMA POOL NO AT2014 3.000% 04/01/43		03/28/2014	Morgan Stanley & Co, Inc	11/01/2014	Paydown	368,689	356,130	368,689	368,689	0	12,558	0	12,558	0	0	0	0	2,487	277
3138WP-JG-0	FNMA POOL NO AT2062 2.500% 04/01/28		12/12/2014	Various	12/12/2014	Various	3,677,812	3,730,934	3,736,961	3,730,934	0	0	0	0	0	0	6,027	6,027	3,861	3,861
3138WQ-AX-0	FNMA POOL NO AT2721 3.000% 05/01/43		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Barclays Capital Inc	2,000,002	1,910,002	1,902,502	1,910,002	0	0	0	0	0	0	(7,500)	(7,500)	2,000	2,000
3138WQ-P2-2	FNMA POOL NO AT3140 2.500% 04/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	799,819	808,942	808,817	808,942	0	0	0	0	0	0	(125)	(125)	889	889
3138WR-4F-4	FNMA POOL NO AT4421 4.000% 12/01/43		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	499,372	523,989	518,645	523,989	0	0	0	0	0	0	(5,345)	(5,345)	666	666
3138WR-LE-8	FNMA POOL NO AT3924 4.500% 08/01/43		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	32,803	35,491	35,617	35,491	0	0	0	0	0	0	127	127	41	41
3138WR-S6-8	FNMA POOL NO AT4140 3.500% 05/01/43		02/11/2014	Goldman Sachs & Co	02/11/2014	Morgan Stanley & Co, Inc	621,294	617,313	618,648	617,313	0	0	0	0	0	0	1,335	1,335	725	725
3138WS-QP-6	FNMA POOL NO AT4961 3.500% 05/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	195,481	199,742	199,086	199,742	0	0	0	0	0	0	(657)	(657)	247	247
3138WS-UE-6	FNMA POOL NO AT5080 2.500% 04/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	927,974	937,580	938,414	937,580	0	0	0	0	0	0	834	834	1,031	1,031
3138WT-PU-4	FNMA POOL NO AT5834 2.500% 05/01/28		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	74,206	75,308	75,447	75,308	0	0	0	0	0	0	139	139	77	77
3138WT-RW-8	FNMA POOL NO AT5900 3.000% 06/01/43		04/29/2014	Citigroup Capital Markets Inc	12/01/2014	Paydown	226,830	220,061	226,830	226,830	0	6,769	0	6,769	0	0	0	0	2,306	208
3138WT-SQ-0	FNMA POOL NO AT5926 2.500% 06/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	134,146	135,677	135,656	135,677	0	0	0	0	0	0	(21)	(21)	149	149
3138WU-3K-7	FNMA POOL NO AT7101 3.500% 06/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	192,652	196,851	196,204	196,851	0	0	0	0	0	0	(647)	(647)	244	244
3138WU-4Z-3	FNMA POOL NO AT7139 3.500% 06/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	192,954	197,159	196,511	197,159	0	0	0	0	0	0	(648)	(648)	244	244

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138WU-6D-0	FNMA POOL NO AT7167 3.500% 06/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	193,989	198,217	197,565	198,217	0	0	0	0	0	0	(652)	(652)	245	245
3138WU-6H-1	FNMA POOL NO AT7171 4.000% 06/01/43		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	WELLS FARGO SEC LLC	174,718	185,317	184,901	185,317	0	0	0	0	0	0	(416)	(416)	194	194
3138WV-E7-2	FNMA POOL NO AT7357 4.500% 09/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,515	107,926	107,515	0	0	0	0	0	0	410	410	163	163
3138WV-SW-2	FNMA POOL NO AT7732 2.500% 07/01/28		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	64,449	65,406	65,527	65,406	0	0	0	0	0	0	121	121	67	67
3138WV-YA-3	FNMA POOL NO AT7904 4.000% 07/01/43		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	328,438	344,795	346,194	344,795	0	0	0	0	0	0	1,398	1,398	401	401
3138WW-3Q-0	FNMA POOL NO AT8906 3.500% 07/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	189,454	193,584	192,947	193,584	0	0	0	0	0	0	(636)	(636)	239	239
3138WW-4F-3	FNMA POOL NO AT8921 3.500% 07/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	195,958	200,230	199,571	200,230	0	0	0	0	0	0	(658)	(658)	248	248
3138WW-F5-3	FNMA POOL NO AT8287 2.500% 06/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	31,662	31,727	31,651	31,727	0	0	0	0	0	0	(75)	(75)	33	33
3138WW-HF-9	FNMA POOL NO AT8329 4.000% 06/01/43		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	716,892	752,961	750,693	752,961	0	0	0	0	0	0	(2,268)	(2,268)	956	956
3138WW-N7-0	FNMA POOL NO AT8513 2.500% 08/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	31,118	31,181	31,107	31,181	0	0	0	0	0	0	(74)	(74)	32	32
3138WX-4N-4	FNMA POOL NO AT9828 3.500% 06/01/43		11/10/2014	JP Morgan Securities, Inc	11/10/2014	Credit Suisse First Boston Cor	15,970,923	16,540,511	16,538,640	16,540,511	0	0	0	0	0	0	(1,872)	(1,872)	18,633	18,633
3138WX-GL-5	FNMA POOL NO AT9202 3.500% 07/01/38		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	71,643	71,293	71,338	71,293	0	0	0	0	0	0	45	45	84	84
3138WX-JB-4	FNMA POOL NO AT9257 2.500% 07/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	36,497	36,572	36,485	36,572	0	0	0	0	0	0	(87)	(87)	38	38
3138WX-P6-8	FNMA POOL NO AT9444 4.000% 09/01/43		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	171,757	180,224	178,385	180,224	0	0	0	0	0	0	(1,838)	(1,838)	229	229
3138WX-UA-3	FNMA POOL NO AT9576 3.500% 06/01/43		02/11/2014	JP Morgan Securities, Inc	02/11/2014	Morgan Stanley & Co, Inc	500,000	505,371	497,871	505,371	0	0	0	0	0	0	(7,500)	(7,500)	583	583
3138WX-UZ-8	FNMA POOL NO AT9599 3.000% 06/01/28		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	177,998	183,922	183,929	183,922	0	0	0	0	0	0	7	7	282	282
3138WZ-CZ-3	FNMA POOL NO AU0087 4.000% 09/01/43		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	578,683	607,798	605,967	607,798	0	0	0	0	0	0	(1,831)	(1,831)	772	772
3138X0-C5-5	FNMA POOL NO AU0991 4.500% 09/01/43		07/10/2014	Various	07/10/2014	Various	1,585,082	1,695,622	1,700,793	1,695,622	0	0	0	0	0	0	5,171	5,171	2,333	2,333
3138X0-NK-0	FNMA POOL NO AU1293 3.500% 07/01/43		02/11/2014	Various	02/11/2014	Morgan Stanley & Co, Inc	2,135,434	2,123,277	2,126,341	2,123,277	0	0	0	0	0	0	3,064	3,064	2,491	2,491
3138X0-Z3-5	FNMA POOL NO AU1661 2.500% 07/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	928,058	938,643	938,498	938,643	0	0	0	0	0	0	(145)	(145)	1,031	1,031
3138X1-RS-7	FNMA POOL NO AU2296 2.500% 08/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	928,785	938,400	939,234	938,400	0	0	0	0	0	0	834	834	1,032	1,032
3138X1-T6-3	FNMA POOL NO AU2372 3.500% 07/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	6,239,327	6,208,861	6,212,761	6,208,861	0	0	0	0	0	0	3,900	3,900	7,279	7,279
3138X2-RR-7	FNMA POOL NO AU3195 3.000% 08/01/43		07/10/2014	Citigroup Capital Markets Inc	07/10/2014	Morgan Stanley & Co, Inc	30,316,042	29,586,562	29,727,484	29,586,562	0	0	0	0	0	0	140,922	140,922	32,843	32,843
3138X3-2J-0	FNMA POOL NO AU4376 4.500% 10/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	1,000,000	1,075,156	1,079,257	1,075,156	0	0	0	0	0	0	4,102	4,102	1,625	1,625
3138X3-E3-2	FNMA POOL NO AU3753 4.000% 08/01/43		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Deutsche Bank Securities Inc	11,175,098	11,620,356	11,588,926	11,620,356	0	0	0	0	0	0	(31,430)	(31,430)	14,900	14,900
3138X3-EH-1	FNMA POOL NO AU3735 3.000% 08/01/43		07/10/2014	Citigroup Capital Markets Inc	07/10/2014	Morgan Stanley & Co, Inc	18,336,062	17,894,851	17,980,085	17,894,851	0	0	0	0	0	0	85,234	85,234	19,864	19,864
3138X3-EJ-7	FNMA POOL NO AU3736 3.000% 08/01/43		10/09/2014	Credit Suisse First Boston Cor	10/09/2014	Merrill Lynch,Pierce,Fenner &	3,999,996	3,948,434	3,917,497	3,948,434	0	0	0	0	0	0	(30,937)	(30,937)	4,333	4,333
3138X3-EU-2	FNMA POOL NO AU3746 3.500% 08/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	899,911	895,517	896,079	895,517	0	0	0	0	0	0	562	562	1,050	1,050
3138X3-VV-1	FNMA POOL NO AU4227 3.500% 09/01/43		02/11/2014	JP Morgan Securities, Inc	02/11/2014	Morgan Stanley & Co, Inc	498,753	504,111	496,629	504,111	0	0	0	0	0	0	(7,481)	(7,481)	582	582
3138X3-X5-6	FNMA POOL NO AU4299 4.500% 09/01/43		02/11/2014	Merrill Lynch,Pierce,Fenner &	02/11/2014	JP Morgan Securities, Inc	500,000	530,547	536,055	530,547	0	0	0	0	0	0	5,508	5,508	750	750
3138X3-XP-2	FNMA POOL NO AU4285 3.500% 09/01/43		02/11/2014	Various	02/11/2014	Morgan Stanley & Co, Inc	32,830,387	32,669,674	32,690,601	32,669,674	0	0	0	0	0	0	20,927	20,927	38,302	38,302

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138X4-F9-6	FNMA POOL NO AU4691 3.500% 09/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	112,899	119,197	119,250	119,197	0	0	0	0	0	0	53	53	176	176
3138X4-QH-6	FNMA POOL NO AU4955 4.000% 10/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	458,538	475,519	475,662	475,519	0	0	0	0	0	0	143	143	459	459
3138X4-V9-8	FNMA POOL NO AU5139 3.500% 08/01/43		02/11/2014	Various	02/11/2014	Morgan Stanley & Co, Inc	5,024,585	5,000,207	5,003,191	5,000,207	0	0	0	0	0	0	2,984	2,984	5,862	5,862
3138X4-WF-3	FNMA POOL NO AU5145 2.500% 08/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	1,035,550	1,046,269	1,047,200	1,046,269	0	0	0	0	0	0	930	930	1,151	1,151
3138X5-4S-3	FNMA POOL NO AU6232 4.000% 09/01/43		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	75,577	79,303	78,494	79,303	0	0	0	0	0	0	(809)	(809)	101	101
3138X5-5A-1	FNMA POOL NO AU6240 4.000% 10/01/43		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	3,984,111	4,132,892	4,149,233	4,132,892	0	0	0	0	0	0	16,341	16,341	4,869	4,869
3138X5-BK-2	FNMA POOL NO AU5441 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	196,843	207,824	207,916	207,824	0	0	0	0	0	0	92	92	306	306
3138X5-G8-4	FNMA POOL NO AU5622 3.500% 08/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	15,855,834	15,778,413	15,788,323	15,778,413	0	0	0	0	0	0	9,910	9,910	18,499	18,499
3138X5-PC-5	FNMA POOL NO AU5818 2.500% 08/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	135,518	137,064	137,042	137,064	0	0	0	0	0	0	(21)	(21)	151	151
3138X5-RL-3	FNMA POOL NO AU5890 4.500% 09/01/43		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	25,251	27,319	27,417	27,319	0	0	0	0	0	0	98	98	32	32
3138X5-SL-2	FNMA POOL NO AU5922 4.000% 09/01/43		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	274,938	285,120	285,195	285,120	0	0	0	0	0	0	75	75	275	275
3138X6-EW-1	FNMA POOL NO AU6448 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Various	2,784,168	2,921,419	2,881,863	2,921,419	0	0	0	0	0	0	(39,556)	(39,556)	3,712	3,712
3138X6-FB-6	FNMA POOL NO AU6461 3.500% 01/01/29		01/14/2014	JP Morgan Securities, Inc	01/14/2014	BPN Paribas Securities	1,000,000	1,055,234	1,047,969	1,055,234	0	0	0	0	0	0	(7,266)	(7,266)	1,458	1,458
3138X6-FQ-3	FNMA POOL NO AU6474 4.500% 02/01/44		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	266,872	286,387	285,949	286,387	0	0	0	0	0	0	(438)	(438)	400	400
3138X6-GB-5	FNMA POOL NO AU6493 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	445,979	468,418	467,007	468,418	0	0	0	0	0	0	(1,411)	(1,411)	595	595
3138X6-K9-5	FNMA POOL NO AU6619 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	400,001	420,126	418,860	420,126	0	0	0	0	0	0	(1,266)	(1,266)	533	533
3138X6-M3-6	FNMA POOL NO AU6677 2.500% 09/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	5,160,115	5,170,596	5,158,301	5,170,596	0	0	0	0	0	0	(12,296)	(12,296)	5,375	5,375
3138X6-RP-2	FNMA POOL NO AU6793 2.500% 08/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	92,871	93,930	93,916	93,930	0	0	0	0	0	0	(15)	(15)	103	103
3138X6-V9-3	FNMA POOL NO AU6939 4.500% 10/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	6,000,004	6,492,192	6,514,692	6,492,192	0	0	0	0	0	0	22,500	22,500	7,500	7,500
3138X6-WT-8	FNMA POOL NO AU6957 2.500% 10/01/28		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	924,316	938,037	939,770	938,037	0	0	0	0	0	0	1,733	1,733	963	963
3138X6-WX-9	FNMA POOL NO AU6961 3.000% 10/01/28		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	182,028	188,086	188,093	188,086	0	0	0	0	0	0	7	7	288	288
3138X6-XM-2	FNMA POOL NO AU6983 4.000% 11/01/43		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	614,370	645,329	649,889	645,329	0	0	0	0	0	0	4,560	4,560	683	683
3138X7-5N-9	FNMA POOL NO AU8052 4.500% 09/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Various	2,798,396	2,984,008	2,990,812	2,984,008	0	0	0	0	0	0	6,803	6,803	3,848	3,848
3138X7-6L-2	FNMA POOL NO AU8074 4.000% 09/01/43		12/09/2014	Various	12/09/2014	Credit Suisse First Boston Cor	3,999,600	4,249,888	4,241,451	4,249,888	0	0	0	0	0	0	(8,437)	(8,437)	4,444	4,444
3138X7-A2-9	FNMA POOL NO AU7224 2.500% 09/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	39,121	39,200	39,107	39,200	0	0	0	0	0	0	(93)	(93)	41	41
3138X7-GZ-0	FNMA POOL NO AU7415 4.500% 11/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138X7-KG-7	FNMA POOL NO AU7494 4.500% 09/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,901	1,085,205	1,085,673	1,085,205	0	0	0	0	0	0	469	469	1,250	1,250
3138X7-XC-2	FNMA POOL NO AU7874 3.000% 09/01/28		06/13/2014	Credit Suisse First Boston Cor	06/13/2014	Various	9,999,993	10,364,056	10,357,415	10,364,056	0	0	0	0	0	0	(6,641)	(6,641)	13,333	13,333
3138X7-YU-1	FNMA POOL NO AU7922 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	767,771	793,203	801,001	793,203	0	0	0	0	0	0	7,798	7,798	938	938
3138X8-C4-1	FNMA POOL NO AU8190 4.500% 11/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138X8-RD-5	FNMA POOL NO AU8583 4.500% 10/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138X9-4Q-9	FNMA POOL NO AU9830 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,061,348	1,120,552	1,121,049	1,120,552	0	0	0	0	0	0	498	498	1,651	1,651
3138X9-EQ-8	FNMA POOL NO AU9142 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	129,248	136,457	136,518	136,457	0	0	0	0	0	0	61	61	201	201
3138X9-FT-1	FNMA POOL NO AU9177 4.500% 11/01/43		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	994,268	1,075,713	1,079,558	1,075,713	0	0	0	0	0	0	3,845	3,845	1,243	1,243
3138X9-GX-1	FNMA POOL NO AU9213 4.000% 09/01/43		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	416,846	437,395	432,933	437,395	0	0	0	0	0	0	(4,462)	(4,462)	556	556
3138X9-HQ-5	FNMA POOL NO AU9238 3.500% 10/01/43		02/11/2014	Goldman Sachs & Co	02/11/2014	Morgan Stanley & Co, Inc	64,902	64,486	64,626	64,486	0	0	0	0	0	0	139	139	76	76
3138X9-JH-3	FNMA POOL NO AU9263 3.500% 09/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	76,851	81,138	81,174	81,138	0	0	0	0	0	0	36	36	120	120
3138X9-JQ-3	FNMA POOL NO AU9270 4.500% 09/01/43		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	JP Morgan Securities, Inc	998,483	1,082,964	1,081,170	1,082,964	0	0	0	0	0	0	(1,794)	(1,794)	1,498	1,498
3138X9-QQ-5	FNMA POOL NO AU9462 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	3,000,000	2,985,352	2,987,227	2,985,352	0	0	0	0	0	0	1,875	1,875	3,500	3,500
3138X9-RJ-0	FNMA POOL NO AU9488 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	40,938	42,294	42,710	42,294	0	0	0	0	0	0	416	416	50	50
3138X9-S3-4	FNMA POOL NO AU9537 4.500% 10/01/43		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	536,797	580,832	582,845	580,832	0	0	0	0	0	0	2,013	2,013	671	671
3138X9-X2-0	FNMA POOL NO AU9696 3.500% 01/01/29		01/14/2014	JP Morgan Securities, Inc	01/14/2014	BPN Paribas Securities	306,650	323,588	321,360	323,588	0	0	0	0	0	0	(2,228)	(2,228)	447	447
3138XA-CD-6	FNMA POOL NO AU9967 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,383,425	2,516,376	2,517,493	2,516,376	0	0	0	0	0	0	1,117	1,117	3,708	3,708
3138XB-7G-3	FNMA POOL NO AV0894 4.500% 11/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	924,091	993,543	997,333	993,543	0	0	0	0	0	0	3,790	3,790	1,502	1,502
3138XB-AG-9	FNMA POOL NO AV0006 4.500% 10/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	1,399,397	1,492,216	1,496,042	1,492,216	0	0	0	0	0	0	3,826	3,826	1,924	1,924
3138XB-AT-1	FNMA POOL NO AV0017 3.500% 10/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	195,049	205,929	206,021	205,929	0	0	0	0	0	0	91	91	303	303
3138XB-H4-9	FNMA POOL NO AV0250 4.500% 11/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	328,397	353,078	354,425	353,078	0	0	0	0	0	0	1,347	1,347	534	534
3138XB-K5-2	FNMA POOL NO AV0315 2.500% 11/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	39,265	39,344	39,251	39,344	0	0	0	0	0	0	(94)	(94)	41	41
3138XB-M8-4	FNMA POOL NO AV0382 3.500% 01/01/29		01/14/2014	JP Morgan Securities, Inc	01/14/2014	BPN Paribas Securities	310,705	327,867	325,609	327,867	0	0	0	0	0	0	(2,257)	(2,257)	453	453
3138XB-Q9-8	FNMA POOL NO AV0479 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Merrill Lynch,Pierce,Fenner &	40,000,000	41,971,875	41,554,688	41,971,875	0	0	0	0	0	0	(417,188)	(417,188)	53,333	53,333
3138XB-SU-9	FNMA POOL NO AV0530 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,543,478	1,594,606	1,610,282	1,594,606	0	0	0	0	0	0	15,676	15,676	1,886	1,886
3138XC-AE-2	FNMA POOL NO AV0904 3.500% 12/01/28		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	89,713	93,967	94,283	93,967	0	0	0	0	0	0	315	315	113	113
3138XC-BB-7	FNMA POOL NO AV0933 3.500% 12/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	111,293	117,501	117,553	117,501	0	0	0	0	0	0	52	52	173	173
3138XC-BM-3	FNMA POOL NO AV0943 4.000% 01/01/44		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Deutsche Bank Securities Inc	42,000,000	43,673,438	43,555,313	43,673,438	0	0	0	0	0	0	(118,125)	(118,125)	56,000	56,000
3138XC-CM-2	FNMA POOL NO AV0975 4.500% 04/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,001	1,073,126	1,071,485	1,073,126	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
3138XC-DC-3	FNMA POOL NO AV0998 4.500% 10/01/43		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	500,000	533,164	534,375	533,164	0	0	0	0	0	0	1,211	1,211	688	688
3138XC-MW-9	FNMA POOL NO AV1272 4.500% 11/01/43		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	671,503	721,971	724,725	721,971	0	0	0	0	0	0	2,754	2,754	1,091	1,091
3138XC-QB-1	FNMA POOL NO AV1349 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	108,433	107,904	107,971	107,904	0	0	0	0	0	0	68	68	127	127
3138XC-SC-7	FNMA POOL NO AV1414 4.500% 12/01/43		12/09/2014	Various	12/09/2014	Credit Suisse First Boston Cor	123,152	133,467	133,717	133,467	0	0	0	0	0	0	250	250	154	154
3138XC-ZQ-8	FNMA POOL NO AV1650 3.000% 10/01/28		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	190,524	196,865	196,872	196,865	0	0	0	0	0	0	7	7	302	302
3138XD-3Q-1	FNMA POOL NO AV2606 4.000% 11/01/43		12/09/2014	Deutsche Bank Securities Inc	12/09/2014	Credit Suisse First Boston Cor	3,000,000	3,187,500	3,181,406	3,187,500	0	0	0	0	0	0	(6,094)	(6,094)	3,333	3,333

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XD-J3-5	FNMA POOL NO AV2081 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	120,682	127,414	127,471	127,414	0	0	0	0	0	0	57	57	188	188
3138XD-MF-4	FNMA POOL NO AV2157 4.000% 04/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	191,290	197,627	199,569	197,627	0	0	0	0	0	0	1,943	1,943	234	234
3138XD-QR-4	FNMA POOL NO AV2263 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	334,261	351,079	350,021	351,079	0	0	0	0	0	0	(1,058)	(1,058)	446	446
3138XD-RY-8	FNMA POOL NO AV2302 4.500% 12/01/43		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	JP Morgan Securities, Inc	999,900	1,084,501	1,082,704	1,084,501	0	0	0	0	0	0	(1,797)	(1,797)	1,500	1,500
3138XD-S6-8	FNMA POOL NO AV2340 4.000% 12/01/43		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	100,000	104,930	103,860	104,930	0	0	0	0	0	0	(1,070)	(1,070)	133	133
3138XD-TT-7	FNMA POOL NO AV2361 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Various	32,443,400	34,042,758	33,686,801	34,042,758	0	0	0	0	0	0	(355,957)	(355,957)	43,258	43,258
3138XD-VE-7	FNMA POOL NO AV2412 4.000% 08/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	250,000	262,598	264,453	262,598	0	0	0	0	0	0	1,855	1,855	278	278
3138XE-7L-6	FNMA POOL NO AV3598 4.000% 12/01/43		06/10/2014	Various	06/10/2014	Various	887,977	932,528	931,539	932,528	0	0	0	0	0	0	(990)	(990)	1,157	1,157
3138XE-FH-6	FNMA POOL NO AV2867 3.500% 12/01/28		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	26,291	27,700	27,743	27,700	0	0	0	0	0	0	43	43	49	49
3138XE-GB-8	FNMA POOL NO AV2893 2.500% 12/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	31,453	31,517	31,442	31,517	0	0	0	0	0	0	(75)	(75)	33	33
3138XE-LJ-5	FNMA POOL NO AV3028 4.000% 04/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	500,449	525,628	524,044	525,628	0	0	0	0	0	0	(1,583)	(1,583)	667	667
3138XE-VS-4	FNMA POOL NO AV3324 4.500% 02/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	177,241	191,780	192,445	191,780	0	0	0	0	0	0	665	665	222	222
3138XE-WW-4	FNMA POOL NO AV3360 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,305,673	1,348,923	1,362,184	1,348,923	0	0	0	0	0	0	13,261	13,261	1,596	1,596
3138XE-Y2-8	FNMA POOL NO AV3428 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	928,357	923,824	924,404	923,824	0	0	0	0	0	0	580	580	1,083	1,083
3138XE-Z5-0	FNMA POOL NO AV3463 4.500% 02/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	930,776	1,007,129	1,010,619	1,007,129	0	0	0	0	0	0	3,490	3,490	1,163	1,163
3138XF-5G-6	FNMA POOL NO AV4446 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	966,185	1,013,815	1,003,474	1,013,815	0	0	0	0	0	0	(10,341)	(10,341)	1,288	1,288
3138XF-BV-6	FNMA POOL NO AV3651 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,614,959	2,760,825	2,762,051	2,760,825	0	0	0	0	0	0	1,226	1,226	4,068	4,068
3138XF-TJ-4	FNMA POOL NO AV4152 2.500% 11/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	32,882	32,948	32,870	32,948	0	0	0	0	0	0	(78)	(78)	34	34
3138XG-KT-9	FNMA POOL NO AV4805 3.000% 08/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	234,118	241,910	241,919	241,910	0	0	0	0	0	0	9	9	371	371
3138XG-S9-5	FNMA POOL NO AV5043 4.000% 02/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	3,781,594	3,972,151	4,000,217	3,972,151	0	0	0	0	0	0	28,067	28,067	4,202	4,202
3138XG-UQ-4	FNMA POOL NO AV5090 4.000% 03/01/44		11/10/2014	Barclays Capital Inc	11/10/2014	Citigroup Capital Markets Inc	474,951	504,338	503,763	504,338	0	0	0	0	0	0	(575)	(575)	633	633
3138XG-YG-2	FNMA POOL NO AV5210 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Various	2,225,957	2,335,690	2,310,821	2,335,690	0	0	0	0	0	0	(24,868)	(24,868)	2,968	2,968
3138XH-QR-5	FNMA POOL NO AV5863 4.500% 02/01/44		02/11/2014	Merrill Lynch,Pierce,Fenner &	02/11/2014	JP Morgan Securities, Inc	28,000,000	29,710,625	30,019,063	29,710,625	0	0	0	0	0	0	308,438	308,438	42,000	42,000
3138XH-SG-7	FNMA POOL NO AV5918 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	400,000	414,813	414,922	414,813	0	0	0	0	0	0	109	109	400	400
3138XH-X9-7	FNMA POOL NO AV6103 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	3,483,397	3,655,118	3,617,834	3,655,118	0	0	0	0	0	0	(37,283)	(37,283)	4,645	4,645
3138XH-YA-3	FNMA POOL NO AV6104 4.000% 01/01/44		11/10/2014	Barclays Capital Inc	11/10/2014	Citigroup Capital Markets Inc	1,057,648	1,123,090	1,121,810	1,123,090	0	0	0	0	0	0	(1,281)	(1,281)	1,410	1,410
3138XJ-5F-0	FNMA POOL NO AV7145 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Various	8,000,000	8,296,250	8,298,594	8,296,250	0	0	0	0	0	0	2,344	2,344	8,000	8,000
3138XJ-6P-7	FNMA POOL NO AV7177 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	209,037	216,778	216,835	216,778	0	0	0	0	0	0	57	57	209	209
3138XJ-CC-9	FNMA POOL NO AV6366 4.500% 01/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	973,386	1,053,234	1,056,884	1,053,234	0	0	0	0	0	0	3,650	3,650	1,217	1,217
3138XJ-CV-7	FNMA POOL NO AV6383 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	3,999,999	3,980,468	3,982,968	3,980,468	0	0	0	0	0	0	2,500	2,500	4,667	4,667
3138XJ-FE-2	FNMA POOL NO AV6464 4.500% 01/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	1,012,136	1,095,044	1,098,958	1,095,044	0	0	0	0	0	0	3,914	3,914	1,265	1,265
3138XJ-LY-1	FNMA POOL NO AV6642 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	284,255	294,870	296,036	294,870	0	0	0	0	0	0	1,166	1,166	347	347

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XJ-V7-9	FNMA POOL NO AV6937 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	238,918	244,126	243,323	244,126	0	0	0	0	0	0	(803)	(803)	302	302
3138XJ-VQ-7	FNMA POOL NO AV6922 3.500% 07/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Various	1,534,902	1,575,935	1,560,780	1,575,935	0	0	0	0	0	0	(15,155)	(15,155)	1,940	1,940
3138XJ-YN-1	FNMA POOL NO AV7016 2.500% 10/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	818,427	826,100	827,826	826,100	0	0	0	0	0	0	1,726	1,726	1,080	1,080
3138XK-3T-9	FNMA POOL NO AV8009 3.500% 02/01/44		02/11/2014	Various	02/11/2014	Morgan Stanley & Co, Inc	1,023,096	1,025,931	1,018,740	1,025,931	0	0	0	0	0	0	(7,191)	(7,191)	1,194	1,194
3138XK-R8-9	FNMA POOL NO AV7710 3.500% 01/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	446,414	444,234	444,513	444,234	0	0	0	0	0	0	279	279	521	521
3138XK-UT-9	FNMA POOL NO AV7793 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	200,628	210,518	208,371	210,518	0	0	0	0	0	0	(2,147)	(2,147)	268	268
3138XK-YP-3	FNMA POOL NO AV7917 4.000% 01/01/44		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	411,398	431,679	427,275	431,679	0	0	0	0	0	0	(4,403)	(4,403)	549	549
3138XL-4Y-5	FNMA POOL NO AV8938 3.500% 01/01/44		02/11/2014	Various	02/11/2014	Morgan Stanley & Co, Inc	1,270,916	1,263,326	1,265,505	1,263,326	0	0	0	0	0	0	2,179	2,179	1,483	1,483
3138XL-4Z-2	FNMA POOL NO AV8939 3.500% 02/01/44		02/11/2014	Goldman Sachs & Co	02/11/2014	Morgan Stanley & Co, Inc	9,685,102	9,623,057	9,643,865	9,623,057	0	0	0	0	0	0	20,808	20,808	11,299	11,299
3138XL-F8-0	FNMA POOL NO AV8290 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	289,859	299,461	302,404	299,461	0	0	0	0	0	0	2,944	2,944	354	354
3138XL-G8-9	FNMA POOL NO AV8322 4.000% 08/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	578,786	607,952	612,247	607,952	0	0	0	0	0	0	4,296	4,296	643	643
3138XL-M4-1	FNMA POOL NO AV8478 3.500% 02/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,810,208	1,911,183	1,912,032	1,911,183	0	0	0	0	0	0	849	849	2,816	2,816
3138XL-MA-7	FNMA POOL NO AV8452 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	1,037,106	1,032,042	1,032,690	1,032,042	0	0	0	0	0	0	648	648	1,210	1,210
3138XL-PM-8	FNMA POOL NO AV8527 3.500% 04/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	216,873	228,971	229,072	228,971	0	0	0	0	0	0	102	102	337	337
3138XL-YD-8	FNMA POOL NO AV8807 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	312,320	327,875	329,205	327,875	0	0	0	0	0	0	1,330	1,330	382	382
3138XL-YQ-9	FNMA POOL NO AV8818 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	504,183	515,173	513,479	515,173	0	0	0	0	0	0	(1,694)	(1,694)	637	637
3138XL-ZG-0	FNMA POOL NO AV8842 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	172,023	180,691	181,968	180,691	0	0	0	0	0	0	1,277	1,277	191	191
3138XM-2H-2	FNMA POOL NO AV9775 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	228,885	240,401	239,677	240,401	0	0	0	0	0	0	(724)	(724)	305	305
3138XM-4J-6	FNMA POOL NO AV9824 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,250,026	1,274,978	1,273,073	1,274,978	0	0	0	0	0	0	(1,904)	(1,904)	1,580	1,580
3138XM-4U-1	FNMA POOL NO AV9834 3.000% 07/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	180,018	186,347	186,262	186,347	0	0	0	0	0	0	(84)	(84)	255	255
3138XM-AG-5	FNMA POOL NO AV9006 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	1,825,000	1,816,089	1,817,229	1,816,089	0	0	0	0	0	0	1,141	1,141	2,129	2,129
3138XM-CU-2	FNMA POOL NO AV9082 4.000% 03/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	85,806	88,648	89,519	88,648	0	0	0	0	0	0	871	871	105	105
3138XM-DD-9	FNMA POOL NO AV9099 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	512,404	531,379	531,519	531,379	0	0	0	0	0	0	140	140	512	512
3138XM-G7-9	FNMA POOL NO AV9221 4.000% 03/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	99,999	105,038	105,780	105,038	0	0	0	0	0	0	742	742	111	111
3138XM-JW-1	FNMA POOL NO AV9276 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	546,037	543,371	543,712	543,371	0	0	0	0	0	0	341	341	637	637
3138XM-LG-3	FNMA POOL NO AV9326 3.500% 03/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	111,627	117,853	117,906	117,853	0	0	0	0	0	0	52	52	174	174
3138XM-MF-4	FNMA POOL NO AV9357 4.000% 03/01/44		04/08/2014	Various	04/08/2014	Various	385,417	402,963	402,221	402,963	0	0	0	0	0	0	(742)	(742)	468	468
3138XM-N8-9	FNMA POOL NO AV9414 4.000% 02/01/44		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Barclays Capital Inc	4,229,689	4,436,878	4,429,112	4,436,878	0	0	0	0	0	0	(7,765)	(7,765)	5,640	5,640
3138XM-P9-5	FNMA POOL NO AV9447 4.000% 03/01/44		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Barclays Capital Inc	3,434,899	3,594,300	3,596,849	3,594,300	0	0	0	0	0	0	2,549	2,549	4,580	4,580
3138XM-PM-6	FNMA POOL NO AV9427 4.000% 03/01/44		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Various	10,919,956	11,426,710	11,416,103	11,426,710	0	0	0	0	0	0	(10,608)	(10,608)	14,560	14,560
3138XM-RN-2	FNMA POOL NO AV9492 4.500% 02/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	801,735	867,409	870,509	867,409	0	0	0	0	0	0	3,100	3,100	1,002	1,002
3138XM-SY-7	FNMA POOL NO AV9534 4.500% 02/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XM-TS-9	FNMA POOL NO AV9560 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	607,076	637,620	635,699	637,620	0	0	0	0	0	0	(1,921)	(1,921)	809	809
3138XM-VA-5	FNMA POOL NO AV9608 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	500,000	516,563	521,641	516,563	0	0	0	0	0	0	5,078	5,078	611	611
3138XM-XS-4	FNMA POOL NO AV9688 4.000% 03/01/44		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	112,114	117,755	117,400	117,755	0	0	0	0	0	0	(355)	(355)	149	149
3138XM-XU-9	FNMA POOL NO AV9690 4.000% 03/01/44		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Credit Suisse First Boston Cor	10,896,202	11,401,854	11,363,121	11,401,854	0	0	0	0	0	0	(38,733)	(38,733)	14,528	14,528
3138XM-Y5-3	FNMA POOL NO AV9731 3.500% 05/01/29		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	434,667	455,280	456,808	455,280	0	0	0	0	0	0	1,528	1,528	549	549
3138XM-ZL-7	FNMA POOL NO AV9746 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	500,000	516,563	521,641	516,563	0	0	0	0	0	0	5,078	5,078	611	611
3138XM-ZZ-6	FNMA POOL NO AV9759 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	333,818	344,876	348,266	344,876	0	0	0	0	0	0	3,390	3,390	408	408
3138XP-2W-2	FNMA POOL NO AW0788 4.000% 03/01/44		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Various	10,519,254	11,027,446	11,003,409	11,027,446	0	0	0	0	0	0	(24,037)	(24,037)	14,026	14,026
3138XP-5C-3	FNMA POOL NO AW0842 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	2,000,000	2,074,688	2,082,891	2,074,688	0	0	0	0	0	0	8,203	8,203	2,444	2,444
3138XP-5M-1	FNMA POOL NO AW0851 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	3,640,206	3,776,145	3,791,075	3,776,145	0	0	0	0	0	0	14,931	14,931	4,449	4,449
3138XP-5T-6	FNMA POOL NO AW0857 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	BPN Paribas Securities	1,000,000	1,037,344	1,046,563	1,037,344	0	0	0	0	0	0	9,219	9,219	1,222	1,222
3138XP-7D-9	FNMA POOL NO AW0891 4.000% 02/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	400,001	414,813	414,938	414,813	0	0	0	0	0	0	125	125	400	400
3138XP-AB-9	FNMA POOL NO AW0001 3.000% 05/01/29		06/13/2014	Credit Suisse First Boston Cor	06/13/2014	Merrill Lynch,Pierce,Fenner &	10,175,234	10,543,291	10,531,367	10,543,291	0	0	0	0	0	0	(11,924)	(11,924)	13,567	13,567
3138XP-B6-9	FNMA POOL NO AW0060 2.500% 08/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	571,888	578,411	578,322	578,411	0	0	0	0	0	0	(89)	(89)	635	635
3138XP-BN-2	FNMA POOL NO AW0044 4.000% 07/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	498,382	523,496	527,195	523,496	0	0	0	0	0	0	3,699	3,699	554	554
3138XP-BS-1	FNMA POOL NO AW0048 4.000% 07/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	385,388	404,807	407,668	404,807	0	0	0	0	0	0	2,860	2,860	428	428
3138XP-CE-1	FNMA POOL NO AW0068 3.500% 07/01/44		08/08/2014	Deutsche Bank Securities Inc	08/08/2014	Morgan Stanley & Co, Inc	1,059,023	1,084,340	1,085,333	1,084,340	0	0	0	0	0	0	993	993	1,133	1,133
3138XP-CR-2	FNMA POOL NO AW0079 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	17,765,287	18,353,762	18,534,191	18,353,762	0	0	0	0	0	0	180,429	180,429	21,713	21,713
3138XP-RC-9	FNMA POOL NO AW0482 4.000% 02/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Various	15,133,567	15,693,982	15,698,550	15,693,982	0	0	0	0	0	0	4,568	4,568	15,134	15,134
3138XP-VJ-9	FNMA POOL NO AW0616 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	161,549	166,900	168,541	166,900	0	0	0	0	0	0	1,641	1,641	197	197
3138XP-XW-8	FNMA POOL NO AW0692 4.000% 05/01/44		05/08/2014	Merrill Lynch,Pierce,Fenner &	05/08/2014	BPN Paribas Securities	22,179,178	23,236,154	23,211,896	23,236,154	0	0	0	0	0	0	(24,258)	(24,258)	27,108	27,108
3138XP-ZU-0	FNMA POOL NO AW0754 4.000% 03/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	43,459	45,068	45,080	45,068	0	0	0	0	0	0	12	12	43	43
3138XQ-5A-5	FNMA POOL NO AW1740 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	81,521	84,221	85,049	84,221	0	0	0	0	0	0	828	828	100	100
3138XQ-5W-7	FNMA POOL NO AW1760 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	394,031	402,620	401,296	402,620	0	0	0	0	0	0	(1,324)	(1,324)	498	498
3138XQ-DP-3	FNMA POOL NO AW1009 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	3,000,100	3,112,135	3,102,291	3,112,135	0	0	0	0	0	0	(9,844)	(9,844)	3,667	3,667
3138XQ-DQ-1	FNMA POOL NO AW1010 4.000% 05/01/44		05/08/2014	JP Morgan Securities, Inc	05/08/2014	Credit Suisse First Boston Cor	37,996,200	39,646,660	39,640,723	39,646,660	0	0	0	0	0	0	(5,937)	(5,937)	46,440	46,440
3138XQ-U9-0	FNMA POOL NO AW1507 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	543,580	563,879	566,109	563,879	0	0	0	0	0	0	2,230	2,230	664	664
3138XQ-US-8	FNMA POOL NO AW1492 4.000% 04/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Various	3,000,000	3,112,031	3,131,289	3,112,031	0	0	0	0	0	0	19,258	19,258	3,667	3,667
3138XQ-YC-9	FNMA POOL NO AW1606 4.500% 04/01/44		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	JP Morgan Securities, Inc	998,984	1,083,507	1,081,712	1,083,507	0	0	0	0	0	0	(1,795)	(1,795)	1,498	1,498
3138XQ-YK-1	FNMA POOL NO AW1613 3.500% 04/01/29		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	615,001	644,166	646,328	644,166	0	0	0	0	0	0	2,162	2,162	777	777
3138XR-3M-9	FNMA POOL NO AW2603 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Various	671,157	704,584	707,227	704,584	0	0	0	0	0	0	2,643	2,643	820	820
3138XR-5H-8	FNMA POOL NO AW2647 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	1,693,390	1,790,231	1,791,289	1,790,231	0	0	0	0	0	0	1,058	1,058	1,882	1,882
3138XR-DW-6	FNMA POOL NO AW1916 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	2,000,000	2,066,250	2,086,563	2,066,250	0	0	0	0	0	0	20,312	20,312	2,444	2,444

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XR-FZ-7	FNMA POOL NO AW1983 3.500% 03/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	99,549	105,102	105,149	105,102	0	0	0	0	0	0	47	47	155	155
3138XR-JR-1	FNMA POOL NO AW2071 3.500% 04/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,777,080	1,876,208	1,877,041	1,876,208	0	0	0	0	0	0	833	833	2,764	2,764
3138XR-LN-7	FNMA POOL NO AW2132 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,927,000	1,990,832	2,010,403	1,990,832	0	0	0	0	0	0	19,571	19,571	2,355	2,355
3138XR-NJ-4	FNMA POOL NO AW2192 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	2,000,000	2,074,688	2,075,508	2,074,688	0	0	0	0	0	0	820	820	2,444	2,444
3138XR-RP-6	FNMA POOL NO AW2293 3.500% 03/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	88,975	93,938	93,979	93,938	0	0	0	0	0	0	42	42	138	138
3138XR-VH-9	FNMA POOL NO AW2415 4.000% 04/01/44		11/10/2014	Deutsche Bank Securities Inc	11/10/2014	Citigroup Capital Markets Inc	7,334,963	7,774,741	7,779,932	7,774,741	0	0	0	0	0	0	5,191	5,191	9,780	9,780
3138XS-2G-1	FNMA POOL NO AW3474 3.500% 05/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	95,669	101,006	101,050	101,006	0	0	0	0	0	0	45	45	149	149
3138XS-5H-6	FNMA POOL NO AW3547 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	603,257	623,240	629,367	623,240	0	0	0	0	0	0	6,127	6,127	737	737
3138XS-B2-2	FNMA POOL NO AW2756 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	98,655	102,308	102,335	102,308	0	0	0	0	0	0	27	27	99	99
3138XS-DR-5	FNMA POOL NO AW2811 4.000% 05/01/44		06/10/2014	Various	06/10/2014	Various	5,135,026	5,363,122	5,410,583	5,363,122	0	0	0	0	0	0	47,461	47,461	6,276	6,276
3138XS-GN-1	FNMA POOL NO AW2904 3.500% 04/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,772,133	1,870,984	1,871,815	1,870,984	0	0	0	0	0	0	831	831	2,757	2,757
3138XS-J2-4	FNMA POOL NO AW2980 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	395,485	418,102	418,349	418,102	0	0	0	0	0	0	247	247	439	439
3138XS-LB-1	FNMA POOL NO AW3021 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	500,000	518,516	518,652	518,516	0	0	0	0	0	0	137	137	500	500
3138XS-LU-9	FNMA POOL NO AW3038 4.000% 04/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,003,930	1,037,185	1,047,381	1,037,185	0	0	0	0	0	0	10,196	10,196	1,227	1,227
3138XS-N9-4	FNMA POOL NO AW3115 4.000% 05/01/44		06/10/2014	Citigroup Capital Markets Inc	06/10/2014	Morgan Stanley & Co, Inc	3,000,000	3,132,070	3,160,898	3,132,070	0	0	0	0	0	0	28,828	28,828	3,667	3,667
3138XS-Q3-4	FNMA POOL NO AW3173 3.000% 07/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	1,308,926	1,352,489	1,352,540	1,352,489	0	0	0	0	0	0	51	51	2,072	2,072
3138XS-RL-3	FNMA POOL NO AW3190 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	9,858,088	10,072,964	10,039,847	10,072,964	0	0	0	0	0	0	(33,117)	(33,117)	12,460	12,460
3138XS-VP-9	FNMA POOL NO AW3321 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	119,334	121,935	121,534	121,935	0	0	0	0	0	0	(401)	(401)	151	151
3138XS-Z8-3	FNMA POOL NO AW3466 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	234,713	242,488	244,872	242,488	0	0	0	0	0	0	2,384	2,384	287	287
3138XS-ZX-8	FNMA POOL NO AW3457 3.500% 04/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,813,179	1,914,320	1,915,170	1,914,320	0	0	0	0	0	0	850	850	2,821	2,821
3138XT-4G-7	FNMA POOL NO AW4422 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	846,890	878,251	878,483	878,251	0	0	0	0	0	0	232	232	847	847
3138XT-5Y-7	FNMA POOL NO AW4462 3.000% 04/01/29		04/14/2014	BPN Paribas Securities	04/14/2014	Credit Suisse First Boston Cor	3,115,207	3,201,362	3,203,066	3,201,362	0	0	0	0	0	0	1,704	1,704	3,894	3,894
3138XT-A3-9	FNMA POOL NO AW3625 4.500% 06/01/44		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	Various	1,001,318	1,086,039	1,084,275	1,086,039	0	0	0	0	0	0	(1,764)	(1,764)	1,502	1,502
3138XT-AU-9	FNMA POOL NO AW3618 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Various	7,402,302	7,770,971	7,801,551	7,770,971	0	0	0	0	0	0	30,580	30,580	9,047	9,047
3138XT-AV-7	FNMA POOL NO AW3619 4.000% 06/01/44		06/10/2014	Deutsche Bank Securities Inc	06/10/2014	JP Morgan Securities, Inc	54,000,000	56,906,719	56,906,719	56,906,719	0	0	0	0	0	0	0	0	66,000	66,000
3138XT-BK-0	FNMA POOL NO AW3641 3.000% 06/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	2,273,731	2,353,352	2,352,371	2,353,352	0	0	0	0	0	0	(981)	(981)	3,249	3,249
3138XT-C2-9	FNMA POOL NO AW3688 4.500% 04/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	950,736	1,028,615	1,032,292	1,028,615	0	0	0	0	0	0	3,677	3,677	1,188	1,188
3138XT-CK-9	FNMA POOL NO AW3673 4.500% 04/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	2,000,000	2,164,062	2,171,562	2,164,062	0	0	0	0	0	0	7,500	7,500	2,500	2,500
3138XT-FJ-9	FNMA POOL NO AW3768 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	317,313	329,064	329,150	329,064	0	0	0	0	0	0	87	87	317	317
3138XT-J5-5	FNMA POOL NO AW3883 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	392,865	405,879	409,869	405,879	0	0	0	0	0	0	3,990	3,990	480	480

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XT-J6-3	FNMA POOL NO AW3884 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	1,444,651	1,492,505	1,507,177	1,492,505	0	0	0	0	0	0	14,672	14,672	1,766	1,766
3138XT-JN-6	FNMA POOL NO AW3868 4.500% 04/01/44		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	22,819	24,688	24,776	24,688	0	0	0	0	0	0	88	88	29	29
3138XT-KR-5	FNMA POOL NO AW3903 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	212,999	217,642	216,926	217,642	0	0	0	0	0	0	(716)	(716)	269	269
3138XT-MU-6	FNMA POOL NO AW3970 4.000% 04/01/44		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	100,000	103,703	103,734	103,703	0	0	0	0	0	0	31	31	100	100
3138XT-MV-4	FNMA POOL NO AW3971 4.500% 04/01/44		12/09/2014	Various	12/09/2014	Credit Suisse First Boston Cor	348,538	377,235	378,436	377,235	0	0	0	0	0	0	1,201	1,201	436	436
3138XT-TW-5	FNMA POOL NO AW4164 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	500,000	516,563	521,641	516,563	0	0	0	0	0	0	5,078	5,078	611	611
3138XT-YP-4	FNMA POOL NO AW4317 4.000% 04/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	1,000,000	1,037,344	1,041,445	1,037,344	0	0	0	0	0	0	4,102	4,102	1,222	1,222
3138XT-YS-8	FNMA POOL NO AW4320 4.000% 04/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	1,000,000	1,037,344	1,041,445	1,037,344	0	0	0	0	0	0	4,102	4,102	1,222	1,222
3138XT-ZN-8	FNMA POOL NO AW4348 3.500% 05/01/29		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	565,333	592,142	594,130	592,142	0	0	0	0	0	0	1,988	1,988	715	715
3138XU-2P-6	FNMA POOL NO AW5281 3.000% 06/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	167,379	172,949	172,956	172,949	0	0	0	0	0	0	7	7	265	265
3138XU-3P-5	FNMA POOL NO AW5305 4.000% 05/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	217,755	228,728	230,344	228,728	0	0	0	0	0	0	1,616	1,616	242	242
3138XU-3T-7	FNMA POOL NO AW5309 4.500% 05/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138XU-4A-7	FNMA POOL NO AW5316 3.000% 06/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	1,886,618	1,949,407	1,949,481	1,949,407	0	0	0	0	0	0	74	74	2,987	2,987
3138XU-4B-5	FNMA POOL NO AW5317 3.000% 06/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	214,338	221,472	221,480	221,472	0	0	0	0	0	0	8	8	339	339
3138XU-C3-4	FNMA POOL NO AW4589 3.000% 07/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	216,396	223,598	223,606	223,598	0	0	0	0	0	0	8	8	343	343
3138XU-DM-1	FNMA POOL NO AW4607 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Various	6,000,000	6,224,063	6,241,875	6,224,063	0	0	0	0	0	0	17,813	17,813	7,333	7,333
3138XU-EZ-1	FNMA POOL NO AW4651 3.500% 08/01/44		08/08/2014	Deutsche Bank Securities Inc	08/08/2014	Morgan Stanley & Co, Inc	5,940,979	6,083,006	6,088,575	6,083,006	0	0	0	0	0	0	5,570	5,570	6,354	6,354
3138XU-FG-2	FNMA POOL NO AW4666 4.000% 04/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	999,576	1,032,687	1,042,839	1,032,687	0	0	0	0	0	0	10,152	10,152	1,222	1,222
3138XU-J6-0	FNMA POOL NO AW4784 3.500% 04/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	191,401	202,078	202,167	202,078	0	0	0	0	0	0	90	90	298	298
3138XU-LH-3	FNMA POOL NO AW4827 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	2,000,000	2,074,688	2,082,891	2,074,688	0	0	0	0	0	0	8,203	8,203	2,444	2,444
3138XU-MQ-2	FNMA POOL NO AW4866 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	500,000	516,563	521,641	516,563	0	0	0	0	0	0	5,078	5,078	611	611
3138XU-MR-0	FNMA POOL NO AW4867 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	271,118	280,099	282,852	280,099	0	0	0	0	0	0	2,754	2,754	331	331
3138XU-MS-8	FNMA POOL NO AW4868 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	795,545	821,897	829,977	821,897	0	0	0	0	0	0	8,080	8,080	972	972
3138XU-QS-4	FNMA POOL NO AW4964 4.000% 05/01/44		05/08/2014	Merrill Lynch,Pierce,Fenner &	05/08/2014	BPN Paribas Securities	6,000,000	6,285,938	6,279,375	6,285,938	0	0	0	0	0	0	(6,563)	(6,563)	7,333	7,333
3138XU-QT-2	FNMA POOL NO AW4965 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	580,953	600,197	606,097	600,197	0	0	0	0	0	0	5,900	5,900	710	710
3138XU-QV-7	FNMA POOL NO AW4967 3.500% 05/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	110,789	116,969	117,021	116,969	0	0	0	0	0	0	52	52	172	172
3138XU-RR-5	FNMA POOL NO AW4995 3.500% 05/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	413,393	435,549	436,227	435,549	0	0	0	0	0	0	678	678	764	764
3138XU-TM-4	FNMA POOL NO AW5055 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	800,312	817,756	815,068	817,756	0	0	0	0	0	0	(2,689)	(2,689)	1,011	1,011
3138XU-TV-4	FNMA POOL NO AW5063 4.000% 07/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	WELLS FARGO SEC LLC	14,456,258	15,333,234	15,298,787	15,333,234	0	0	0	0	0	0	(34,447)	(34,447)	16,063	16,063
3138XU-V4-1	FNMA POOL NO AW5134 4.000% 05/01/44		05/08/2014	Various	05/08/2014	Credit Suisse First Boston Cor	527,999	547,241	550,089	547,241	0	0	0	0	0	0	2,848	2,848	645	645
3138XU-WN-8	FNMA POOL NO AW5152 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	394,000	407,051	411,053	407,051	0	0	0	0	0	0	4,002	4,002	482	482

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XV-2W-9	FNMA POOL NO AW6188 3.000% 06/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	50,000	51,758	51,735	51,758	0	0	0	0	0	0	(23)	(23)	71	71
3138XV-3S-7	FNMA POOL NO AW6208 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,000,000	1,021,797	1,018,438	1,021,797	0	0	0	0	0	0	(3,359)	(3,359)	1,264	1,264
3138XV-3Z-1	FNMA POOL NO AW6215 3.000% 06/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	5,000,001	5,175,782	5,173,439	5,175,782	0	0	0	0	0	0	(2,344)	(2,344)	7,083	7,083
3138XV-BE-9	FNMA POOL NO AW5436 2.500% 07/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	5,176,497	5,230,082	5,234,733	5,230,082	0	0	0	0	0	0	4,651	4,651	5,752	5,752
3138XV-E5-5	FNMA POOL NO AW5555 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	137,116	143,945	144,529	143,945	0	0	0	0	0	0	584	584	168	168
3138XV-EK-2	FNMA POOL NO AW5537 4.000% 05/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	452,000	466,973	471,563	466,973	0	0	0	0	0	0	4,591	4,591	552	552
3138XV-FL-9	FNMA POOL NO AW5570 4.000% 07/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,185,960	1,245,721	1,254,523	1,245,721	0	0	0	0	0	0	8,802	8,802	1,318	1,318
3138XV-KD-1	FNMA POOL NO AW5691 4.000% 06/01/44		06/10/2014	Citigroup Capital Markets Inc	06/10/2014	Morgan Stanley & Co, Inc	1,000,000	1,044,023	1,053,633	1,044,023	0	0	0	0	0	0	9,609	9,609	1,222	1,222
3138XV-LC-2	FNMA POOL NO AW5722 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	94,157	98,901	99,600	98,901	0	0	0	0	0	0	699	699	105	105
3138XV-N3-0	FNMA POOL NO AW5809 4.000% 07/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	41,889	44,000	44,311	44,000	0	0	0	0	0	0	311	311	47	47
3138XV-RH-5	FNMA POOL NO AW5887 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	486,356	496,957	495,323	496,957	0	0	0	0	0	0	(1,634)	(1,634)	615	615
3138XW-D3-9	FNMA POOL NO AW6421 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	278,942	285,022	284,085	285,022	0	0	0	0	0	0	(937)	(937)	353	353
3138XW-D4-7	FNMA POOL NO AW6422 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	10,658,789	10,891,117	10,855,310	10,891,117	0	0	0	0	0	0	(35,807)	(35,807)	13,472	13,472
3138XW-DH-8	FNMA POOL NO AW6403 4.000% 06/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	140,000	146,973	147,569	146,973	0	0	0	0	0	0	596	596	171	171
3138XW-ED-6	FNMA POOL NO AW6431 3.000% 06/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	40,128	41,464	41,465	41,464	0	0	0	0	0	0	2	2	64	64
3138XW-FC-7	FNMA POOL NO AW6462 3.000% 07/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	231,228	238,923	238,933	238,923	0	0	0	0	0	0	9	9	366	366
3138XW-L4-8	FNMA POOL NO AW6646 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	1,380,667	1,410,761	1,406,123	1,410,761	0	0	0	0	0	0	(4,638)	(4,638)	1,745	1,745
3138XW-LE-6	FNMA POOL NO AW6624 4.000% 05/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,727,857	1,814,925	1,827,749	1,814,925	0	0	0	0	0	0	12,824	12,824	1,920	1,920
3138XW-MS-4	FNMA POOL NO AW6668 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	749,356	765,689	763,172	765,689	0	0	0	0	0	0	(2,517)	(2,517)	947	947
3138XW-P7-7	FNMA POOL NO AW6745 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	162,539	166,082	165,536	166,082	0	0	0	0	0	0	(546)	(546)	205	205
3138XW-QN-1	FNMA POOL NO AW6760 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	504,182	515,172	513,478	515,172	0	0	0	0	0	0	(1,694)	(1,694)	637	637
3138XX-CZ-7	FNMA POOL NO AW7287 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	3,333,385	3,406,042	3,394,844	3,406,042	0	0	0	0	0	0	(11,198)	(11,198)	4,213	4,213
3138XX-HU-3	FNMA POOL NO AW7442 3.500% 09/01/44		09/09/2014	Merrill Lynch,Pierce,Fenner &	09/09/2014	Morgan Stanley & Co, Inc	500,000	512,949	514,688	512,949	0	0	0	0	0	0	1,738	1,738	486	486
3138XX-NJ-1	FNMA POOL NO AW7592 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	249,975	254,965	254,584	254,965	0	0	0	0	0	0	(381)	(381)	316	316
3138XX-RN-8	FNMA POOL NO AW7692 2.500% 10/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	895,433	908,725	910,404	908,725	0	0	0	0	0	0	1,679	1,679	933	933
3138XX-SM-9	FNMA POOL NO AW7723 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	352,163	359,839	358,656	359,839	0	0	0	0	0	0	(1,183)	(1,183)	445	445
3138XX-V9-4	FNMA POOL NO AW7839 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	453,612	463,499	461,975	463,499	0	0	0	0	0	0	(1,524)	(1,524)	573	573
3138XX-WS-1	FNMA POOL NO AW7856 3.000% 07/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	400,001	414,063	413,876	414,063	0	0	0	0	0	0	(188)	(188)	567	567
3138XX-WU-6	FNMA POOL NO AW7858 3.000% 07/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	976,136	1,010,454	1,009,996	1,010,454	0	0	0	0	0	0	(458)	(458)	1,383	1,383

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138XY-2T-0	FNMA POOL NO AW8885 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	5,491,849	5,611,554	5,593,105	5,611,554	0	0	0	0	0	0	(18,449)	(18,449)	6,941	6,941
3138XY-3D-4	FNMA POOL NO AW8895 2.500% 07/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	5,792,328	5,852,288	5,857,492	5,852,288	0	0	0	0	0	0	5,204	5,204	6,436	6,436
3138XY-CP-7	FNMA POOL NO AW8177 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	769,675	813,691	814,172	813,691	0	0	0	0	0	0	481	481	855	855
3138XY-G8-1	FNMA POOL NO AW8322 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	861,055	904,444	910,835	904,444	0	0	0	0	0	0	6,391	6,391	957	957
3138XY-JT-2	FNMA POOL NO AW8373 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	78,819	82,791	83,376	82,791	0	0	0	0	0	0	585	585	88	88
3138XY-LH-5	FNMA POOL NO AW8427 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	500,000	525,195	528,906	525,195	0	0	0	0	0	0	3,711	3,711	556	556
3138XY-N6-7	FNMA POOL NO AW8512 3.500% 06/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	21,100,571	21,560,497	21,489,612	21,560,497	0	0	0	0	0	0	(70,885)	(70,885)	26,669	26,669
3138XY-QN-7	FNMA POOL NO AW8560 3.500% 08/01/44		09/09/2014	Merrill Lynch,Pierce,Fenner &	09/09/2014	Morgan Stanley & Co, Inc	3,000,001	3,077,697	3,088,126	3,077,697	0	0	0	0	0	0	10,430	10,430	2,917	2,917
3138XY-RP-1	FNMA POOL NO AW8593 2.500% 08/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	500,000	507,422	508,359	507,422	0	0	0	0	0	0	938	938	521	521
3138XY-V6-8	FNMA POOL NO AW8736 3.500% 07/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	675,300	690,019	687,751	690,019	0	0	0	0	0	0	(2,269)	(2,269)	854	854
3138XY-ZQ-0	FNMA POOL NO AW8850 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,024,541	1,076,168	1,083,772	1,076,168	0	0	0	0	0	0	7,604	7,604	1,138	1,138
3138XZ-A2-7	FNMA POOL NO AW9024 4.500% 08/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	199,999	216,406	217,156	216,406	0	0	0	0	0	0	750	750	250	250
3138XZ-AA-9	FNMA POOL NO AW9000 2.500% 08/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	31,175	31,498	31,526	31,498	0	0	0	0	0	0	28	28	35	35
3138XZ-E9-8	FNMA POOL NO AW9159 2.500% 07/01/29		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	999,900	1,010,251	1,011,149	1,010,251	0	0	0	0	0	0	898	898	1,111	1,111
3138XZ-HR-5	FNMA POOL NO AW9239 4.500% 08/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,081,923	1,085,673	1,081,923	0	0	0	0	0	0	3,750	3,750	1,250	1,250
3138XZ-QY-0	FNMA POOL NO AW9470 3.000% 10/01/44		10/10/2014	Deutsche Bank Securities Inc	10/10/2014	Merrill Lynch,Pierce,Fenner &	14,000,000	13,901,563	13,711,250	13,901,563	0	0	0	0	0	0	(190,313)	(190,313)	15,167	15,167
3138Y1-5T-8	FNMA POOL NO AX0857 2.500% 09/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	204,043	205,956	206,386	205,956	0	0	0	0	0	0	430	430	269	269
3138Y1-CL-7	FNMA POOL NO AX0074 4.500% 08/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
3138Y1-EQ-4	FNMA POOL NO AX0142 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	373,258	394,604	394,837	394,604	0	0	0	0	0	0	233	233	415	415
3138Y1-H6-5	FNMA POOL NO AX0252 3.500% 10/01/44		10/09/2014	Credit Suisse First Boston Cor	10/09/2014	Various	15,047,239	15,465,153	15,353,011	15,465,153	0	0	0	0	0	0	(112,142)	(112,142)	19,018	19,018
3138Y1-HB-4	FNMA POOL NO AX0225 3.500% 09/01/44		09/09/2014	Merrill Lynch,Pierce,Fenner &	09/09/2014	Morgan Stanley & Co, Inc	500,000	512,950	514,688	512,950	0	0	0	0	0	0	1,738	1,738	486	486
3138Y1-HJ-7	FNMA POOL NO AX0232 3.500% 09/01/44		10/09/2014	Citigroup Capital Markets Inc	10/09/2014	Deutsche Bank Securities Inc	500,000	507,500	508,007	507,500	0	0	0	0	0	0	508	508	632	632
3138Y1-HV-0	FNMA POOL NO AX0243 2.500% 10/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	207,486	209,431	209,869	209,431	0	0	0	0	0	0	438	438	274	274
3138Y1-LN-3	FNMA POOL NO AX0332 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	250,000	262,598	264,453	262,598	0	0	0	0	0	0	1,855	1,855	278	278
3138Y1-RL-1	FNMA POOL NO AX0490 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	2,000,000	2,114,375	2,115,625	2,114,375	0	0	0	0	0	0	1,250	1,250	2,222	2,222
3138Y1-ZC-2	FNMA POOL NO AX0738 3.000% 08/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	924,329	956,825	956,392	956,825	0	0	0	0	0	0	(433)	(433)	1,309	1,309
3138Y2-2C-6	FNMA POOL NO AX1670 2.500% 10/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	250,001	253,711	254,180	253,711	0	0	0	0	0	0	469	469	260	260
3138Y2-4L-4	FNMA POOL NO AX1726 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	245,000	257,346	259,164	257,346	0	0	0	0	0	0	1,818	1,818	272	272
3138Y2-7J-6	FNMA POOL NO AX1796 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	383,264	405,182	405,421	405,182	0	0	0	0	0	0	240	240	426	426

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138Y2-E4-1	FNMA POOL NO AX1054 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,878,697	1,973,366	1,987,309	1,973,366	0	0	0	0	0	0	13,943	13,943	2,087	2,087
3138Y2-GR-8	FNMA POOL NO AX1107 3.500% 10/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Deutsche Bank Securities Inc	999,900	1,029,272	1,015,914	1,029,272	0	0	0	0	0	0	(13,358)	(13,358)	1,264	1,264
3138Y2-N7-4	FNMA POOL NO AX1313 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	2,000,000	2,114,375	2,115,625	2,114,375	0	0	0	0	0	0	1,250	1,250	2,222	2,222
3138Y3-AM-3	FNMA POOL NO AX1811 4.000% 10/01/44		11/10/2014	Barclays Capital Inc	11/10/2014	Citigroup Capital Markets Inc	513,445	545,215	544,593	545,215	0	0	0	0	0	0	(622)	(622)	685	685
3138Y3-EY-3	FNMA POOL NO AX1950 3.000% 09/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	25,671	26,574	26,561	26,574	0	0	0	0	0	0	(12)	(12)	36	36
3138Y3-RF-0	FNMA POOL NO AX2285 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	2,000,000	2,114,375	2,115,625	2,114,375	0	0	0	0	0	0	1,250	1,250	2,222	2,222
3138Y3-UU-3	FNMA POOL NO AX2394 2.500% 09/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	884,309	897,435	899,093	897,435	0	0	0	0	0	0	1,658	1,658	921	921
3138Y3-VX-6	FNMA POOL NO AX2429 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	500,000	525,195	528,906	525,195	0	0	0	0	0	0	3,711	3,711	556	556
3138Y3-XD-8	FNMA POOL NO AX2475 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	1,452,247	1,525,427	1,536,205	1,525,427	0	0	0	0	0	0	10,778	10,778	1,614	1,614
3138Y4-4R-7	FNMA POOL NO AX3531 3.500% 10/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Deutsche Bank Securities Inc	999,900	1,029,272	1,015,914	1,029,272	0	0	0	0	0	0	(13,358)	(13,358)	1,264	1,264
3138Y4-4X-4	FNMA POOL NO AX3537 3.500% 10/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Deutsche Bank Securities Inc	999,900	1,029,272	1,015,914	1,029,272	0	0	0	0	0	0	(13,358)	(13,358)	1,264	1,264
3138Y4-ZQ-5	FNMA POOL NO AX3450 3.500% 10/01/44		10/09/2014	Credit Suisse First Boston Cor	10/09/2014	Various	15,323,227	15,748,806	15,628,545	15,748,806	0	0	0	0	0	0	(120,261)	(120,261)	19,367	19,367
3138Y5-QH-2	FNMA POOL NO AX4055 4.000% 09/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	2,256,300	2,385,332	2,386,742	2,385,332	0	0	0	0	0	0	1,410	1,410	2,507	2,507
3138Y5-VB-9	FNMA POOL NO AX4209 4.000% 09/01/44		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	367,009	385,503	388,227	385,503	0	0	0	0	0	0	2,724	2,724	408	408
3138Y6-3L-6	FNMA POOL NO AX5302 4.000% 01/01/42		12/09/2014	Barclays Capital Inc	12/09/2014	Credit Suisse First Boston Cor	5,749,449	6,109,688	6,097,111	6,109,688	0	0	0	0	0	0	(12,577)	(12,577)	6,388	6,388
3138Y6-SG-0	FNMA POOL NO AX5018 3.500% 10/01/44		10/09/2014	Credit Suisse First Boston Cor	10/09/2014	Deutsche Bank Securities Inc	3,129,521	3,216,439	3,179,642	3,216,439	0	0	0	0	0	0	(36,796)	(36,796)	3,955	3,955
3138Y6-UZ-5	FNMA POOL NO AX5099 4.000% 11/01/44		11/11/2014	Barclays Capital Inc	11/11/2014	Citigroup Capital Markets Inc	235,985	250,587	250,301	250,587	0	0	0	0	0	0	(286)	(286)	315	315
3138Y6-ZD-9	FNMA POOL NO AX5239 3.500% 11/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	575,000	608,601	607,591	608,601	0	0	0	0	0	0	(1,011)	(1,011)	839	839
3138Y7-KK-7	FNMA POOL NO AX5697 3.500% 10/01/44		10/09/2014	Morgan Stanley & Co, Inc	10/09/2014	Deutsche Bank Securities Inc	999,900	1,029,272	1,015,914	1,029,272	0	0	0	0	0	0	(13,358)	(13,358)	1,264	1,264
3138Y7-N8-1	FNMA POOL NO AX5814 3.500% 11/01/44		11/10/2014	JP Morgan Securities, Inc	11/10/2014	Credit Suisse First Boston Cor	16,392,716	16,977,347	16,975,425	16,977,347	0	0	0	0	0	0	(1,921)	(1,921)	19,125	19,125
3138Y7-NG-3	FNMA POOL NO AX5790 2.500% 10/01/29		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	100,936	101,882	102,095	101,882	0	0	0	0	0	0	213	213	133	133
3138Y8-FC-9	FNMA POOL NO AX6462 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	896,569	909,878	911,559	909,878	0	0	0	0	0	0	1,681	1,681	934	934
3138Y9-AH-1	FNMA POOL NO AX7207 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	3,000,000	3,044,531	3,050,156	3,044,531	0	0	0	0	0	0	5,625	5,625	3,125	3,125
3138Y9-C2-2	FNMA POOL NO AX7288 3.500% 12/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Various	12,998,700	13,411,003	13,466,935	13,411,003	0	0	0	0	0	0	55,932	55,932	12,638	12,638
3138Y9-P7-7	FNMA POOL NO AX7645 4.000% 12/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	WELLS FARGO SEC LLC	2,000,000	2,121,328	2,116,563	2,121,328	0	0	0	0	0	0	(4,766)	(4,766)	2,222	2,222
3138YA-K3-8	FNMA POOL NO AX8413 3.500% 11/01/29		11/14/2014	Citigroup Capital Markets Inc	11/14/2014	Credit Suisse First Boston Cor	500,000	527,617	529,375	527,617	0	0	0	0	0	0	1,758	1,758	826	826
3138YA-QA-6	FNMA POOL NO AX8548 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	74,580	75,687	75,827	75,687	0	0	0	0	0	0	140	140	78	78
3138YB-AV-5	FNMA POOL NO AX9019 4.000% 12/01/44		12/09/2014	Barclays Capital Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,062,550	1,060,363	1,062,550	0	0	0	0	0	0	(2,187)	(2,187)	1,111	1,111
3138YB-M3-4	FNMA POOL NO AX9377 4.000% 12/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	WELLS FARGO SEC LLC	452,830	480,301	479,222	480,301	0	0	0	0	0	0	(1,079)	(1,079)	503	503
3138YB-MU-4	FNMA POOL NO AX9370 4.000% 12/01/44		12/09/2014	Deutsche Bank Securities Inc	12/09/2014	Credit Suisse First Boston Cor	1,000,000	1,062,500	1,060,469	1,062,500	0	0	0	0	0	0	(2,031)	(2,031)	1,111	1,111
3138YB-N2-5	FNMA POOL NO AX9408 4.000% 12/01/44		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	WELLS FARGO SEC LLC	470,830	499,392	498,271	499,392	0	0	0	0	0	0	(1,122)	(1,122)	523	523

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3138YB-N9-0	FNMA POOL NO AX9415 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	1,008,489	1,023,459	1,025,350	1,023,459	0	0	0	0	0	0	1,891	1,891	1,051	1,051
3138YB-YQ-0	FNMA POOL NO AX9718 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	66,826	67,818	67,943	67,818	0	0	0	0	0	0	125	125	70	70
3138YD-LM-9	FNMA POOL NO AY0331 2.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	495,755	503,114	504,043	503,114	0	0	0	0	0	0	930	930	516	516
31398Q-HC-4	FREDDIE MAC CMBS IO NOTIONAL		04/17/2014	Deutsche Bank Securities Inc	12/01/2014	Paydown	0	11,199	0	0	0	(11,199)	0	(11,199)	0	0	0	0	1,005	152
31398V-JA-5	FREDDIE MAC CMBS IO NOTIONAL		05/16/2014	KGS ALPHA CAP MARKETS LP	12/01/2014	Paydown	0	12,716	0	0	0	(12,716)	0	(12,716)	0	0	0	0	882	175
31404F-JX-2	FNMA POOL NO 767178 3.500% 01/01/19		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	107,271	113,254	113,305	113,254	0	0	0	0	0	0	50	50	167	167
31404R-W2-9	FNMA POOL NO 776565 4.000% 04/01/34		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	64,099	67,291	67,536	67,291	0	0	0	0	0	0	245	245	78	78
31410K-7E-8	FNMA POOL NO 890193 3.500% 08/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	135,189	142,730	142,793	142,730	0	0	0	0	0	0	63	63	210	210
31410L-A3-6	FNMA POOL NO 890226 4.500% 08/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,001	1,073,126	1,071,486	1,073,126	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
31410L-C4-2	FNMA POOL NO 890291 4.500% 09/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	1,170,003	1,255,057	1,251,355	1,255,057	0	0	0	0	0	0	(3,702)	(3,702)	1,755	1,755
31410L-FR-8	FNMA POOL NO 890376 3.500% 11/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,525,923	2,666,823	2,668,007	2,666,823	0	0	0	0	0	0	1,184	1,184	3,929	3,929
31412P-2U-4	FNMA POOL NO 931487 4.500% 07/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	397,949	426,878	425,619	426,878	0	0	0	0	0	0	(1,259)	(1,259)	597	597
31412P-G9-6	FNMA POOL NO 930924 4.500% 04/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	233,128	250,176	249,793	250,176	0	0	0	0	0	0	(382)	(382)	350	350
31412P-J3-6	FNMA POOL NO 930982 4.500% 04/01/39		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	WELLS FARGO SEC LLC	79,350	84,613	84,793	84,613	0	0	0	0	0	0	180	180	109	109
31412Q-6K-0	FNMA POOL NO 932474 4.500% 02/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,003	1,073,128	1,069,535	1,073,128	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31412Q-BF-5	FNMA POOL NO 931638 4.500% 07/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	1,023,841	1,098,269	1,095,030	1,098,269	0	0	0	0	0	0	(3,239)	(3,239)	1,536	1,536
31412Q-HN-2	FNMA POOL NO 931837 4.500% 08/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	686,981	736,921	734,747	736,921	0	0	0	0	0	0	(2,174)	(2,174)	1,030	1,030
31412Q-YV-5	FNMA POOL NO 932324 4.500% 12/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,006	1,073,131	1,069,538	1,073,131	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31412R-LV-7	FNMA POOL NO 932840 3.500% 12/01/25		10/16/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	1,000,000	1,053,593	1,055,234	1,053,593	0	0	0	0	0	0	1,641	1,641	1,847	1,847
31412U-P3-8	FNMA POOL NO 935242 4.500% 05/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	921,703	988,707	985,790	988,707	0	0	0	0	0	0	(2,916)	(2,916)	1,383	1,383
31412U-XQ-8	FNMA POOL NO 935487 4.500% 07/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	287,085	307,955	307,046	307,955	0	0	0	0	0	0	(908)	(908)	431	431
31414B-XM-7	FNMA POOL NO 961584 4.500% 02/01/38		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	579,490	621,616	619,782	621,616	0	0	0	0	0	0	(1,834)	(1,834)	869	869
31414M-BV-7	FNMA POOL NO 969952 4.500% 03/01/38		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	10,163	10,902	10,869	10,902	0	0	0	0	0	0	(32)	(32)	15	15
31414S-HQ-9	FNMA POOL NO 974639 4.500% 03/01/38		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	8,133	8,725	8,699	8,725	0	0	0	0	0	0	(26)	(26)	12	12
31414X-XV-9	FNMA POOL NO 979592 4.500% 04/01/38		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	10,293	11,041	11,008	11,041	0	0	0	0	0	0	(33)	(33)	15	15
31416A-RR-3	FNMA POOL NO 994296 4.500% 01/01/39		03/11/2014	Various	03/11/2014	Deutsche Bank Securities Inc	694,171	744,846	742,437	744,846	0	0	0	0	0	0	(2,409)	(2,409)	1,041	1,041
31416B-S8-2	FNMA POOL NO 995243 4.500% 08/01/38		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	970,934	1,041,517	1,038,445	1,041,517	0	0	0	0	0	0	(3,072)	(3,072)	1,456	1,456
31416C-CH-7	FNMA POOL NO 995672 4.500% 04/01/39		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	6,429	6,912	6,939	6,912	0	0	0	0	0	0	26	26	10	10
31416H-5B-7	FNMA POOL NO AA0841 4.500% 01/01/39		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	Credit Suisse First Boston Cor	98,629	106,935	107,089	106,935	0	0	0	0	0	0	154	154	123	123
31416J-ZB-0	FNMA POOL NO AA1637 4.500% 02/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	8,314	8,919	8,892	8,919	0	0	0	0	0	0	(26)	(26)	12	12

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31416L-HE-9	FNMA POOL NO AA2928 4.500% 04/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	983,552	1,055,052	1,051,940	1,055,052	0	0	0	0	0	0	(3,112)	(3,112)	1,475	1,475
31416L-UW-4	FNMA POOL NO AA3296 4.500% 02/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	15,056	16,150	16,102	16,150	0	0	0	0	0	0	(48)	(48)	23	23
31416L-ZQ-2	FNMA POOL NO AA3450 4.500% 02/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	445,876	478,289	476,878	478,289	0	0	0	0	0	0	(1,411)	(1,411)	669	669
31416M-4T-8	FNMA POOL NO AA4433 4.500% 03/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	187,488	201,198	200,890	201,198	0	0	0	0	0	0	(308)	(308)	281	281
31416P-M6-1	FNMA POOL NO AA5780 4.500% 04/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	393,604	422,217	420,972	422,217	0	0	0	0	0	0	(1,245)	(1,245)	590	590
31416Q-Y3-3	FNMA POOL NO AA7029 4.500% 05/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	979,545	1,050,753	1,047,654	1,050,753	0	0	0	0	0	0	(3,099)	(3,099)	1,469	1,469
31416R-BG-7	FNMA POOL NO AA7238 4.500% 06/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	827,803	887,981	885,361	887,981	0	0	0	0	0	0	(2,619)	(2,619)	1,242	1,242
31416R-RB-1	FNMA POOL NO AA7681 4.500% 06/01/39		11/10/2014	Morgan Stanley & Co, Inc	11/10/2014	JP Morgan Securities, Inc	1,025,617	1,112,394	1,110,551	1,112,394	0	0	0	0	0	0	(1,843)	(1,843)	1,538	1,538
31416R-YR-8	FNMA POOL NO AA7919 4.500% 01/01/37		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	142,999	153,394	152,942	153,394	0	0	0	0	0	0	(452)	(452)	215	215
31416S-QL-8	FNMA POOL NO AA8558 4.500% 06/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,002	1,073,127	1,071,486	1,073,127	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
31416V-BD-5	FNMA POOL NO AB0035 4.500% 04/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	706,639	758,312	757,153	758,312	0	0	0	0	0	0	(1,159)	(1,159)	1,060	1,060
31416W-RK-0	FNMA POOL NO AB1389 4.500% 08/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	17,662	18,989	19,061	18,989	0	0	0	0	0	0	72	72	29	29
31416W-RL-8	FNMA POOL NO AB1390 4.500% 08/01/40		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	6,892,160	7,349,305	7,368,150	7,349,305	0	0	0	0	0	0	18,846	18,846	9,477	9,477
31416W-VH-2	FNMA POOL NO AB1515 4.500% 08/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	106,587	114,598	115,035	114,598	0	0	0	0	0	0	437	437	173	173
31416W-VJ-8	FNMA POOL NO AB1516 4.500% 09/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,516	107,926	107,516	0	0	0	0	0	0	410	410	163	163
31416X-KB-5	FNMA POOL NO AB2089 4.000% 01/01/41		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	500,000	518,516	518,672	518,516	0	0	0	0	0	0	156	156	500	500
31416X-KF-6	FNMA POOL NO AB2093 4.000% 01/01/41		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	2,017,566	2,117,026	2,095,432	2,117,026	0	0	0	0	0	0	(21,594)	(21,594)	2,690	2,690
31416X-Y9-5	FNMA POOL NO AB2535 4.500% 03/01/41		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	87,653	94,063	93,748	94,063	0	0	0	0	0	0	(315)	(315)	131	131
31416X-YL-8	FNMA POOL NO AB2514 3.500% 03/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	2,571,601	2,715,048	2,716,253	2,715,048	0	0	0	0	0	0	1,205	1,205	4,000	4,000
31416Y-C5-5	FNMA POOL NO AB2791 3.500% 04/01/21		07/15/2014	JP Morgan Securities, Inc	07/15/2014	Credit Suisse First Boston Cor	22,099,631	23,378,129	23,360,001	23,378,129	0	0	0	0	0	0	(18,129)	(18,129)	34,377	34,377
31416Y-LF-3	FNMA POOL NO AB3025 4.000% 01/01/41		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	89,504	93,961	94,304	93,961	0	0	0	0	0	0	343	343	109	109
31416Y-VE-5	FNMA POOL NO AB3312 4.500% 07/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	1,701,243	1,814,083	1,818,735	1,814,083	0	0	0	0	0	0	4,652	4,652	2,339	2,339
31416Y-VF-2	FNMA POOL NO AB3313 4.500% 07/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	WELLS FARGO SEC LLC	2,576,369	2,747,255	2,753,092	2,747,255	0	0	0	0	0	0	5,837	5,837	3,543	3,543
31416Y-YC-6	FNMA POOL NO AB3406 3.500% 04/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	136,705	144,331	144,395	144,331	0	0	0	0	0	0	64	64	213	213
31416Y-YT-9	FNMA POOL NO AB3421 4.500% 08/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	6,353,809	6,775,245	6,792,618	6,775,245	0	0	0	0	0	0	17,374	17,374	8,736	8,736
31417A-DL-0	FNMA POOL NO AB3706 3.500% 10/01/21		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	5,298,294	5,609,569	5,598,600	5,609,569	0	0	0	0	0	0	(10,969)	(10,969)	7,727	7,727
31417A-JV-2	FNMA POOL NO AB3875 4.000% 11/01/41		01/09/2014	JP Morgan Securities, Inc	01/09/2014	Deutsche Bank Securities Inc	34,895,554	36,285,923	36,187,780	36,285,923	0	0	0	0	0	0	(98,144)	(98,144)	46,527	46,527
31417A-YL-7	FNMA POOL NO AB4314 4.000% 12/01/40		04/08/2014	JP Morgan Securities, Inc	04/08/2014	Morgan Stanley & Co, Inc	4,715,689	4,917,579	4,891,790	4,917,579	0	0	0	0	0	0	(25,789)	(25,789)	4,716	4,716
31417A-YQ-6	FNMA POOL NO AB4318 4.500% 01/01/42		12/09/2014	Various	12/09/2014	Various	1,279,187	1,371,199	1,374,228	1,371,199	0	0	0	0	0	0	3,028	3,028	1,709	1,709

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417B-EV-5	FNMA POOL NO AB4647 3.500% 03/01/22		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	468,579	495,962	495,138	495,962	0	0	0	0	0	0	(824)	(824)	683	683
31417B-R2-5	FNMA POOL NO AB5004 3.500% 04/01/27		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	143,607	151,617	151,684	151,617	0	0	0	0	0	0	67	67	223	223
31417B-Y4-3	FNMA POOL NO AB5230 2.500% 05/01/27		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	33,911	33,980	33,899	33,980	0	0	0	0	0	0	(81)	(81)	35	35
31417C-6Q-3	FNMA POOL NO AB6278 2.500% 09/01/27		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	35,740	36,110	36,142	36,110	0	0	0	0	0	0	32	32	40	40
31417C-CE-3	FNMA POOL NO AB5468 3.500% 06/01/42		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	67,406	68,875	68,649	68,875	0	0	0	0	0	0	(226)	(226)	85	85
31417D-LP-6	FNMA POOL NO AB6633 3.500% 10/01/42		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	529,152	535,684	532,480	535,684	0	0	0	0	0	0	(3,204)	(3,204)	617	617
31417E-2N-0	FNMA POOL NO AB7980 3.500% 02/01/43		10/09/2014	Citigroup Capital Markets Inc	10/09/2014	Merrill Lynch,Pierce,Fenner &	979,723	994,418	999,776	994,418	0	0	0	0	0	0	5,358	5,358	1,238	1,238
31417E-SE-2	FNMA POOL NO AB7716 2.500% 01/01/28		04/14/2014	Credit Suisse First Boston Cor	04/14/2014	BPN Paribas Securities	33,721	33,790	33,709	33,790	0	0	0	0	0	0	(80)	(80)	35	35
31417F-3G-1	FNMA POOL NO AB8898 3.000% 04/01/43		10/29/2014	Morgan Stanley & Co, Inc	11/20/2014	BPN Paribas Securities	34,108,826	34,130,144	34,215,416	34,129,840	0	(304)	0	(304)	0	0	85,576	85,576	68,218	34,109
31417F-4R-6	FNMA POOL NO AB8931 3.000% 04/01/43		05/09/2014	RBC Capital Markets	12/01/2014	Paydown	136,469	133,569	136,469	136,469	0	2,900	0	2,900	0	0	0	0	1,178	125
31417F-7K-8	FNMA POOL NO AB8997 2.500% 04/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	2,505,636	2,534,216	2,533,825	2,534,216	0	0	0	0	0	0	(392)	(392)	2,784	2,784
31417F-YM-4	FNMA POOL NO AB8815 3.500% 03/01/43		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	2,999,700	2,985,053	2,986,928	2,985,053	0	0	0	0	0	0	1,875	1,875	3,500	3,500
31417G-2J-4	FNMA POOL NO AB9776 2.500% 07/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	1,200,181	1,213,871	1,213,683	1,213,871	0	0	0	0	0	0	(188)	(188)	1,334	1,334
31417G-6B-7	FNMA POOL NO AB9865 3.500% 07/01/43		02/11/2014	Various	11/24/2014	Various	1,439,527	1,456,219	1,486,594	1,455,861	0	(358)	0	(358)	0	0	30,733	30,733	34,634	1,679
31417G-6B-7	FNMA POOL NO AB9865 3.500% 07/01/43		02/11/2014	Barclays Capital Inc	11/01/2014	Paydown	62,211	63,139	62,211	62,211	0	(928)	0	(928)	0	0	0	0	829	73
31417G-EV-4	FNMA POOL NO AB9147 3.500% 04/01/43		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	207,023	211,536	210,840	211,536	0	0	0	0	0	0	(695)	(695)	262	262
31417G-F7-6	FNMA POOL NO AB9189 2.500% 04/01/28		04/14/2014	JP Morgan Securities, Inc	04/14/2014	BPN Paribas Securities	3,000,001	3,006,095	2,998,947	3,006,095	0	0	0	0	0	0	(7,148)	(7,148)	3,125	3,125
31417G-G6-7	FNMA POOL NO AB9220 2.500% 05/01/28		07/15/2014	Citigroup Capital Markets Inc	07/15/2014	Credit Suisse First Boston Cor	4,574,737	4,626,880	4,626,203	4,626,880	0	0	0	0	0	0	(677)	(677)	5,083	5,083
31417G-MY-9	FNMA POOL NO AB9374 3.500% 05/01/43		09/30/2014	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	16,529	16,911	16,529	16,529	0	(382)	0	(382)	0	0	0	0	73	21
31417G-SA-5	FNMA POOL NO AB9512 3.500% 05/01/43		03/14/2014	JP Morgan Securities, Inc	07/10/2014	BPN Paribas Securities	34,375,630	34,869,780	35,288,733	34,866,414	0	(3,366)	0	(3,366)	0	0	422,319	422,319	344,234	30,079
31417G-SA-5	FNMA POOL NO AB9512 3.500% 05/01/43		03/14/2014	JP Morgan Securities, Inc	07/01/2014	Paydown	945,179	958,766	945,179	945,179	0	(13,587)	0	(13,587)	0	0	0	0	5,284	827
31417G-XE-1	FNMA POOL NO AB9676 3.500% 06/01/43		09/03/2014	Nomura Securities Intl	12/01/2014	Paydown	25,438	26,129	25,438	25,438	0	(692)	0	(692)	0	0	0	0	184	25
31417H-CB-8	FNMA POOL NO AB9965 4.000% 07/01/43		11/10/2014	Barclays Capital Inc	11/10/2014	Citigroup Capital Markets Inc	517,730	549,764	549,137	549,764	0	0	0	0	0	0	(627)	(627)	690	690
31417J-GE-4	FNMA POOL NO AC0196 4.500% 09/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	15,069	16,165	16,117	16,165	0	0	0	0	0	0	(48)	(48)	23	23
31417K-ME-4	FNMA POOL NO AC1256 4.500% 08/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	403,820	433,176	431,898	433,176	0	0	0	0	0	0	(1,278)	(1,278)	606	606
31417K-XJ-1	FNMA POOL NO AC1580 4.500% 08/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	382,570	410,381	409,171	410,381	0	0	0	0	0	0	(1,210)	(1,210)	574	574
31417L-5N-1	FNMA POOL NO AC2652 4.500% 10/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	387,583	415,758	414,532	415,758	0	0	0	0	0	0	(1,226)	(1,226)	581	581
31417L-5P-6	FNMA POOL NO AC2653 4.500% 10/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	38,857	41,682	41,559	41,682	0	0	0	0	0	0	(123)	(123)	58	58
31417L-CP-8	FNMA POOL NO AC1877 4.500% 09/01/39		03/11/2014	Various	03/11/2014	Various	1,501,214	1,610,775	1,607,549	1,610,775	0	0	0	0	0	0	(3,227)	(3,227)	2,252	2,252
31417L-DX-0	FNMA POOL NO AC1917 4.500% 09/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	745,698	799,907	797,547	799,907	0	0	0	0	0	0	(2,359)	(2,359)	1,119	1,119
31417M-D5-9	FNMA POOL NO AC2823 4.500% 10/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	717,197	769,334	767,065	769,334	0	0	0	0	0	0	(2,269)	(2,269)	1,076	1,076
31417M-KM-4	FNMA POOL NO AC2999 4.500% 09/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	919,367	986,596	983,292	986,596	0	0	0	0	0	0	(3,304)	(3,304)	1,379	1,379
31417M-VE-0	FNMA POOL NO AC3312 4.500% 10/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	404,132	433,510	432,232	433,510	0	0	0	0	0	0	(1,279)	(1,279)	606	606
31417Q-DY-7	FNMA POOL NO AC4618 4.000% 08/01/40		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	55,858	58,612	58,014	58,612	0	0	0	0	0	0	(598)	(598)	74	74

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31417S-AA-8	FNMA POOL NO AC5400 4.500% 10/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	943,706	1,012,309	1,009,323	1,012,309	0	0	0	0	0	0	(2,986)	(2,986)	1,416	1,416
31417S-MB-3	FNMA POOL NO AC5753 4.500% 12/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	627,670	673,299	671,313	673,299	0	0	0	0	0	0	(1,986)	(1,986)	942	942
31417T-NK-0	FNMA POOL NO AC6693 4.500% 01/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,002	1,073,127	1,069,534	1,073,127	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31417T-RR-1	FNMA POOL NO AC6795 4.500% 12/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	348,653	373,999	372,895	373,999	0	0	0	0	0	0	(1,103)	(1,103)	523	523
31417U-MM-4	FNMA POOL NO AC7563 4.500% 02/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	77,997	83,859	84,179	83,859	0	0	0	0	0	0	320	320	127	127
31417V-3D-3	FNMA POOL NO AC8895 4.500% 12/01/39		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,002	1,073,127	1,069,534	1,073,127	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31417V-3S-0	FNMA POOL NO AC8908 4.500% 01/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,003	1,073,128	1,069,535	1,073,128	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31417V-DS-9	FNMA POOL NO AC8212 4.500% 12/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	94,913	101,813	101,512	101,813	0	0	0	0	0	0	(300)	(300)	142	142
31417V-JH-7	FNMA POOL NO AC8363 4.500% 12/01/39		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	77,914	83,770	84,090	83,770	0	0	0	0	0	0	320	320	127	127
31417V-LW-1	FNMA POOL NO AC8440 4.500% 01/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,001	1,073,126	1,071,485	1,073,126	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
31417V-MJ-9	FNMA POOL NO AC8460 4.500% 01/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	1,703,684	1,831,727	1,838,714	1,831,727	0	0	0	0	0	0	6,988	6,988	2,768	2,768
31417V-PP-2	FNMA POOL NO AC8529 4.500% 12/01/39		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	314,812	337,697	336,701	337,697	0	0	0	0	0	0	(996)	(996)	472	472
31417V-QW-6	FNMA POOL NO AC8568 4.500% 01/01/40		03/11/2014	Various	03/11/2014	Deutsche Bank Securities Inc	1,396,722	1,498,686	1,493,837	1,498,686	0	0	0	0	0	0	(4,849)	(4,849)	2,095	2,095
31417V-TM-5	FNMA POOL NO AC8655 4.500% 02/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	1,000,001	1,073,126	1,071,485	1,073,126	0	0	0	0	0	0	(1,641)	(1,641)	1,500	1,500
31417Y-3B-1	FNMA POOL NO MA0793 3.500% 07/01/21		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	75,000	78,557	78,821	78,557	0	0	0	0	0	0	264	264	95	95
31417Y-NV-5	FNMA POOL NO MA0403 3.500% 04/01/20		07/15/2014	JP Morgan Securities, Inc	07/15/2014	Credit Suisse First Boston Cor	545,200	576,740	576,293	576,740	0	0	0	0	0	0	(447)	(447)	848	848
31417Y-PJ-0	FNMA POOL NO MA0424 3.500% 05/01/20		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	201,705	213,555	213,138	213,555	0	0	0	0	0	0	(418)	(418)	294	294
31417Y-R2-5	FNMA POOL NO MA0504 3.500% 08/01/20		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	8,208,170	8,687,835	8,673,406	8,687,835	0	0	0	0	0	0	(14,428)	(14,428)	11,970	11,970
31417Y-R8-2	FNMA POOL NO MA0510 4.500% 09/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	1,000,019	1,073,145	1,069,551	1,073,145	0	0	0	0	0	0	(3,594)	(3,594)	1,500	1,500
31417Y-UB-1	FNMA POOL NO MA0577 3.500% 11/01/20		12/12/2014	Various	12/12/2014	Various	1,520,750	1,605,878	1,609,363	1,605,878	0	0	0	0	0	0	3,485	3,485	2,445	2,445
31417Y-V9-5	FNMA POOL NO MA0639 4.000% 02/01/41		03/11/2014	Deutsche Bank Securities Inc	03/11/2014	Barclays Capital Inc	4,364,701	4,584,300	4,570,490	4,584,300	0	0	0	0	0	0	(13,810)	(13,810)	5,820	5,820
31417Y-VX-2	FNMA POOL NO MA0629 3.500% 01/01/21		07/15/2014	JP Morgan Securities, Inc	07/15/2014	Credit Suisse First Boston Cor	1,000,000	1,057,851	1,057,031	1,057,851	0	0	0	0	0	0	(820)	(820)	1,556	1,556
31417Y-W8-6	FNMA POOL NO MA0670 3.500% 03/01/21		11/14/2014	Various	11/14/2014	Credit Suisse First Boston Cor	858,708	907,419	908,315	907,419	0	0	0	0	0	0	896	896	1,372	1,372
31417Y-WQ-6	FNMA POOL NO MA0654 3.500% 02/01/21		12/12/2014	Various	12/12/2014	Various	1,964,354	2,072,561	2,076,452	2,072,561	0	0	0	0	0	0	3,891	3,891	3,337	3,337
31417Y-ZE-0	FNMA POOL NO MA0740 3.500% 05/01/21		11/14/2014	Various	11/14/2014	Credit Suisse First Boston Cor	3,428,729	3,625,612	3,625,242	3,625,612	0	0	0	0	0	0	(371)	(371)	5,388	5,388
31418A-3N-6	FNMA POOL NO MA1704 3.500% 12/01/28		01/14/2014	JP Morgan Securities, Inc	01/14/2014	BPN Paribas Securities	382,645	403,780	401,000	403,780	0	0	0	0	0	0	(2,780)	(2,780)	558	558
31418A-5J-3	FNMA POOL NO MA1748 4.500% 01/01/44		12/09/2014	Various	12/09/2014	Various	1,580,394	1,695,616	1,690,872	1,695,616	0	0	0	0	0	0	(4,745)	(4,745)	2,361	2,361
31418A-6H-6	FNMA POOL NO MA1771 4.000% 02/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	319,781	331,723	333,034	331,723	0	0	0	0	0	0	1,312	1,312	391	391
31418A-6X-1	FNMA POOL NO MA1785 3.500% 02/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	879,624	875,329	875,878	875,329	0	0	0	0	0	0	550	550	1,026	1,026
31418A-7G-7	FNMA POOL NO MA1794 3.500% 02/01/29		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	94,123	99,373	99,417	99,373	0	0	0	0	0	0	44	44	146	146
31418A-EA-2	FNMA POOL NO MA1028 4.000% 04/01/42		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	48,502	50,109	50,601	50,109	0	0	0	0	0	0	493	493	59	59
31418A-JH-2	FNMA POOL NO MA1163 3.500% 08/01/22		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	56,421	59,718	59,619	59,718	0	0	0	0	0	0	(99)	(99)	82	82

SCHEDULE D - PART 5

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

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418A-ZY-7	FNMA POOL NO MA1658 3.500% 11/01/28		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,826,462	1,928,344	1,929,200	1,928,344	0	0	0	0	0	0	856	856	2,841	2,841
31418B-AX-4	FNMA POOL NO MA1821 3.500% 03/01/44		02/11/2014	Credit Suisse First Boston Cor	02/11/2014	Morgan Stanley & Co, Inc	3,815,026	3,796,398	3,798,782	3,796,398	0	0	0	0	0	0	2,384	2,384	4,451	4,451
31418B-AY-2	FNMA POOL NO MA1822 4.000% 03/01/44		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	347,165	358,665	362,191	358,665	0	0	0	0	0	0	3,526	3,526	424	424
31418B-C2-0	FNMA POOL NO MA1888 4.000% 05/01/44		05/08/2014	Morgan Stanley & Co, Inc	05/08/2014	Credit Suisse First Boston Cor	300,406	311,624	312,856	311,624	0	0	0	0	0	0	1,232	1,232	367	367
31418B-CZ-7	FNMA POOL NO MA1887 3.500% 05/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	451,760	461,607	460,089	461,607	0	0	0	0	0	0	(1,518)	(1,518)	571	571
31418B-E8-5	FNMA POOL NO MA1958 4.000% 07/01/44		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	820,593	861,462	864,956	861,462	0	0	0	0	0	0	3,494	3,494	1,003	1,003
31418B-EF-9	FNMA POOL NO MA1933 3.500% 06/01/29		05/12/2014	JP Morgan Securities, Inc	05/12/2014	WELLS FARGO SEC LLC	229,387	240,265	241,071	240,265	0	0	0	0	0	0	806	806	290	290
31418B-F2-7	FNMA POOL NO MA1984 3.000% 08/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	8,894,225	9,206,912	9,202,743	9,206,912	0	0	0	0	0	0	(4,169)	(4,169)	12,600	12,600
31418B-FW-1	FNMA POOL NO MA1980 3.500% 08/01/44		07/10/2014	Morgan Stanley & Co, Inc	07/10/2014	Citigroup Capital Markets Inc	6,145,153	6,278,180	6,258,454	6,278,180	0	0	0	0	0	0	(19,726)	(19,726)	7,767	7,767
31418B-HQ-2	FNMA POOL NO MA2038 3.000% 09/01/29		08/14/2014	Credit Suisse First Boston Cor	08/14/2014	Goldman Sachs & Co	844,042	873,715	873,320	873,715	0	0	0	0	0	0	(396)	(396)	1,196	1,196
31418B-HX-7	FNMA POOL NO MA2045 3.500% 10/01/44		11/10/2014	JP Morgan Securities, Inc	11/10/2014	Credit Suisse First Boston Cor	5,636,377	5,837,393	5,836,733	5,837,393	0	0	0	0	0	0	(660)	(660)	6,576	6,576
31418B-JB-3	FNMA POOL NO MA2057 4.000% 10/01/44		09/09/2014	Deutsche Bank Securities Inc	09/09/2014	JP Morgan Securities, Inc	650,609	687,816	688,222	687,816	0	0	0	0	0	0	407	407	723	723
31418B-KF-2	FNMA POOL NO MA2093 3.000% 11/01/29		10/16/2014	Credit Suisse First Boston Cor	10/16/2014	Goldman Sachs & Co	161,053	166,413	166,419	166,413	0	0	0	0	0	0	6	6	255	255
31418B-L6-1	FNMA POOL NO MA2148 2.500% 01/01/30		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	495,756	503,115	504,044	503,115	0	0	0	0	0	0	930	930	516	516
31418B-LK-0	FNMA POOL NO MA2129 4.500% 12/01/44		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	29,327	31,733	31,843	31,733	0	0	0	0	0	0	110	110	37	37
31418B-LL-8	FNMA POOL NO MA2130 3.500% 12/01/29		12/12/2014	Credit Suisse First Boston Cor	12/12/2014	Citigroup Capital Markets Inc	429,829	454,947	454,192	454,947	0	0	0	0	0	0	(756)	(756)	627	627
31418N-ZW-3	FNMA POOL NO AD1656 4.500% 03/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	808,523	869,288	872,604	869,288	0	0	0	0	0	0	3,316	3,316	1,314	1,314
31418P-XK-6	FNMA POOL NO AD2481 4.500% 03/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	378,889	406,595	405,233	406,595	0	0	0	0	0	0	(1,362)	(1,362)	568	568
31418Q-5D-1	FNMA POOL NO AD3543 4.500% 04/01/40		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	14,246	15,413	15,468	15,413	0	0	0	0	0	0	55	55	18	18
31418Q-HK-2	FNMA POOL NO AD2933 4.500% 03/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	999,999	1,075,155	1,079,257	1,075,155	0	0	0	0	0	0	4,102	4,102	1,625	1,625
31418R-G7-0	FNMA POOL NO AD3821 4.000% 04/01/40		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	126,942	133,339	134,281	133,339	0	0	0	0	0	0	942	942	141	141
31418R-HT-1	FNMA POOL NO AD3841 4.500% 04/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,516	107,926	107,516	0	0	0	0	0	0	410	410	163	163
31418S-QP-7	FNMA POOL NO AD4961 4.500% 05/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Credit Suisse First Boston Cor	500,000	536,563	535,742	536,563	0	0	0	0	0	0	(820)	(820)	750	750
31418T-JU-2	FNMA POOL NO AD5674 4.500% 05/01/40		03/11/2014	Barclays Capital Inc	03/11/2014	Deutsche Bank Securities Inc	400,876	430,190	428,749	430,190	0	0	0	0	0	0	(1,441)	(1,441)	601	601
31418T-PJ-0	FNMA POOL NO AD5824 4.500% 06/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,516	107,926	107,516	0	0	0	0	0	0	410	410	163	163
31418V-NK-4	FNMA POOL NO AD7593 4.500% 07/01/40		12/09/2014	Citigroup Capital Markets Inc	12/09/2014	Credit Suisse First Boston Cor	299,970	325,233	325,702	325,233	0	0	0	0	0	0	469	469	375	375
31418W-XW-5	FNMA POOL NO AD8792 3.500% 12/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	115,146	121,569	121,623	121,569	0	0	0	0	0	0	54	54	179	179
31418X-5B-0	FNMA POOL NO AD9841 4.000% 09/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	116,402	122,200	122,695	122,200	0	0	0	0	0	0	496	496	142	142
31418X-EX-2	FNMA POOL NO AD9149 4.500% 08/01/40		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	969,875	1,040,380	1,037,312	1,040,380	0	0	0	0	0	0	(3,069)	(3,069)	1,455	1,455

SCHEDULE D - PART 5

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418X-ML-9	FNMA POOL NO AD9362 4.000% 09/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	367,222	385,511	387,075	385,511	0	0	0	0	0	0	1,564	1,564	449	449
31418X-P4-4	FNMA POOL NO AD9442 4.500% 08/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	831,566	894,064	897,474	894,064	0	0	0	0	0	0	3,411	3,411	1,351	1,351
31418Y-C5-3	FNMA POOL NO AD9991 4.500% 09/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	844,043	907,479	910,940	907,479	0	0	0	0	0	0	3,462	3,462	1,372	1,372
31419A-G4-3	FNMA POOL NO AE0218 4.500% 08/01/40		05/08/2014	Various	05/08/2014	Various	375,701	400,838	401,664	400,838	0	0	0	0	0	0	826	826	521	521
31419A-NB-9	FNMA POOL NO AE0385 4.000% 09/01/40		09/09/2014	RBC Capital Markets	09/09/2014	JP Morgan Securities, Inc	113,756	119,489	120,333	119,489	0	0	0	0	0	0	844	844	126	126
31419A-XE-2	FNMA POOL NO AE0676 3.500% 01/01/26		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	1,800,290	1,900,712	1,901,556	1,900,712	0	0	0	0	0	0	844	844	2,800	2,800
31419B-BX-2	FNMA POOL NO AE0953 4.000% 02/01/41		02/11/2014	Deutsche Bank Securities Inc	02/11/2014	Various	50,000,023	52,250,023	52,377,055	52,250,023	0	0	0	0	0	0	127,031	127,031	66,667	66,667
31419B-CW-3	FNMA POOL NO AE0984 4.500% 02/01/41		03/11/2014	Merrill Lynch,Pierce,Fenner &	03/11/2014	Deutsche Bank Securities Inc	1,792,373	1,922,670	1,916,999	1,922,670	0	0	0	0	0	0	(5,671)	(5,671)	2,689	2,689
31419B-D2-8	FNMA POOL NO AE1020 4.000% 10/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	80,416	84,421	84,729	84,421	0	0	0	0	0	0	308	308	98	98
31419B-Q3-2	FNMA POOL NO AE1373 4.000% 09/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	74,226	77,923	78,207	77,923	0	0	0	0	0	0	284	284	91	91
31419C-YE-7	FNMA POOL NO AE2508 4.500% 09/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	4,363,413	4,691,351	4,709,247	4,691,351	0	0	0	0	0	0	17,897	17,897	7,091	7,091
31419C-ZZ-9	FNMA POOL NO AE2559 4.000% 09/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	93,700	98,367	98,725	98,367	0	0	0	0	0	0	359	359	115	115
31419D-PT-2	FNMA POOL NO AE3133 4.000% 09/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	95,719	100,487	100,894	100,487	0	0	0	0	0	0	408	408	117	117
31419E-3Y-3	FNMA POOL NO AE4414 4.000% 11/01/40		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	200,000	206,625	208,656	206,625	0	0	0	0	0	0	2,031	2,031	244	244
31419E-C9-8	FNMA POOL NO AE3695 4.500% 11/01/40		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Citigroup Capital Markets Inc	92,405	98,534	98,758	98,534	0	0	0	0	0	0	224	224	127	127
31419E-FG-9	FNMA POOL NO AE3766 3.500% 12/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	104,938	110,791	110,841	110,791	0	0	0	0	0	0	49	49	163	163
31419E-J8-3	FNMA POOL NO AE3886 4.500% 11/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	12,517	13,458	13,509	13,458	0	0	0	0	0	0	51	51	20	20
31419E-KF-5	FNMA POOL NO AE3893 4.500% 10/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	487,795	524,456	526,457	524,456	0	0	0	0	0	0	2,001	2,001	793	793
31419E-SN-0	FNMA POOL NO AE4124 4.000% 10/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	328,770	345,144	346,544	345,144	0	0	0	0	0	0	1,400	1,400	402	402
31419F-A8-9	FNMA POOL NO AE4530 4.500% 05/01/41		05/08/2014	Credit Suisse First Boston Cor	05/08/2014	Goldman Sachs & Co	450,745	480,642	481,874	480,642	0	0	0	0	0	0	1,233	1,233	620	620
31419F-MD-5	FNMA POOL NO AE4855 4.500% 10/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	100,000	107,516	107,926	107,516	0	0	0	0	0	0	410	410	163	163
31419G-3J-1	FNMA POOL NO AE6200 4.000% 11/01/40		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	291,915	301,584	304,549	301,584	0	0	0	0	0	0	2,965	2,965	357	357
31419G-4U-5	FNMA POOL NO AE6234 4.000% 12/01/40		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Morgan Stanley & Co, Inc	133,997	138,960	139,001	138,960	0	0	0	0	0	0	42	42	134	134
31419G-FH-2	FNMA POOL NO AE5567 4.500% 10/01/40		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	9,162	9,913	9,948	9,913	0	0	0	0	0	0	35	35	11	11
31419G-HR-8	FNMA POOL NO AE5639 4.500% 06/01/41		12/09/2014	JP Morgan Securities, Inc	12/09/2014	Credit Suisse First Boston Cor	35,172	38,053	38,189	38,053	0	0	0	0	0	0	136	136	44	44
31419G-V9-2	FNMA POOL NO AE6039 4.500% 10/01/40		07/10/2014	Merrill Lynch,Pierce,Fenner &	07/10/2014	Credit Suisse First Boston Cor	38,326	41,206	41,364	41,206	0	0	0	0	0	0	157	157	62	62
31419G-XN-9	FNMA POOL NO AE6084 4.000% 10/01/40		01/09/2014	Barclays Capital Inc	01/09/2014	Credit Suisse First Boston Cor	1,680,923	1,763,787	1,745,796	1,763,787	0	0	0	0	0	0	(17,991)	(17,991)	2,241	2,241
31419H-6Y-3	FNMA POOL NO AE7186 4.000% 11/01/40		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	61,668	63,711	64,337	63,711	0	0	0	0	0	0	626	626	75	75
31419H-T6-9	FNMA POOL NO AE6872 4.000% 10/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	130,329	136,820	137,375	136,820	0	0	0	0	0	0	555	555	159	159
31419J-AZ-1	FNMA POOL NO AE7223 4.000% 12/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	173,786	182,441	183,181	182,441	0	0	0	0	0	0	740	740	212	212

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31419J-MT-2	FNMA POOL NO AE7569 3.500% 11/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	84,245	88,944	88,984	88,944	0	0	0	0	0	0	39	39	131	131
31419J-Q4-3	FNMA POOL NO AE7674 4.000% 11/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	1,707,578	1,792,623	1,799,160	1,792,623	0	0	0	0	0	0	6,537	6,537	2,087	2,087
31419J-TQ-1	FNMA POOL NO AE7758 3.500% 11/01/25		06/13/2014	JP Morgan Securities, Inc	06/13/2014	Credit Suisse First Boston Cor	101,177	106,821	106,868	106,821	0	0	0	0	0	0	47	47	157	157
31419K-VQ-5	FNMA POOL NO AE8722 4.000% 11/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	96,454	101,258	101,669	101,258	0	0	0	0	0	0	411	411	118	118
31419K-XG-5	FNMA POOL NO AE8778 4.500% 12/01/40		12/09/2014	Morgan Stanley & Co, Inc	12/09/2014	Credit Suisse First Boston Cor	999,900	1,085,204	1,085,673	1,085,204	0	0	0	0	0	0	469	469	1,250	1,250
31419L-3G-6	FNMA POOL NO AE9798 4.000% 12/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Various	5,500,000	5,773,926	5,796,598	5,773,926	0	0	0	0	0	0	22,672	22,672	6,722	6,722
31419L-GK-3	FNMA POOL NO AE9201 4.000% 07/01/41		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	Morgan Stanley & Co, Inc	83,056	87,192	87,510	87,192	0	0	0	0	0	0	318	318	102	102
31419L-ZY-2	FNMA POOL NO AE9758 4.000% 12/01/40		06/10/2014	Credit Suisse First Boston Cor	06/10/2014	WELLS FARGO SEC LLC	98,939	103,867	104,288	103,867	0	0	0	0	0	0	421	421	121	121
31419M-DC-2	FNMA POOL NO AE9998 4.000% 12/01/40		04/08/2014	Citigroup Capital Markets Inc	04/08/2014	Credit Suisse First Boston Cor	75,878	78,688	78,709	78,688	0	0	0	0	0	0	21	21	76	76
31421A-PK-3	FNMA POOL NO MC0425 4.000% 01/01/41		05/08/2014	Deutsche Bank Securities Inc	05/08/2014	Credit Suisse First Boston Cor	267,824	276,695	279,415	276,695	0	0	0	0	0	0	2,720	2,720	327	327
837151-HT-9	SOUTH CAROLINA ST PUBLIC SVC A CORPORATE		04/24/2014	Merrill Lynch,Pierce,Fenner &	11/17/2014	Tax Free Exchange	2,200,000	2,208,140	2,200,264	2,200,519	0	(7,621)	0	(7,621)	0	0	(255)	(255)	14,452	1,506
889251-FY-5	Toledo-Lucas Cnty Port Auth Senior Secur		01/09/2014	Direct	11/15/2014	Redemption 100.0000	190,000	190,000	190,000	190,000	0	0	0	0	0	0	0	0	6,014	0
3199999. Subtotal - Bonds - U.S. Special Revenues							2,338,676,705	2,413,167,675	2,420,840,794	2,413,108,157	0	(59,523)	0	(59,523)	0	0	7,732,667	7,732,667	7,124,430	3,595,721
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00124#-AD-9	Ag Processing Inc Senior Note		03/01/2014	Prudential Investment Mgmt.	11/15/2014	Redemption 100.0000	750,000	809,288	750,000	750,000	0	(59,288)	0	(59,288)	0	0	0	0	33,131	1,963
00206R-CG-5	AT&T INC CORPORATE 4.800% 06/15/44		06/03/2014	Morgan Stanley & Co, Inc	07/31/2014	Merrill Lynch,Pierce,Fenner &	185,000	184,327	187,239	184,317	0	(10)	0	(10)	0	0	2,922	2,922	1,357	0
00248P-AA-4	INVESCO CLO CLO 1.684% 07/15/26		06/10/2014	Citigroup Capital Markets Inc	07/10/2014	Citigroup Capital Markets Inc	48,000,000	47,926,560	47,952,000	47,926,560	0	0	0	0	0	0	25,440	25,440	0	0
00404A-AF-6	ACADIA HEALTHCARE CO INC CORPORATE		07/01/2014	Various	09/22/2014	Tax Free Exchange	2,675,000	2,681,250	2,634,875	2,680,994	0	(256)	0	(256)	0	0	(46,119)	(46,119)	30,846	854
00440E-AJ-6	ACE INA HOLDINGS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,400,000	9,191,986	9,191,986	9,191,986	0	0	0	0	0	0	0	0	160,930	160,930
00443L-AC-2	ACE SECURITIES CORP ABS FLOATER		01/13/2014	JP Morgan	01/14/2014	Nomura Securities Intl	0	0	0	0	0	0	0	0	0	0	0	0	0	0
00450#-AB-7	Account Control Technology Inc Senior Se		05/06/2014	Direct	10/01/2014	Redemption 100.0000	187,500	187,500	187,500	187,500	0	0	0	0	0	0	0	0	3,227	0
010392-DZ-8	ALABAMA POWER CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,510,000	14,947,988	14,947,988	14,947,988	0	0	0	0	0	0	0	0	125,906	125,906
01877K-AB-9	Alliance Pipeline Senior Note		03/01/2014	Prudential Investment Mgmt.	12/31/2014	Redemption 100.0000	45,714	52,129	45,714	45,714	0	(6,415)	0	(6,415)	0	0	0	0	2,399	542
02006K-AB-1	ALLY AUTO ASSET BACKED		04/30/2014	Nomura Securities Intl	08/20/2014	Paydown	1,039,353	1,039,597	1,039,353	1,039,353	0	(244)	0	(244)	0	0	0	0	1,067	225
02006N-AB-5	ALLY AUTO ASSET BACKED		02/25/2014	Credit Suisse First Boston Cor	12/20/2014	Paydown	6,739,025	6,738,736	6,739,025	6,739,025	0	289	0	289	0	0	0	0	23,933	0
02112#-AD-9	Alsco Inc. Series D Senior Note		02/01/2014	Prudential Investment Mgmt.	03/29/2014	Redemption 100.0000	2,290,000	2,327,920	2,290,000	2,290,000	0	(37,920)	0	(37,920)	0	0	0	0	45,800	31,042
02377U-AA-2	AMERICAN AIRLINES CORPORATE		07/24/2013	Morgan Stanley & Co, Inc	07/18/2014	Redemption 100.0000	279,879	279,879	279,879	279,879	0	0	0	0	0	0	0	0	9,617	0
02377U-AA-2	AMERICAN AIRLINES CORPORATE		07/24/2013	Morgan Stanley & Co, Inc	07/30/2014	Tax Free Exchange	4,715,121	4,715,121	5,104,119	4,715,121	0	0	0	0	0	0	388,998	388,998	233,399	0
025816-AW-9	AMERICAN EXPRESS CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,000,000	2,146,055	2,146,055	2,146,055	0	0	0	0	0	0	0	0	28,722	28,722
025816-AY-5	AMERICAN EXPRESS CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,358,000	8,552,255	8,552,255	8,552,255	0	0	0	0	0	0	0	0	124,473	124,473
02587U-AC-4	AMERICAN EXPRESS CREDIT ACCOUN ASSET BAC		07/09/2014	Royal Bank of Scotland	09/18/2014	Royal Bank of Scotland	2,000,000	2,001,875	2,000,078	2,001,589	0	(286)	0	(286)	0	0	(1,511)	(1,511)	4,192	1,241
0258M0-DP-1	AMERICAN EXPRESS CREDIT CORPORATE		08/12/2014	Citigroup Capital Markets Inc	09/02/2014	Various	300,000	299,817	300,557	299,817	0	0	0	0	0	0	740	740	342	0
02687Q-DG-0	AMERICAN INTL GRP INC. CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,300,000	3,700,934	3,700,934	3,700,934	0	0	0	0	0	0	0	0	80,438	80,438
03073E-AL-9	AMERISOURCEBERGEN CORP CORPORATE		05/19/2014	Merrill Lynch,Pierce,Fenner &	10/17/2014	RBC Capital Markets	85,000	84,758	86,228	84,765	0	7	0	7	0	0	1,464	1,464	1,204	0
03083#-AC-4	AmeriMark Direct, LLC Revolver		12/11/2014	Direct	12/18/2014	Call 100.0000	20,127,922	20,127,922	20,127,922	20,127,922	0	0	0	0	0	0	0	0	26,855	0
031162-AV-2	AMGEN INC CORPORATE 5.850% 06/01/17		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,538,000	16,022,839	16,022,839	16,022,839	0	0	0	0	0	0	0	0	35,436	35,436

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
031162-AZ-3	AMGEN INC CORPORATE 5.700% 02/01/19		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,995,000	11,284,075	11,284,075	11,284,075	0	0	0	0	0	0	0	0	213,643	213,643
032095-AC-5	AMPHENOL CORP NEW CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,715,000	2,743,543	2,743,543	2,743,543	0	0	0	0	0	0	0	0	26,155	26,155
035229-DB-6	ANHEUSER BUSCH COS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,000,000	8,721,417	8,721,417	8,721,417	0	0	0	0	0	0	0	0	130,667	130,667
035229-DD-2	ANHEUSER BUSCH COS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	23,800,000	26,520,429	26,520,429	26,520,429	0	0	0	0	0	0	0	0	549,053	549,053
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE I CORPORATE		01/22/2014	Merrill Lynch,Pierce,Fenner &	01/24/2014	Deutsche Bank Securities Inc	13,000,000	12,996,750	13,094,250	12,996,727	0	(23)	0	(23)	0	0	97,523	97,523	2,672	0
037833-AR-1	APPLE COMPUTER INC CORPORATE		04/29/2014	Goldman Sachs & Co	10/16/2014	Citigroup Capital Markets Inc	435,000	433,930	445,749	433,990	0	60	0	60	0	0	11,759	11,759	5,682	0
037833-AT-7	APPLE COMPUTER INC CORPORATE		04/29/2014	Goldman Sachs & Co	07/14/2014	Various	15,625,000	15,540,469	15,649,719	15,540,338	0	(131)	0	(131)	0	0	109,381	109,381	27,426	0
000000-00-0	ARAMARK CORPORATION BK LN		02/24/2014	Direct	07/07/2014	JP Morgan Securities, Inc	1,235,000	1,235,296	1,228,825	1,234,950	0	(346)	0	(346)	0	0	(6,125)	(6,125)	17,791	0
000000-00-0	ARAMARK CORPORATION BK LN		02/24/2014	Direct	12/31/2014	Redemption 100.0000	34,356	34,364	34,356	34,356	0	60	68	(8)	0	0	0	0	73,094	0
000000-00-0	ARAMARK CORPORATION PUBLIC BANK LOAN		07/07/2014	JP Morgan Securities, Inc	09/30/2014	Redemption 100.0000	34,048	33,835	34,048	34,048	0	213	0	213	0	0	0	0	7,582	0
039483-AY-8	ARCHER DANIELS MIDLAND C CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	500,000	559,705	559,705	559,705	0	0	0	0	0	0	0	0	6,888	6,888
048303-CD-1	ATLANTIC CITY ELECTRIC COMPANY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,650,000	8,047,404	8,047,404	8,047,404	0	0	0	0	0	0	0	0	44,380	44,380
053810-AE-7	AVIV HLTH PROP/AVIV HLTH		01/17/2014	Tax Free Exchange	10/27/2014	WELLS FARGO SEC LLC	5,105,000	5,245,388	5,296,438	5,228,918	0	(16,470)	0	(16,470)	0	0	67,520	67,520	318,212	77,426
05463D-AA-8	AXIALL CORP CORPORATE 4.875% 05/15/23		06/26/2014	Tax Free Exchange	11/04/2014	Barclays Capital Inc	2,500,000	2,506,250	2,425,000	2,506,060	0	(191)	0	(191)	0	0	(81,060)	(81,060)	58,229	13,880
05531F-AQ-6	BB&T CORP CORPORATE 2.250% 02/01/19		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,100,000	1,103,946	1,103,946	1,103,946	0	0	0	0	0	0	0	0	9,281	9,281
055381-AS-6	BE AEROSPACE INC CORPORATE		04/23/2014	Various	12/16/2014	Tender (Corp Action)	13,500,000	13,953,125	14,727,960	13,908,192	0	(44,933)	0	(44,933)	0	0	819,768	819,768	502,031	35,365
05579U-AB-9	BMW AUTO ASSET BACKED 0.450% 03/21/16		04/09/2014	Barclays Capital Inc	12/20/2014	Paydown	2,986,129	2,985,956	2,986,129	2,986,129	0	174	0	174	0	0	0	0	9,015	0
05584#-AA-7	BSM Energy LP Mezzanine Debt Facility		11/14/2014	Direct	11/14/2014	Direct	1	1	1	1	0	0	0	0	0	0	0	0	0	0
05584#-AA-7	BSM Energy LP Mezzanine Debt Facility		11/14/2014	Direct	11/14/2014	Call 15404538725 Redemption 100.0000	0	0	12,323,631	0	0	0	0	0	0	0	12,323,631	12,323,631	0	0
05584#-AA-7	BSM Energy LP Mezzanine Debt Facility		11/14/2014	Direct	11/14/2014		33,764,566	33,764,566	33,764,566	33,764,566	0	0	0	0	0	0	0	0	1,514,304	0
057224-AY-3	Baker Hughes Inc CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	12,714,000	15,160,545	15,160,545	15,160,545	0	0	0	0	0	0	0	0	82,111	82,111
059165-DZ-0	BALTIMORE GAS & ELEC CO		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,687,000	15,887,324	15,887,324	15,887,324	0	0	0	0	0	0	0	0	180,528	180,528
06051G-FH-7	BANK OF AMERICA CORP CORPORATE		09/08/2014	Goldman Sachs & Co	10/17/2014	Morgan Stanley & Co, Inc	1,000,000	1,001,680	1,014,060	1,001,634	0	(46)	0	(46)	0	0	12,426	12,426	6,533	1,750
06406H-CP-2	BANK OF NEW YORK MELLON CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	4,998,701	4,998,701	4,998,701	0	0	0	0	0	0	0	0	44,042	44,042
07330N-AD-7	BB&T CORP CORPORATE 2.300% 10/15/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	18,200,000	18,451,342	18,451,342	18,451,342	0	0	0	0	0	0	0	0	70,929	70,929
07330N-AJ-4	BB&T CORP CORPORATE 2.850% 04/01/21		07/16/2014	Various	09/16/2014	Morgan Stanley & Co, Inc Redemption 100.0000	11,514,000	11,496,090	11,477,155	11,497,867	0	1,777	0	1,777	0	0	(20,712)	(20,712)	177,747	47,980
000000-00-0	BERRY PLASTICS PUBLIC BANK LOAN		01/06/2014	Direct	11/19/2014	Redemption 100.0000	283,711	270,022	283,711	283,711	0	13,689	0	13,689	0	0	0	0	85,370	0
08658*-AA-6	BestCo Inc. & Maz Prop. Term Loan C		09/17/2013	Direct	08/27/2014		2,992,054	2,992,054	2,992,054	2,992,054	0	0	0	0	0	0	0	0	46,082	0
08658*-AB-4	BestCo Inc. & Maz Prop. Revolver B		08/19/2014	Direct	08/27/2014	Call 100.0000	6,084,497	6,084,497	6,084,497	6,084,497	0	0	0	0	0	0	0	0	27,992	0
09062X-AB-9	BIOGEN IDEC INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,052,000	11,608,885	11,608,885	11,608,885	0	0	0	0	0	0	0	0	201,564	201,564
09247X-AC-5	BLACKROCK INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,000,000	9,005,907	9,005,907	9,005,907	0	0	0	0	0	0	0	0	126,389	126,389
09247X-AL-5	BLACKROCK INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	9,100,000	9,341,565	9,341,565	9,341,565	0	0	0	0	0	0	0	0	77,856	77,856
096630-AA-6	BOARDWALK PIPELINES LLC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,000,000	1,058,989	1,058,989	1,058,989	0	0	0	0	0	0	0	0	5,059	5,059
10138M-AG-0	BOTTLING GROUP LLC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	2,900,000	3,077,202	3,077,202	3,077,202	0	0	0	0	0	0	0	0	33,229	33,229
10513K-AA-2	BRANCH BANKING & TRUST CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,000,000	13,839,360	13,839,360	13,839,360	0	0	0	0	0	0	0	0	184,844	184,844
105340-AJ-2	BRANDYWINE REALTY TRUST CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,000,000	9,717,022	9,717,022	9,717,022	0	0	0	0	0	0	0	0	64,125	64,125
118230-AG-6	BUCKEYE PARTNERS LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,200,000	7,791,307	7,791,307	7,791,307	0	0	0	0	0	0	0	0	182,710	182,710
120111-BH-1	BUILDING MATERIALS CORP OF AME CORPORATE		07/28/2014	Cantor Fitzgerald & Co. Inc.	11/10/2014	Tender (Corp Action)	4,505,000	4,752,775	4,693,219	4,706,581	0	(46,194)	0	(46,194)	0	0	(13,362)	(13,362)	232,133	145,411
120111-BK-4	BUILDING MATERIALS CORP OF AME CORPORATE		07/30/2014	Jefferies & Co, Inc	11/10/2014	Tender (Corp Action)	4,010,000	4,155,363	4,124,285	4,131,470	0	(23,893)	0	(23,893)	0	0	(7,185)	(7,185)	202,937	129,420
120569-AA-6	BUNGE LIMITED CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,442,057	5,442,057	5,442,057	0	0	0	0	0	0	0	0	61,458	61,458
12527G-AF-0	CF INDUSTRIES INC CORPORATE		03/06/2014	Morgan Stanley & Co, Inc	05/22/2014	JP Morgan Securities, Inc	11,000,000	10,942,800	11,577,170	10,942,263	0	(537)	0	(537)	0	0	634,907	634,907	121,168	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA					Redemption 100.0000														
000000-00-0			01/27/2014	Direct	12/31/2014		86,028	86,539	86,028	86,028	0	(342)	169	(511)	0	0	0	0	166,096	0
	CHS COMMUNITY HEALTH SYS PUBLIC BANK LOA					Redemption 100.0000														
000000-00-0			01/27/2014	Direct	12/31/2014		229,294	230,656	229,294	229,294	0	(1,027)	335	(1,362)	0	0	0	0	433,393	0
						Citigroup Capital Markets														
12591Q-AQ-5	COMM MORTGAGE TRUST COMM_14-UB CMBS		07/23/2014	Deutsche Bank Securities Inc	10/31/2014	Inc	3,000,000	3,029,783	3,039,727	3,029,319	0	(464)	0	(464)	0	0	10,407	10,407	35,340	8,550
12591R-AX-8	COMM MORTGAGE TRUST COMM_14-CR CMBS		02/10/2014	Deutsche Bank Securities Inc	10/17/2014	Nomura Securities Intl	15,000,000	15,449,832	15,557,227	15,388,894	0	(60,939)	0	(60,939)	0	0	168,333	168,333	318,420	21,960
						Deutsche Bank Securities														
12592G-BC-6	COMM MORTGAGE TRUST COMM_14-CR CMBS		08/13/2014	Deutsche Bank Securities Inc	10/31/2014	Inc	2,600,000	2,625,876	2,658,094	2,625,385	0	(491)	0	(491)	0	0	32,709	32,709	16,326	5,102
12592M-BJ-8	COMM 2014-LC17 CMBS 3.648% 10/10/47		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	5,000,000	5,237,395	5,237,395	5,237,395	0	0	0	0	0	0	0	0	7,600	7,600
						JP Morgan Securities, Inc														
126117-AS-9	CNA FINANCIAL CORP CORPORATE		02/24/2014	Barclays Capital Inc	03/27/2014		4,175,000	4,174,499	4,206,855	4,174,382	0	(117)	0	(117)	0	0	32,474	32,474	15,575	0
						FTN FINANCIAL SECURITIES														
12630D-AX-2	COMM MORTGAGE TRUST COMM_14-CR CMBS		01/09/2014	Deutsche Bank Securities Inc	10/09/2014		560,000	565,564	599,463	565,174	0	(391)	0	(391)	0	0	34,289	34,289	17,472	1,292
12632Q-AW-3	COMM MORTGAGE TRUST COMM_14-CR CMBS		06/19/2014	Deutsche Bank Securities Inc	10/22/2014	Barclays Capital Inc	3,700,000	3,736,838	3,812,734	3,735,621	0	(1,217)	0	(1,217)	0	0	77,113	77,113	53,270	9,486
126650-BH-2	CVS CAREMARK CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,600,000	7,294,459	7,294,459	7,294,459	0	0	0	0	0	0	0	0	15,812	15,812
126650-CF-5	CVS CAREMARK CORP CORPORATE		08/07/2014	Barclays Capital Inc	10/15/2014	Nomura Securities Intl	645,000	639,053	656,146	639,125	0	72	0	72	0	0	17,020	17,020	4,112	0
	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK																			
126684-AD-1			07/01/2014	Interest Capitalization	12/01/2014	Paydown	3,768	3,788	46,217	3,788	0	0	0	0	0	0	42,429	42,429	1,637	0
	COUNTRYWIDE HOME EQUITY AMBAC ASSET BACK																			
126684-AE-9			07/01/2014	Interest Capitalization	12/01/2014	Paydown	108	108	1,321	108	0	0	0	0	0	0	1,213	1,213	57	0
14040H-AL-9	CAPITAL ONE FINANCIAL CORP BOND		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,000,000	7,558,334	7,558,334	7,558,334	0	0	0	0	0	0	0	0	117,396	117,396
						Citigroup Capital Markets														
14040H-BE-4	CAPITAL ONE FINANCIAL CORP CORPORATE		04/21/2014	JP Morgan Securities, Inc	08/11/2014	Inc	180,000	179,865	181,071	179,870	0	5	0	5	0	0	1,201	1,201	1,348	0
14040H-BF-1	CAPITAL ONE FINANCIAL CORP CORPORATE		04/21/2014	JP Morgan Securities, Inc	05/01/2014	Various	515,000	514,531	515,970	514,530	0	(1)	0	(1)	0	0	1,440	1,440	163	0
140420-NE-6	CAPITAL ONE BANK USA NA CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,830,000	20,747,638	20,747,638	20,747,638	0	0	0	0	0	0	0	0	31,100	31,100
14313Q-AB-1	CARMX_AUTO ASSET BACKED		02/04/2014	Merrill Lynch,Pierce,Fenner &	12/15/2014	Paydown	6,758,493	6,758,380	6,758,493	6,758,493	0	114	0	114	0	0	0	0	22,483	0
14313R-AB-9	CARMX AUTO ASSET BACKED		05/07/2014	JP Morgan Securities, Inc	12/15/2014	Paydown	755,571	755,534	755,571	755,571	0	37	0	37	0	0	0	0	2,012	0
	CATALENT PHARMA SOLUTIONS INC CATALENT P					Redemption 100.0000														
000000-00-0			05/20/2014	Direct	12/31/2014		39,272	39,492	39,272	39,272	0	110	330	(220)	0	0	0	0	188,507	0
14912L-5X-5	CATERPILLAR FINL SVCS CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	835,000	887,381	887,381	887,381	0	0	0	0	0	0	0	0	1,914	1,914
						Redemption 100.0000														
000000-00-0	CELANESE HLDGS Public Bank Loan	0	09/24/2014	Direct	10/02/2014		5,199	5,254	5,199	5,199	0	5	0	5	0	(60)	0	(60)	1,071	0
15135B-AD-3	CENTENE CORP CORPORATE		04/24/2014	Barclays Capital Inc	11/25/2014	Various	4,800,000	4,800,000	4,843,250	4,800,000	0	0	0	0	0	0	43,250	43,250	132,551	0
	CGA Lease-Backed Pass-Thru TR Credit-Ten					Redemption 100.0000														
15722*-AA-3			03/31/2014	Direct	12/10/2014		11,351	11,351	11,351	11,351	0	0	0	0	0	0	0	0	195	21
						Redemption 100.0000														
165303-D@-4	Chesapeake Utilities Corp Senior Note		03/01/2014	Prudential Investment Mgmt.	10/12/2014		400,000	448,789	400,000	400,000	0	(48,789)	0	(48,789)	0	0	0	0	16,500	2,994
	Choctaw 2002 Series 2 Senior Secured Not					Prudential Investment														
17029R-AA-9			06/15/2014	Interest Capitalization	12/01/2014	Mgmt.	23,010	23,010	16,024	23,010	0	0	0	0	0	0	(6,986)	(6,986)	718	0
17119V-AB-9	CHRYSLER AUTO ASSET BACKED		05/27/2014	Nomura Securities Intl	12/15/2014	Paydown	12,352,015	12,360,218	12,352,015	12,352,015	0	(8,203)	0	(8,203)	0	0	0	0	29,831	1,414
17119X-AB-5	CHRYSLER AUTO ASSET BACKED		03/12/2014	JP Morgan Securities, Inc	12/15/2014	Paydown	12,823,334	12,823,267	12,823,334	12,823,334	0	67	0	67	0	0	0	0	39,189	0
171232-AR-2	CHUBB CORPORATION CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	18,600,000	21,037,098	21,037,098	21,037,098	0	0	0	0	0	0	0	0	92,096	92,096
17275R-AE-2	CISCO SYSTEMS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,630,000	1,821,556	1,821,556	1,821,556	0	0	0	0	0	0	0	0	27,119	27,119
172967-DY-4	CITIGROUP INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	19,000,000	20,511,678	20,511,678	20,511,678	0	0	0	0	0	0	0	0	351,236	351,236
172967-EH-0	CITIGROUP INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	3,400,000	3,767,296	3,767,296	3,767,296	0	0	0	0	0	0	0	0	68,567	68,567
172967-FT-3	CITIGROUP INC CORPORATE		04/01/2014	Merrill Lynch,Pierce,Fenner &	10/20/2014	Various	850,000	901,162	925,846	898,698	0	(2,464)	0	(2,464)	0	0	27,148	27,148	24,863	8,500
	CITICORP RESIDENTIAL MORTGAGE ASSET BACK																			
17310E-AM-0			07/18/2014	Write-Off	08/25/2014	Call 82707.5000	2	0	1,654	0	0	0	0	0	0	0	1,654	1,654	0	0
						Merrill														
17322V-AS-5	CITIGROUP COMMERCIAL MORTGAGE CMBS		07/17/2014	Citigroup Capital Markets Inc	10/31/2014	Lynch,Pierce,Fenner &	30,000,000	30,299,118	30,363,281	30,292,237	0	(6,881)	0	(6,881)	0	0	71,044	71,044	178,987	16,780
17322Y-AC-4	CGCMT_14-GC25 CMBS 3.372% 10/10/47		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	10,000,000	10,252,180	10,252,180	10,252,180	0	0	0	0	0	0	0	0	14,050	14,050
186108-CF-1	CLEVELAND ELECTRIC ILLUM CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,202,000	5,624,069	5,624,069	5,624,069	0	0	0	0	0	0	0	0	61,774	61,774
189054-AN-9	CLOROX COMPANY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	4,000,000	4,463,549	4,463,549	4,463,549	0	0	0	0	0	0	0	0	40,328	40,328
191216-AK-6	COCA COLA CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	22,105,000	24,598,874	24,598,874	24,598,874	0	0	0	0	0	0	0	0	101,837	101,837
				Credit Suisse First Boston Cor																
191216-AV-2	COCA COLA CO CORPORATE		01/17/2014		09/16/2014	RBC Capital Markets	900,000	921,429	933,363	919,771	0	(1,658)	0	(1,658)	0	0	13,592	13,592	31,185	11,715

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
191216-BK-5	COCA COLA CO CORPORATE	0	09/15/2014	Deutsche Bank AG-London-Client	10/06/2014	Morgan Stanley United Kingdom	187,673	193,492	190,414	187,114	0	0	0	0	0	(6,378)	3,301	(3,077)	154	0
194162-DH-0	COLGATE PALMOLIVE CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	12,300,000	13,142,939	13,142,939	13,142,939	0	0	0	0	0	0	0	0	69,290	69,290
199575-AW-1	COLUMBUS STHN PWR CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,500,000	7,305,725	7,305,725	7,305,725	0	0	0	0	0	0	0	0	49,156	49,156
20030N-AR-2	COMCAST CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,500,000	6,212,008	6,212,008	6,212,008	0	0	0	0	0	0	0	0	108,606	108,606
200339-CG-2	COMERICA BK CORPORATE 5.750% 11/21/16		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	15,000,000	16,277,208	16,277,208	16,277,208	0	0	0	0	0	0	0	0	59,896	59,896
201723-AH-6	COMMERCIAL METALS CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	10,549,999	10,549,999	10,549,999	0	0	0	0	0	0	0	0	272,639	272,639
202795-HU-7	COMMONWEALTH EDISON CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,000,000	7,872,770	7,872,770	7,872,770	0	0	0	0	0	0	0	0	102,628	102,628
20605P-AE-1	CONCHO RESOURCES INC CORPORATE		02/13/2014	Barclays Capital Inc	12/03/2014	Merrill Lynch,Pierce,Fenner &	850,000	876,563	816,000	873,757	0	(2,805)	0	(2,805)	0	0	(57,757)	(57,757)	55,451	17,921
209111-ET-6	CONS EDISON CO OF NY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,900,000	7,801,618	7,801,618	7,801,618	0	0	0	0	0	0	0	0	84,094	84,094
210518-CE-4	Consumers Energy CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	443,000	476,099	476,099	476,099	0	0	0	0	0	0	0	0	8,189	8,189
21246#-AT-3	Convenience Store Investments Senior Not		04/10/2014	Direct	11/24/2014	Redemption 100.0000	422,671	422,671	422,671	422,671	0	0	0	0	0	0	0	0	6,893	0
21246#-AT-3	Convenience Store Investments Senior Not		04/10/2014	Direct	12/01/2014	Prudential Investment Mgmt.	7,369,197	7,369,197	7,753,222	7,369,197	0	0	0	0	0	0	384,025	384,025	215,090	0
22160K-AC-9	COSTCO WHOLESALE CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	30,500,000	33,430,334	33,430,334	33,430,334	0	0	0	0	0	0	0	0	424,035	424,035
222070-A#-1	Coty Inc Series C Senior Secured Note		08/19/2014	Security Transfer	09/29/2014	Call 100.0000	1,000,000	1,012,430	1,000,000	1,012,280	0	(150)	0	(150)	0	0	(12,280)	(12,280)	16,652	10,185
222070-A*-5	Coty Inc Series A Senior Secured Note		08/19/2014	Security Transfer	09/29/2014	Call 100.0000	1,000,000	1,029,040	1,000,000	1,027,952	0	(1,088)	0	(1,088)	0	0	(27,952)	(27,952)	14,649	8,960
222070-A@-3	Coty Inc Series B Senior Secured Note		08/19/2014	Security Transfer	09/29/2014	Call 100.0000	6,000,000	6,124,560	6,000,000	6,122,471	0	(2,089)	0	(2,089)	0	0	(122,471)	(122,471)	97,335	59,535
224044-CE-5	COX COMMUNICATIONS INC CORPORATE		12/01/2014	Barclays Capital Inc	12/01/2014	Morgan Stanley & Co, Inc	200,000	199,654	200,170	199,654	0	0	0	0	0	0	516	516	0	0
22861#-AA-6	Crown Two, Inc. Promissory Note		07/31/2014	Direct	12/01/2014	Redemption 100.0000	6,685	5,311	6,685	6,685	0	1,374	0	1,374	0	0	0	0	72	6
22861#-AA-6	Crown Two, Inc. Promissory Note		07/01/2014	Interest Capitalization	12/01/2014	Redemption 100.0000	128	128	128	128	0	0	0	0	0	0	0	0	2	0
233851-BJ-2	DAIMLER FINANCE NORTH AMERICA CORP FOREI		07/24/2014	HSBC Securities (USA) Inc	07/28/2014	Deutsche Bank Securities Inc	300,000	297,117	298,707	297,117	0	0	0	0	0	0	1,590	1,590	0	0
235851-AG-7	DANAHER CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	34,000,000	38,083,740	38,083,740	38,083,740	0	0	0	0	0	0	0	0	802,188	802,188
235851-AH-5	DANAHER CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,500,000	6,225,586	6,225,586	6,225,586	0	0	0	0	0	0	0	0	86,625	86,625
237264-AA-4	DARLING ESCROW CORP CORPORATE		07/31/2014	Various	09/12/2014	Tax Free Exchange	9,250,000	9,387,500	9,573,750	9,379,360	0	(8,140)	0	(8,140)	0	0	194,390	194,390	280,433	18,812
25179M-AT-0	DEVON ENERGY CORP CORPORATE		03/06/2014	Merrill Lynch,Pierce,Fenner &	07/24/2014	Key Capital Markets	500,000	501,945	503,885	501,794	0	(151)	0	(151)	0	0	2,091	2,091	6,875	2,563
252728-AG-1	Diamond Rental, Inc. Revolver C		02/11/2014	Direct	03/28/2014	Call 100.0000	228,000	228,000	228,000	228,000	0	0	0	0	0	0	0	0	2,573	0
25460C-AA-1	DIRECTV HOLDINGS LLC/DIRECTV F CORPORATE		12/02/2014	JP Morgan Securities, Inc	12/04/2014	JP Morgan Securities, Inc	120,000	119,176	120,574	119,176	0	0	0	0	0	0	1,398	1,398	0	0
25468P-CE-4	WALT DISNEY CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	10,827,956	10,827,956	10,827,956	0	0	0	0	0	0	0	0	142,188	142,188
25468P-CG-9	WALT DISNEY CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,700,000	16,456,977	16,456,977	16,456,977	0	0	0	0	0	0	0	0	365,050	365,050
257375-AC-9	DOMINION GAS HOLDINGS LLC CORPORATE		04/07/2014	Merrill Lynch,Pierce,Fenner &	08/06/2014	Tax Free Exchange	14,266,000	14,380,253	15,321,185	14,379,590	0	(662)	0	(662)	0	0	941,594	941,594	540,206	235,958
26138E-AH-2	DR PEPPER SNAPPLE GROUP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,463,000	23,719,050	23,719,050	23,719,050	0	0	0	0	0	0	0	0	174,447	174,447
263534-BT-5	E.I. DU PONT DE NEMOURS CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,000,000	1,145,125	1,145,125	1,145,125	0	0	0	0	0	0	0	0	25,167	25,167
26441Y-AM-9	DUKE REALTY LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,443,242	5,443,242	5,443,242	0	0	0	0	0	0	0	0	99,993	99,993
26442C-AC-8	DUKE ENERGY CAROLINAS LLC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	15,600,000	17,276,459	17,276,459	17,276,459	0	0	0	0	0	0	0	0	343,525	343,525
26875P-AA-9	EOG RESOURCES INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	29,000,000	32,156,363	32,156,363	32,156,363	0	0	0	0	0	0	0	0	430,670	430,670
26875P-AC-5	EOG RESOURCES INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	12,000,000	14,016,808	14,016,808	14,016,808	0	0	0	0	0	0	0	0	171,875	171,875
26875P-AL-5	EOG RESOURCES INC CORPORATE		03/18/2014	JP Morgan Securities, Inc	04/03/2014	RBC Capital Markets	400,000	399,376	398,052	399,378	0	2	0	2	0	0	(1,326)	(1,326)	463	0
26884A-AX-1	ERP OPERATING LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	10,984,646	10,984,646	10,984,646	0	0	0	0	0	0	0	0	241,181	241,181
28103*-AN-7	Edison Properties Senior Note		09/11/2014	Direct	12/27/2014	Redemption 100.0000	329,606	329,606	329,606	329,606	0	0	0	0	0	0	0	0	4,220	786
28103*-AV-9	Edison Properties Senior Revolver		09/15/2014	Direct	12/03/2014	Call 100.0000	8,500,000	8,500,000	8,500,000	8,500,000	0	0	0	0	0	0	0	0	55,545	0
291011-AX-2	EMERSON ELEC CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	4,900,000	5,508,034	5,508,034	5,508,034	0	0	0	0	0	0	0	0	43,590	43,590
29252B-AA-7	Enbridge Pipelines LLC Senior Note		08/18/2014	Direct	12/30/2014	Redemption 100.0000	63,492	63,492	63,492	63,492	0	0	0	0	0	0	0	0	927	0
29273R-AE-9	ENERGY TRANSFER PARTNERS LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,500,000	15,742,093	15,742,093	15,742,093	0	0	0	0	0	0	0	0	298,509	298,509
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		08/11/2014	JP Morgan Securities, Inc	12/20/2014	Paydown	4,981,162	4,982,719	4,981,162	4,981,162	0	(1,557)	0	(1,557)	0	0	0	0	8,320	2,258
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		08/11/2014	Barclays Capital Inc	12/20/2014	Paydown	202,964	203,431	202,964	202,964	0	(468)	0	(468)	0	0	0	0	537	143

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	ENTERPRISE FLEET FINANCING ASSET BACKED																			
29372E-BB-3			02/11/2014	Merrill Lynch,Pierce,Fenner &	12/20/2014	Paydown	38,024	38,023	38,024	38,024	0	2	0	2	0	0	0	0	281	0
29379V-AA-1	ENTERPRISE PROD OPER L.P. CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,213,220	11,213,220	11,213,220	0	0	0	0	0	0	0	0	159,250	159,250
29379V-AL-7	ENTERPRISE PROD OPER L.P. CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,500,000	16,700,680	16,700,680	16,700,680	0	0	0	0	0	0	0	0	163,387	163,387
30161M-AE-3	EXELON GEN CO LLC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	11,850,000	13,209,716	13,209,716	13,209,716	0	0	0	0	0	0	0	0	153,063	153,063
	FMT Heavy Oil Transportation Senior Note					Redemption 100.0000														
30278@-AP-5			03/24/2014	Direct	12/01/2014		1,781,250	1,781,250	1,781,250	1,781,250	0	0	0	0	0	0	0	0	29,848	0
31677Q-AV-1	FIFTH THIRD BK CINCINNATI CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,987,000	20,774,423	20,774,423	20,774,423	0	0	0	0	0	0	0	0	91,293	91,293
				Credit Suisse First Boston Cor																
31679J-AB-9	FIFTH THIRD AUTO TRUST ASSET BACKED		02/11/2014		12/15/2014	Paydown	9,789,128	9,788,866	9,789,128	9,789,128	0	262	0	262	0	0	0	0	33,479	0
	FISERV INC CORPORATE 6.800% 11/20/17																			
337738-AG-3			12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,000,000	3,399,604	3,399,604	3,399,604	0	0	0	0	0	0	0	0	14,733	14,733
341081-EZ-6	FLORIDA POWER & LIGHT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,800,000	3,112,376	3,112,376	3,112,376	0	0	0	0	0	0	0	0	19,425	19,425
341099-CG-2	FLORIDA POWER CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,159,830	11,159,830	11,159,830	0	0	0	0	0	0	0	0	146,611	146,611
	FORD CREDIT AUTO OWNER TRUST ASSET BACKE																			
34530H-AB-6			04/15/2014	WELLS FARGO SEC LLC	12/15/2014	Paydown	8,777,015	8,783,529	8,777,015	8,777,015	0	(6,514)	0	(6,514)	0	0	0	0	18,173	702
	FORD AUTO ABS FLOATER 0.341% 10/15/16																			
34530J-AC-0			03/18/2014	Barclays Capital Inc	12/15/2014	Paydown	1,058,805	1,058,805	1,058,805	1,058,805	0	0	0	0	0	0	0	0	2,440	0
34530K-AA-1	FORD AUTO ASSET BACKED		06/17/2014	Morgan Stanley & Co, Inc	12/15/2014	Paydown	849,622	849,590	849,622	849,622	0	31	0	31	0	0	0	0	1,897	0
345397-VT-7	FORD MOTOR CREDIT CO LLC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,200,000	8,932,711	8,932,711	8,932,711	0	0	0	0	0	0	0	0	35,306	35,306
	FRESENIUS MEDICAL CARE US FINA CORPORATE																			
35802X-AF-0			07/31/2014	Barclays Capital Inc	10/21/2014	Barclays Capital Inc	2,500,000	2,728,125	2,731,250	2,722,268	0	(5,857)	0	(5,857)	0	0	8,982	8,982	34,271	2,040
	Frnds of Marion P Thms Chtr Sc Senior De					Redemption 100.0000														
35851*-AA-4			05/30/2014	Direct	10/01/2014		80,199	80,199	80,199	80,199	0	0	0	0	0	0	0	0	1,934	0
	GE DEALER FLOORPLAN MASTER NOT ABS FLOAT					Mitsubishi UFJ SEC (USA)														
36159L-BS-4			05/21/2014	RBC Capital Markets	07/21/2014	Inc	400,000	401,000	400,938	400,796	0	(204)	0	(204)	0	0	142	142	497	56
361841-AC-3	GLP CAPITAL LP CORPORATE		07/17/2014	Various	07/30/2014	Tax Free Exchange	13,932,000	14,356,455	14,245,470	14,347,498	0	(8,957)	0	(8,957)	0	0	(102,028)	(102,028)	284,334	175,455
361894-AC-2	GM FINANCIAL AUTO LEASING ASSET BACKED		04/03/2014	Deutsche Bank Securities Inc	12/20/2014	Paydown	5,477,612	5,477,027	5,477,612	5,477,612	0	586	0	586	0	0	0	0	20,857	0
364725-AX-9	GANNETT CO INC CORPORATE		02/07/2014	Deutsche Bank Securities Inc	07/30/2014	Tax Free Exchange	4,000,000	4,055,000	4,060,000	4,050,859	0	(4,141)	0	(4,141)	0	0	9,141	9,141	111,042	15,375
364725-AY-7	GANNETT CO INC CORPORATE		07/02/2014	WELLS FARGO SEC LLC	10/16/2014	Tax Free Exchange	3,690,000	3,844,963	3,745,350	3,835,747	0	(9,215)	0	(9,215)	0	0	(90,397)	(90,397)	95,082	41,750
364725-AZ-4	GANNETT CO INC CORPORATE		05/05/2014	RBC Capital Markets	10/16/2014	Tax Free Exchange	5,000,000	5,318,750	5,213,000	5,303,405	0	(15,345)	0	(15,345)	0	0	(90,405)	(90,405)	160,260	20,365
364725-BE-0	GANNETT CO INC CORPORATE		10/16/2014	Tax Free Exchange	11/04/2014	Goldman Sachs & Co	2,000,000	2,085,200	2,160,000	2,084,528	0	(672)	0	(672)	0	0	75,472	75,472	7,792	354
369604-BC-6	GENERAL ELECTRIC CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	19,100,000	21,148,590	21,148,590	21,148,590	0	0	0	0	0	0	0	0	27,854	27,854
36962G-2G-8	GENERAL ELEC CAP CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	26,000,000	28,257,667	28,257,667	28,257,667	0	0	0	0	0	0	0	0	471,900	471,900
36962G-7G-3	GENERAL ELEC CAP CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	680,000	691,929	691,929	691,929	0	0	0	0	0	0	0	0	6,604	6,604
370334-BB-9	GENERAL MILLS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	25,000,000	27,322,075	27,322,075	27,322,075	0	0	0	0	0	0	0	0	478,958	478,958
370334-BH-6	GENERAL MILLS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,500,000	3,964,461	3,964,461	3,964,461	0	0	0	0	0	0	0	0	66,466	66,466
370334-BT-0	GENERAL MILLS INC CORPORATE		01/21/2014	Morgan Stanley & Co, Inc	01/22/2014	Goldman Sachs & Co	15,200,000	15,175,680	15,175,680	15,175,680	0	0	0	0	0	0	0	0	0	0
373200-AY-0	GEORGIA GULF CORP CORPORATE		03/14/2014	WELLS FARGO SEC LLC	06/26/2014	Tax Free Exchange	1,000,000	977,500	1,002,500	978,033	0	533	0	533	0	0	24,467	24,467	29,927	16,792
373334-GE-5	GEORGIA POWER COMPANY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,090,000	7,837,470	7,837,470	7,837,470	0	0	0	0	0	0	0	0	16,839	16,839
	Georgia Trans First Mortgage Oblig Serie					Redemption 100.0000														
373628-AA-0			09/02/2014	Direct	12/30/2014		70,000	81,275	70,000	70,000	0	(11,275)	0	(11,275)	0	0	0	0	1,467	674
	Giants Training Facility LLC Senior Secu					Redemption 100.0000														
37459*-AB-4			08/19/2014	Security Transfer	12/01/2014		35,517	41,878	35,517	35,517	0	(6,361)	0	(6,361)	0	0	0	0	1,270	550
						Redemption 100.0000														
38212@-AA-0	Good Source, Inc. Term		12/19/2014	Direct	12/31/2014		122,369	122,369	122,369	122,369	0	0	0	0	0	0	0	0	1,965	0
38212@-AB-8	Good Source, Inc. Revolver		10/01/2014	Direct	12/19/2014	Direct	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	6,344	0
38212@-AB-8	Good Source, Inc. Revolver		12/19/2014	Direct	12/31/2014	Call 100.0000	4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	0	0	0	47,024	1,510
						Redemption 100.0000														
390568-AB-5	Great Lakes Cheese Senior Note		03/01/2014	Prudential Investment Mgmt.	11/06/2014		430,000	466,637	430,000	430,000	0	(36,637)	0	(36,637)	0	0	0	0	18,802	1,741
	Green Mountain Power Corp FIRST MORTGAGE					Redemption 100.0000														
393154-AB-5			03/01/2014	Prudential Investment Mgmt.	12/01/2014		22,934	25,027	22,934	22,934	0	(2,094)	0	(2,094)	0	0	0	0	1,385	346
398433-AG-7	GRIFFON CORPORATION CORPORATE		04/02/2014	Various	06/18/2014	Tax Free Exchange	17,599,000	17,572,905	17,511,005	17,572,257	0	(648)	0	(648)	0	0	(61,252)	(61,252)	284,884	19,931
40426W-AU-5	HRPT PROPERTIES TRUST BD CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,400,131	5,400,131	5,400,131	0	0	0	0	0	0	0	0	868	868
	HSI ASSET SECURITIZATION HASC_ ABS FLOAT																			
40430R-AB-2			01/27/2014	Interest Capitalization	12/26/2014	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
						Redemption 100.0000														
404498-BQ-5	Habitat Humanity Intl Secured Note		06/17/2014	Direct	10/10/2014		30,272	28,765	30,272	30,272	0	1,506	0	1,506	0	0	0	0	404	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
406216-AV-3	HALLIBURTON COMPANY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	11,000,000	12,465,675	12,465,675	12,465,675	0	0	0	0	0	0	0	0	164,053	164,053
412838-AC-4	Harley Marine Services, Inc. Revolver		04/23/2014	Direct	06/05/2014	Call 100.0000	930,793	930,793	930,793	930,793	0	0	0	0	0	0	0	0	0	0
41284A-AC-2	HARLEY MOTORCYLE ABS FLOATER		04/08/2014	Royal Bank of Scotland	12/15/2014	Paydown	7,601,102	7,601,102	7,601,102	7,601,102	0	0	0	0	0	0	0	0	13,515	0
421924-BJ-9	HEALTHSOUTH CORP CORPORATE		10/29/2014	WELLS FARGO SEC LLC	12/01/2014	Call 103.0000	385,000	412,431	396,550	411,316	0	(1,116)	0	(1,116)	0	0	(14,766)	(14,766)	6,299	3,978
42809H-AB-3	HESS CORP CORPORATE 8.125% 02/15/19		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,100,000	2,505,376	2,505,376	2,505,376	0	0	0	0	0	0	0	0	57,349	57,349
432891-AC-3	HILTON WORLDWIDE FINANCE LLC CORPORATE		02/03/2014	Various	12/23/2014	Tax Free Exchange	4,950,000	5,129,438	5,160,375	5,098,668	0	(30,770)	0	(30,770)	0	0	61,707	61,707	339,539	94,008
43813J-AB-1	HONDA AUTO RECEIVABLES ASSET BACKED		09/16/2014	Morgan Stanley & Co, Inc	12/21/2014	Paydown	993,694	993,267	993,694	993,694	0	427	0	427	0	0	0	0	1,250	317
438516-AX-4	HONEYWELL INTERNATIONAL CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	17,215,000	19,186,565	19,186,565	19,186,565	0	0	0	0	0	0	0	0	266,115	266,115
438516-AZ-9	HONEYWELL INTERNATIONAL CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,250,000	5,881,284	5,881,284	5,881,284	0	0	0	0	0	0	0	0	88,229	88,229
44890T-AB-3	HYUNDAI AUTO ASSET BACKED		03/12/2014	Barclays Capital Inc	12/15/2014	Paydown	4,553,756	4,553,577	4,553,756	4,553,756	0	179	0	179	0	0	0	0	16,254	0
44954B-AA-0	IFF Hazlet,NJ CTL Pass-Through Credit-Te		09/09/2014	Direct	12/15/2014	Redemption 100.0000	85,718	85,718	85,718	85,718	0	0	0	0	0	0	0	0	669	0
44985T-AE-3	ING INVESTMENT MANAGEMENT CLO CLO		03/06/2014	Credit Suisse First Boston Cor	07/15/2014	Guggenheim Capital Markets	8,000,000	8,000,000	8,008,000	8,000,000	0	0	0	0	0	0	8,000	8,000	40,130	0
452308-AT-6	Illinois Tool Wks Inc CORPORATE		02/18/2014	JP Morgan Securities, Inc	04/01/2014	Deutsche Bank Securities Inc	20,000,000	19,929,600	20,037,400	19,929,715	0	115	0	115	0	0	107,685	107,685	75,833	0
453415-A*-2	Independence Contract Drilling Senior Se		12/30/2014	Direct	12/31/2014	Call 100.0000	20,849,483	20,849,483	20,849,483	20,849,385	0	0	98	(98)	0	0	97	97	206,116	0
459200-GJ-4	IBM CORP CORPORATE 5.700% 09/14/17		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,000,000	22,286,584	22,286,584	22,286,584	0	0	0	0	0	0	0	0	291,333	291,333
459200-HQ-7	IBM CORP CORPORATE 1.875% 11/06/20	0	01/24/2014	Prudential Investment Mgmt.	09/08/2014	Barclays Bank PLC-Lond Brk/Dlr	647,925	684,344	687,889	648,178	0	(27)	0	(27)	0	(36,139)	39,711	3,572	10,251	2,741
459200-HU-8	IBM CORP CORPORATE 3.625% 02/12/24		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	2,000,000	2,074,852	2,074,852	2,074,852	0	0	0	0	0	0	0	0	24,972	24,972
461070-AF-1	INTERSTATE POWER & LIGHT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,677,280	11,677,280	11,677,280	0	0	0	0	0	0	0	0	151,042	151,042
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note		01/24/2014	Direct	12/01/2014	Prudential Investment Mgmt.	651,841	651,841	591,978	651,841	0	0	0	0	0	0	(59,863)	(59,863)	31,967	0
46123*-AB-1	Invenergy III. Wind HIdgs LLC PIK Note		01/24/2014	Interest Capitalization	12/01/2014	Prudential Investment Mgmt.	20,427	20,427	18,551	20,427	0	0	0	0	0	0	(1,876)	(1,876)	1,002	0
46457*-AA-9	Island Ventures II, LLC Senior Note		06/20/2014	Direct	12/01/2014	Redemption 100.0000	3,281,550	3,281,550	3,281,550	3,281,550	0	0	0	0	0	0	0	0	35,277	0
46643A-BD-4	JPMBB_14-C23 CMBS 3.670% 09/15/47		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	6,000,000	6,288,608	6,288,608	6,288,608	0	0	0	0	0	0	0	0	9,174	9,174
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		10/09/2014	JP Morgan Securities, Inc	10/31/2014	Merrill Lynch,Pierce,Fenner &	2,000,000	2,019,990	2,020,469	2,019,925	0	(65)	0	(65)	0	0	544	544	6,370	3,935
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	8,000,000	8,193,296	8,193,296	8,193,296	0	0	0	0	0	0	0	0	11,242	11,242
478160-AQ-7	JOHNSON & JOHNSON CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	3,700,000	4,131,427	4,131,427	4,131,427	0	0	0	0	0	0	0	0	69,020	69,020
48203R-AG-9	Juniper Networks Inc CORPORATE		02/27/2014	Barclays Capital Inc	02/27/2014	Various	125,000	124,809	125,463	124,809	0	0	0	0	0	0	654	654	0	0
482480-AE-0	K L A INSTRUMENTS CORP CORPORATE		10/30/2014	JP Morgan Securities, Inc	11/03/2014	Various	9,750,000	9,725,430	9,788,285	9,725,430	0	0	0	0	0	0	62,855	62,855	0	0
482480-AF-7	K L A INSTRUMENTS CORP CORPORATE		10/30/2014	JP Morgan Securities, Inc	11/03/2014	JP Morgan Securities, Inc	3,500,000	3,491,740	3,495,065	3,491,740	0	0	0	0	0	0	3,325	3,325	0	0
482528-AB-8	KDC Solar P, LLC Senior Secured Revolver		08/21/2014	Direct	08/28/2014	Call 100.0000	10	10	10	10	0	0	0	0	0	0	0	0	0	0
48274D-AA-7	KVK CLO LTD CLO 1.600% 07/15/23		09/12/2014	Goldman Sachs & Co	11/13/2014	Guggenheim Capital Markets	15,000,000	14,988,750	14,997,656	14,989,503	0	753	0	753	0	0	8,153	8,153	84,147	42,763
485134-BJ-8	KANSAS CITY PWR & LT CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	5,000,000	5,500,620	5,500,620	5,500,620	0	0	0	0	0	0	0	0	813	813
488378-AB-2	Kemin Industries Inc. Senior Note		01/31/2014	Direct	12/07/2014	Redemption 100.0000	468,750	468,750	468,750	468,750	0	0	0	0	0	0	0	0	10,168	0
49327M-2A-1	KEYBANK NA CORPORATE 1.650% 02/01/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,300,000	8,269,697	8,269,697	8,269,697	0	0	0	0	0	0	0	0	51,356	51,356
494368-BD-4	KIMBERLY CLARK CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,998,000	18,094,337	18,094,337	18,094,337	0	0	0	0	0	0	0	0	140,606	140,606
494550-BU-9	KINDER MORGAN ENERGY PARTNERS CORPORATE		02/19/2014	Royal Bank of Scotland	08/22/2014	Various	200,000	198,428	208,439	198,439	0	11	0	11	0	0	10,000	10,000	5,540	0
500255-AP-9	KOHLS CORPORATION CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,184,130	11,184,130	11,184,130	0	0	0	0	0	0	0	0	1,736	1,736
50075N-AU-8	KRAFT FOODS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,904,000	4,408,800	4,408,800	4,408,800	0	0	0	0	0	0	0	0	89,670	89,670
50076Q-AX-4	KRAFT FOODS INC CORP 6.125% 08/23/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	11,096,000	12,709,569	12,709,569	12,709,569	0	0	0	0	0	0	0	0	213,328	213,328
501797-AJ-3	L Brands Inc CORPORATE		02/05/2014	Various	10/27/2014	Barclays Capital Inc	2,000,000	2,005,000	2,147,500	2,004,807	0	(193)	0	(193)	0	0	142,693	142,693	116,875	32,031
50179M-AE-1	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	45,053,000	47,695,107	47,695,107	47,695,107	0	0	0	0	0	0	0	0	33,615	33,615
502413-BD-8	L3 COMMUNICATIONS CORPORATE		05/13/2014	Merrill Lynch,Pierce,Fenner &	05/16/2014	Merrill Lynch,Pierce,Fenner &	245,000	243,640	246,083	243,640	0	0	0	0	0	0	2,443	2,443	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
513075-BF-7	LAMAR MEDIA CORP CORPORATE		01/07/2014	JP Morgan Securities, Inc	10/07/2014	Tax Free Exchange	1,400,000	1,400,000	1,407,648	1,400,000	0	0	0	0	0	0	7,648	7,648	55,810	0
53117C-AK-8	LIBERTY PROPERTY LP SR NT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,000,000	1,078,196	1,078,196	1,078,196	0	0	0	0	0	0	0	0	153	153
53219L-AL-3	LIFEPOINT HOSPITALS INC CORPORATE		07/02/2014	Various	09/23/2014	Tax Free Exchange	16,480,000	17,168,456	16,850,800	17,116,142	0	(52,314)	0	(52,314)	0	0	(265,342)	(265,342)	673,007	225,062
532457-BB-3	Eli Lilly & Co CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,980,000	10,867,965	10,867,965	10,867,965	0	0	0	0	0	0	0	0	131,182	131,182
534187-AL-3	LINCOLN NATL CORP IND LINCOLN NATIONAL C		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,215,000	5,976,077	5,976,077	5,976,077	0	0	0	0	0	0	0	0	92,277	92,277
548661-CK-1	LOWES COMPANIES INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	11,900,000	12,844,831	12,844,831	12,844,831	0	0	0	0	0	0	0	0	108,885	108,885
548661-CN-5	LOWES COMPANIES INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,200,000	1,346,064	1,346,064	1,346,064	0	0	0	0	0	0	0	0	18,503	18,503
55279H-AE-0	MANUFACTURERS AND TRADERS TRUS CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,740,000	6,785,178	6,785,178	6,785,178	0	0	0	0	0	0	0	0	58,563	58,563
55314Y-AB-6	MMCA AUTOMOBILE TRUST ASSET BACKED		04/16/2014	Barclays Capital Inc	12/15/2014	Paydown	1,399,628	1,399,593	1,399,628	1,399,628	0	34	0	34	0	0	0	0	5,146	0
56135*-AL-4	MOM Brands Co fka Malt O Meal Senior Ser		03/01/2014	Prudential Investment Mgmt.	08/04/2014	Redemption 100.0000	521,429	569,125	521,429	521,429	0	(47,697)	0	(47,697)	0	0	0	0	14,887	2,233
56585A-AJ-1	MARATHON PETROLEUM CORP CORPORATE		09/02/2014	Royal Bank of Scotland	09/03/2014	Deutsche Bank Securities Inc	5,795,000	5,723,722	5,779,933	5,723,696	0	(25)	0	(25)	0	0	56,237	56,237	2,415	0
571748-AX-0	MARSH & MCLENNAN COS INC CORPORATE		09/03/2014	Merrill Lynch,Pierce,Fenner &	09/03/2014	Merrill Lynch,Pierce,Fenner &	6,750,000	6,724,148	6,738,255	6,724,148	0	0	0	0	0	0	14,108	14,108	0	0
573284-AL-0	MARTIN MARIETTA MATERIALS INC CORP FLOAT		06/23/2014	Deutsche Bank Securities Inc	12/22/2014	Tax Free Exchange	125,000	125,000	125,494	125,000	0	0	0	0	0	0	494	494	800	0
573284-AM-8	MARTIN MARIETTA MATERIALS INC CORPORATE		06/23/2014	Deutsche Bank Securities Inc	12/22/2014	Tax Free Exchange	5,825,000	5,791,681	5,975,489	5,792,885	0	1,204	0	1,204	0	0	182,604	182,604	116,905	0
574754-AM-9	MASHANTUCKET PEQUOT TRIBE CORPORATE		09/30/2014	Interest Capitalization	10/17/2014	RBC Capital Markets	53,743	(15,096)	537	(15,096)	0	8,286	8,286	0	0	0	15,633	15,633	789	0
576360-AB-0	Mastercard Inc CORPORATE		03/26/2014	Citigroup Capital Markets Inc	03/31/2014	Merrill Lynch,Pierce,Fenner &	8,175,000	8,139,929	8,155,053	8,139,935	0	5	0	5	0	0	15,118	15,118	2,299	0
579780-AF-4	MCCORMICK & CO INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	11,650,000	13,094,460	13,094,460	13,094,460	0	0	0	0	0	0	0	0	1,861	1,861
58013M-EB-6	MCDONALDS CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,000,000	10,090,296	10,090,296	10,090,296	0	0	0	0	0	0	0	0	88,450	88,450
58013M-EE-0	MCDONALDS CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,287,000	2,550,577	2,550,577	2,550,577	0	0	0	0	0	0	0	0	35,687	35,687
58013M-EG-5	MCDONALDS CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,000,000	3,342,383	3,342,383	3,342,383	0	0	0	0	0	0	0	0	56,250	56,250
581557-AV-7	MCKESSON CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,181,000	9,997,007	9,997,007	9,997,007	0	0	0	0	0	0	0	0	152,634	152,634
581557-BB-0	MCKESSON CORP CORPORATE		03/05/2014	Goldman Sachs & Co	11/13/2014	Various	525,000	525,000	525,558	525,000	0	0	0	0	0	0	558	558	2,987	0
58405U-AD-4	MEDCO HEALTH SOLUTIONS CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,000,000	8,111,803	8,111,803	8,111,803	0	0	0	0	0	0	0	0	126,073	126,073
58768D-AC-3	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		07/29/2014	Morgan Stanley & Co, Inc	12/15/2014	Paydown	6,285,629	6,288,084	6,285,629	6,285,629	0	(2,455)	0	(2,455)	0	0	0	0	7,088	1,313
58768D-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BAC		03/21/2014	JP Morgan Securities, Inc	12/15/2014	Paydown	3,757,315	3,758,930	3,757,315	3,757,315	0	(1,614)	0	(1,614)	0	0	0	0	11,613	608
58768E-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOAT		04/09/2014	Citigroup Global Markets LTD	12/15/2014	Paydown	280,955	280,955	280,955	280,955	0	0	0	0	0	0	0	0	652	0
59721#-AA-8	Middletown Rancheria Pomo Idns Senior Se		03/03/2014	Direct	12/01/2014	Redemption 100.0000	1,110,001	1,110,001	1,110,001	1,110,001	0	0	0	0	0	0	0	0	27,006	0
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		06/05/2014	WELLS FARGO SEC LLC	12/09/2014	Paydown	112,628	112,711	112,628	112,628	0	(84)	0	(84)	0	0	0	0	236	2
609207-AA-3	Mondelez International Inc CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,000,000	999,378	999,378	999,378	0	0	0	0	0	0	0	0	8,438	8,438
61166W-AF-8	MONSANTO CO CORPORATE 5.125% 04/15/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,000,000	2,208,741	2,208,741	2,208,741	0	0	0	0	0	0	0	0	17,368	17,368
617446-H5-1	MORGAN STANLEY CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	16,100,000	17,475,922	17,475,922	17,475,922	0	0	0	0	0	0	0	0	121,622	121,622
620076-BF-5	Motorola Solutions Inc CORPORATE		08/12/2014	Merrill Lynch,Pierce,Fenner &	08/13/2014	Merrill Lynch,Pierce,Fenner &	10,000,000	9,805,400	9,813,400	9,805,400	0	0	0	0	0	0	8,000	8,000	0	0
628530-AW-7	MYLAN LABORATORIES INC		03/04/2014	Tax Free Exchange	04/07/2014	CREDIT AGRICOLE CIB	90,000	91,354	91,262	91,296	0	(58)	0	(58)	0	0	(34)	(34)	477	315
62927*-AA-8	New Gulf Resources Texas, LLC Mezzanine		05/09/2014	Direct	05/09/2014	Call 868068417	1	1	8,333,457	1	0	0	0	0	0	0	8,333,456	8,333,456	0	0
62927*-AA-8	New Gulf Resources Texas, LLC Mezzanine		02/25/2014	Direct	05/09/2014	Redemption 100.0000	5,456,923	5,456,923	5,456,923	5,456,923	0	0	0	0	0	0	0	0	133,546	0
629568-AZ-9	NABORS INDS INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,905,000	1,917,224	1,917,224	1,917,224	0	0	0	0	0	0	0	0	11,316	11,316
629568-AZ-9	NABORS INDS INC CORPORATE		06/26/2014	Tax Free Exchange	09/12/2014	HSBC Securities (USA) Inc	3,175,000	3,240,948	3,245,612	3,234,382	0	(6,566)	0	(6,566)	0	0	11,230	11,230	37,721	20,933
62963#-AF-8	NRP (Operating) LLC Series F Senior Note		03/01/2014	Prudential Investment Mgmt.	03/25/2014	Redemption 100.0000	428,571	459,641	428,571	428,571	0	(31,069)	0	(31,069)	0	0	0	0	17,957	15,563
63534P-AE-7	NATL CITY BANK CLEV OH CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,000,000	2,150,286	2,150,286	2,150,286	0	0	0	0	0	0	0	0	292	292

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
637432-KT-1	NATIONAL RURAL UTIL COOP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,900,000	6,536,823	6,536,823	6,536,823	0	0	0	0	0	0	0	0	120,581	120,581
637432-MX-0	NATIONAL RURAL UTIL COOP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,350,000	7,347,795	7,347,795	7,347,795	0	0	0	0	0	0	0	0	59,259	59,259
63860#-AA-1	Nationsbank Trust Company Senior Note		03/01/2014	Prudential Investment Mgmt.	12/21/2014	Redemption 100.0000	29,876	36,239	29,876	29,876	0	(6,363)	0	(6,363)	0	0	0	0	2,004	516
64110D-AE-4	NETAPP INC CORPORATE 3.375% 06/15/21		06/02/2014	JP Morgan Securities, Inc	06/02/2014	JP Morgan Securities, Inc	70,000	69,778	69,952	69,778	0	0	0	0	0	0	174	174	0	0
64952W-BQ-5	NEW YORK LIFE GLOBAL FDG CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,450,000	13,543,289	13,543,289	13,543,289	0	0	0	0	0	0	0	0	128,672	128,672
651229-AG-1	NEWELL RUBBERMAID INC. CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,000,000	6,775,698	6,775,698	6,775,698	0	0	0	0	0	0	0	0	63,542	63,542
65340@-AA-8	nextSource. Inc. Senior Secured Revolver		07/31/2014	Direct	08/01/2014	Call 100.0000	1,560,000	1,560,000	1,560,000	1,560,000	0	0	0	0	0	0	0	0	0	0
000000-00-0	NIELSEN FIN LLC Public Bank Loan		04/22/2014	Direct	10/09/2014	Redemption 100.0000	48,206	48,326	48,206	48,206	0	(121)	0	(121)	0	0	0	0	138,139	0
65473Q-AQ-6	NiSource Finance Corp CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	2,000,000	2,195,144	2,195,144	2,195,144	0	0	0	0	0	0	0	0	26,542	26,542
65473Q-AS-2	NiSource Finance Corp CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,500,000	9,693,638	9,693,638	9,693,638	0	0	0	0	0	0	0	0	137,511	137,511
654748-AC-6	NISSAN AUTO RECEIVABLES OWNER ASSET BACK		05/13/2014	Deutsche Bank Securities Inc	12/15/2014	Paydown	1,265,735	1,266,675	1,265,735	1,265,735	0	(939)	0	(939)	0	0	0	0	2,863	18
65505*-AD-5	Noble Environmental Power 2008 DSRA LN		09/30/2014	Direct	12/31/2014	Call 100.0000	22,356	22,356	22,356	22,356	0	0	0	0	0	0	0	0	14	0
65537N-AB-0	NOMURA HOME EQUITY LOAN INC ABS FLOATER		01/14/2014	JP Morgan	01/14/2014	Amherst Securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0
655664-AK-6	NORDSTROM INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,352,000	16,217,253	16,217,253	16,217,253	0	0	0	0	0	0	0	0	376,242	376,242
66586G-CD-7	NORTHERN TRUST CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,500,000	2,868,076	2,868,076	2,868,076	0	0	0	0	0	0	0	0	54,618	54,618
67021C-AG-2	NSTAR ELECTRIC COMPANY CORPORATE		04/09/2014	US Bank NA	09/18/2014	Merrill Lynch,Pierce,Fenner &	3,725,000	3,490,921	3,528,506	3,501,540	0	10,619	0	10,619	0	0	26,967	26,967	83,062	43,989
674215-AG-3	OASIS PETROLEUM INC CORPORATE		08/15/2014	Tax Free Exchange	12/03/2014	Various	2,400,000	2,604,000	2,144,250	2,592,325	0	(11,675)	0	(11,675)	0	0	(448,075)	(448,075)	120,542	68,750
681919-BA-3	OMNICOM GROUP CORPORATE		10/22/2014	JP Morgan Securities, Inc	10/22/2014	Various	100,000	99,684	100,099	99,684	0	0	0	0	0	0	415	415	0	0
68235P-AB-4	ONE GAS INC CORPORATE 3.610% 02/01/24		01/13/2014	Morgan Stanley & Co, Inc	10/10/2014	Tax Free Exchange	11,390,000	11,390,000	11,903,633	11,390,000	0	0	0	0	0	0	513,633	513,633	288,967	0
68235P-AC-2	ONE GAS INC CORPORATE 4.658% 02/01/44		04/02/2014	Various	10/10/2014	Tax Free Exchange	45,225,000	45,404,240	51,218,036	45,399,987	0	(4,253)	0	(4,253)	0	0	5,818,049	5,818,049	1,480,458	22,643
68268N-AB-9	ONEOK PARTNERS LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	900,000	968,847	968,847	968,847	0	0	0	0	0	0	0	0	11,531	11,531
68389X-AC-9	ORACLE CORP CORPORATE 5.750% 04/15/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	21,400,000	24,222,703	24,222,703	24,222,703	0	0	0	0	0	0	0	0	208,501	208,501
68389X-AV-7	ORACLE CORP CORPORATE 4.300% 07/08/34		06/30/2014	Merrill Lynch,Pierce,Fenner &	07/01/2014	Merrill Lynch,Pierce,Fenner &	10,000,000	9,996,000	10,055,300	9,996,000	0	0	0	0	0	0	59,300	59,300	0	0
693476-BB-8	PNC FUNDING CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	19,000,000	20,427,248	20,427,248	20,427,248	0	0	0	0	0	0	0	0	400,781	400,781
69353R-CH-9	PNC BANK NATIONAL ASSOCIATION MONEY MARK		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	705,000	707,012	707,012	707,012	0	0	0	0	0	0	0	0	5,946	5,946
69353X-AA-3	PNK FINANCE CORP CORPORATE		04/01/2014	Various	06/13/2014	Tax Free Exchange	5,000,000	5,210,000	5,200,849	5,200,849	0	(9,151)	0	(9,151)	0	0	0	0	116,875	34,885
695156-AN-9	PACKAGING CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,643,550	5,643,550	5,643,550	0	0	0	0	0	0	0	0	82,153	82,153
695156-AR-0	PACKAGING CORP CORPORATE		09/02/2014	Merrill Lynch,Pierce,Fenner &	10/22/2014	Merrill Lynch,Pierce,Fenner &	160,000	159,546	159,978	159,546	0	0	0	0	0	0	432	432	828	0
701081-AW-1	PARKER DRILLING CO CORPORATE		04/21/2014	Goldman Sachs & Co	10/03/2014	Tax Free Exchange	6,500,000	6,695,000	6,565,000	6,682,080	0	(12,920)	0	(12,920)	0	0	(117,080)	(117,080)	305,906	112,125
70109H-AH-8	PARKER HANNIFIN CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	9,300,000	10,425,448	10,425,448	10,425,448	0	0	0	0	0	0	0	0	44,046	44,046
71602*-AA-1	Peter DeFries Corp dba Dions Senior Secu		07/10/2014	Direct	10/10/2014	Redemption 100.0000	225,000	225,000	225,000	225,000	0	0	0	0	0	0	0	0	3,450	0
71602*-AB-9	Peter DeFries Corp dba Dions Senior Revo		08/26/2014	Direct	11/28/2014	Call 100.0000	400,000	400,000	400,000	400,000	0	0	0	0	0	0	0	0	4,683	0
71672V-AB-5	PETROLOGISTICS LP / PETROLOGIS CORPORATE		02/04/2014	Tax Free Exchange	08/05/2014	Morgan Stanley & Co, Inc	2,150,000	2,160,750	2,359,625	2,159,554	0	(1,196)	0	(1,196)	0	0	200,071	200,071	114,592	45,911
718172-BG-3	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	02/24/2014	Deutsche Bank AG-London-Client	05/14/2014	Bayerische Vereinsbank Intl S	205,598	203,555	209,031	203,051	0	67	0	67	0	(570)	5,980	5,410	813	0
718172-BH-1	PHILIP MORRIS INTERNATIONAL IN CORPORATE	0	05/23/2014	Prudential Investment Mgmt.	05/27/2014	ROYAL BK CANADA EURO	409,545	423,148	424,264	422,972	0	(20)	0	(20)	0	(155)	1,292	1,137	2,839	2,614
724479-AJ-9	PITNEY BOWES INC CORPORATE		03/04/2014	JP Morgan Securities, Inc	03/04/2014	Goldman Sachs & Co	125,000	123,944	124,120	123,944	0	0	0	0	0	0	176	176	0	0
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		03/01/2014	Write-Off	03/25/2014	Paydown	2	0	0	0	0	0	0	0	0	0	0	0	0	0
73316T-AE-2	POPULAR ABS MORTGAGE PASS-THRO ABS FLOAT		02/01/2014	Write-Off	02/25/2014	Paydown	2	0	0	0	0	0	0	0	0	0	0	0	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
73943#-AC-7	Prairie Breeze Class B Holding Sr Secure		05/29/2014	Direct	09/30/2014	Redemption 100.0000	44,984	44,984	44,984	44,984	0	0	0	0	0	0	0	0	498	0
740816-AE-3	PRESIDENT & FELLOWS OF HARVARD CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	30,000,000	34,836,669	34,836,669	34,836,669	0	0	0	0	0	0	0	0	755,000	755,000
74171#-AB-0	Primo Water Corporation Revolver		12/12/2014	Direct	12/31/2014	Call 100.0000	18,200,000	18,200,000	18,200,000	18,183,037	0	9	16,972	(16,963)	0	0	16,963	16,963	129,627	0
742718-DN-6	PROCTER & GAMBLE CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,815,000	3,137,804	3,137,804	3,137,804	0	0	0	0	0	0	0	0	44,469	44,469
74273#-AD-3	Pro-Pet, LLC Revolver 6.466% 12/23/15		10/21/2014	Direct	11/20/2014	Call 100.0000	1,836,000	1,836,000	1,836,000	1,836,000	0	0	0	0	0	0	0	0	18,949	0
744560-BD-7	PUBLIC SVC ELEC & GAS CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	1,935,000	2,068,145	2,068,145	2,068,145	0	0	0	0	0	0	0	0	18,342	18,342
74836J-AE-3	QUESTAR MARKET RESOURCES CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,800,000	1,901,250	1,901,250	1,901,250	0	0	0	0	0	0	0	0	35,700	35,700
75526#-AD-5	RE Gillespie 1, LLC Senior Note		01/10/2014	Direct	12/31/2014	Redemption 100.0000	181,104	181,104	181,104	181,104	0	0	0	0	0	0	0	0	9,126	0
75527#-AC-6	RE Rosamond Two, LLC Senior Note in a Pr		03/26/2014	Direct	12/31/2014	Redemption 100.0000	583,231	583,231	583,231	583,231	0	0	0	0	0	0	0	0	19,844	0
75527@-AE-4	RE Rosamond One, LLC Senior Note in a Pr		03/26/2014	Direct	12/31/2014	Redemption 100.0000	636,780	636,780	636,780	636,780	0	0	0	0	0	0	0	0	19,958	0
75529@-AE-2	RE Rio Grande LLC Sr. Note in a Project		01/22/2014	Direct	12/31/2014	Redemption 100.0000	430,012	430,012	430,012	430,012	0	0	0	0	0	0	0	0	17,679	0
756109-AJ-3	REALTY INCOME GROUP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,845,000	6,320,134	6,320,134	6,320,134	0	0	0	0	0	0	0	0	87,910	87,910
760759-AL-4	REPUBLIC SERV INC NT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,296,046	5,296,046	5,296,046	0	0	0	0	0	0	0	0	16,361	16,361
760759-AP-5	REPUBLIC SERV INC NT CORPORATE		03/06/2014	WELLS FARGO SEC LLC	03/10/2014	Deutsche Bank Securities Inc	1,375,000	1,374,464	1,370,573	1,374,464	0	1	0	1	0	0	(3,892)	(3,892)	13,830	13,559
771196-BE-1	ROCHE HOLDINGS INC CORPORATE		09/22/2014	Deutsche Bank Securities Inc	09/24/2014	Various	17,475,000	17,430,788	17,493,900	17,430,788	0	0	0	0	0	0	63,112	63,112	0	0
773903-AD-1	ROCKWELL AUTOMATION INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,000,000	3,318,858	3,318,858	3,318,858	0	0	0	0	0	0	0	0	7,063	7,063
808513-AJ-4	CHARLES SCHWAB CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	845,000	857,760	857,760	857,760	0	0	0	0	0	0	0	0	7,281	7,281
81167#-AD-7	Seabrook International, LLC Term A1		09/03/2014	Direct	09/03/2014	Call 65.1906	724,404	1	472,243	1	0	0	0	0	0	0	472,242	472,242	0	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		12/31/2013	Direct	03/31/2014	Direct	11,246,100	4,062,303	4,062,303	4,062,303	0	0	0	0	0	0	0	0	0	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		09/03/2014	Direct	09/03/2014	Call 0.0000	11,479,157	3,130,079	1	3,130,079	0	0	0	0	0	0	(3,130,078)	(3,130,078)	0	0
81167#-AE-5	Seabrook International, LLC Sr Secured F		03/31/2014	Direct	09/03/2014	Capital Distribution	0	1,270,789	1,270,789	1,270,789	0	0	0	0	0	0	0	0	0	0
81167#-AG-0	Seabrook International, LLC Senior Secur		09/03/2014	Direct	12/31/2014	Capital Distribution	0	297,500	297,500	297,500	0	0	0	0	0	0	0	0	0	0
817565-CA-0	SERVICE CORP INTL CORPORATE		07/07/2014	Various	10/03/2014	Tax Free Exchange	5,000,000	5,030,000	5,025,000	5,029,285	0	(715)	0	(715)	0	0	(4,285)	(4,285)	105,260	8,660
827048-AR-0	SILGAN HLDGS INC CORPORATE		07/23/2014	Tax Free Exchange	10/30/2014	Credit Suisse First Boston Cor	3,000,000	3,112,500	3,112,500	3,106,679	0	(5,821)	0	(5,821)	0	0	5,821	5,821	125,125	78,833
828807-BV-8	SIMON PROPERTY GROUP LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,716,000	14,975,952	14,975,952	14,975,952	0	0	0	0	0	0	0	0	235,029	235,029
833034-AE-1	SNAP ON INC CORPORATE 5.500% 01/15/17		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,000,000	8,523,120	8,523,120	8,523,120	0	0	0	0	0	0	0	0	184,556	184,556
837004-CC-2	SOUTH CAROLINA ELEC & GAS CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	6,000,000	6,987,889	6,987,889	6,987,889	0	0	0	0	0	0	0	0	48,750	48,750
842400-FJ-7	SOUTHERN CAL EDISON CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,700,000	4,191,430	4,191,430	4,191,430	0	0	0	0	0	0	0	0	68,399	68,399
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se		06/26/2014	Direct	06/27/2014	Call 100.0000	454,941	448,331	454,941	439,947	0	13	8,397	(8,384)	0	0	14,994	14,994	0	0
84338*-AC-1	Southern Montana Elec G&T Coop Senior Se		06/26/2014	Direct	12/31/2014	Redemption 100.0000	4,905,667	4,834,390	4,905,667	4,905,667	0	161,818	90,541	71,277	0	0	0	0	63,285	0
845437-BK-7	SOUTHWESTERN ELEC POWER CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,499,225	11,499,225	11,499,225	0	0	0	0	0	0	0	0	270,542	270,542
845743-BK-8	SOUTHWESTERN PUB SVC NT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,000,000	15,168,160	15,168,160	15,168,160	0	0	0	0	0	0	0	0	163,333	163,333
84756N-AC-3	SPECTRA ENERGY PARTNERS LP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	650,000	665,756	665,756	665,756	0	0	0	0	0	0	0	0	4,314	4,314
855244-AF-6	STARBUCKS CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	7,400,000	7,484,271	7,484,271	7,484,271	0	0	0	0	0	0	0	0	4,522	4,522
857477-AD-5	STATE STREET CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,000,000	2,177,188	2,177,188	2,177,188	0	0	0	0	0	0	0	0	13,736	13,736
857477-AM-5	STATE STREET CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	4,500,000	4,696,245	4,696,245	4,696,245	0	0	0	0	0	0	0	0	12,025	12,025
863667-AF-8	STRYKER CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	1,700,000	1,714,525	1,714,525	1,714,525	0	0	0	0	0	0	0	0	4,941	4,941
87088*-AK-8	Swiss Colony Senior Note		03/01/2014	Prudential Investment Mgmt.	11/13/2014	Redemption 100.0000	687,500	743,357	687,500	687,500	0	(55,857)	0	(55,857)	0	0	0	0	34,289	2,286
87165B-AB-9	SYNCHRONY FINANCIAL CORPORATE		08/06/2014	JP Morgan Securities, Inc	09/30/2014	Goldman Sachs & Co	205,000	204,516	205,697	204,524	0	8	0	8	0	0	1,173	1,173	888	0
871829-AL-1	SYSCO CORP CORPORATE 5.250% 02/12/18		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,250,000	9,125,328	9,125,328	9,125,328	0	0	0	0	0	0	0	0	149,188	149,188

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	SYSCO CORP CORPORATE 3.500% 10/02/24					Merrill														
871829-AU-1			09/23/2014	Goldman Sachs & Co	10/15/2014	Lynch,Pierce,Fenner &	250,000	249,040	258,155	249,041	0	1	0	1	0	0	9,114	9,114	438	0
87422#-AC-7	Talent Acquisitions, LLC Revolver		02/21/2014	Direct	03/05/2014	Call 100.0000	13,500,000	13,500,000	13,500,000	13,500,000	0	0	0	0	0	0	0	0	0	0
875127-AX-0	Tampa Electric CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,000,000	22,867,120	22,867,120	22,867,120	0	0	0	0	0	0	0	0	105,056	105,056
	TARGET CORP CORPORATE 5.875% 07/15/16																			
87612E-AN-6			12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,965,000	2,117,122	2,117,122	2,117,122	0	0	0	0	0	0	0	0	48,422	48,422
	TARGET CORP CORPORATE 5.375% 05/01/17																			
87612E-AP-1			12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	10,931,172	10,931,172	10,931,172	0	0	0	0	0	0	0	0	67,188	67,188
87875U-AH-5	TECO FINANCE INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	326,000	362,644	362,644	362,644	0	0	0	0	0	0	0	0	2,678	2,678
						Redemption 100.0000														
87936#-AF-9	Teleflora LLC Series F Senior Note		08/19/2014	Security Transfer	12/24/2014		750,000	772,090	750,000	750,000	0	(22,090)	0	(22,090)	0	0	0	0	13,106	5,340
	TEXTRON INC CORPORATE 5.600% 12/01/17																			
883203-BL-4			12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	16,000,000	17,628,960	17,628,960	17,628,960	0	0	0	0	0	0	0	0	37,333	37,333
						Morgan Stanley & Co, Inc														
887317-AU-9	TIME WARNER INC CORPORATE		05/20/2014	Citigroup Capital Markets Inc	07/11/2014		300,000	296,790	292,602	296,781	0	(9)	0	(9)	0	0	(4,179)	(4,179)	1,860	0
88732J-AL-2	TIME WARNER CABLE INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	4,500,000	5,183,636	5,183,636	5,183,636	0	0	0	0	0	0	0	0	139,219	139,219
89417E-AC-3	TRAVELERS COS INC/THE CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,000,000	14,550,115	14,550,115	14,550,115	0	0	0	0	0	0	0	0	2,076	2,076
	TYSON FOODS CORPORATE 4.875% 08/15/34					Citigroup Capital Markets														
902494-AZ-6			08/05/2014	Morgan Stanley & Co, Inc	12/09/2014	Inc	300,000	299,958	323,049	299,939	0	(19)	0	(19)	0	0	23,110	23,110	5,038	0
907818-DT-2	UNION PACIFIC CORP 4.821% 02/01/44		01/21/2014	Tax Free Exchange	05/16/2014	Barclays Capital Inc	153,000	154,927	169,166	154,908	0	(19)	0	(19)	0	0	14,258	14,258	5,532	3,073
907818-DW-5	UNION PACIFIC CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	350,000	355,355	355,355	355,355	0	0	0	0	0	0	0	0	2,647	2,647
						Redemption 84.2301														
90989#-AG-7	United Coin Machine Co Term A		08/29/2014	Direct	12/31/2014		105,322	91,542	88,713	88,713	0	1	2,831	(2,830)	0	0	0	0	0	0
90989#-AG-7	United Coin Machine Co Term A		08/29/2014	Direct	12/31/2014	Capital Distribution	0	1,248,700	1,248,700	1,248,700	0	0	0	0	0	0	0	0	0	0
000000-00-0	United Coin Machine Co PIK Note		08/29/2014	Direct	08/29/2014	Call 0.0006	1,543,199	9	9	9	0	0	0	0	0	0	0	0	0	0
911312-AH-9	UNITED PARCEL SERVICE CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,270,000	5,902,760	5,902,760	5,902,760	0	0	0	0	0	0	0	0	121,576	121,576
91159H-HC-7	US BANCORP SR NT CORPORATE		01/02/2014	US Bank NA	09/12/2014	US Bank NA	1,985,000	1,927,356	1,976,941	1,931,701	0	4,345	0	4,345	0	0	45,240	45,240	59,881	18,527
91159H-HG-8	US BANCORP SR NT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	1,400,000	1,478,642	1,478,642	1,478,642	0	0	0	0	0	0	0	0	19,569	19,569
913017-BM-0	UNITED TECHNOLOGIES CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	26,700,000	29,733,175	29,733,175	29,733,175	0	0	0	0	0	0	0	0	3,986	3,986
913017-BQ-1	UNITED TECHNOLOGIES CORP CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,900,000	6,876,550	6,876,550	6,876,550	0	0	0	0	0	0	0	0	135,516	135,516
91324P-AW-2	UNITEDHEALTH GROUP INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	13,300,000	14,790,318	14,790,318	14,790,318	0	0	0	0	0	0	0	0	2,217	2,217
91324P-BC-5	UNITEDHEALTH GROUP INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,221,700	11,221,700	11,221,700	0	0	0	0	0	0	0	0	51,667	51,667
92343V-AM-6	VERIZON COMMUNICATIONS CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,900,000	10,098,485	10,098,485	10,098,485	0	0	0	0	0	0	0	0	91,991	91,991
92343V-BT-0	VERIZON COMMUNICATIONS CORPORATE		07/08/2014	Deutsche Bank Securities Inc	08/21/2014	Taxable Exchange	130,000	162,770	162,719	162,719	0	(51)	0	(51)	0	0	0	0	993	2,744
927804-FC-3	Virginia Electric Power CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	5,000,000	5,596,785	5,596,785	5,596,785	0	0	0	0	0	0	0	0	75,201	75,201
	Virginia Intl. Gateway, Inc. Debt in Inf					Redemption 100.0000														
92783#-AA-4			08/22/2014	Direct	12/31/2014		55,328	55,328	55,328	55,328	0	0	0	0	0	0	0	0	773	0
	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACK			Credit Suisse First Boston Cor																
92867G-AC-7			04/22/2014		12/20/2014	Paydown	908,109	910,556	908,109	908,109	0	(2,448)	0	(2,448)	0	0	0	0	2,760	107
	VOLKSWAGEN AUTO LOAN ENHANCED ABS FLOATE																			
92867Q-AC-5			02/04/2014	Merrill Lynch,Pierce,Fenner &	12/20/2014	Paydown	4,550,701	4,550,701	4,550,701	4,550,701	0	0	0	0	0	0	0	0	11,830	0
						Merrill														
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		09/05/2014	WELLS FARGO SEC LLC	11/19/2014	Lynch,Pierce,Fenner &	15,400,000	15,553,430	15,749,375	15,551,439	0	(1,991)	0	(1,991)	0	0	197,936	197,936	113,903	41,778
				Credit Suisse First Boston Cor																
92923C-AU-8	WCI COMMUNITIES CORPORATE		05/15/2014		06/12/2014	Tax Free Exchange	1,435,000	1,478,050	1,477,637	1,477,637	0	(413)	0	(413)	0	0	0	0	32,063	26,034
92939H-AX-3	WFRBS_14-C23 CMBS 3.650% 10/15/57		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	10,000,000	10,481,358	10,481,358	10,481,358	0	0	0	0	0	0	0	0	15,208	15,208
92939K-AD-0	WF-RBS COMM MORTGAGE TRUST CMBS		10/24/2014	WELLS FARGO SEC LLC	11/19/2014	WELLS FARGO SEC LLC	18,000,000	18,179,118	18,148,750	18,178,949	0	(169)	0	(169)	0	0	(30,199)	(30,199)	33,987	28,416
92978T-AC-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	19,500,000	19,703,132	19,703,132	19,703,132	0	0	0	0	0	0	0	0	44,549	44,549
92978Y-AF-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		11/19/2013	Merrill Lynch,Pierce,Fenner &	12/01/2014	Paydown	29,915	33,168	29,915	29,915	0	(3,252)	2	(3,254)	0	0	0	0	66	100
931142-CJ-0	WAL MART STORES INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,540,000	2,881,892	2,881,892	2,881,892	0	0	0	0	0	0	0	0	49,516	49,516
						Citigroup Capital Markets														
931142-DQ-3	WAL MART STORES INC CORPORATE		04/15/2014	Goldman Sachs & Co	04/28/2014	Inc	2,155,000	2,140,971	2,139,893	2,140,953	0	(18)	0	(18)	0	0	(1,060)	(1,060)	2,317	0
931422-AE-9	Walgreen Company CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	14,294,000	15,881,891	15,881,891	15,881,891	0	0	0	0	0	0	0	0	314,766	314,766
	Walgreens Boots Alliance, Inc CORPORATE					Credit Suisse First														
931427-AB-4			11/06/2014	Goldman Sachs & Co	11/06/2014	Boston Cor	3,750,000	3,725,063	3,764,550	3,725,063	0	0	0	0	0	0	39,488	39,488	0	0
	Walgreens Boots Alliance, Inc CORPORATE																			
931427-AC-2			11/06/2014	Goldman Sachs & Co	11/07/2014	Various	10,000,000	9,998,400	10,123,500	9,998,400	0	0	0	0	0	0	125,100	125,100	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
93146#-AA-4	Walgreen Company Credit-Tenant Lease		04/04/2014	Direct	12/25/2014	Redemption 100.0000	496,846	496,846	496,846	496,846	0	0	0	0	0	0	0	0	11,207	0
94106L-AY-5	WASTE MANAGEMENT INC CORPORATE		03/06/2014	JP Morgan Securities, Inc	03/07/2014	Deutsche Bank Securities Inc	6,000,000	5,708,460	5,709,000	5,708,546	0	86	0	86	0	0	454	454	85,550	85,067
947074-AJ-9	WEATHERFORD INTL INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	3,709,000	4,048,340	4,048,340	4,048,340	0	0	0	0	0	0	0	0	654	654
94973V-BL-0	WELLPOINT INC CORPORATE		08/07/2014	Goldman Sachs & Co	09/19/2014	Jefferies & Co, Inc	4,500,000	4,489,695	4,514,280	4,489,504	0	(191)	0	(191)	0	0	24,776	24,776	20,747	0
94974B-FQ-8	Wells Fargo & Co NT CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,000,000	3,008,527	3,008,527	3,008,527	0	0	0	0	0	0	0	0	27,054	27,054
95709T-AB-6	Westar Energy Inc CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,500,000	1,579,710	1,579,710	1,579,710	0	0	0	0	0	0	0	0	35,406	35,406
959802-AB-5	WESTERN UNION CO CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	15,000,000	16,130,985	16,130,985	16,130,985	0	0	0	0	0	0	0	0	185,313	185,313
96221Q-AD-5	WF-RBS COMMERCIAL MORTGAGE TRU CMBS		12/17/2013	WELLS FARGO SEC LLC	12/03/2014	Nomura Securities Intl	10,000,000	10,099,300	10,640,625	10,090,077	0	(9,223)	0	(9,223)	0	0	550,548	550,548	397,176	23,809
96928*-FV-4	William Blair CTL P-Thrgh Tr Credit-Tena		09/30/2014	Direct	12/15/2014	Redemption 100.0000	79,599	79,599	79,599	79,599	0	0	0	0	0	0	0	0	408	0
97806*-AB-8	Wolverine Power Cooperative Series B Sen		09/02/2014	Direct	12/01/2014	Redemption 100.0000	41,250	49,773	41,250	41,250	0	(8,523)	0	(8,523)	0	0	0	0	397	7
98159*-AB-9	Worldwide Machinery Revolver B		02/20/2014	Direct	12/03/2014	Call 100.0000	3,583,271	3,583,271	3,583,271	3,583,271	0	0	0	0	0	0	0	0	78,517	0
98160L-AC-7	WORLD OMNI AUTO RECEIVABLES TR ABS FLOAT		06/24/2014	Barclays Capital Inc	12/15/2014	Paydown	1,085,649	1,086,540	1,085,649	1,085,649	0	(891)	0	(891)	0	0	0	0	1,487	157
983024-AM-2	WYETH CORPORATE 5.450% 04/01/17		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,000,000	21,945,320	21,945,320	21,945,320	0	0	0	0	0	0	0	0	227,083	227,083
98385X-AL-0	XTO ENERGY INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	HIRAKATA- IND- LLC	7,500,000	8,455,801	8,455,801	8,455,801	0	0	0	0	0	0	0	0	175,781	175,781
98385X-AT-3	XTO ENERGY INC CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,500,000	1,770,298	1,770,298	1,770,298	0	0	0	0	0	0	0	0	271	271
98389B-AK-6	XCEL ENERGY INC. CORPORATE		12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,700,000	4,048,962	4,048,962	4,048,962	0	0	0	0	0	0	0	0	43,267	43,267
CSHWFS-5U-0	CASH COLLATERAL CASH COLLATERAL WFS		11/26/2014	WELLS FARGO SEC LLC	12/08/2014	WELLS FARGO SEC LLC	140,000	140,000	140,000	140,000	0	0	0	0	0	0	0	0	1	0
U16162-RX-3	CITIGROUP INC CORPORATE	0	08/14/2014	Prudential Investment Mgmt.	11/18/2014	Merrill Lynch International	311,413	347,326	331,215	323,037	0	(327)	0	(327)	0	(23,962)	8,179	(15,783)	3,688	1,828
U17406-CL-8	CITIGROUP INC (JSC KAZBANK) CORP FLOATE	0	03/14/2014	Prudential Investment Mgmt.	04/25/2014	Prudential Investment Mgmt.	2,072,925	2,100,299	2,119,099	2,082,240	0	(1,711)	0	(1,711)	0	(16,348)	36,860	20,512	14,353	4,135
U3R96F-8V-8	GOLDMAN SACHS GROUP INC CORPORATE	0	08/14/2014	Prudential Investment Mgmt.	09/25/2014	JP Morgan	767,940	826,115	814,201	789,986	0	(237)	0	(237)	0	(35,892)	24,214	(11,678)	7,198	4,553
U4504Q-AE-2	ILLINOIS TOOL WORKS INC CORPORATE	0	08/14/2014	Prudential Investment Mgmt.	11/25/2014	Morgan Stanley United Kingdom	248,730	279,860	274,715	259,978	0	(148)	0	(148)	0	(19,734)	14,737	(4,997)	3,905	1,892
U48065-XB-4	JP MORGAN CHASE CORPORATE	0	05/23/2014	Prudential Investment Mgmt.	11/17/2014	JP Morgan	374,385	432,744	426,076	394,678	0	(843)	0	(843)	0	(37,224)	31,399	(5,825)	8,401	3,132
U4S339-CW-8	JPMORGAN CHASE & CO CORPORATE	0	01/24/2014	Prudential Investment Mgmt.	05/23/2014	Barclays Bank PLC-Lond Brk/Dlr	955,955	976,651	1,014,488	974,041	0	(863)	0	(863)	0	(1,747)	40,447	38,700	15,077	6,405
U59340-AC-0	MICROSOFT CORP CORPORATE	0	01/24/2014	Prudential Investment Mgmt.	07/08/2014	JP Morgan	135,960	137,632	143,109	136,726	0	(51)	0	(51)	0	(855)	6,383	5,528	1,718	390
U6100R-AA-1	MONDELEZ INTL INC CORPORATE	0	01/24/2014	Prudential Investment Mgmt.	12/04/2014	Lloyds Bank	369,645	410,557	374,306	369,727	0	(36)	0	(36)	0	(40,794)	4,579	(36,215)	4,124	557
U6176L-S6-3	MORGAN STANLEY CORPORATE	0	05/23/2014	Prudential Investment Mgmt.	11/24/2014	NATIXIS S.A.	496,520	558,429	529,876	506,777	0	(885)	0	(885)	0	(50,768)	23,099	(27,669)	7,754	1,884
U61785-AL-2	MORGAN STANLEY CORPORATE	0	02/28/2014	Deutsche Bank AG-London-Client	10/20/2014	BNP PARIBAS (Lond. Branch)	510,700	653,768	628,886	600,912	0	(9,837)	0	(9,837)	0	(43,018)	27,974	(15,044)	34,331	16,682
U74005-AA-4	PRAXAIR INC CORPORATE 1.500% 03/11/20	0	05/23/2014	Prudential Investment Mgmt.	09/19/2014	HSBC Securities (USA) Inc	646,100	687,478	665,677	650,248	0	(269)	0	(269)	0	(36,961)	15,429	(21,532)	5,231	2,048
U7430H-AC-8	Prologis CORPORATE 3.375% 02/20/24	0	02/11/2014	Merrill Lynch International	05/21/2014	JP Morgan	1,232,595	1,214,997	1,311,666	1,219,425	0	154	0	154	0	4,274	92,241	96,515	10,827	0
U8849A-AQ-5	3M CO CORPORATE 1.875% 11/15/21	0	01/24/2014	Prudential Investment Mgmt.	02/10/2014	JP Morgan	340,463	338,834	340,149	337,302	0	16	0	16	0	(1,548)	2,847	1,299	1,696	1,353
U94974-EG-0	WELLS FARGO & COMPANY CORPORATE	0	08/14/2014	Prudential Investment Mgmt.	09/05/2014	BANCO SANTANDER SA	194,498	206,335	202,828	199,911	0	(40)	0	(40)	0	(6,383)	2,916	(3,467)	1,110	830
064159-FL-5	BANK OF NOVA SCOTIA CORP FOREIGN	A	07/14/2014	Barclays Capital Inc	07/14/2014	Various	350,000	349,185	349,700	349,185	0	0	0	0	0	0	515	515	0	0
136375-BM-3	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	2,000,000	2,143,457	2,143,457	2,143,457	0	0	0	0	0	0	0	0	4,833	4,833
136375-BP-6	CANADIAN NATL RAILWAY NT CORP FOREIGN	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,700,000	1,908,748	1,908,748	1,908,748	0	0	0	0	0	0	0	0	8,564	8,564
136385-AN-1	CANADIAN NATL RESOURCES CORP FOREIGN	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	1,700,000	1,876,604	1,876,604	1,876,604	0	0	0	0	0	0	0	0	37,613	37,613
390730-AJ-8	Great Lakes Power Limited Senior Secured	C	03/24/2014	Direct	12/16/2014	Redemption 100.0000	692,672	679,967	692,672	692,672	0	0	0	0	0	12,704	0	12,704	8,258	0
496902-AL-1	KINROSS GOLD CORP CORP FOREIGN	A	02/27/2014	JP Morgan Securities, Inc	02/28/2014	Various	5,000,000	4,982,750	5,018,931	4,982,750	0	0	0	0	0	0	36,181	36,181	0	0
66651T-AA-7	NORTHLAND POWER SOLAR CORP FOREIGN	C	10/03/2014	Scotia Capital Markets USA	12/31/2014	Redemption 100.0000	35	36	35	35	0	0	0	0	0	(1)	0	(1)	0	0
73755L-AL-1	POTASH CORP SASKATCHEWAN CORP FOREIGN	A	03/04/2014	Merrill Lynch,Pierce,Fenner &	03/04/2014	Various	7,500,000	7,433,325	7,435,413	7,433,325	0	0	0	0	0	0	2,088	2,088	0	0
78008S-7D-2	ROYAL BANK OF CANADA CORP FOREIGN	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,066,790	5,066,790	5,066,790	0	0	0	0	0	0	0	0	42,472	42,472
86722T-AA-0	SUNCOR ENERGY INC. CORPORATE	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	11,209,830	11,209,830	11,209,830	0	0	0	0	0	0	0	0	25,417	25,417
89352H-AF-6	TRANS-CANADA PIPELINES CORP FOREIGN	A	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	20,000,000	22,650,749	22,650,749	22,650,749	0	0	0	0	0	0	0	0	436,944	436,944
C2192#-AD-9	Corner Brook Pulp & Paper Ltd. Revolver	C	05/01/2014	Direct	10/01/2014	Call 100.0000	190,455	189,424	190,455	190,455	0	0	0	0	0	1,031	0	1,031	236	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H4777*-AA-3	SBM Deep Panuke S.A. Senior Secured Note	A	10/31/2014	Direct	12/15/2014	Redemption 100.0000	707,278	707,278	707,278	707,278	0	0	0	0	0	0	0	0	3,094	0
002799-AQ-7	ABBEY NATIONAL TREASURY SERVIC CORP FORE	F	09/03/2014	UBS International	10/07/2014	Various	700,000	697,179	697,989	697,202	0	23	0	23	0	0	787	787	842	0
00507U-AA-9	ACTAVIS FUNDING SCS CORP FOREIGN	F	06/16/2014	Various	11/13/2014	Tax Free Exchange	8,790,000	8,751,851	8,622,009	8,756,829	0	4,978	0	4,978	0	0	(134,820)	(134,820)	45,708	0
00507U-AE-1	ACTAVIS FUNDING SCS CORP FOREIGN	F	06/10/2014	Merrill Lynch,Pierce,Fenner &	11/13/2014	Tax Free Exchange	190,000	189,284	184,869	189,302	0	18	0	18	0	0	(4,433)	(4,433)	2,926	0
00507U-AG-6	ACTAVIS FUNDING SCS CORP FOREIGN	F	06/10/2014	Merrill Lynch,Pierce,Fenner &	11/13/2014	Tax Free Exchange	14,120,000	13,963,833	13,164,895	13,964,098	0	265	0	265	0	0	(799,203)	(799,203)	273,928	0
033292-AA-1	ANCHORAGE CAPITAL CLO LTD ANCH CLO	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	9,824,154	9,824,154	9,824,154	0	0	0	0	0	0	0	0	24,834	24,834
046353-AB-4	ASTRAZENECA PLC CORP FOREIGN	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	5,000,000	5,604,795	5,604,795	5,604,795	0	0	0	0	0	0	0	0	74,569	74,569
049255-AG-7	ATLAS COPCO AB CORP FOREIGN	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	8,075,000	8,834,446	8,834,446	8,834,446	0	0	0	0	0	0	0	0	30,147	30,147
04962F-AG-9	ATRIUM CDO CORP CLO 1.332% 11/16/22	F	08/05/2014	Credit Suisse First Boston Cor	10/30/2014	Various	25,000,000	25,000,000	24,971,500	25,000,000	0	0	0	0	0	0	(28,500)	(28,500)	72,202	0
05344A-AN-1	AVALON IV CAP LTD CLO 1.398% 04/17/23	F	04/02/2014	Citigroup Capital Markets Inc	07/15/2014	Guggenheim Capital Markets	8,000,000	8,000,000	8,004,000	8,000,000	0	0	0	0	0	0	4,000	4,000	312	0
05464H-AA-8	AXIS SPECIALTY FINANCE LLC CORP FOREIGN	F	03/06/2014	Citigroup Capital Markets Inc	07/10/2014	Citigroup Capital Markets Inc	125,000	124,870	126,186	124,876	0	6	0	6	0	0	1,311	1,311	1,123	0
055451-AF-5	BHP BILLITON FIN USA LTD CORP FOREIGN	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	28,900,000	31,575,735	31,575,735	31,575,735	0	0	0	0	0	0	0	0	333,795	333,795
05574L-PT-9	BNP PARIBAS SA CORP FOREIGN	F	06/05/2014	UBS AG	09/10/2014	BPN Paribas Securities	200,000	204,484	204,070	204,215	0	(269)	0	(269)	0	0	(145)	(145)	3,075	1,650
05578D-AN-2	BPCE SA CORP FOREIGN 2.500% 07/15/19	F	07/07/2014	Goldman Sachs & Co	11/19/2014	Various	500,000	499,205	502,395	499,251	0	46	0	46	0	0	3,144	3,144	4,479	0
05578Q-AD-5	BPCE SA CORP FOREIGN 4.500% 03/15/25	F	09/08/2014	JP Morgan Securities, Inc	09/09/2014	Various	400,000	394,308	395,044	394,308	0	0	0	0	0	0	736	736	0	0
064255-BC-5	BANK OF TOKYO-MITSUBISHI UFJ L CORP FORE	F	09/02/2014	Morgan Stanley & Co, Inc	09/03/2014	Merrill Lynch,Pierce,Fenner &	400,000	399,868	400,432	399,868	0	0	0	0	0	0	564	564	0	0
06738E-AD-7	BARCLAYS BANK PLC CORP FOREIGN	F	11/03/2014	Barclays Capital Inc	11/25/2014	RBC Capital Markets	325,000	323,856	325,504	323,865	0	9	0	9	0	0	1,639	1,639	521	0
06739F-HV-6	BARCLAYS BANK PLC CORP FOREIGN	F	10/30/2014	Various	11/04/2014	Nomura Securities Intl	290,000	293,194	293,176	293,193	0	(1)	0	(1)	0	0	(17)	(17)	5,196	3,521
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL NE CORP FORE	F	05/16/2014	Mitsubishi Bank Ltd	06/30/2014	Nomura Securities Intl	500,000	513,160	520,550	513,012	0	(148)	0	(148)	0	0	7,538	7,538	3,195	74
111013-AM-0	BRITISH SKY BROADCASTING CORP FOREIGN	F	09/09/2014	Morgan Stanley & Co, Inc	09/10/2014	Cantor Fitzgerald & Co. Inc.	480,000	479,285	480,672	479,285	0	0	0	0	0	0	1,387	1,387	0	0
219868-BL-9	CORP ANDINA DE FOMENTO NT GOVT FOREIGN	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	3,000,000	3,277,499	3,277,499	3,277,499	0	0	0	0	0	0	0	0	73,792	73,792
225460-AN-7	CREDIT SUISSE NEW YORK NY CORP FOREIGN	F	10/29/2014	Various	11/18/2014	Various	11,340,000	11,317,177	11,357,982	11,317,237	0	61	0	61	0	0	40,745	40,745	10,379	6,781
225460-AP-2	CREDIT SUISSE NEW YORK NY CORP FOREIGN	F	09/04/2014	Credit Suisse First Boston Cor	09/18/2014	Various	27,740,000	27,583,546	27,631,617	27,583,583	0	36	0	36	0	0	48,035	48,035	8,258	0
25152R-XA-6	DEUTSCHE BANK AG CORP FOREIGN	F	05/22/2014	Deutsche Bank Securities Inc	09/04/2014	Deutsche Bank Securities Inc	250,000	249,048	250,925	249,059	0	11	0	11	0	0	1,866	1,866	2,544	0
26250A-AL-3	DRYDEN SENIOR LOAN FUND DRSLF_11-22A	F	01/08/2014	Royal Bank of Scotland	08/20/2014	Credit Suisse First Boston Cor	35,000,000	35,000,000	34,989,063	35,000,000	0	0	0	0	0	0	(10,938)	(10,938)	302,775	0
268317-AG-9	ELECTRICITE DE FRANCE GOVT FOREIGN	F	01/13/2014	SG Americas securities LLC	02/26/2014	HSBC Securities (USA) Inc	940,000	935,873	941,617	936,024	0	151	0	151	0	0	5,592	5,592	1,231	0
268317-AK-0	ELECTRICITE DE FRANCE GOVT FOREIGN	F	01/13/2014	Citigroup Capital Markets Inc	01/14/2014	Goldman Sachs & Co	10,000,000	9,672,600	9,701,000	9,672,600	0	0	0	0	0	0	28,400	28,400	0	0
268317-AL-8	ELECTRICITE DE FRANCE GOVT FOREIGN	F	01/13/2014	Citigroup Capital Markets Inc	01/14/2014	SG Americas securities LLC	5,000,000	4,847,650	4,886,250	4,847,650	0	0	0	0	0	0	38,600	38,600	0	0
279158-AC-3	ECOPETROL SA GOVT FOREIGN	F	05/19/2014	Citigroup Capital Markets Inc	06/26/2014	Morgan Stanley & Co, Inc	650,000	722,313	733,005	721,626	0	(687)	0	(687)	0	0	11,379	11,379	10,926	6,789
449786-BD-3	ING BANK NV CORP FOREIGN	F	09/23/2014	Citigroup Capital Markets Inc	10/29/2014	Various	500,000	497,300	503,678	497,338	0	38	0	38	0	0	6,340	6,340	1,076	0
44986W-AA-3	ING INVESTMENT MANAGEMENT CLO CLO	F	08/08/2014	Goldman Sachs & Co	09/12/2014	Morgan Stanley & Co, Inc	1,750,000	1,725,938	1,728,300	1,726,456	0	518	0	518	0	0	1,844	1,844	3,633	1,278
46115H-AT-4	INTESA SANPAOLO SPA CORP FOREIGN	F	08/07/2014	Deutsche Bank Securities Inc	10/21/2014	Citigroup Capital Markets Inc	400,000	394,560	394,344	394,640	0	80	0	80	0	0	(296)	(296)	6,578	2,564
471068-AC-0	JAPAN FIN ORG MUNI LT GTD GOVT FOREIGN	F	02/27/2014	Citigroup Capital Markets Inc	03/11/2014	Daiwa Securities Co. Ltd Tokyo	700,000	699,244	698,418	699,246	0	2	0	2	0	0	(828)	(828)	331	0
48274M-AA-7	KVK CLO LTD CLO 1.231% 07/15/26	F	06/02/2014	Credit Suisse First Boston Cor	10/15/2014	Paydown	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	11,584	0
53944V-AB-5	LLOYDS BANK PLC CORP FOREIGN	F	09/02/2014	Citigroup Capital Markets Inc	11/21/2014	Morgan Stanley & Co, Inc	300,000	299,916	300,144	299,914	0	(2)	0	(2)	0	0	230	230	1,586	0
53947M-AB-2	LLOYDS TSB BANK PLC CORP FOREIGN	F	05/23/2014	Morgan Stanley & Co, Inc	08/26/2014	Deutsche Bank Securities Inc	1,000,000	1,170,280	1,165,940	1,163,206	0	(7,074)	0	(7,074)	0	0	2,734	2,734	36,411	21,911

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53947N-AA-2	LLOYDS TSB BANK PLC CORP FOREIGN	F	08/26/2014	Deutsche Bank Securities Inc	09/19/2014	Deutsche Bank Securities Inc	1,000,000	1,167,940	1,160,930	1,166,204	0	(1,736)	0	(1,736)	0	0	(5,274)	(5,274)	34,306	29,792
55953B-AA-4	MAGNETITE CLO LTD CLO 1.700% 07/25/26	F	06/13/2014	Citigroup Capital Markets Inc	12/17/2014	Citigroup Capital Markets Inc	1,400,000	1,399,286	1,393,140	1,405,414	0	6,128	0	6,128	0	0	(12,274)	(12,274)	10,447	0
60688X-AC-4	MIZUHO BANK LTD CORP FOREIGN	F	04/09/2014	Mizuho Securities USA, Inc.	06/05/2014	JP Morgan Securities, Inc	200,000	199,644	201,476	199,651	0	7	0	7	0	0	1,825	1,825	735	0
62944B-AR-5	BANK NEDERLANDSE GEMEENTEN GOVT FOREIGN	F	04/16/2014	Barclays Capital Inc	04/23/2014	Citigroup Capital Markets Inc	1,000,000	995,250	991,400	995,250	0	0	0	0	0	0	(3,850)	(3,850)	0	0
65557F-AD-8	NORDEA BANK AB CORP FOREIGN	F	09/19/2014	Deutsche Bank Securities Inc	12/18/2014	Merrill Lynch,Pierce,Fenner &	700,000	720,804	726,691	720,217	0	(587)	0	(587)	0	0	6,474	6,474	7,603	248
67106J-AA-8	OAK HILL CREDIT PARTNERS OAKC_ CLO	F	06/03/2014	Morgan Stanley & Co, Inc	10/20/2014	Paydown	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	11,707	0
67514R-AA-6	OCEAN TRAILS CLO CLO 1.533% 08/13/25	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	10,000,000	9,861,168	9,861,168	9,861,168	0	0	0	0	0	0	0	0	14,054	14,054
685218-AA-7	ORANGE SA CORP FOREIGN	F	01/31/2014	Various	03/06/2014	CREDIT AGRICOLE CIB	390,000	391,197	393,569	391,170	0	(27)	0	(27)	0	0	2,399	2,399	1,043	0
685218-AB-5	ORANGE SA CORP FOREIGN	F	01/30/2014	Merrill Lynch,Pierce,Fenner &	04/23/2014	Various	8,575,000	8,542,501	9,079,134	8,541,825	0	(675)	0	(675)	0	0	537,308	537,308	93,676	0
71656L-AY-7	PETROLEOS MEXICANOS GOVT FOREIGN	F	01/15/2014	DEUTSCHE BANK AG	03/18/2014	Jefferies & Co, Inc	200,000	198,504	210,120	198,485	0	(19)	0	(19)	0	0	11,635	11,635	2,054	0
71656L-AY-7	PETROLEOS MEXICANOS GOVT FOREIGN	F	06/11/2014	Various	10/24/2014	Tax Free Exchange	12,100,000	12,024,740	13,947,186	12,023,871	0	(869)	0	(869)	0	0	1,923,315	1,923,315	580,674	2,479
75887F-AA-4	REGATTA IV FUNDING CLO	F	05/23/2014	Morgan Stanley & Co, Inc	10/27/2014	Paydown	3,500,000	3,500,000	3,500,000	3,500,000	0	0	0	0	0	0	0	0	15,129	0
780099-CH-8	ROYAL BANK OF SCOTLAND GROUP P CORP FORE	F	05/21/2014	Royal Bank of Scotland	12/01/2014	Various	665,000	659,766	673,989	659,895	0	128	0	128	0	0	14,094	14,094	11,993	0
82937W-AA-3	SINOPEC GROUP OVERSEAS DEVELOP GOVT FORE	F	04/02/2014	HSBC Securities (USA) Inc	05/07/2014	Barclays Capital Inc	500,000	498,865	499,870	498,895	0	30	0	30	0	0	975	975	778	0
853254-AS-9	STANDARD CHARTERED PLC CORP FOREIGN	F	09/03/2014	Merrill Lynch,Pierce,Fenner &	09/11/2014	Goldman Sachs & Co	350,000	349,395	347,722	349,396	0	1	0	1	0	0	(1,674)	(1,674)	187	0
86960B-AE-2	SVENSKA HANDELSBANKEN AB CORPORATE	F	06/06/2014	Various	11/14/2014	Nomura Securities Intl	20,000,000	20,432,700	20,421,000	20,392,685	0	(40,015)	0	(40,015)	0	0	28,315	28,315	408,333	185,417
86960B-AG-7	SVENSKA HANDELSBANKEN AB CORP FOREIGN	F	07/17/2014	Merrill Lynch,Pierce,Fenner &	09/02/2014	Citigroup Capital Markets Inc	3,500,000	3,520,230	3,516,415	3,519,742	0	(488)	0	(488)	0	0	(3,327)	(3,327)	17,063	7,656
90261X-HE-5	UBS AG STAMFORD CORP FOREIGN	F	08/11/2014	UBS International	09/02/2014	UBS International	260,000	259,574	259,951	259,576	0	3	0	3	0	0	374	374	360	0
947075-AD-9	WEATHERFORD INTL LTD CORP FOREIGN	F	12/16/2014	Prudential Investment Mgmt.	12/16/2014	OKI-NI-LLC	17,000,000	18,330,930	18,330,930	18,330,930	0	0	0	0	0	0	0	0	257,833	257,833
B8A1TG-YT-2	SOCIETA INIZIATIVE AUTOSTRADALI CORP FORE	D	05/23/2014	Prudential Investment Mgmt.	06/24/2014	Deutsche Bank AG-London-Client	611,663	643,767	651,041	640,490	0	(262)	0	(262)	0	(3,016)	10,551	7,535	7,579	5,626
B8A1Y0-3M-0	BUNDESSCHATZANWEISUNGEN GOVT FOREIGN	D	05/28/2014	Goldman Sachs & Co	05/28/2014	BANCO SANTANDER SA	796,448	799,674	799,475	799,674	0	0	0	0	0	0	(199)	(199)	93	93
D07112-DW-8	BAYER AG CORP FOREIGN 1.875% 01/25/21	D	03/14/2014	Prudential Investment Mgmt.	06/24/2014	Various	7,146,118	7,413,670	7,367,049	7,241,303	0	(4,076)	0	(4,076)	0	(168,291)	125,745	(42,546)	53,924	18,406
D1668R-MM-6	DAIMLER AG CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	02/25/2014	BNP PARIBAS (Lond. Branch)	4,529,745	4,548,884	4,584,102	4,563,327	0	(683)	0	(683)	0	15,126	20,775	35,901	18,802	12,245
D84158-AA-4	Tower Automotive Holding GmbH Revolver	F	09/17/2014	Direct	10/29/2014	Call 100.0000	8,900,000	8,900,000	8,900,000	8,900,000	0	0	0	0	0	0	0	0	34,213	0
D9T638-GF-3	VOLKSWAGEN BK GMBH CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	11/27/2014	Various	6,275,440	6,930,262	6,536,325	6,359,465	0	(10,588)	0	(10,588)	0	(560,209)	176,860	(383,349)	72,885	27,781
D9T70C-AT-1	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	04/01/2014	Credit Suisse First Boston Cor	4,134,750	4,257,966	4,186,021	4,213,029	0	(461)	0	(461)	0	(44,476)	(27,008)	(71,484)	23,492	17,429
D9T70C-AV-6	VOLKSWAGEN LEASING GMBH CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/25/2014	Morgan Stanley United Kingdom	575,955	626,600	611,589	586,762	0	(526)	0	(526)	0	(39,312)	24,827	(14,485)	6,002	1,753
E4170Y-AG-1	ENAGAS FINANCIACIONES SAU CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	05/29/2014	HSBC Securities (USA) Inc	3,399,375	3,489,814	3,518,693	3,474,452	0	(286)	0	(286)	0	(15,076)	44,241	29,165	12,340	9,821
E62412-BR-6	IBERDROLA FINANZAS SA BILBAO CORP FOREIG	D	05/23/2014	Prudential Investment Mgmt.	09/15/2014	Credit Lyonnais	1,811,320	2,031,473	1,923,441	1,909,453	0	(15,980)	0	(15,980)	0	(106,040)	13,988	(92,052)	59,054	40,700
E86849-DJ-7	SANTANDER INTL DEBT SA UNIPERS CORP FORE	D	05/23/2014	Prudential Investment Mgmt.	11/13/2014	Morgan Stanley United Kingdom	998,160	1,095,899	1,016,876	1,000,715	0	(583)	0	(583)	0	(94,602)	16,161	(78,441)	8,912	2,428
E8686C-QE-5	SANTANDER CONSR FIN SA CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/08/2014	Citigroup Global Markets LTD	647,925	684,027	653,342	648,808	0	(271)	0	(271)	0	(34,948)	4,533	(30,415)	3,307	1,097
F05336-AB-2	SOCIETE DES AUTOROUTES PARIS R CORP FORE	D	03/14/2014	Prudential Investment Mgmt.	09/12/2014	Various	906,395	999,570	962,172	927,370	0	(2,049)	0	(2,049)	0	(70,152)	34,802	(35,350)	13,489	3,426
F0938S-AQ-2	LA BANQUE POSTALE CORP FRGN FLOATER	D	08/14/2014	Prudential Investment Mgmt.	10/06/2014	Societe Generale	875,805	953,647	905,933	891,371	0	(364)	0	(364)	0	(61,911)	14,561	(47,350)	11,039	7,942
F0R505-AC-6	ACCOR SA CORP FOREIGN 2.875% 06/19/17	D	04/08/2014	MIZUHO INT'L PLC	09/03/2014	Credit Lyonnais	262,450	287,867	278,604	273,313	0	(1,652)	0	(1,652)	0	(12,903)	5,291	(7,612)	9,513	6,408
F0R505-AF-9	ACCOR SA CORP FOREIGN 2.625% 02/05/21	D	05/23/2014	Prudential Investment Mgmt.	07/08/2014	Various	11,414,640	11,781,686	11,907,162	11,718,049	0	(5,307)	0	(5,307)	0	(58,331)	189,114	130,783	123,915	88,275
F1058X-LD-0	BNP PARIBAS SA CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	04/10/2014	ING Bank	276,490	283,210	282,656	281,047	0	(59)	0	(59)	0	(2,104)	1,609	(495)	1,568	1,030

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F12033-CR-9	DANONE CORP FOREIGN 2.250% 11/15/21	D	01/24/2014	Prudential Investment Mgmt.	11/12/2014	Deutsche Bank AG-London-Client	497,060	552,931	542,188	501,750	0	(528)	0	(528)	0	(50,653)	40,438	(10,215)	11,153	2,361
F1413L-BS-4	CASINO GUICHARD PERRACH CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	07/30/2014	Credit Lyonnais	872,713	992,192	953,652	945,403	0	(11,465)	0	(11,465)	0	(35,323)	8,249	(27,074)	18,363	3,693
F1883B-NJ-4	BPCE SA CORP FOREIGN 1.625% 02/08/17	D	03/14/2014	Prudential Investment Mgmt.	04/04/2014	Merrill Lynch International	274,330	282,975	278,870	278,572	0	(108)	0	(108)	0	(4,295)	298	(3,997)	733	422
F1883C-CE-5	BPCE SA CORP FOREIGN 2.125% 03/17/21	D	05/23/2014	Prudential Investment Mgmt.	09/24/2014	HSBC Securities (USA) Inc	1,029,080	1,113,422	1,087,974	1,047,785	0	(1,044)	0	(1,044)	0	(64,593)	40,190	(24,403)	11,743	4,262
F1883C-EZ-6	BPCE SA CORP FOREIGN 1.375% 05/22/19	D	08/14/2014	Prudential Investment Mgmt.	08/28/2014	Various	528,130	543,463	538,738	536,178	0	(86)	0	(86)	0	(7,198)	2,559	(4,639)	2,039	1,694
F2R798-YX-1	CREDIT AGRICOLE SA LONDON CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	09/15/2014	Morgan Stanley United Kingdom	776,280	830,854	814,714	803,120	0	(266)	0	(266)	0	(27,468)	11,594	(15,874)	6,112	4,493
F38493-AC-0	FONCIERE LYONNAISE CORP FOREIGN	D	03/04/2014	NATIXIS S.A.	11/20/2014	Prudential Investment Mgmt.	627,025	738,563	664,398	658,076	0	(15,784)	0	(15,784)	0	(64,703)	6,322	(58,381)	46,982	24,957
F4R92Y-AF-8	AUTOROUTES DU SUD DE LA FRANCE CORP FORE	D	03/14/2014	Prudential Investment Mgmt.	09/24/2014	Various	1,835,065	2,010,440	2,001,538	1,889,766	0	(2,421)	0	(2,421)	0	(118,252)	111,772	(6,480)	30,748	8,825
F5397N-AE-3	KLEPIERRE CORP FOREIGN	D	03/04/2014	NATIXIS S.A.	10/28/2014	Prudential Investment Mgmt.	1,207,593	1,422,190	1,306,866	1,291,000	0	(23,332)	0	(23,332)	0	(107,858)	15,866	(91,992)	81,403	47,034
F5S48J-AD-7	LVMH MOET HENNESSY LOUIS VUITT CORP FORE	D	01/24/2014	Prudential Investment Mgmt.	05/13/2014	ING Bank	3,438,875	3,404,285	3,529,145	3,423,452	0	625	0	625	0	18,541	105,693	124,234	30,337	11,807
F72027-AF-6	PERNOD RICARD SA CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/15/2014	MIZUHO INT'L PLC	7,115,900	7,639,339	7,398,401	7,231,109	0	(6,657)	0	(6,657)	0	(401,573)	167,292	(234,281)	70,964	26,340
F76869-GS-3	RTE EDF TRANSPORT SA GOVT FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	11/04/2014	Societe Generale	374,535	419,537	410,738	391,211	0	(249)	0	(249)	0	(28,077)	19,527	(8,550)	3,922	1,663
F7S48D-JJ-4	RCI BANQUE CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/15/2014	MIZUHO INT'L PLC	7,115,900	7,673,479	7,458,886	7,262,747	0	(7,403)	0	(7,403)	0	(403,330)	196,139	(207,191)	76,325	25,929
F81267-AA-8	SANOFI CORP FOREIGN 2.500% 11/14/23	D	01/24/2014	Prudential Investment Mgmt.	11/25/2014	Bayerische Vereinsbank Intl S	373,095	412,311	415,814	374,679	0	(139)	0	(139)	0	(37,494)	41,135	3,641	9,692	1,996
G08289-BG-7	BANK OF IRELAND MTGE BK BANK OF IRELAND	D	01/24/2014	Prudential Investment Mgmt.	07/08/2014	Barclays Bank PLC-Lond Brk/Dlr	543,840	551,041	562,200	547,085	0	(536)	0	(536)	0	(3,420)	15,115	11,695	6,746	2,024
G0R5MZ-QT-1	ABBEY NATIONAL TREASURY SERVIC CORP FORE	D	03/14/2014	Prudential Investment Mgmt.	05/28/2014	Various	824,660	849,516	850,518	837,780	0	(541)	0	(541)	0	(11,195)	12,737	1,542	5,825	2,702
G0R9HA-7J-7	BARCLAYS BK PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	11/20/2014	Deutsche Bank AG-London-Client	376,215	411,738	402,148	385,631	0	(277)	0	(277)	0	(25,831)	16,517	(9,314)	3,873	1,608
G0R9HC-8M-5	BARCLAYS BANK PLC CORP FOREIGN	D	11/20/2014	Citigroup Global Markets LTD	12/03/2014	Wells Fargo Securities Intl	496,100	500,587	493,848	495,081	0	3	0	3	0	(5,509)	(1,233)	(6,742)	1,325	1,113
G2R74B-DB-9	CREDIT AGRICOLE SA/LONDON CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	05/12/2014	Commerzbank A.G.	825,390	826,464	861,971	830,766	0	(258)	0	(258)	0	4,560	31,206	35,766	9,076	3,098
G2R989-MT-7	CREDIT SUISSE AG CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	09/25/2014	MIZUHO INT'L PLC	639,950	680,027	657,753	650,222	0	(263)	0	(263)	0	(29,542)	7,531	(22,011)	2,965	1,915
G3041#-AA-2	The Economist Newspaper Ltd Series A Sen	F	06/26/2014	Direct	07/07/2014	Redemption 100.0000	1,020,833	1,020,833	1,020,833	1,020,833	0	0	0	0	0	0	0	0	40,476	38,003
G3041#-AB-0	The Economist Newspaper Ltd Series B Sen	F	06/26/2014	Direct	07/07/2014	Call 100.0000	2,450,000	2,450,000	2,450,000	2,450,000	0	0	0	0	0	0	0	0	94,570	88,791
G3257N-AC-0	EXPERIAN FINANCE PLC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/03/2014	BANCO SANTANDER SA	335,130	340,565	338,810	338,446	0	(18)	0	(18)	0	(2,101)	363	(1,738)	3,696	3,266
G33365-TJ-9	FCE BANK PLC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	02/13/2014	Morgan Stanley United Kingdom	414,625	411,896	412,034	410,772	0	15	0	15	0	(1,139)	1,262	123	3,360	2,443
000000-00-0	Quinn Group Limited Tranche C PIK Note	F	03/06/2014	Direct	08/15/2014	Direct	470,192	1	61,763	1	0	0	0	0	0	0	61,762	61,762	0	0
G36528-AA-4	Quinn Group Limited Senior Note - Tranch	F	01/01/2014	Direct	10/29/2014	Call 100.0000	82,774	82,774	82,774	82,774	0	0	0	0	0	0	0	0	5,351	492
G3899T-AC-1	GATWICK FUNDING LIMITED CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/03/2014	Lloyds Bank	251,348	253,026	253,843	251,459	0	(7)	0	(7)	0	(1,561)	2,384	823	2,261	1,827
G4634U-BH-4	HSBC HLDGS PLC CORP FOREIGN	D	02/13/2014	Various	10/14/2014	Various	1,467,995	1,540,584	1,561,637	1,507,379	0	(3,352)	0	(3,352)	0	(29,853)	54,257	24,404	24,823	4,717
G4721V-LC-6	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/16/2014	BNP PARIBAS (Lond. Branch)	405,855	417,524	416,192	413,525	0	(87)	0	(87)	0	(3,913)	2,667	(1,246)	2,777	2,121
G4721V-LE-2	IMPERIAL TOBACCO FIN PLC CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/24/2014	UBS Limited	340,160	342,767	344,191	345,728	0	(38)	0	(38)	0	2,998	(1,537)	1,461	5,406	3,783
G62748-AC-5	WM MORRISON SUPERMARKETS PLC CORP FOREIG	D	02/04/2014	MIZUHO INT'L PLC	03/07/2014	Royal Bank of Scotland	415,200	400,031	409,861	409,623	0	76	0	76	0	9,515	238	9,753	6,808	5,825
G76891-LV-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	11/20/2014	Various	12/04/2014	Various	743,340	777,606	755,698	752,913	0	(289)	0	(289)	0	(24,404)	2,785	(21,619)	5,411	3,606
G76891-LV-3	ROYAL BANK OF SCOTLAND PLC CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	12/04/2014	MIZUHO INT'L PLC	184,823	202,886	187,900	186,699	0	(141)	0	(141)	0	(16,046)	1,201	(14,845)	1,366	447
G87623-HR-1	TESCO PLC CORP FOREIGN	D	02/21/2014	JP Morgan	06/19/2014	JP Morgan	2,879,375	3,223,966	3,311,195	3,263,241	0	(14,286)	0	(14,286)	0	53,561	47,954	101,515	57,982	951
G93882-GQ-8	VODAFONE GROUP PLC CORP FOREIGN	D	01/03/2014	BNP PARIBAS (Lond. Branch)	06/10/2014	MIZUHO INT'L PLC	408,675	469,784	486,969	466,242	0	(2,312)	0	(2,312)	0	(1,229)	20,727	19,498	24,676	18,427
G9554D-AD-7	WESTERN POWER CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	06/03/2014	Lloyds Bank	251,348	247,137	251,282	249,059	0	56	0	56	0	1,865	2,223	4,088	6,191	2,622

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
N0044F-AC-3	ACHMEA BV CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	02/10/2014	Various	1,227,675	1,238,998	1,242,788	1,235,307	0	(53)	0	(53)	0	(3,637)	7,481	3,844	6,838	5,566
N0089O-PB-8	AEGON NV CORP FOREIGN 4.000% 04/25/44	D	08/14/2014	Prudential Investment Mgmt.	10/02/2014	Deutsche Bank AG-London-Client	125,955	134,725	128,852	126,806	0	(16)	0	(16)	0	(7,903)	2,046	(5,857)	2,278	1,628
N2823B-BT-7	EADS FINANCE B V CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	05/27/2014	BNP PARIBAS (Lond. Branch)	136,515	139,697	140,006	139,640	0	(6)	0	(6)	0	(51)	366	315	515	453
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	02/27/2014	Societe Generale	04/23/2014	Prudential Investment Mgmt.	551,860	634,149	638,718	637,212	0	(2,918)	0	(2,918)	0	5,981	1,506	7,487	35,813	31,003
N4159M-AB-3	HIT FINANCE BV CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	09/12/2014	Prudential Investment Mgmt.	1,294,100	1,555,321	1,509,091	1,499,637	0	(4,753)	0	(4,753)	0	(50,930)	9,453	(41,477)	39,417	33,305
N4345B-5J-1	IBERDROLA INTL BV CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	02/14/2014	Societe Generale	273,320	276,360	279,390	276,028	0	(29)	0	(29)	0	(303)	3,362	3,059	2,178	1,619
N4445#-AY-2	Imtech Capital BV Senior Note	D	06/18/2014	Direct	11/06/2014	Direct	3,959,397	4,046,075	3,959,397	3,746,232	0	25,563	0	25,563	0	(325,405)	213,165	(112,240)	134,847	0
N4445#-AY-2	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization	11/06/2014	Direct	27,883	30,307	27,883	30,307	0	0	0	0	0	0	(2,424)	(2,424)	758	0
N4445#-AZ-9	Imtech Capital BV Senior Note	D	06/18/2014	Direct	11/06/2014	Direct	10,645,614	10,984,121	10,645,614	10,159,294	0	57,560	0	57,560	0	(882,388)	486,320	(396,068)	380,799	0
N4445#-AZ-9	Imtech Capital BV Senior Note	D	10/27/2014	Interest Capitalization	11/06/2014	Direct	74,970	81,488	74,970	81,488	0	0	0	0	0	0	(6,518)	(6,518)	2,155	0
N4R81R-GF-1	ING BK NV CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	08/26/2014	HSBC Securities (USA) Inc	659,925	676,462	670,807	667,204	0	(57)	0	(57)	0	(9,200)	3,603	(5,597)	1,492	1,169
N5017D-DA-1	KONINKLIJKE DSM NV CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/09/2014	Barclays Bank PLC-Lond Brk/Dlr	647,425	698,257	689,961	661,617	0	(464)	0	(464)	0	(36,176)	28,344	(7,832)	8,004	3,466
N6945A-AE-7	PETROBRAS GLOBAL FIN BV GOVT FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	11/04/2014	Societe Generale	624,225	695,704	640,611	623,692	0	102	0	102	0	(72,113)	16,919	(55,194)	13,921	3,096
N7338H-AA-3	REDEXIS GAS FIN BV CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/19/2014	Various	880,328	909,909	917,670	902,138	0	(244)	0	(244)	0	(7,527)	15,533	8,006	4,768	3,010
N7660F-BR-7	RWE FINANCE BV CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	03/03/2014	Lloyds Bank	414,345	417,634	431,801	421,629	0	12	0	12	0	3,984	10,172	14,156	4,768	3,340
N7937Q-AB-6	SHELL INTERNATIONAL FIN CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/25/2014	Morgan Stanley United Kingdom Redemption 100.0000	639,950	692,377	672,127	648,448	0	(485)	0	(485)	0	(43,444)	23,679	(19,765)	5,413	1,824
N8218@-AD-6	Stahl International SHAREHOLDER BK LN	D	04/30/2014	Interest Capitalization	04/30/2014		25,451	25,021	25,451	25,021	0	0	0	0	0	0	430	430	0	0
P7S08V-AF-8	PETROLEOS MEXICANOS GOVT FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	04/03/2014	Commerzbank A.G.	413,040	413,919	425,638	416,437	0	(113)	0	(113)	0	2,631	9,200	11,831	4,668	2,038
Q1990#-AE-8	Caltex Australia Ltd Series B Senior Not	F	03/01/2014	Prudential Investment Mgmt.	09/29/2014	Direct	3,000,000	3,437,916	3,000,000	3,321,486	0	(116,429)	0	(116,429)	0	0	(321,486)	(321,486)	238,320	87,120
Q6S789-FC-5	NATIONAL AU BK LTD CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	02/28/2014	JP Morgan	410,445	410,404	413,150	410,415	0	(4)	0	(4)	0	15	2,735	2,750	2,541	1,642
R0797Q-AS-9	AVINOR AS CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	09/04/2014	DANSKE BANK A/S	197,063	207,465	205,524	199,473	0	(112)	0	(112)	0	(7,880)	6,051	(1,829)	1,635	629
R7T6AJ-AB-5	SANTANDER CONSR BK AS CORP FOREIGN	D	08/14/2014	Prudential Investment Mgmt.	08/26/2014	BANCO BILBAO VIZCAYA ARG	527,940	537,920	532,464	530,543	0	(61)	0	(61)	0	(7,316)	1,921	(5,395)	1,157	953
T05040-AH-2	ASSICURAZIONI GENERALI SPA TRI CORP FORE	D	03/14/2014	Prudential Investment Mgmt.	05/13/2014	Merrill Lynch International	756,553	791,988	802,702	781,447	0	(742)	0	(742)	0	(9,800)	21,256	11,456	7,270	3,560
T3666J-BA-3	ENI SPA ITALY CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	11/13/2014	Merrill Lynch International	499,080	552,637	551,868	503,552	0	(494)	0	(494)	0	(48,592)	48,316	(276)	12,921	2,479
T9T20L-FQ-6	UNICREDIT SPA CORP FRGN FLOATER	D	01/24/2014	Prudential Investment Mgmt.	02/26/2014	Bayerische Vereinsbank Intl S	1,236,015	1,285,325	1,328,580	1,289,466	0	(789)	0	(789)	0	4,929	39,115	44,044	24,534	17,069
T9T20L-FW-3	UNICREDIT SPA CORP FOREIGN	D	06/04/2014	BANCO BILBAO VIZCAYA ARG	09/15/2014	Credit Lyonnais	776,280	838,576	804,568	794,364	0	(2,308)	0	(2,308)	0	(41,904)	10,204	(31,700)	13,207	8,816
T9T20L-FY-9	UNICREDIT SPA CORP FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	06/03/2014	BANCO BILBAO VIZCAYA ARG	884,488	927,287	941,811	905,256	0	(709)	0	(709)	0	(21,322)	36,555	15,233	11,262	4,904
W0R59F-AB-8	AKTIEBOLAGET SKF CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	04/11/2014	DANSKE BANK A/S	1,449,358	1,444,344	1,474,427	1,457,009	0	(255)	0	(255)	0	12,920	17,418	30,338	15,481	8,132
W8T71M-FZ-0	SKANDINAVISKA ENSKILDA BANKEN CORP FOREI	D	05/23/2014	Prudential Investment Mgmt.	05/27/2014	DANSKE BANK A/S	819,090	838,031	841,582	837,672	0	(51)	0	(51)	0	(307)	3,910	3,603	4,488	4,176
W95890-DG-6	TELIASONERA AB CORP FOREIGN	D	05/23/2014	Prudential Investment Mgmt.	06/03/2014	MIZUHO INT'L PLC	4,082,250	4,153,439	4,147,444	4,138,087	0	(451)	0	(451)	0	(14,901)	9,357	(5,544)	16,609	14,508
X1169K-BA-1	CEZ AS GOVT FOREIGN 3.625% 05/27/16	D	05/23/2014	Prudential Investment Mgmt.	08/26/2014	Merrill Lynch International	452,709	495,427	477,517	475,338	0	(3,595)	0	(3,595)	0	(16,495)	2,179	(14,316)	21,154	16,794
X1758H-AA-6	CZECH REPUBLIC CORP FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	07/04/2014	Societe Generale	408,300	418,769	437,698	416,051	0	(548)	0	(548)	0	(2,170)	21,647	19,477	8,214	3,123
Y8131D-AT-6	SP POWERASSETS LTD CORP FOREIGN	F	05/23/2014	Standard Chartered Bank London	11/05/2014	UBS International Redemption 100.0000	955,000	923,561	932,844	925,031	0	1,470	0	1,470	0	0	7,813	7,813	16,689	5,372
000000-00-0	BIG HEART PET BRANDS PUBLIC BANK LOAN		02/24/2014	Direct	12/31/2014		1,125	1,127	1,125	1,125	0	(2)	0	(2)	0	0	0	0	2,760	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,982,703,930	3,143,288,854	3,171,452,057	3,137,710,230	0	(859,006)	128,029	(987,035)	0	(4,591,597)	33,741,824	29,150,227	38,636,501	23,504,204
Bonds - Hybrid Securities																				
D0334M-JQ-8	ALLIANZ SE CORP FRGN FLOATER	D	01/24/2014	Prudential Investment Mgmt.	06/02/2014	Credit Suisse First Boston Cor	682,275	710,044	740,610	708,201	0	0	0	0	0	(1,842)	32,408	30,566	19,889	8,123
D2553K-GZ-5	VOLKSWAGEN FINL SVCS NV PERPETUAL FRGN	D	05/23/2014	Prudential Investment Mgmt.	07/02/2014	Merrill Lynch International	683,975	695,189	712,360	696,360	0	0	0	0	0	1,171	16,000	17,171	7,379	4,209

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
F0609N-AU-2	AXA SA CORP FRGN FLOATER	D	03/14/2014	Prudential Investment Mgmt.	10/07/2014	UBS Limited	160,080	169,538	168,132	162,673	0	(67)	0	(67)	0	(6,798)	5,459	(1,339)	6,562	1,465
F3R92T-AW-4	ELECTRICITE DE FRANCE SA GOVT FOREIGN	D	03/14/2014	Prudential Investment Mgmt.	06/10/2014	BNP PARIBAS (Lond. Branch)	671,760	681,422	705,348	686,203	0	0	0	0	0	4,781	19,145	23,926	15,481	5,521
N0R73A-AA-3	ALLIANDER NV GOVT FOREIGN	D	01/24/2014	Prudential Investment Mgmt.	03/05/2014	Various	891,738	899,047	910,672	901,547	0	0	0	0	0	2,500	9,125	11,625	8,026	4,580
W9124Y-GY-2	SVENSKA HANDELSBANKEN AB CORP FRGN FLOAT	D	03/14/2014	Prudential Investment Mgmt.	08/14/2014	Credit Suisse First Boston Cor	869,733	924,962	901,095	886,959	0	(1,710)	0	(1,710)	0	(36,292)	14,136	(22,156)	13,670	3,821
4899999. Subtotal - Bonds - Hybrid Securities							3,959,560	4,080,202	4,138,217	4,041,943	0	(1,777)	0	(1,777)	0	(36,480)	96,273	59,793	71,007	27,719
Bonds - Parent, Subsidiaries and Affiliates																				
40637#-AC-7	Halsey Street Investment, LLC Sr Note Ae		10/31/2014	Direct	12/01/2014	Redemption 100.0000	458,313	458,313	458,313	458,313	0	0	0	0	0	0	0	0	14,877	0
000000-00-0	Commonwealth Bank of Australia Note	F	12/22/2014	BNY Mellon	12/22/2014	BNY Mellon	130,000,000	130,000,000	130,000,000	130,000,000	0	0	0	0	0	0	0	0	0	0
48253*-AD-5	ING Bank N.V.	F	09/25/2014	BNY Mellon	09/25/2014	BNY Mellon	245,000,000	245,000,000	245,000,000	245,000,000	0	0	0	0	0	0	0	0	0	0
48253*-AE-3	NATIXIS S.A.	F	11/12/2014	BNY Mellon	11/12/2014	BNY Mellon	125,000,000	125,000,000	125,000,000	125,000,000	0	0	0	0	0	0	0	0	0	0
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							500,458,313	500,458,313	500,458,313	500,458,313	0	0	0	0	0	0	0	0	14,877	0
8399998. Total - Bonds							14,809,160,141	14,773,759,709	14,865,687,671	14,767,080,315	0	(1,365,615)	128,029	(1,493,644)	0	(5,185,761)	98,607,381	93,421,620	88,236,151	56,796,747
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
D12096-12-5	Bayerische Motoren Werke AG-PF PFD	D	05/07/2013	Security Transfer	11/25/2014	Various	596.000	41,822	53,403	41,888	0	0	0	0	0	66	11,515	11,581	1,555	0
D32051-12-6	HENKEL KGAA PFD	D	03/03/2011	Security Transfer	09/03/2014	Various	19,649.000	1,219,155	2,120,448	1,191,048	0	0	0	0	0	(28,106)	929,400	901,294	32,942	0
D94523-10-3	VOLKSWAGON AG GERMANY PFD	D	07/29/2014	Various	10/28/2014	Various	8,987.000	2,360,315	2,344,738	2,311,806	0	0	0	0	0	(48,510)	32,932	(15,578)	46,563	0
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								3,621,292	4,518,589	3,544,742	0	0	0	0	0	(76,550)	973,847	897,297	81,060	0
8999998. Total - Preferred Stocks								3,621,292	4,518,589	3,544,742	0	0	0	0	0	(76,550)	973,847	897,297	81,060	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
001084-10-2	AGCO CORP		06/16/2014	Goldman Sachs	11/18/2014	Loop Capital Markets Inc	100.000	5,445	4,451	4,545	0	0	900	(900)	0	0	(94)	(94)	22	0
00130H-10-5	AES CORP		06/16/2014	Goldman Sachs	07/22/2014	Cabrera Capital	200.000	2,887	3,041	2,887	0	0	0	0	0	0	153	153	0	0
00287Y-10-9	ABBVIE INC		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	1,200.000	63,480	64,296	61,680	0	0	1,800	(1,800)	0	0	2,616	2,616	504	0
015351-10-9	ALEXION PHARMACEUTICALS INC		05/20/2014	Goldman Sachs	07/22/2014	Citigroup Global Markets	1,900.000	296,449	316,902	296,449	0	0	0	0	0	0	20,453	20,453	0	0
023586-10-0	AMERCO		01/14/2014	MERP	05/20/2014	CABP	100.000	23,675	25,982	22,045	0	0	1,630	(1,630)	0	0	3,937	3,937	0	0
025537-10-1	AMERICAN ELECTRIC POWER		07/22/2014	Cabrera Capital	11/18/2014	Loop Capital Markets Inc	1,430.000	77,395	81,993	74,660	0	0	2,735	(2,735)	0	0	7,333	7,333	1,473	0
031162-10-0	AMGEN INC		05/20/2014	Loop Capital Markets Inc	08/07/2014	Loop Capital Markets Inc	810.000	90,844	102,426	90,844	0	0	0	0	0	0	11,581	11,581	0	0
037604-10-5	APOLLO GROUP INC-CLASS A		06/16/2014	Goldman Sachs	11/18/2014	Loop Capital Markets Inc	100.000	2,908	2,987	2,501	0	0	408	(408)	0	0	487	487	0	0
037833-10-0	APPLE INC		06/09/2014	Stock Split	11/20/2014	DREXEL HAMILTON LLC	3,475.000	0	0	0	0	0	0	0	0	0	0	0	3,266	0
053611-10-9	AVERY DENNISON CORP		06/16/2014	Goldman Sachs	07/22/2014	Citigroup Global Markets	100.000	5,024	5,074	5,024	0	0	0	0	0	0	51	51	0	0
084670-70-2	BERKSHIRE HATHAWAY INC		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	500.000	61,512	63,347	61,505	0	0	7	(7)	0	0	1,842	1,842	0	0
11133T-10-3	BROADRIDGE FINANCIAL SOLUTION		07/22/2014	Morgan Stanley	09/23/2014	Credit Suisse FB	6,540.000	267,888	274,407	267,888	0	0	0	0	0	0	6,520	6,520	1,766	0
111621-30-6	BROCADE COMMUNICATIONS SYS		01/14/2014	Loop Capital Markets Inc	05/20/2014	CABP	7,600.000	71,995	65,155	71,995	0	0	0	0	0	0	(6,840)	(6,840)	0	0
125509-10-9	CIGNA CORP		05/20/2014	Loop Capital Markets Inc	08/07/2014	Loop Capital Markets Inc	1,060.000	93,451	94,247	93,451	0	0	0	0	0	0	796	796	0	0
12663P-10-7	CVR REFINING LP		06/16/2014	Goldman Sachs	07/22/2014	Cabrera Capital	100.000	2,619	2,613	2,478	0	0	141	(141)	0	0	135	135	0	0
12673P-10-5	CA INC.		06/16/2014	Various	07/22/2014	Various	23,500.000	794,787	670,691	680,574	0	0	114,213	(114,213)	0	0	(9,883)	(9,883)	10,975	0
14149Y-10-8	CARDINAL HEALTH INC		06/16/2014	Various	07/22/2014	Various	8,200.000	557,926	576,016	557,926	0	0	0	0	0	0	18,090	18,090	4,951	0
151020-10-4	CELGENE CORP		06/17/2014	Various	09/23/2014	Various	6,650.000	1,039,800	1,097,114	958,859	0	0	80,941	(80,941)	0	0	138,255	138,255	0	0
151020-10-4	CELGENE CORP		06/26/2014	Stock Split	11/20/2014	Various	6,125.000	0	0	0	0	0	0	0	0	0	0	0	0	0
171232-10-1	CHUBB CORP		06/16/2014	Goldman Sachs	09/23/2014	Cabrera Capital	100.000	9,337	9,104	9,217	0	0	120	(120)	0	0	(113)	(113)	100	0
18683K-10-1	CLIFFS NATRAL RESOURCES INC		01/14/2014	MERP	03/18/2014	Credit Suisse secs India pvt	11,400.000	262,324	217,875	262,324	0	0	0	0	0	0	(44,450)	(44,450)	1,710	0
21249J-10-5	VALUECLICK INC		06/16/2014	Goldman Sachs	09/23/2014	Merrill Lynch	200.000	4,904	6,864	4,904	0	0	0	0	0	0	1,959	1,959	0	0
254687-10-6	WALT DISNEY CO/THE		03/18/2014	Cabrera Capital	05/20/2014	CABP	400.000	32,763	32,597	31,448	0	0	1,315	(1,315)	0	0	1,149	1,149	0	0
25470F-10-4	DISCOVERY COMMUNICATIONS		06/17/2014	Instinet	08/07/2014	Spin Off	0.000	129,280	122,884	122,884	0	0	6,396	(6,396)	0	0	0	0	0	0
25490A-30-9	DIRECTV		03/18/2014	Cabrera Capital	05/20/2014	CABP	400.000	30,580	33,542	30,568	0	0	12	(12)	0	0	2,974	2,974	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
263534-10-9	DU PONT		01/31/2014	Oppenheimer	06/04/2014	Oppenheimer	1,615.000	98,522	111,785	98,522	0	0	0	0	0	0	13,263	13,263	1,454	0
26441C-20-4	DUKE ENERGY CORP		09/23/2014	Various	11/18/2014	Loop Capital Markets Inc	3,700.000	273,509	297,912	273,509	0	0	0	0	0	0	24,403	24,403	3,156	0
30303M-10-2	FACEBOOK INC		07/22/2014	Citigroup Global Markets	11/18/2014	Loop Capital Markets Inc	3,520.000	243,479	261,804	243,479	0	0	0	0	0	0	18,324	18,324	0	0
35671D-85-7	FREEPORT MCMORAN COPPER WI		02/07/2014	Instinet	03/21/2014	Instinet	100.000	3,178	3,223	3,178	0	0	0	0	0	0	46	46	0	0
375558-10-3	GILEAD SCIENCES INC		03/24/2014	Various	05/20/2014	Various	1,835.000	133,889	147,796	129,282	0	0	4,607	(4,607)	0	0	18,514	18,514	0	0
38259P-70-6	GOOGLE INC-CLASS A		04/03/2014	Spin Off	07/22/2014	Various	900.000	456,473	529,799	456,473	0	0	0	0	0	0	73,326	73,326	0	0
40650V-10-0	HALYARD HEALTH INC		11/03/2014	Spin Off	11/18/2014	Loop Capital Markets Inc	275.000	8,616	10,488	8,616	0	0	0	0	0	0	1,871	1,871	0	0
410345-10-2	HANESBRANDS INC		06/16/2014	Various	11/18/2014	Various	5,100.000	353,532	493,535	353,532	0	0	0	0	0	0	140,003	140,003	4,080	0
427866-10-8	HERSHEY CO		06/16/2014	Goldman Sachs	07/22/2014	Morgan Stanley	100.000	9,810	9,340	9,719	0	0	91	(91)	0	0	(379)	(379)	0	0
428236-10-3	HEWLETT PACKARD CO		06/16/2014	Goldman Sachs	07/22/2014	Cabrera Capital	100.000	3,492	3,496	3,359	0	0	133	(133)	0	0	137	137	0	0
436440-10-1	HOLOGIC INC		09/23/2014	Credit Suisse FB	11/18/2014	Loop Capital Markets Inc	9,840.000	241,561	261,920	239,407	0	0	2,154	(2,154)	0	0	22,513	22,513	0	0
464287-62-2	ISHARES RUSSELL 1000 ETF		05/20/2014	MSP	06/16/2014	Various	57,200.000	6,036,362	6,228,531	6,036,362	0	0	0	0	0	0	192,170	192,170	0	0
478160-10-4	JOHNSON & JOHNSON		06/16/2014	Goldman Sachs	07/22/2014	Morgan Stanley	100.000	10,250	10,233	10,250	0	0	0	0	0	0	(17)	(17)	0	0
48123V-10-2	J2 GLOBAL INC		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	1,000.000	50,012	47,455	48,310	0	0	1,702	(1,702)	0	0	(855)	(855)	270	0
518439-10-4	ESTEE LAUDER COMPANIES-CLASS A		02/26/2014	Oppenheimer	05/28/2014	Stifel Nicolaus Equity	1,070.000	72,796	80,925	71,562	0	0	1,235	(1,235)	0	0	9,364	9,364	214	0
582839-10-6	MEAD JOHNSON NUTRITION CO		06/17/2014	Instinet	10/17/2014	Various	1,760.000	153,266	164,987	153,266	0	0	0	0	0	0	11,721	11,721	398	0
585055-10-6	MEDTRONIC INC		01/14/2014	MERP	05/20/2014	CABP	1,700.000	100,855	100,089	100,793	0	0	62	(62)	0	0	(704)	(704)	476	0
629377-50-8	NRG ENERGY INC		06/16/2014	Goldman Sachs	09/23/2014	Cabrera Capital	7,000.000	234,922	215,236	234,907	0	0	15	(15)	0	0	(19,671)	(19,671)	980	0
65249B-10-9	NEWS CORP		06/16/2014	Goldman Sachs	09/23/2014	Credit Suisse FB	16,700.000	280,353	283,516	280,353	0	0	0	0	0	0	3,163	3,163	0	0
655844-10-8	NORFOLK SOUTHERN CORP		01/14/2014	MERP	05/20/2014	CABP	1,400.000	126,821	137,178	126,821	0	0	0	0	0	0	10,356	10,356	1,512	0
666807-10-2	NORTHROP GRUMMAN CORP		09/23/2014	Cabrera Capital	11/18/2014	Loop Capital Markets Inc	850.000	110,205	116,692	109,565	0	0	640	(640)	0	0	7,127	7,127	0	0
68389X-10-5	ORACLE CORP		09/19/2014	Various	12/17/2014	Various	4,670.000	197,061	191,181	178,768	0	0	18,293	(18,293)	0	0	12,413	12,413	1,060	0
693475-10-5	PNC FINANCIAL SERVICES GROUP		06/16/2014	Goldman Sachs	09/23/2014	Merrill Lynch	1,300.000	108,027	112,695	108,027	0	0	0	0	0	0	4,668	4,668	624	0
718546-10-4	PHILLIPS 66		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	600.000	47,975	49,783	46,236	0	0	1,739	(1,739)	0	0	3,547	3,547	300	0
724479-10-0	PITNEY BOWES INC		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	700.000	17,970	18,527	17,675	0	0	295	(295)	0	0	852	852	0	0
774341-10-1	ROCKWELL COLLINS INC		01/14/2014	MERP	05/20/2014	CABP	400.000	30,294	30,719	30,294	0	0	0	0	0	0	425	425	240	0
795435-10-6	SALIX PHARMACEUTICALS LTD		06/17/2014	Various	09/19/2014	Various	6,158.000	655,255	986,659	655,255	0	0	0	0	0	0	331,404	331,404	0	0
871607-10-7	SYNOPSYS INC		01/14/2014	MERP	05/20/2014	Goldman Sachs	10,700.000	438,419	408,188	406,065	0	0	32,354	(32,354)	0	0	2,123	2,123	0	0
87264S-10-6	TRW AUTOMOTIVE HOLDINGS CORP		08/07/2014	Loop Capital Markets Inc	11/20/2014	Loop Capital Markets Inc	8,280.000	828,625	849,684	828,625	0	0	0	0	0	0	21,059	21,059	0	0
883556-10-2	THERMO FISHER SCIENTIFIC INC		05/20/2014	Various	09/23/2014	Various	3,400.000	405,917	417,352	397,300	0	0	8,617	(8,617)	0	0	20,053	20,053	750	0
896945-20-1	TRIPADVISOR INC		07/22/2014	Citigroup Global Markets	11/18/2014	Goldman Sachs (Asia) Llc	1,700.000	177,273	118,532	155,414	0	0	21,859	(21,859)	0	0	(36,882)	(36,882)	0	0
90347A-10-0	UBIQUITI NETWORKS INC		06/16/2014	Goldman Sachs	11/18/2014	Goldman Sachs (Asia) Llc	100.000	4,404	2,958	3,753	0	0	651	(651)	0	0	(795)	(795)	17	0
907818-10-8	UNION PACIFIC CORP		06/17/2014	Instinet	10/17/2014	Instinet	1,090.000	110,569	116,233	108,728	0	0	1,841	(1,841)	0	0	7,505	7,505	782	0
91324P-10-2	UNITEDHEALTH GROUP INC		06/17/2014	Various	07/07/2014	Stifel Nicolaus Equity	3,005.000	231,939	247,430	231,939	0	0	0	0	0	0	15,492	15,492	705	0
91913Y-10-0	VALERO ENERGY CORP		03/18/2014	Credit Suisse secs India pvt	05/20/2014	CABP	900.000	49,462	50,237	47,790	0	0	1,672	(1,672)	0	0	2,447	2,447	225	0
923454-10-2	VERITIV CORP		07/02/2014	Spin Off	08/07/2014	Various	244.000	8,088	9,392	8,081	0	0	0	0	0	0	1,311	1,311	0	0
931142-10-3	WAL MART STORES INC		06/16/2014	Goldman Sachs	11/18/2014	Loop Capital Markets Inc	100.000	7,538	8,369	7,507	0	0	31	(31)	0	0	862	862	48	0
949746-10-1	WELLS FARGO & CO		06/16/2014	Goldman Sachs	11/18/2014	Goldman Sachs (Asia) Llc	3,000.000	147,900	160,050	147,900	0	0	0	0	0	0	12,150	12,150	2,100	0
959319-10-4	WESTERN REFINING INC		06/16/2014	Goldman Sachs	07/22/2014	Citigroup Global Markets	100.000	3,969	4,094	3,755	0	0	214	(214)	0	0	339	339	0	0
966837-10-6	WHOLE FOODS MARKET INC		06/26/2014	Instinet	10/31/2014	Oppenheimer	6,330.000	254,487	248,041	241,236	0	0	13,251	(13,251)	0	0	6,805	6,805	1,519	0
98978V-10-3	ZOETIS INC		06/17/2014	Instinet	11/11/2014	RBC Capital Markets	4,265.000	137,285	181,772	136,808	0	0	477	(477)	0	0	44,963	44,963	614	0
G97822-10-3	PERRIGO CO PLC	F	03/21/2014	Stifel Nicolaus Equity	07/14/2014	Russell Investment Group	940.000	149,741	148,219	137,014	0	0	12,727	(12,727)	0	0	11,205	11,205	99	0
000360-20-6	AAON INC COM		07/02/2014	Various	09/16/2014	Various	6,600.000	206,091	180,171	206,091	0	0	0	0	0	0	(25,920)	(25,920)	78	0
000360-20-6	AAON INC COM		07/17/2014	Stock Split	09/16/2014	Various	8,466.670	0	0	0	0	0	0	0	0	0	0	0	0	0
000957-10-0	ABM INDS INC COM		11/11/2014	Various	12/23/2014	Various	19,700.000	531,793	550,906	531,793	0	0	0	0	0	0	19,113	19,113	574	0
001055-10-2	AFLAC INC COM		05/27/2014	Various	10/28/2014	Various	218,600.000	13,700,429	13,295,703	13,700,429	0	0	0	0	0	0	(404,727)	(404,727)	93,573	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
001204-10-6	AGL RESOURCES INC COM		08/11/2014	Various	12/08/2014	Various	91,900.000	4,387,479	4,897,898	4,387,479	0	0	0	0	0	0	510,419	510,419	119,021	0
001228-10-5	AG Mortgage Investment Trust I COM		09/30/2014	Various	10/28/2014	Various	73,500.000	1,354,538	1,376,701	1,354,538	0	0	0	0	0	0	22,162	22,162	42,060	0
00130H-10-5	AES CORPORATION COM		09/30/2014	Various	11/25/2014	Various	713,900.000	10,237,669	9,898,828	10,237,669	0	0	0	0	0	0	(338,840)	(338,840)	35,695	0
00163U-10-6	AMAG Pharmaceuticals Inc COM		10/28/2014	UBS Limited	11/11/2014	WELLS FARGO SEC LLC	1,000.000	34,205	34,791	34,205	0	0	0	0	0	0	586	586	0	0
00164V-10-3	AMC NETWORKS INC COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	6,500.000	422,611	439,062	422,611	0	0	0	0	0	0	16,452	16,452	0	0
001744-10-1	AMN HEALTHCARE SERVICES COM		04/28/2014	Various	07/29/2014	Various	30,200.000	417,474	423,234	417,474	0	0	0	0	0	0	5,760	5,760	0	0
00191G-10-3	ARC Document Solutions Inc COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	11,200.000	90,126	76,866	90,126	0	0	0	0	0	0	(13,261)	(13,261)	0	0
00206R-10-2	AT&T INC COM		09/16/2014	Various	10/14/2014	Various	148,200.000	4,798,493	5,203,158	4,798,493	0	0	0	0	0	0	404,664	404,664	54,326	0
002474-10-4	AZZ Inc COM		10/28/2014	Various	12/23/2014	Various	8,900.000	406,584	411,750	406,584	0	0	0	0	0	0	5,167	5,167	915	0
002535-30-0	Aarons Inc COM		08/11/2014	SG Americas securities LLC	09/02/2014	Various	39,500.000	1,002,747	1,004,021	1,002,747	0	0	0	0	0	0	1,274	1,274	830	0
002824-10-0	ABBOTT LABORATORIES COM		06/10/2014	Various	12/23/2014	Various	245,700.000	9,458,104	10,765,868	9,458,104	0	0	0	0	0	0	1,307,764	1,307,764	105,556	0
00287Y-10-9	ABBVIE INC COM		12/08/2014	Various	12/23/2014	Various	56,300.000	2,996,005	3,036,074	2,996,005	0	0	0	0	0	0	40,068	40,068	0	0
003830-10-6	Abraxas Petroleum Corp COM		07/29/2014	Various	10/14/2014	Various	349,100.000	2,091,588	1,802,145	2,091,588	0	0	0	0	0	0	(289,443)	(289,443)	0	0
00438V-10-3	Accretive Health Inc COM		03/06/2014	Various	03/17/2014	Morgan Stanley & Co, Inc	42,500.000	362,231	346,460	362,231	0	0	0	0	0	0	(15,771)	(15,771)	0	0
004446-10-0	ACETO CORPORATION COM		04/15/2014	Various	07/14/2014	Various	30,800.000	617,014	594,674	617,014	0	0	0	0	0	0	(22,340)	(22,340)	630	0
00484M-10-6	Acorda Therapeutics Inc COM		09/16/2014	Various	09/30/2014	Various	29,200.000	1,055,257	902,680	1,055,257	0	0	0	0	0	0	(152,578)	(152,578)	0	0
00508X-20-3	ACTUANT CORP COM		07/14/2014	Citigroup Inc	07/29/2014	Various	14,600.000	485,844	473,204	485,844	0	0	0	0	0	0	(12,641)	(12,641)	0	0
00508Y-10-2	ACUITY BRANDS INC COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	4,100.000	544,017	498,858	544,017	0	0	0	0	0	0	(45,158)	(45,158)	533	0
006739-10-6	Addus HomeCare Corp COM		08/11/2014	Various	09/02/2014	Various	11,700.000	299,038	258,944	299,038	0	0	0	0	0	0	(40,094)	(40,094)	0	0
00738A-10-6	ADTRAN INC COM		04/15/2014	Various	05/27/2014	Various	91,600.000	2,305,940	2,147,452	2,305,940	0	0	0	0	0	0	(158,488)	(158,488)	1,719	0
00766T-10-0	AECOM Technology Corp COM		03/31/2014	Various	05/13/2014	Various	30,600.000	958,430	985,809	958,430	0	0	0	0	0	0	27,379	27,379	0	0
00767E-10-2	Aegerion Pharmaceuticals Inc COM		10/28/2014	Various	12/08/2014	Various	138,800.000	4,501,522	3,225,538	4,501,522	0	0	0	0	0	0	(1,275,984)	(1,275,984)	0	0
007974-10-8	ADVENT SOFTWARE INC. COM		09/30/2014	Various	11/11/2014	Various	8,400.000	274,024	274,953	274,024	0	0	0	0	0	0	929	929	0	0
00817Y-10-8	AETNA INC COM		09/02/2014	Various	11/25/2014	Various	140,600.000	10,872,071	10,416,594	10,872,071	0	0	0	0	0	0	(455,477)	(455,477)	33,683	0
00826T-10-8	AFFYMETRIX INC COM		11/11/2014	Various	11/25/2014	Various	67,100.000	604,791	501,758	604,791	0	0	0	0	0	0	(103,033)	(103,033)	0	0
008492-10-0	AGREE REALTY CORP REIT		03/06/2014	Various	09/30/2014	Various	5,900.000	172,705	178,866	172,705	0	0	0	0	0	0	6,161	6,161	1,591	0
009128-30-7	Air Methods Corporation Common Stock		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	4,600.000	256,712	237,558	256,712	0	0	0	0	0	0	(19,154)	(19,154)	0	0
00922R-10-5	Air Transport Services Group I COM		08/11/2014	Various	09/02/2014	Various	15,400.000	126,035	121,639	126,035	0	0	0	0	0	0	(4,396)	(4,396)	0	0
009728-10-6	Akorn Inc COM		07/29/2014	Various	08/11/2014	Various	83,300.000	2,405,195	2,877,806	2,405,195	0	0	0	0	0	0	472,611	472,611	0	0
011659-10-9	ALASKA AIR GROUP COM		07/10/2014	Stock Split	12/08/2014	Various	6,750.000	0	0	0	0	0	0	0	0	0	0	0	1,044	0
013817-10-1	ALCOA INC COM		04/28/2014	Various	12/23/2014	Various	547,600.000	7,196,644	8,474,120	7,196,644	0	0	0	0	0	0	1,277,476	1,277,476	37,623	0
014491-10-4	Alexander & Baldwin Inc COM		11/11/2014	Various	11/25/2014	Various	26,300.000	1,080,494	1,047,219	1,080,494	0	0	0	0	0	0	(33,275)	(33,275)	444	0
015351-10-9	ALEXION PHARMACEUTICALS COM		09/02/2014	Various	09/30/2014	Various	44,800.000	7,336,947	7,117,079	7,336,947	0	0	0	0	0	0	(219,868)	(219,868)	0	0
018522-30-0	Allete COM		09/30/2014	Various	10/28/2014	Various	16,200.000	797,624	837,749	797,624	0	0	0	0	0	0	40,125	40,125	0	0
018581-10-8	Alliance Data Systems COM		12/15/2014	Taxable Exchange	12/23/2014	Deutsche Bank Securities Inc	1,086.000	306,784	316,717	306,784	0	0	0	0	0	0	9,933	9,933	0	0
018680-30-6	Alliance Fiber Optic Products COM		07/14/2014	Various	08/11/2014	Various	101,100.000	1,726,969	1,355,675	1,726,969	0	0	0	0	0	0	(371,294)	(371,294)	0	0
018804-10-4	ALLIANT TECHSYSTEMS INC COM		09/30/2014	Various	11/25/2014	Various	2,500.000	315,001	289,403	315,001	0	0	0	0	0	0	(25,598)	(25,598)	704	0
020520-10-2	ALON USA ENERGY INC COM		09/02/2014	Various	09/30/2014	Various	37,800.000	571,956	528,791	571,956	0	0	0	0	0	0	(43,165)	(43,165)	2,450	0
02153W-10-0	Altisource Residential Corp COM		10/14/2014	Various	11/11/2014	Various	51,800.000	1,368,305	1,204,247	1,368,305	0	0	0	0	0	0	(164,058)	(164,058)	24,090	0
023135-10-6	AMAZONCOM INC COM		01/16/2014	JP Morgan	07/29/2014	Reynolds Securities LLC	100.000	39,798	32,000	39,798	0	0	0	0	0	0	(7,798)	(7,798)	0	0
023586-10-0	AMERCO COM		03/31/2014	Various	05/13/2014	Various	1,100.000	255,426	282,104	255,426	0	0	0	0	0	0	26,679	26,679	0	0
024013-10-4	American Assets Trust Inc COM		03/06/2014	Various	03/31/2014	Various	12,800.000	430,143	428,768	430,143	0	0	0	0	0	0	(1,375)	(1,375)	2,816	0
024835-10-0	AMERICAN CAMPUS COMM COM		07/02/2014	Various	09/16/2014	Various	93,700.000	3,606,690	3,577,106	3,606,690	0	0	0	0	0	0	(29,584)	(29,584)	34,542	0
02503X-10-5	American Capital Agency Corp COM		09/02/2014	Morgan Stanley & Co, Inc	10/28/2014	Various	72,600.000	1,718,950	1,676,712	1,718,950	0	0	0	0	0	0	(42,239)	(42,239)	47,190	0
02503Y-10-3	American Capital Ltd COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	18,300.000	284,693	273,640	284,693	0	0	0	0	0	0	(11,053)	(11,053)	0	0
02504A-10-4	American Capital Mortgage Inve COM		11/11/2014	Various	12/23/2014	Various	56,500.000	1,098,961	1,124,047	1,098,961	0	0	0	0	0	0	25,086	25,086	16,250	0
025537-10-1	American Electric Power Co COM		10/14/2014	Various	10/28/2014	Various	192,900.000	10,111,172	10,579,137	10,111,172	0	0	0	0	0	0	467,965	467,965	47,150	0
025676-20-6	AMERICAN EQUITY INVEST COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	15,900.000	335,840	331,324	335,840	0	0	0	0	0	0	(4,516)	(4,516)	0	0
025932-10-4	AMERICAN FINL GROUP INC COM		08/11/2014	Various	11/25/2014	Various	38,300.000	2,235,919	2,234,731	2,235,919	0	0	0	0	0	0	(1,188)	(1,188)	12,916	0
026874-78-4	AMERICAN INTL GROUP INC COM		08/11/2014	SG Americas securities LLC	09/02/2014	Various	65,500.000	3,468,946	3,646,030	3,468,946	0	0	0	0	0	0	177,084	177,084	0	0
02913V-10-3	American Public Education Inc COM		07/02/2014	Various	09/16/2014	Various	13,600.000	492,980	427,235	492,980	0	0	0	0	0	0	(65,744)	(65,744)	0	0
02916P-10-3	AMERICAN RAILCAR INDS COM		10/14/2014	WELLS FARGO SEC LLC	11/11/2014	WELLS FARGO SEC LLC	9,400.000	566,801	640,713	566,801	0	0	0	0	0	0	73,912	73,912	0	0
02917R-10-8	American Realty Capital Health COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	40,800.000	443,414	439,130	443,414	0	0	0	0	0	0	(4,284)	(4,284)	2,312	0
02917T-10-4	American Realty Capital Proper COM		04/15/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	54,700.000	731,722	694,170	731,722	0	0	0	0	0	0	(37,552)	(37,552)	0	0
029429-10-7	AMERICAN SCIENCE & ENG COM		07/29/2014	Various	09/02/2014	Various	5,900.000	404,554	342,417	404,554	0	0	0	0	0	0	(62,136)	(62,136)	2,100	0
03027X-10-0	American Tower Corp REIT		06/10/2014	Various	07/14/2014	Various	174,300.000	15,485,935	15,751,594	15,485,935	0	0	0	0	0	0	265,659	265,659	59,262	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
030506-10-9	AMERICAN WOODMARK CORP COM		11/11/2014	Various	12/08/2014	Various	8,300.000	315,384	303,025	315,384	0	0	0	0	0	0	(12,359)	(12,359)	0	0
03076C-10-6	AMERIPRISE FINANCIAL INC COM		06/10/2014	Various	07/14/2014	Various	92,600.000	9,919,378	11,232,413	9,919,378	0	0	0	0	0	0	1,313,035	1,313,035	26,622	0
03076K-10-8	AMERIS BANCORP COM		07/02/2014	Various	09/30/2014	Various	5,100.000	106,708	104,249	106,708	0	0	0	0	0	0	(2,459)	(2,459)	65	0
031100-10-0	Ametek Inc COM		07/02/2014	Various	09/16/2014	Various	116,000.000	6,087,861	6,042,560	6,087,861	0	0	0	0	0	0	(45,302)	(45,302)	9,198	0
031652-10-0	AMKOR TECHNOLOGY INC SR NT COM		09/02/2014	Various	10/14/2014	Various	125,300.000	1,215,371	948,067	1,215,371	0	0	0	0	0	0	(267,304)	(267,304)	0	0
03232P-40-5	Amsurg Corp COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	5,800.000	259,156	237,237	259,156	0	0	0	0	0	0	(21,918)	(21,918)	0	0
032420-10-1	Anacor Pharmaceuticals Inc COM		11/11/2014	Various	11/25/2014	Various	61,900.000	1,232,760	1,335,688	1,232,760	0	0	0	0	0	0	102,927	102,927	0	0
032511-10-7	ANADARKO PETE CORP COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	6,400.000	702,694	658,224	702,694	0	0	0	0	0	0	(44,470)	(44,470)	1,728	0
032654-10-5	ANALOG DEVICES INC COM		08/11/2014	Various	09/02/2014	Various	83,700.000	4,352,688	4,231,555	4,352,688	0	0	0	0	0	0	(121,133)	(121,133)	0	0
034164-10-3	The Andersons, Inc COM		10/28/2014	Various	11/11/2014	WELLS FARGO SEC LLC	9,800.000	612,493	532,150	612,493	0	0	0	0	0	0	(80,343)	(80,343)	0	0
034164-10-3	The Andersons, Inc COM		02/19/2014	Stock Split	07/29/2014	Various	6,300.000	0	0	0	0	0	0	0	0	0	0	0	924	0
035255-10-8	Anika Therapeutics Inc COM		10/14/2014	Various	11/25/2014	Various	38,600.000	1,600,977	1,551,399	1,600,977	0	0	0	0	0	0	(49,578)	(49,578)	0	0
035623-10-7	ANN INC COM		07/29/2014	Various	08/11/2014	Various	31,800.000	1,314,749	1,252,319	1,314,749	0	0	0	0	0	0	(62,431)	(62,431)	0	0
035710-40-9	ANNALY MTG MGMT INC COM		03/17/2014	Various	05/13/2014	Various	1,006,600.000	11,375,377	11,550,649	11,375,377	0	0	0	0	0	0	175,273	175,273	301,980	0
03600T-10-4	Annie's Inc COM		06/10/2014	SG Americas securities LLC	07/29/2014	Various	17,700.000	532,009	572,825	532,009	0	0	0	0	0	0	40,816	40,816	0	0
036620-10-5	ANSYS INC COM		08/11/2014	Various	09/02/2014	Various	32,400.000	2,483,800	2,485,988	2,483,800	0	0	0	0	0	0	2,188	2,188	0	0
036752-10-3	ANTHEM INC COM		10/14/2014	Various	10/28/2014	Various	24,200.000	2,359,891	2,456,243	2,359,891	0	0	0	0	0	0	96,352	96,352	6,781	0
037411-10-5	APACHE CORP COM		02/06/2014	Instinet Corporation	03/06/2014	Various	18,100.000	1,436,000	1,483,991	1,436,000	0	0	0	0	0	0	47,991	47,991	0	0
03763V-10-2	Apollo Residential Mortgage In COM		07/02/2014	Various	11/25/2014	Various	82,700.000	1,381,366	1,378,889	1,381,366	0	0	0	0	0	0	(2,477)	(2,477)	42,520	0
037833-10-0	APPLE COMPUTER INC COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	6,400.000	3,554,029	3,283,219	3,554,029	0	0	0	0	0	0	(270,810)	(270,810)	19,520	0
037833-10-0	APPLE COMPUTER INC COM		06/09/2014	Stock Split	11/25/2014	Various	116,657.140	0	0	0	0	0	0	0	0	0	0	0	55,272	0
03834A-10-3	Approach Resources Inc. Common Stock		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	24,900.000	286,674	237,397	286,674	0	0	0	0	0	0	(49,277)	(49,277)	0	0
03937C-10-5	ArcBest Corp COM		09/16/2014	Various	10/28/2014	Various	25,200.000	902,280	932,218	902,280	0	0	0	0	0	0	29,938	29,938	0	0
039483-10-2	ARCHER DANIELS MIDLAND C COM		03/17/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	17,800.000	758,422	788,985	758,422	0	0	0	0	0	0	30,563	30,563	0	0
039670-10-4	ARCTIC CAT INC COM		09/16/2014	Various	12/23/2014	Various	25,900.000	945,572	864,368	945,572	0	0	0	0	0	0	(81,204)	(81,204)	3,650	0
04010E-10-9	Argan Inc COM		09/02/2014	Various	12/23/2014	Various	18,700.000	571,920	563,363	571,920	0	0	0	0	0	0	(8,557)	(8,557)	1,960	0
04013V-10-8	Ares Commercial Real Estate Co COM		04/15/2014	Various	09/30/2014	Various	5,700.000	74,869	73,389	74,869	0	0	0	0	0	0	(1,481)	(1,481)	1,250	0
041356-20-5	Arlington Asset Investment Cor COM		06/10/2014	Various	07/14/2014	Various	13,200.000	365,884	355,361	365,884	0	0	0	0	0	0	(10,523)	(10,523)	11,550	0
043176-10-6	Aruba Networks Inc COM		11/11/2014	Various	12/23/2014	Various	365,300.000	7,233,277	6,919,389	7,233,277	0	0	0	0	0	0	(313,888)	(313,888)	0	0
044102-10-1	ASHFORD HOSPITALITY PRIME INC COM		06/10/2014	Various	10/28/2014	Various	21,900.000	361,894	346,625	361,894	0	0	0	0	0	0	(15,269)	(15,269)	1,260	0
044103-10-9	ASHFORD HOSPITALITY TRUS COM		11/11/2014	Various	11/13/2014	Spin Off	0.000	40,871	40,871	40,871	0	0	0	0	0	0	0	0	0	0
044104-10-7	ASHFORD HOSPITALITY TRUS COM		11/13/2014	Spin Off	12/23/2014	Deutsche Bank Securities Inc	1,960.000	83,135	180,425	83,135	0	0	0	0	0	0	97,289	97,289	0	0
045327-10-3	ASPEN TECHNOLOGY COM		10/28/2014	Various	11/25/2014	Various	48,000.000	2,093,568	1,998,390	2,093,568	0	0	0	0	0	0	(95,178)	(95,178)	0	0
049079-20-5	ATLANTIC TELE NETWORK COM		09/02/2014	Various	09/16/2014	Various	10,600.000	604,011	601,693	604,011	0	0	0	0	0	0	(2,317)	(2,317)	1,377	0
049164-20-5	ATLAS AIR INC COM		09/30/2014	UBS Limited	10/28/2014	Various	7,400.000	249,917	271,221	249,917	0	0	0	0	0	0	21,305	21,305	0	0
05379B-10-7	AVISTA CORP COM		11/25/2014	Various	12/23/2014	Various	71,500.000	2,361,283	2,313,374	2,361,283	0	0	0	0	0	0	(47,909)	(47,909)	15,558	0
05381L-10-1	Aviv REIT Inc REIT		03/17/2014	Morgan Stanley & Co, Inc	03/31/2014	Goldman Sachs & Co	5,300.000	133,125	128,647	133,125	0	0	0	0	0	0	(4,479)	(4,479)	1,908	0
054303-10-2	Avon Products Inc COM		04/28/2014	Various	05/13/2014	Various	147,200.000	2,168,225	2,108,655	2,168,225	0	0	0	0	0	0	(59,570)	(59,570)	8,832	0
05463D-10-0	AXIALL CORP COM		09/16/2014	UBS Limited	09/30/2014	Various	30,100.000	1,218,358	1,092,163	1,218,358	0	0	0	0	0	0	(126,194)	(126,194)	4,816	0
05541T-10-1	BGC Partners Inc COM		07/29/2014	Various	09/16/2014	Various	61,400.000	465,657	463,760	465,657	0	0	0	0	0	0	(1,898)	(1,898)	2,868	0
057224-10-7	Baker Hughes Inc COM		09/02/2014	Various	09/30/2014	Various	246,700.000	16,821,550	16,256,371	16,821,550	0	0	0	0	0	0	(565,178)	(565,178)	40,576	0
057665-20-0	Balchem Corp COM		07/29/2014	Morgan Stanley & Co, Inc	08/11/2014	Various	9,400.000	521,126	537,033	521,126	0	0	0	0	0	0	15,907	15,907	0	0
05969A-10-5	Bancorp Inc/DE COM		04/15/2014	Various	05/13/2014	Various	14,900.000	276,243	233,375	276,243	0	0	0	0	0	0	(42,868)	(42,868)	0	0
060505-10-4	BANK OF AMERICA CORP COM		11/11/2014	Various	12/23/2014	Various	891,600.000	14,911,729	14,801,279	14,911,729	0	0	0	0	0	0	(110,450)	(110,450)	22,805	0
064058-10-0	Bank of New York Mellon Corp/T COM		09/30/2014	UBS Limited	10/28/2014	Various	96,200.000	3,737,611	3,547,202	3,737,611	0	0	0	0	0	0	(190,409)	(190,409)	16,354	0
06647F-10-2	Bankrate Inc COM		11/11/2014	Various	12/23/2014	Various	19,700.000	228,674	248,703	228,674	0	0	0	0	0	0	20,029	20,029	0	0
067383-10-9	CR BARD INC COM		03/06/2014	Various	05/27/2014	Various	48,300.000	6,731,665	7,038,129	6,731,665	0	0	0	0	0	0	306,463	306,463	3,087	0
068463-10-8	BARRETT BUSINESS SVCS COM		11/11/2014	Various	11/25/2014	Various	12,700.000	364,991	333,872	364,991	0	0	0	0	0	0	(31,120)	(31,120)	2,722	0
071813-10-9	BAXTER INTL INC COM		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	81,000.000	5,407,803	5,938,861	5,407,803	0	0	0	0	0	0	531,058	531,058	0	0
073295-10-7	BBCN BANCORP INC COM		09/16/2014	Various	10/28/2014	Various	31,700.000	470,376	447,131	470,376	0	0	0	0	0	0	(23,245)	(23,245)	0	0
075887-10-9	BECTON DICKINSON & CO COM		09/16/2014	Various	10/14/2014	Various	86,800.000	9,986,782	10,300,182	9,986,782	0	0	0	0	0	0	313,400	313,400	32,809	0
075896-10-0	BED BATH BEYOND INC COM		02/18/2014	Various	03/31/2014	Various	38,300.000	2,498,163	2,634,540	2,498,163	0	0	0	0	0	0	136,377	136,377	0	0
08160H-10-1	BENCHMARK ELECTRONICS COM		09/02/2014	Various	11/11/2014	WELLS FARGO SEC LLC	20,000.000	491,678	446,410	491,678	0	0	0	0	0	0	(45,267)	(45,267)	0	0
086516-10-1	BEST BUY CO INC COM		08/11/2014	Various	09/30/2014	Various	500,600.000	12,948,424	15,627,777	12,948,424	0	0	0	0	0	0	2,679,353	2,679,353	177,280	0
08915P-10-1	BIG 5 SPORTING GOODS COM		02/18/2014	Various	03/31/2014	Various	16,900.000	295,046	266,268	295,046	0	0	0	0	0	0	(28,778)	(28,778)	950	0
09057G-60-2	Bio-Reference Labs Inc COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	7,200.000	205,978	209,477	205,978	0	0	0	0	0	0	3,499	3,499	0	0
091826-10-7	BLACK BOX COPORATION COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	1,200.000	28,642	26,356	28,642	0	0	0	0	0	0	(2,286)	(2,286)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
09227Q-10-0	BLACKBAUD INC COM		08/11/2014	Various	09/30/2014	Various	20,000.000	683,142	720,025	683,142	0	0	0	0	0	0	36,884	36,884	1,476	0
095180-10-5	BLOUNT INTL INC NEW COM		11/25/2014	Deutsche Bank Securities Inc	12/08/2014	SG Americas securities LLC	4,900.000	86,054	84,701	86,054	0	0	0	0	0	0	(1,352)	(1,352)	0	0
095229-10-0	BLUCORA INC COM		08/11/2014	Various	09/30/2014	Various	24,300.000	425,429	388,766	425,429	0	0	0	0	0	0	(36,663)	(36,663)	0	0
09578R-10-3	BLUE NILE INC COM		05/27/2014	Various	07/14/2014	Various	26,100.000	897,069	860,211	897,069	0	0	0	0	0	0	(36,858)	(36,858)	0	0
09739D-10-0	Boise Cascade Co COM		10/28/2014	Various	11/25/2014	Various	20,400.000	631,559	616,432	631,559	0	0	0	0	0	0	(15,127)	(15,127)	0	0
101137-10-7	BOSTON SCIENTIFIC CORP COM		04/28/2014	Various	07/14/2014	Various	471,400.000	6,298,239	6,173,707	6,298,239	0	0	0	0	0	0	(124,532)	(124,532)	0	0
104674-10-6	BRADY CORP CL A COM		07/29/2014	Various	10/14/2014	Various	60,500.000	1,600,813	1,470,401	1,600,813	0	0	0	0	0	0	(130,412)	(130,412)	14,831	0
110122-10-8	BRISTOL MYERS SQUIBB CO COM		07/14/2014	Various	09/02/2014	Various	125,600.000	6,033,728	6,343,110	6,033,728	0	0	0	0	0	0	309,382	309,382	10,908	0
110394-10-3	BRISTOW GROUP INC COM		09/02/2014	Various	09/30/2014	Various	32,400.000	2,235,480	2,324,311	2,235,480	0	0	0	0	0	0	88,831	88,831	1,425	0
111320-10-7	BROADCOM CORP CL A COM		09/02/2014	Various	09/30/2014	Various	184,800.000	7,173,245	7,441,806	7,173,245	0	0	0	0	0	0	268,561	268,561	10,452	0
11133T-10-3	BROADRIDGE FINANCIAL SOL COM		11/11/2014	Various	11/25/2014	Various	163,100.000	6,538,553	6,725,855	6,538,553	0	0	0	0	0	0	187,302	187,302	32,763	0
114340-10-2	BROOKS AUTOMATION INC COM		03/17/2014	Various	05/13/2014	Various	52,800.000	566,571	534,300	566,571	0	0	0	0	0	0	(32,271)	(32,271)	1,512	0
12477X-10-6	CAI International Inc COM		04/28/2014	Instinet Corporation	05/27/2014	Various	3,900.000	88,569	87,073	88,569	0	0	0	0	0	0	(1,496)	(1,496)	0	0
124805-10-2	CBIZ COM		04/15/2014	Various	05/13/2014	Various	34,200.000	308,273	290,758	308,273	0	0	0	0	0	0	(17,515)	(17,515)	0	0
12503M-10-8	CBOE Holdings Inc COM		06/10/2014	Various	08/11/2014	Various	90,200.000	4,586,165	4,448,156	4,586,165	0	0	0	0	0	0	(138,009)	(138,009)	15,354	0
12504L-10-9	CBRE Group Inc COM		07/14/2014	Various	10/14/2014	Various	138,500.000	4,015,823	3,842,365	4,015,823	0	0	0	0	0	0	(173,457)	(173,457)	0	0
125071-10-0	C D I CORP COM		03/17/2014	Various	05/13/2014	Various	9,600.000	173,903	155,454	173,903	0	0	0	0	0	0	(18,449)	(18,449)	286	0
12514G-10-8	CDW Corp/DE COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	40,000.000	1,306,760	1,399,834	1,306,760	0	0	0	0	0	0	93,074	93,074	2,700	0
125509-10-9	CIGNA CORP COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	3,100.000	280,987	282,545	280,987	0	0	0	0	0	0	1,558	1,558	0	0
125581-80-1	CIT GROUP INC COM		10/14/2014	Various	12/08/2014	Various	141,100.000	6,436,753	6,886,332	6,436,753	0	0	0	0	0	0	449,580	449,580	14,745	0
12572Q-10-5	CME Group Inc COM		04/28/2014	Various	06/10/2014	Various	115,900.000	7,813,768	8,209,648	7,813,768	0	0	0	0	0	0	395,880	395,880	14,382	0
125896-10-0	CMS ENERGY CORP COM		07/29/2014	Various	10/14/2014	Various	368,300.000	10,443,562	10,751,922	10,443,562	0	0	0	0	0	0	308,360	308,360	99,441	0
125906-10-7	CSS INDS INC COM		07/14/2014	Citigroup Inc	09/30/2014	Various	1,000.000	27,257	24,505	27,257	0	0	0	0	0	0	(2,752)	(2,752)	150	0
126501-10-5	CTS CORPORATION COM		06/10/2014	Various	11/11/2014	Various	14,500.000	294,541	270,153	294,541	0	0	0	0	0	0	(24,388)	(24,388)	860	0
127055-10-1	CABOT CORP COM & 1 CONT RT/SH		07/29/2014	Various	08/11/2014	SG Americas securities LLC	27,600.000	1,573,691	1,468,844	1,573,691	0	0	0	0	0	0	(104,846)	(104,846)	0	0
12709P-10-3	CABOT MICROELECTRONICS CORP COM		05/27/2014	UBS Limited	06/10/2014	SG Americas securities LLC	3,900.000	168,308	174,771	168,308	0	0	0	0	0	0	6,462	6,462	0	0
128030-20-2	Cal-Maine Foods Inc COM		09/30/2014	Various	11/25/2014	Various	29,400.000	1,881,251	2,023,086	1,881,251	0	0	0	0	0	0	141,835	141,835	2,096	0
128030-20-2	Cal-Maine Foods Inc COM		11/03/2014	Stock Split	11/25/2014	Various	5,500.000	0	0	0	0	0	0	0	0	0	0	0	0	0
12811R-10-4	CALAMOS ASSET MANAGEMENT COM		02/18/2014	Various	04/15/2014	Various	14,200.000	161,688	179,827	161,688	0	0	0	0	0	0	18,139	18,139	0	0
128246-10-5	Calavo Growers Inc COM		07/02/2014	Various	07/14/2014	Citigroup Inc	5,900.000	202,159	205,692	202,159	0	0	0	0	0	0	3,532	3,532	0	0
13100M-50-9	Calix Inc COM		02/06/2014	Various	03/06/2014	Various	35,600.000	298,697	284,323	298,697	0	0	0	0	0	0	(14,374)	(14,374)	0	0
13123X-10-2	CALLON PETE CO DEL COM		10/28/2014	Various	11/25/2014	Various	276,600.000	2,336,381	2,104,205	2,336,381	0	0	0	0	0	0	(232,175)	(232,175)	0	0
132011-10-7	CAMBREX CORP COM		10/28/2014	Various	12/08/2014	Various	15,000.000	317,521	353,302	317,521	0	0	0	0	0	0	35,781	35,781	0	0
133131-10-2	CAMDEN PROPERTY TRUST EQUITY - COMMON		06/10/2014	SG Americas securities LLC	07/29/2014	Various	35,400.000	2,461,787	2,612,628	2,461,787	0	0	0	0	0	0	150,841	150,841	23,364	0
13466Y-10-5	Campus Crest Communities Inc REIT		08/11/2014	Various	12/23/2014	Various	134,600.000	1,164,064	966,313	1,164,064	0	0	0	0	0	0	(197,750)	(197,750)	28,661	0
139794-10-1	Capital Bank Financial Corp COM		03/06/2014	Citigroup Inc	03/31/2014	Goldman Sachs & Co	800.000	19,756	19,970	19,756	0	0	0	0	0	0	214	214	0	0
14040H-10-5	CAPITAL ONE FINANCIAL CORP COM		09/16/2014	Various	11/11/2014	Various	139,600.000	11,205,045	11,443,732	11,205,045	0	0	0	0	0	0	238,687	238,687	38,490	0
14057J-10-1	Capitol Federal Financial Inc COM		08/11/2014	SG Americas securities LLC	09/02/2014	Various	25,500.000	309,851	313,679	309,851	0	0	0	0	0	0	3,829	3,829	0	0
14161H-10-8	Cardtronics Inc Common Stock		10/28/2014	Various	12/23/2014	Various	71,600.000	2,431,200	2,582,321	2,431,200	0	0	0	0	0	0	151,121	151,121	0	0
14170T-10-1	CAREFUSION CORP COM		08/11/2014	Various	09/16/2014	Various	60,300.000	2,522,606	2,644,136	2,522,606	0	0	0	0	0	0	121,531	121,531	0	0
14174T-10-7	CareTrust REIT Inc SPINOFF		07/29/2014	Various	09/30/2014	UBS Limited	11,800.000	226,982	172,373	226,982	0	0	0	0	0	0	(54,609)	(54,609)	0	0
14174T-10-7	CareTrust REIT Inc SPINOFF		06/03/2014	Spin Off	09/30/2014	Various	20,200.000	244,603	304,273	244,603	0	0	0	0	0	0	59,669	59,669	0	0
143436-40-0	CARMIKE CINEMAS INC COM		04/28/2014	Instinet Corporation	05/13/2014	Various	6,000.000	175,620	198,911	175,620	0	0	0	0	0	0	23,291	23,291	0	0
143905-10-7	Carriage Services Inc COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	8,600.000	152,624	148,193	152,624	0	0	0	0	0	0	(4,431)	(4,431)	0	0
147528-10-3	Casey's General Stores Inc COM		09/16/2014	UBS Limited	09/30/2014	Various	8,700.000	595,271	622,281	595,271	0	0	0	0	0	0	27,009	27,009	0	0
148806-10-2	Catalent Inc COM		10/14/2014	WELLS FARGO SEC LLC	11/11/2014	WELLS FARGO SEC LLC	18,500.000	440,633	453,176	440,633	0	0	0	0	0	0	12,543	12,543	0	0
149123-10-1	CATERPILLAR INC COM		06/10/2014	SG Americas securities LLC	07/02/2014	Susquehanna Intl Group	10,400.000	1,136,741	1,139,445	1,136,741	0	0	0	0	0	0	2,704	2,704	0	0
149205-10-6	CATO CORP COM		03/06/2014	Various	03/31/2014	Various	10,800.000	304,649	304,691	304,649	0	0	0	0	0	0	42	42	1,680	0
149568-10-7	CAVCO INDUSTRIES COM		07/02/2014	Various	08/11/2014	Various	6,200.000	496,508	459,978	496,508	0	0	0	0	0	0	(36,530)	(36,530)	0	0
150870-10-3	Celanese Corp COM		11/11/2014	Various	11/25/2014	Various	90,700.000	5,435,705	5,251,229	5,435,705	0	0	0	0	0	0	(184,476)	(184,476)	0	0
151020-10-4	Celgene Corporation Common Stock		06/26/2014	Stock Split	12/08/2014	Various	35,100.000	0	0	0	0	0	0	0	0	0	0	0	0	0
154760-40-9	CENTRAL PACIFIC FINL CO COM		07/02/2014	Various	07/14/2014	Various	15,500.000	310,470	307,070	310,470	0	0	0	0	0	0	(3,401)	(3,401)	0	0
156431-10-8	CENTURY ALUM CO COM		09/30/2014	Various	10/28/2014	Various	151,300.000	3,161,223	3,040,861	3,161,223	0	0	0	0	0	0	(120,361)	(120,361)	0	0
156700-10-6	CENTURYLINK INC COM		07/14/2014	Various	12/23/2014	Various	93,300.000	3,437,195	3,720,178	3,437,195	0	0	0	0	0	0	282,983	282,983	65,286	0
156782-10-4	CERNER CORP COM		09/02/2014	Various	10/28/2014	Various	112,300.000	6,321,050	6,334,643	6,321,050	0	0	0	0	0	0	13,593	13,593	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
157210-10-5	PARTHUSCEVA INC COM		04/15/2014	Morgan Stanley & Co, Inc	06/10/2014	SG Americas securities LLC	4,700.000	78,640	70,373	78,640	0	0	0	0	0	0	(8,267)	(8,267)	0	0
157842-10-5	Chambers Property Reits REIT		06/10/2014	Various	10/28/2014	Various	256,800.000	2,048,479	2,037,693	2,048,479	0	0	0	0	0	0	(10,786)	(10,786)	33,226	0
159179-10-0	ChannelAdvisor Corporation Common Stock		03/07/2014	Direct	04/10/2014	Direct	5,575.000	239,351	178,036	220,284	0	0	19,067	(19,067)	0	0	(42,248)	(42,248)	0	0
159864-10-7	CHARLES RIV LABS INTL IN COM		06/10/2014	Various	08/11/2014	Various	50,800.000	2,743,141	2,783,832	2,743,141	0	0	0	0	0	0	40,690	40,690	0	0
163731-10-2	CHEMICAL FINL CORP COM		02/06/2014	Instinet Corporation	05/13/2014	Various	3,300.000	93,743	94,154	93,743	0	0	0	0	0	0	411	411	759	0
165167-10-7	CHESAPEAKE ENERGY CORP COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	9,900.000	255,687	243,352	255,687	0	0	0	0	0	0	(12,335)	(12,335)	0	0
165240-10-2	Chesapeake Lodging Trust REIT		11/11/2014	Various	11/25/2014	Various	71,700.000	1,882,376	1,955,440	1,882,376	0	0	0	0	0	0	73,064	73,064	450	0
16934W-10-6	Chimerix Inc COM		02/06/2014	Various	03/06/2014	Citigroup Inc	6,400.000	122,040	122,912	122,040	0	0	0	0	0	0	872	872	0	0
169656-10-5	CHIPOTLE MEXICAN GRILL COM		09/30/2014	UBS Limited	11/25/2014	Various	11,600.000	7,724,063	7,495,430	7,724,063	0	0	0	0	0	0	(228,633)	(228,633)	0	0
170032-80-9	CHIQUITA BRANDS INTL INC COM		02/18/2014	Various	04/15/2014	Various	28,700.000	308,054	327,439	308,054	0	0	0	0	0	0	19,386	19,386	0	0
171046-10-5	CHRISTOPHER & BANKS CORP COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	16,300.000	129,862	111,704	129,862	0	0	0	0	0	0	(18,158)	(18,158)	0	0
17163B-10-2	CIBER INC COM		07/14/2014	Various	07/29/2014	Various	26,400.000	124,179	109,388	124,179	0	0	0	0	0	0	(14,790)	(14,790)	0	0
17243V-10-2	Cinemark Holdings Inc COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	12,000.000	422,988	433,806	422,988	0	0	0	0	0	0	10,818	10,818	0	0
172755-10-0	CIRRUS LOGIC INC COM		07/29/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	15,500.000	303,217	332,558	303,217	0	0	0	0	0	0	29,341	29,341	0	0
172967-42-4	CITIGROUP INC COM		10/14/2014	Various	11/11/2014	Various	347,900.000	17,053,912	17,597,763	17,053,912	0	0	0	0	0	0	543,851	543,851	1,603	0
177835-10-5	CITY HLDG CO COM		04/15/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	400.000	16,837	16,915	16,837	0	0	0	0	0	0	78	78	160	0
18538R-10-3	Clearwater Paper Corp COM		11/11/2014	Various	11/25/2014	Various	26,800.000	1,807,207	1,717,034	1,807,207	0	0	0	0	0	0	(90,174)	(90,174)	0	0
191098-10-2	COCA COLA BOTTLING CO CONS COM		08/11/2014	Various	10/28/2014	Various	3,300.000	239,891	274,957	239,891	0	0	0	0	0	0	35,066	35,066	425	0
19122T-10-9	COCA COLA ENTERPRISES INC. COM		12/08/2014	Various	12/23/2014	Various	228,000.000	10,232,954	10,715,694	10,232,954	0	0	0	0	0	0	482,740	482,740	12,500	0
192446-10-2	COGNIZANT TECHNOLOGY SOL COM		03/17/2014	Various	03/31/2014	Various	45,700.000	2,555,255	2,501,799	2,555,255	0	0	0	0	0	0	(53,456)	(53,456)	0	0
194162-10-3	COLGATE PALMOLIVE CO COM		09/30/2014	Various	12/08/2014	Various	94,100.000	6,300,626	6,193,879	6,300,626	0	0	0	0	0	0	(106,748)	(106,748)	12,600	0
19624R-10-6	Colony Financial Inc REIT		05/27/2014	UBS Limited	07/29/2014	Various	24,500.000	539,270	560,246	539,270	0	0	0	0	0	0	20,977	20,977	8,820	0
199333-10-5	COLUMBUS MCKINNON CORP N COM		11/11/2014	Various	11/25/2014	Various	8,700.000	234,485	232,392	234,485	0	0	0	0	0	0	(2,094)	(2,094)	148	0
199908-10-4	COMFORT SYS USA INC COM		02/18/2014	Various	03/17/2014	Various	18,800.000	329,790	308,226	329,790	0	0	0	0	0	0	(21,564)	(21,564)	517	0
20030N-10-1	COMCAST CORP COM		12/08/2014	Various	12/23/2014	Various	42,100.000	2,344,960	2,394,749	2,344,960	0	0	0	0	0	0	49,789	49,789	2,205	0
201723-10-3	COMMERCIAL METALS CO COM		09/30/2014	Various	11/11/2014	Various	147,800.000	2,642,305	2,497,812	2,642,305	0	0	0	0	0	0	(144,494)	(144,494)	3,480	0
204149-10-8	COMMUNITY TR BANCORP INC COM		07/29/2014	Various	12/23/2014	Various	5,100.000	188,454	189,321	188,454	0	0	0	0	0	0	867	867	990	0
204149-10-8	COMMUNITY TR BANCORP INC COM		06/02/2014	Stock Dividend	06/10/2014	SG Americas securities LLC	47.010	0	0	0	0	0	0	0	0	0	0	0	0	0
20451N-10-1	Compass Minerals International COM		07/14/2014	Various	09/02/2014	Various	61,700.000	5,622,193	5,471,695	5,622,193	0	0	0	0	0	0	(150,498)	(150,498)	32,700	0
205306-10-3	COMPUTER PROGRAMS & SYS COM		08/11/2014	Various	11/25/2014	Various	6,400.000	413,963	406,180	413,963	0	0	0	0	0	0	(7,782)	(7,782)	5,472	0
205363-10-4	COMPUTER SCIENCES CORP COM		08/11/2014	SG Americas securities LLC	12/23/2014	Various	27,700.000	1,628,234	1,671,840	1,628,234	0	0	0	0	0	0	43,606	43,606	6,371	0
205826-20-9	COMTECH TELECOMMUN COM		09/02/2014	Morgan Stanley & Co, Inc	12/23/2014	Various	6,700.000	254,915	218,007	254,915	0	0	0	0	0	0	(36,908)	(36,908)	1,980	0
20585P-10-5	Comverse Inc COM		01/16/2014	JP Morgan	03/31/2014	Various	5,400.000	216,416	187,489	216,416	0	0	0	0	0	0	(28,927)	(28,927)	0	0
205887-10-2	CONAGRA FOODS INC COM		12/08/2014	Various	12/23/2014	Various	299,000.000	9,464,917	9,422,245	9,464,917	0	0	0	0	0	0	(42,672)	(42,672)	30,000	0
20825C-10-4	Conocophillips COM		05/27/2014	Various	09/30/2014	Various	51,300.000	3,595,789	3,731,429	3,595,789	0	0	0	0	0	0	135,640	135,640	36,221	0
209115-10-4	Consolidated Edison Inc COM		03/31/2014	Various	05/13/2014	Various	102,400.000	5,587,132	5,795,892	5,587,132	0	0	0	0	0	0	208,760	208,760	29,106	0
210226-10-6	CONS TOMOKA LAND CO FL COM		07/14/2014	Various	09/16/2014	UBS Limited	1,600.000	71,214	84,821	71,214	0	0	0	0	0	0	13,607	13,607	15	0
210313-10-2	Constant Contact Inc COM		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	15,300.000	419,495	373,708	419,495	0	0	0	0	0	0	(45,788)	(45,788)	0	0
21075N-20-4	Contango Oil & Gas Co COM		06/10/2014	Various	07/02/2014	Susquehanna Intl Group	3,700.000	157,109	155,407	157,109	0	0	0	0	0	0	(1,701)	(1,701)	0	0
21234W-10-3	CONTRAVIR PHARMACEUTICALS INC Common Sto		02/11/2014	Spin Off	07/02/2014	Susquehanna Intl Group	2,514.000	19	2,896	19	0	0	0	0	0	0	2,878	2,878	0	0
21249J-10-5	Conversant Inc COM		04/28/2014	Instinet Corporation	05/13/2014	Various	1,200.000	29,160	29,517	29,160	0	0	0	0	0	0	357	357	0	0
216831-10-7	COOPER TIRE & RUBR CO COM		09/02/2014	Morgan Stanley & Co, Inc	10/14/2014	Various	27,700.000	862,772	802,152	862,772	0	0	0	0	0	0	(60,620)	(60,620)	0	0
21870Q-10-5	Coresite Realty Corp COM		05/27/2014	Various	11/11/2014	WELLS FARGO SEC LLC	4,200.000	132,291	158,890	132,291	0	0	0	0	0	0	26,599	26,599	3,325	0
223622-10-1	Cowen Group Inc COM		06/10/2014	Various	07/14/2014	Citigroup Inc	69,700.000	293,822	298,525	293,822	0	0	0	0	0	0	4,703	4,703	0	0
227483-10-4	CROSS COUNTRY INC COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	14,500.000	156,992	148,089	156,992	0	0	0	0	0	0	(8,903)	(8,903)	0	0
228227-10-4	CROWN CASTLE INTL CORP COM		03/31/2014	Goldman Sachs & Co	05/13/2014	Various	59,900.000	4,456,380	4,507,584	4,456,380	0	0	0	0	0	0	51,204	51,204	0	0
228903-10-0	CRYOLIFE INC COM		04/28/2014	Various	07/02/2014	Various	8,900.000	91,495	86,817	91,495	0	0	0	0	0	0	(4,678)	(4,678)	150	0
231021-10-6	CUMMINS ENGINE INC COM		09/30/2014	Various	10/14/2014	Various	52,000.000	7,375,253	7,012,371	7,375,253	0	0	0	0	0	0	(362,882)	(362,882)	0	0
231082-10-8	CUMULUS MEDIA INC COM		07/02/2014	Various	07/29/2014	Various	173,800.000	1,165,334	1,011,978	1,165,334	0	0	0	0	0	0	(153,356)	(153,356)	0	0
231561-10-1	CURTISS-WRIGHT CORP COM		09/16/2014	Various	09/30/2014	Various	10,100.000	667,979	655,661	667,979	0	0	0	0	0	0	(12,318)	(12,318)	650	0
23204G-10-0	Customers Bancorp Inc COM		04/28/2014	Various	07/29/2014	Various	35,300.000	724,690	755,869	724,690	0	0	0	0	0	0	31,179	31,179	0	0
23204G-10-0	Customers Bancorp Inc COM		05/22/2014	Stock Dividend	07/29/2014	Various	3,530.000	0	0	0	0	0	0	0	0	0	0	0	0	0
23247G-10-9	Cvent Inc COM		11/25/2014	Various	12/24/2014	Various	9,528.000	324,649	312,352	324,649	0	0	0	0	0	0	(12,297)	(12,297)	0	0
23251P-10-2	CYBERONICS INC COM		10/14/2014	Various	10/28/2014	Various	10,100.000	681,557	650,015	681,557	0	0	0	0	0	0	(31,542)	(31,542)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
232820-10-0	CYTEC INDUSTRIES INC. COM		05/13/2014	JP Morgan	06/10/2014	SG Americas securities LLC	7,300.000	721,736	736,592	721,736	0	0	0	0	0	0	14,856	14,856	0	0
23282W-60-5	Cytokinetics Inc COM		04/15/2014	Various	04/28/2014	Various	43,200.000	394,773	221,629	394,773	0	0	0	0	0	0	(173,144)	(173,144)	0	0
23283R-10-0	CyrusOne Inc REIT		07/29/2014	Various	09/30/2014	Various	48,200.000	1,147,491	1,123,962	1,147,491	0	0	0	0	0	0	(23,529)	(23,529)	6,804	0
233153-20-4	DCT Industrial Trust Inc		01/16/2014	JP Morgan	04/15/2014	Various	223,400.000	1,594,406	1,729,965	1,594,406	0	0	0	0	0	0	135,559	135,559	15,638	0
23324T-10-7	DFC Global Corp COM		03/31/2014	Various	04/15/2014	Various	43,900.000	436,082	352,774	436,082	0	0	0	0	0	0	(83,307)	(83,307)	0	0
233326-10-7	DST Sys Inc. Del COM		11/11/2014	Various	12/08/2014	Various	86,900.000	7,997,759	8,117,124	7,997,759	0	0	0	0	0	0	119,365	119,365	41,700	0
233331-10-7	DTE ENERGY COMPANY COM		02/06/2014	Various	03/17/2014	Various	104,300.000	6,997,203	7,404,793	6,997,203	0	0	0	0	0	0	407,590	407,590	12,445	0
23334L-10-2	DSW INC CL A COM		11/25/2014	Various	12/23/2014	Various	36,400.000	1,175,175	1,302,626	1,175,175	0	0	0	0	0	0	127,451	127,451	4,088	0
233377-40-7	DXP ENTERPRISES INC COM		09/02/2014	Various	10/28/2014	Various	15,900.000	1,549,781	1,362,570	1,549,781	0	0	0	0	0	0	(187,210)	(187,210)	0	0
234264-10-9	DAKTRONICS INC COM		05/27/2014	Various	07/02/2014	Various	33,600.000	481,565	400,989	481,565	0	0	0	0	0	0	(80,576)	(80,576)	5,385	0
237266-10-1	DARLING INTL INC COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	28,000.000	575,596	543,844	575,596	0	0	0	0	0	0	(31,752)	(31,752)	0	0
237934-10-4	Datalink Corp COM		04/15/2014	Various	06/10/2014	Various	20,400.000	289,026	194,980	289,026	0	0	0	0	0	0	(94,047)	(94,047)	0	0
246647-10-1	DELEK US HOLDINGS INC COM		09/02/2014	Various	12/23/2014	Various	89,100.000	2,737,309	2,557,457	2,737,309	0	0	0	0	0	0	(179,852)	(179,852)	14,600	0
248019-10-1	DELUXE CORP COM		02/18/2014	UBS Limited	03/17/2014	Morgan Stanley & Co, Inc	8,800.000	417,270	468,794	417,270	0	0	0	0	0	0	51,524	51,524	0	0
24802N-20-8	Demand Media Inc COM		08/11/2014	Various	09/02/2014	Various	46,300.000	362,509	321,789	362,509	0	0	0	0	0	0	(40,720)	(40,720)	0	0
24802N-20-8	Demand Media Inc COM		07/29/2014	Various	08/04/2014	Spin Off	0.000	256,652	256,652	256,652	0	0	0	0	0	0	0	0	0	0
24802N-20-8	Demand Media Inc COM		07/29/2014	Various	08/05/2014	Various	71,600.000	0	0	0	0	0	0	0	0	0	0	0	0	0
24869P-10-4	Dennys Corp COM		07/29/2014	Various	09/30/2014	Various	27,700.000	189,897	194,722	189,897	0	0	0	0	0	0	4,825	4,825	0	0
249908-10-4	Depomed Inc COM		09/02/2014	Morgan Stanley & Co, Inc	11/11/2014	Various	55,100.000	682,927	678,884	682,927	0	0	0	0	0	0	(4,042)	(4,042)	0	0
25065D-10-0	Destination Maternity Corp COM		02/06/2014	Instinet Corporation	09/16/2014	UBS Limited	100.000	2,665	1,828	2,665	0	0	0	0	0	0	(837)	(837)	60	0
25264R-20-7	Diamond Hill Investment Group COM		03/31/2014	Various	05/13/2014	Various	400.000	49,974	46,812	49,974	0	0	0	0	0	0	(3,163)	(3,163)	0	0
252784-30-1	DIAMONDROCK HOSPITALITY COM		04/15/2014	Morgan Stanley & Co, Inc	05/13/2014	Various	61,200.000	713,714	738,829	713,714	0	0	0	0	0	0	25,115	25,115	0	0
253798-10-2	DIGI INTL INC COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	3,400.000	43,272	33,568	43,272	0	0	0	0	0	0	(9,704)	(9,704)	0	0
25388B-10-4	DIGITAL RIV INC COM		08/11/2014	Various	12/08/2014	Various	57,100.000	927,036	965,915	927,036	0	0	0	0	0	0	38,879	38,879	0	0
253922-10-8	DIME CMNTY BANCSHARES COM		07/02/2014	Various	09/16/2014	Various	900.000	14,365	13,818	14,365	0	0	0	0	0	0	(547)	(547)	98	0
254067-10-1	DILLARDS INC COM		11/11/2014	Various	11/25/2014	Various	33,300.000	2,998,583	3,025,716	2,998,583	0	0	0	0	0	0	27,133	27,133	0	0
254423-10-6	DineEquity Inc COM		09/30/2014	Various	11/25/2014	Various	17,900.000	1,477,418	1,540,167	1,477,418	0	0	0	0	0	0	62,749	62,749	8,550	0
254543-10-1	DIODES INC COM		09/30/2014	Various	11/25/2014	Various	48,300.000	1,279,388	1,252,004	1,279,388	0	0	0	0	0	0	(27,383)	(27,383)	0	0
254687-10-6	WALT DISNEY COMPANY COM		07/14/2014	Various	11/25/2014	Various	133,900.000	10,807,198	11,516,851	10,807,198	0	0	0	0	0	0	709,652	709,652	0	0
25746U-10-9	DOMINION RESOURCES INC COM		07/14/2014	Various	08/11/2014	Various	124,400.000	8,584,083	8,633,753	8,584,083	0	0	0	0	0	0	49,671	49,671	0	0
257867-10-1	RR DONNELLEY & SONS CO COM		02/03/2014	Taxable Exchange	03/06/2014	Citigroup Inc	8,089.000	138,726	153,974	138,726	0	0	0	0	0	0	15,248	15,248	0	0
260003-10-8	DOVER CORP COM		10/28/2014	Various	11/25/2014	Various	165,300.000	13,500,503	13,670,675	13,500,503	0	0	0	0	0	0	170,172	170,172	61,200	0
260543-10-3	DOW CHEMICAL CO/THE COM		04/15/2014	Morgan Stanley & Co, Inc	10/28/2014	Various	258,700.000	12,198,222	12,982,211	12,198,222	0	0	0	0	0	0	783,989	783,989	75,406	0
26168L-20-5	DREW INDUSTRIES INC COM		02/18/2014	Various	04/15/2014	Various	18,400.000	922,283	943,419	922,283	0	0	0	0	0	0	21,135	21,135	0	0
264147-10-9	DUCOMMUN INC DEL COM		08/11/2014	Various	09/02/2014	Various	15,000.000	417,366	412,240	417,366	0	0	0	0	0	0	(5,126)	(5,126)	0	0
26441C-20-4	DUKE ENERGY CORP COM		07/14/2014	Various	08/11/2014	Various	419,400.000	29,517,401	30,549,364	29,517,401	0	0	0	0	0	0	1,031,964	1,031,964	50,310	0
26746E-10-3	DYAX CORP COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	25,700.000	247,440	227,908	247,440	0	0	0	0	0	0	(19,532)	(19,532)	0	0
26817Q-50-6	Dynex Capital Inc REIT		08/11/2014	Various	10/28/2014	Various	59,600.000	523,959	497,722	523,959	0	0	0	0	0	0	(26,237)	(26,237)	23,125	0
26817R-10-8	DYNEGY INC COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	23,900.000	820,702	784,486	820,702	0	0	0	0	0	0	(36,216)	(36,216)	0	0
26875P-10-1	EOG RESOURCES INC COM		07/02/2014	Various	09/02/2014	Various	79,400.000	10,344,499	10,259,446	10,344,499	0	0	0	0	0	0	(85,053)	(85,053)	9,925	0
26875P-10-1	EOG RESOURCES INC COM		04/01/2014	Stock Split	04/28/2014	Various	17,700.000	0	0	0	0	0	0	0	0	0	0	0	2,213	0
26884L-10-9	EQT CORP COM		07/02/2014	Various	07/14/2014	Various	37,200.000	3,806,008	3,720,589	3,806,008	0	0	0	0	0	0	(85,419)	(85,419)	0	0
26885G-10-9	Era Group Inc COM		08/11/2014	Various	11/25/2014	Various	29,600.000	851,725	696,145	851,725	0	0	0	0	0	0	(155,579)	(155,579)	0	0
277276-10-1	EASTGROUP PPTY INC COM		07/02/2014	Susquehanna Intl Group	07/29/2014	Various	7,800.000	504,254	494,154	504,254	0	0	0	0	0	0	(10,101)	(10,101)	0	0
27875T-10-1	Echo Global Logistics Inc COM		07/14/2014	Various	12/08/2014	Various	12,100.000	237,831	331,775	237,831	0	0	0	0	0	0	93,944	93,944	0	0
28140H-20-3	EDUCATION REALTY TRUST COM		03/06/2014	Various	04/15/2014	Various	28,600.000	253,729	278,989	253,729	0	0	0	0	0	0	25,260	25,260	0	0
286082-10-2	ELECTRONICS FOR IMAGING COM		02/06/2014	Various	05/13/2014	Various	35,200.000	1,446,794	1,348,679	1,446,794	0	0	0	0	0	0	(98,116)	(98,116)	0	0
29089Q-10-5	EMERGENT BIOSOLUTIONS COM		03/17/2014	Various	05/13/2014	Various	38,600.000	975,056	886,964	975,056	0	0	0	0	0	0	(88,092)	(88,092)	0	0
291011-10-4	EMERSON ELEC CO COM		03/31/2014	Various	04/28/2014	Various	241,500.000	16,489,015	15,909,406	16,489,015	0	0	0	0	0	0	(579,609)	(579,609)	49,579	0
291641-10-8	Empire District Electric Co COM		07/02/2014	Various	07/29/2014	Various	34,100.000	820,164	841,128	820,164	0	0	0	0	0	0	20,964	20,964	4,845	0
292475-20-9	EMULEX CORP COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	47,800.000	246,696	235,439	246,696	0	0	0	0	0	0	(11,257)	(11,257)	0	0
29251M-10-6	Enanta Pharmaceuticals Inc COM		10/14/2014	Various	11/25/2014	Various	23,200.000	961,472	1,009,161	961,472	0	0	0	0	0	0	47,689	47,689	0	0
29275Y-10-2	EnerSys COM		07/14/2014	Various	08/11/2014	Various	32,500.000	2,215,200	2,084,882	2,215,200	0	0	0	0	0	0	(130,318)	(130,318)	3,343	0
29285W-10-4	ENGILITY HLDGS INC CORPORATE		07/14/2014	Citigroup Inc	12/08/2014	Various	5,300.000	198,045	204,411	198,045	0	0	0	0	0	0	6,366	6,366	0	0
293389-10-2	ENNIS BUSINESS FORMS INC COM		02/18/2014	UBS Limited	03/17/2014	Morgan Stanley & Co, Inc	3,100.000	50,040	50,815	50,040	0	0	0	0	0	0	775	775	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29357K-10-3	Enova International Inc COM		11/25/2014	Deutsche Bank Securities Inc	12/23/2014	Deutsche Bank Securities Inc	14,200.000	327,303	311,165	327,303	0	0	0	0	0	0	(16,138)	(16,138)	0	0
29358P-10-1	Ensign Group Inc/The COM		03/06/2014	Various	04/28/2014	Various	11,900.000	481,576	503,889	481,576	0	0	0	0	0	0	22,313	22,313	581	0
29362U-10-4	ENTEGRIS INC COM		04/28/2014	Various	09/16/2014	Various	50,600.000	585,684	575,715	585,684	0	0	0	0	0	0	(9,969)	(9,969)	0	0
29364G-10-3	Entergy Corporation COM		03/17/2014	Morgan Stanley & Co, Inc	12/08/2014	Various	51,600.000	3,344,093	3,927,875	3,344,093	0	0	0	0	0	0	583,782	583,782	69,720	0
293712-10-5	Enterprise Financial Services COM		03/17/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	1,700.000	33,334	28,698	33,334	0	0	0	0	0	0	(4,635)	(4,635)	179	0
29384R-10-5	Entropic Communications Inc COM		03/17/2014	Various	05/27/2014	Various	97,000.000	410,376	363,266	410,376	0	0	0	0	0	0	(47,109)	(47,109)	0	0
29404K-10-6	Envestnet Inc COM		11/11/2014	Various	11/25/2014	Various	31,200.000	1,350,573	1,386,226	1,350,573	0	0	0	0	0	0	35,653	35,653	0	0
29414B-10-4	EPAM Systems Inc COM		07/29/2014	Morgan Stanley & Co, Inc	09/02/2014	Various	15,000.000	595,545	568,664	595,545	0	0	0	0	0	0	(26,881)	(26,881)	0	0
29428V-10-4	Epizyme, Inc. Common Units		10/28/2014	Various	11/25/2014	Various	22,433.000	714,084	552,095	714,084	0	0	0	0	0	0	(161,989)	(161,989)	0	0
29977A-10-5	Evercore Partners Inc COM		07/14/2014	Various	09/02/2014	Various	31,400.000	1,698,243	1,647,944	1,698,243	0	0	0	0	0	0	(50,299)	(50,299)	6,250	0
300415-10-6	Everyday Health Inc Everyday Health Inc		10/31/2014	Direct	12/17/2014	Direct	7,892.000	107,963	115,172	107,963	0	0	0	0	0	0	7,209	7,209	0	0
30068C-10-9	Excel Trust Inc REIT		10/28/2014	Various	12/23/2014	Various	42,800.000	522,578	551,142	522,578	0	0	0	0	0	0	28,565	28,565	10,483	0
30161N-10-1	EXELON CORPORATION COM		07/02/2014	Various	07/14/2014	Various	444,100.000	15,543,938	15,239,325	15,543,938	0	0	0	0	0	0	(304,613)	(304,613)	0	0
302081-10-4	EXLSERVICE HLDGS INC COM		07/29/2014	Various	09/30/2014	Various	47,000.000	1,344,136	1,269,781	1,344,136	0	0	0	0	0	0	(74,356)	(74,356)	0	0
30212P-30-3	EXPEDIA INC COM		03/06/2014	Various	03/17/2014	Various	17,500.000	1,249,574	1,319,288	1,249,574	0	0	0	0	0	0	69,714	69,714	0	0
30219E-10-3	Express Inc COM		05/27/2014	Various	07/29/2014	Various	124,900.000	1,881,114	1,802,992	1,881,114	0	0	0	0	0	0	(78,122)	(78,122)	0	0
30219G-10-8	EXPRESS SCRIPTS HOLDINGS COM		07/14/2014	Various	09/02/2014	Various	143,800.000	10,307,269	10,027,540	10,307,269	0	0	0	0	0	0	(279,729)	(279,729)	0	0
302301-10-6	EZCORP INC CL-A COM		04/28/2014	Various	09/16/2014	Various	77,400.000	855,343	789,222	855,343	0	0	0	0	0	0	(66,121)	(66,121)	0	0
30281V-10-8	FTD COS INC FTD COS INC		03/06/2014	Citigroup Inc	03/17/2014	Morgan Stanley & Co, Inc	9,900.000	328,631	311,424	328,631	0	0	0	0	0	0	(17,206)	(17,206)	0	0
30303M-10-2	Facebook Inc COM		09/30/2014	Various	12/08/2014	Various	260,900.000	16,657,674	19,082,256	16,657,674	0	0	0	0	0	0	2,424,581	2,424,581	0	0
303726-10-3	FAIRCHILD SEMICONDUCTOR COM		10/14/2014	Various	10/28/2014	Various	85,600.000	1,158,311	1,319,718	1,158,311	0	0	0	0	0	0	161,407	161,407	0	0
31339#-11-1	Federal Home Loan Bank of NY Class B Com		04/04/2014	Direct	08/01/2014	Direct	6,979.000	697,900	697,900	697,900	0	0	0	0	0	0	0	0	0	0
313855-10-8	Federal Signal Corp COM		02/18/2014	UBS Limited	04/15/2014	Various	8,300.000	104,223	121,162	104,223	0	0	0	0	0	0	16,939	16,939	0	0
31428X-10-6	FedEx Corporation COM		04/28/2014	Instinet Corporation	05/13/2014	Various	26,600.000	3,574,508	3,734,911	3,574,508	0	0	0	0	0	0	160,403	160,403	0	0
31430F-10-1	FELCOR LODGING TRUST INC COM		09/02/2014	Morgan Stanley & Co, Inc	10/28/2014	Various	23,500.000	244,330	244,024	244,330	0	0	0	0	0	0	(306)	(306)	470	0
315785-10-5	Fidelity & Guaranty Life COM		06/10/2014	Various	07/02/2014	Susquehanna Intl Group	8,500.000	185,743	199,597	185,743	0	0	0	0	0	0	13,854	13,854	0	0
317923-10-0	FINISH LINE INC COM		09/02/2014	Various	11/25/2014	Various	98,500.000	2,755,439	2,570,932	2,755,439	0	0	0	0	0	0	(184,506)	(184,506)	9,120	0
318910-10-6	FIRST BANCORP N C COM		01/16/2014	JP Morgan	02/18/2014	UBS Limited	1,300.000	21,739	23,137	21,739	0	0	0	0	0	0	1,399	1,399	0	0
32054K-10-3	FIRST INDUSTRIAL REALTY TR COM		02/06/2014	Various	04/28/2014	Various	43,800.000	750,865	831,273	750,865	0	0	0	0	0	0	80,408	80,408	4,490	0
32055Y-20-1	First Interstate Bancsystem In COM		10/14/2014	Various	11/25/2014	Various	10,200.000	278,332	271,439	278,332	0	0	0	0	0	0	(6,893)	(6,893)	832	0
320867-10-4	FIRST MIDWEST BANCORP INC DEL COM		03/31/2014	Goldman Sachs & Co	04/28/2014	Various	8,600.000	144,884	141,818	144,884	0	0	0	0	0	0	(3,066)	(3,066)	0	0
33582V-10-8	FIRST NIAGARA FINL GROUP COM		07/14/2014	Various	08/11/2014	Various	305,500.000	2,753,658	2,696,519	2,753,658	0	0	0	0	0	0	(57,139)	(57,139)	15,296	0
337738-10-8	FISERV INC COM		07/14/2014	Various	09/30/2014	Various	36,200.000	2,192,903	2,346,902	2,192,903	0	0	0	0	0	0	153,999	153,999	0	0
337915-10-2	FIRSTMERIT CORP COM		09/02/2014	Morgan Stanley & Co, Inc	10/14/2014	Various	35,900.000	622,039	617,404	622,039	0	0	0	0	0	0	(4,636)	(4,636)	0	0
337932-10-7	FIRSTENERGY CORP COM		07/29/2014	Morgan Stanley & Co, Inc	08/11/2014	SG Americas securities LLC	115,300.000	3,745,290	3,732,146	3,745,290	0	0	0	0	0	0	(13,144)	(13,144)	41,508	0
345838-10-6	FOREST LABS INC COM		01/16/2014	JP Morgan	04/15/2014	Various	35,500.000	2,429,514	3,098,565	2,429,514	0	0	0	0	0	0	669,051	669,051	0	0
346233-10-9	Forestar Group Inc COM		04/15/2014	Various	08/11/2014	Various	4,300.000	87,985	82,489	87,985	0	0	0	0	0	0	(5,496)	(5,496)	0	0
34984V-10-0	Forum Energy Technologies Inc COM		11/25/2014	Various	12/08/2014	Various	33,000.000	1,065,179	1,034,312	1,065,179	0	0	0	0	0	0	(30,867)	(30,867)	0	0
351793-10-4	Francesca's Holdings Corp COM		11/11/2014	Various	12/23/2014	Various	73,700.000	962,262	1,078,308	962,262	0	0	0	0	0	0	116,046	116,046	0	0
353514-10-2	Franklin Electric Co. Inc. COM		07/02/2014	Various	09/02/2014	Various	27,100.000	1,104,155	1,052,734	1,104,155	0	0	0	0	0	0	(51,421)	(51,421)	1,665	0
354613-10-1	FRANKLIN RESOURCES INC COM		07/29/2014	Various	10/14/2014	Various	241,800.000	13,889,669	12,987,592	13,889,669	0	0	0	0	0	0	(902,078)	(902,078)	17,616	0
35471R-10-6	FRANKLIN STREET PROP COM		05/27/2014	Various	07/02/2014	Various	60,200.000	739,526	754,417	739,526	0	0	0	0	0	0	14,890	14,890	3,781	0
35671D-85-7	FREEPORT MCMORAN C G COM		10/28/2014	Various	11/11/2014	Various	379,800.000	11,533,164	10,893,622	11,533,164	0	0	0	0	0	0	(639,543)	(639,543)	0	0
35804H-10-6	Fresh Market Inc/The COM		10/14/2014	Various	10/28/2014	Various	25,200.000	770,031	789,624	770,031	0	0	0	0	0	0	19,593	19,593	0	0
35952W-10-3	Fuel Systems Solutions Inc COM		02/18/2014	Various	03/17/2014	Various	18,300.000	244,970	195,138	244,970	0	0	0	0	0	0	(49,832)	(49,832)	0	0
360271-10-0	FULTON FINL CORP PA COM		07/02/2014	Various	07/29/2014	Various	203,900.000	2,507,921	2,401,155	2,507,921	0	0	0	0	0	0	(106,766)	(106,766)	11,000	0
36116M-10-6	FutureFuel Corp COM		07/14/2014	Various	09/16/2014	UBS Limited	3,200.000	53,259	41,610	53,259	0	0	0	0	0	0	(11,649)	(11,649)	444	0
36159R-10-3	THE GEO GROUP INC COM		03/17/2014	Various	03/31/2014	Various	59,800.000	1,966,718	1,923,641	1,966,718	0	0	0	0	0	0	(43,077)	(43,077)	6,840	0
36162J-10-6	Geo Group Inc/The COM		10/28/2014	Various	12/23/2014	Various	112,300.000	4,226,010	4,443,778	4,226,010	0	0	0	0	0	0	217,768	217,768	57,884	0
36268W-10-0	Gain Capital Holdings Inc COM		04/15/2014	Morgan Stanley & Co, Inc	05/27/2014	UBS Limited	8,900.000	84,123	70,212	84,123	0	0	0	0	0	0	(13,911)	(13,911)	0	0
364760-10-8	THE GAP INC COM		06/10/2014	SG Americas securities LLC	07/02/2014	Susquehanna Intl Group	14,600.000	606,659	609,141	606,659	0	0	0	0	0	0	2,482	2,482	0	0
369300-10-8	GENERAL CABLE CORP DEL N COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	24,900.000	540,006	380,360	540,006	0	0	0	0	0	0	(159,646)	(159,646)	0	0
369604-10-3	GENERAL ELECTRIC CO COM		12/08/2014	Various	12/23/2014	Various	242,600.000	6,462,610	6,322,571	6,462,610	0	0	0	0	0	0	(140,039)	(140,039)	93,522	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
370023-10-3	General Growth Properties Inc REIT		07/14/2014	Various	09/02/2014	Various	482,200.000	11,268,118	11,495,766	11,268,118	0	0	0	0	0	0	227,648	227,648	38,370	0
371901-10-9	GENTEX CORP COM		05/13/2014	JP Morgan	06/10/2014	SG Americas securities LLC	22,100.000	653,453	644,171	653,453	0	0	0	0	0	0	(9,282)	(9,282)	0	0
372460-10-5	Genuine Parts Company COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	13,800.000	1,209,529	1,213,717	1,209,529	0	0	0	0	0	0	4,188	4,188	7,935	0
37247D-10-6	GENWORTH FINANCIAL COM		09/30/2014	Various	11/11/2014	Various	445,200.000	6,224,749	4,672,774	6,224,749	0	0	0	0	0	0	(1,551,975)	(1,551,975)	0	0
37364X-10-9	Geospace Technologies Corp COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	14,500.000	412,206	433,499	412,206	0	0	0	0	0	0	21,293	21,293	0	0
375558-10-3	GILEAD SCIENCES INC COM		12/08/2014	Various	12/23/2014	Various	59,200.000	5,176,930	5,035,537	5,176,930	0	0	0	0	0	0	(141,392)	(141,392)	0	0
377316-10-4	P H GLATFELTER COM		02/06/2014	Various	02/18/2014	UBS Limited	12,800.000	382,738	372,710	382,738	0	0	0	0	0	0	(10,027)	(10,027)	0	0
378967-10-3	Global Cash Access Holdings In COM		07/29/2014	Various	10/14/2014	Various	138,200.000	1,203,090	957,745	1,203,090	0	0	0	0	0	0	(245,345)	(245,345)	0	0
37953G-10-3	Global Brass & Copper Holdings COM		02/18/2014	Various	06/10/2014	Various	14,500.000	252,638	233,786	252,638	0	0	0	0	0	0	(18,851)	(18,851)	769	0
37954N-20-6	Globe Specialty Metals Inc COM		09/02/2014	Various	12/23/2014	Various	118,100.000	2,365,291	2,114,347	2,365,291	0	0	0	0	0	0	(250,944)	(250,944)	16,560	0
379577-20-8	Globus Medical Inc COM		11/11/2014	Various	11/25/2014	Various	139,600.000	3,205,746	2,882,184	3,205,746	0	0	0	0	0	0	(323,562)	(323,562)	0	0
379890-10-6	Glu Mobile Common Stock		02/20/2014	Direct	04/10/2014	Direct	41,192.000	203,488	172,578	203,488	0	0	0	0	0	0	(30,910)	(30,910)	0	0
38259P-70-6	GOOGLE INC CL A COM		09/30/2014	UBS Limited	10/28/2014	Various	3,300.000	1,910,791	1,802,467	1,910,791	0	0	0	0	0	0	(108,323)	(108,323)	0	0
38376A-10-3	Government Properties Income T REIT		09/30/2014	Various	12/08/2014	Various	81,200.000	1,894,519	1,881,037	1,894,519	0	0	0	0	0	0	(13,482)	(13,482)	33,239	0
38489R-10-0	GRAMERCY PPTY TR INC COM		03/06/2014	Various	04/15/2014	Various	43,600.000	255,301	224,066	255,301	0	0	0	0	0	0	(31,235)	(31,235)	1,526	0
38526M-10-6	Grand Canyon Education Inc COM		07/14/2014	Various	10/28/2014	Various	25,000.000	1,145,248	1,014,087	1,145,248	0	0	0	0	0	0	(131,161)	(131,161)	0	0
388689-10-1	Graphic Packaging Holding Co COM		05/27/2014	Various	07/02/2014	Various	247,200.000	2,583,437	2,651,283	2,583,437	0	0	0	0	0	0	67,845	67,845	0	0
389375-10-6	GRAY TELEVISION INC COM		03/06/2014	Various	04/15/2014	Various	114,900.000	1,335,376	1,132,506	1,335,376	0	0	0	0	0	0	(202,870)	(202,870)	0	0
39304D-10-2	Green Dot Corp COM		09/02/2014	Various	09/30/2014	Various	15,800.000	295,737	332,551	295,737	0	0	0	0	0	0	36,813	36,813	0	0
393222-10-4	Green Plains Renewable Energy COM		10/14/2014	WELLS FARGO SEC LLC	12/08/2014	SG Americas securities LLC	9,300.000	264,566	232,881	264,566	0	0	0	0	0	0	(31,685)	(31,685)	744	0
393657-10-1	GREENBRIER COMPANIES COM		11/11/2014	Various	12/08/2014	Various	45,700.000	2,863,981	2,470,739	2,863,981	0	0	0	0	0	0	(393,242)	(393,242)	3,645	0
400110-10-2	GrubHub, Inc. Common Stock		10/28/2014	Direct	12/17/2014	Direct	32,523.000	1,186,099	1,095,419	1,186,099	0	0	0	0	0	0	(90,680)	(90,680)	0	0
40412C-10-1	HCA HOLDINGS INC COM		11/11/2014	WELLS FARGO SEC LLC	12/23/2014	Deutsche Bank Securities Inc	1,600.000	105,710	119,557	105,710	0	0	0	0	0	0	13,846	13,846	0	0
40414L-10-9	HCP Inc COM		07/02/2014	Various	09/02/2014	Various	86,400.000	3,330,683	3,431,298	3,330,683	0	0	0	0	0	0	100,615	100,615	11,064	0
40416E-10-3	HCI Group Inc COM		02/06/2014	Instinet Corporation	03/17/2014	Morgan Stanley & Co, Inc	8,800.000	352,226	324,826	352,226	0	0	0	0	0	0	(27,401)	(27,401)	2,420	0
404251-10-0	HNI CORP COM		07/14/2014	Various	09/30/2014	Various	7,800.000	285,005	291,094	285,005	0	0	0	0	0	0	6,089	6,089	1,950	0
406216-10-1	HALLIBURTON COMPANY COM		11/25/2014	Deutsche Bank Securities Inc	12/23/2014	Various	171,400.000	8,371,519	6,693,577	8,371,519	0	0	0	0	0	0	(1,677,942)	(1,677,942)	30,852	0
413160-10-2	HARMONIC LIGHTWAVES INC COM		06/10/2014	Various	09/16/2014	Various	82,900.000	620,392	524,115	620,392	0	0	0	0	0	0	(96,277)	(96,277)	0	0
415864-10-7	HARSCO CORP COM & 1 PFD CONT RT/SH		10/28/2014	Various	11/11/2014	Various	224,700.000	5,395,428	5,253,827	5,395,428	0	0	0	0	0	0	(141,601)	(141,601)	34,727	0
416196-10-3	Harte-Hanks Inc COM		05/27/2014	Various	11/25/2014	Various	19,400.000	161,310	124,625	161,310	0	0	0	0	0	0	(36,685)	(36,685)	3,298	0
41902R-10-3	Hatteras Financial Corp REIT		10/28/2014	Various	12/23/2014	Various	167,300.000	3,206,462	3,224,195	3,206,462	0	0	0	0	0	0	17,733	17,733	0	0
419596-10-1	HAVERTY FURNITURE COM		07/29/2014	Various	11/11/2014	Various	23,800.000	601,954	529,374	601,954	0	0	0	0	0	0	(72,580)	(72,580)	26,944	0
42210P-10-2	HEADWATERS INC COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	600.000	7,582	7,766	7,582	0	0	0	0	0	0	184	184	0	0
42222G-10-8	HEALTH NET INC COM FOUNDATION HEALTH SYS		07/14/2014	Various	09/02/2014	Various	83,700.000	3,402,393	3,708,653	3,402,393	0	0	0	0	0	0	306,260	306,260	0	0
42235N-10-8	HEARTLAND PAYMENT SYSTEM COM		07/02/2014	Susquehanna Intl Group	07/29/2014	Various	7,800.000	324,542	354,526	324,542	0	0	0	0	0	0	29,984	29,984	0	0
422806-10-9	HEICO CORP NEW COM		10/28/2014	UBS Limited	11/11/2014	WELLS FARGO SEC LLC	6,200.000	318,928	333,938	318,928	0	0	0	0	0	0	15,010	15,010	0	0
422806-10-9	HEICO CORP NEW COM		10/24/2013	Stock Split	07/02/2014	Susquehanna Intl Group	1,019.850	0	0	0	0	0	0	0	0	0	0	0	479	0
42330P-10-7	HELIX ENERGY SOLUTIONS GRP COM		09/16/2014	Various	12/08/2014	Various	304,600.000	7,019,724	7,046,239	7,019,724	0	0	0	0	0	0	26,515	26,515	0	0
423452-10-1	HELMERICH & PAYNE INC COM		05/27/2014	Various	10/14/2014	Various	115,400.000	11,341,578	11,246,772	11,341,578	0	0	0	0	0	0	(94,806)	(94,806)	142,013	0
426281-10-1	JACK HENRY & ASSOCIATES EQUITY - COMMON		11/25/2014	Deutsche Bank Securities Inc	12/23/2014	Deutsche Bank Securities Inc	14,600.000	899,827	925,538	899,827	0	0	0	0	0	0	25,711	25,711	3,212	0
427093-10-9	HERCULES OFFSHORE INC COM		07/29/2014	Various	08/11/2014	Various	240,300.000	1,003,702	926,072	1,003,702	0	0	0	0	0	0	(77,630)	(77,630)	0	0
427825-10-4	HERSHA HOSPITALITY TRUST COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	22,300.000	149,477	157,304	149,477	0	0	0	0	0	0	7,827	7,827	0	0
427866-10-8	HERSHEY CO COM		04/15/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	11,500.000	1,140,938	1,105,093	1,140,938	0	0	0	0	0	0	(35,846)	(35,846)	0	0
428291-10-8	HEXCEL CORP NEW COM		05/13/2014	Various	07/14/2014	Various	67,500.000	2,807,488	2,778,177	2,807,488	0	0	0	0	0	0	(29,311)	(29,311)	0	0
431475-10-2	Hill-Rom Holdings Inc COM		08/11/2014	SG Americas securities LLC	09/02/2014	Various	10,300.000	429,314	451,937	429,314	0	0	0	0	0	0	22,623	22,623	0	0
432748-10-1	Hilltop Holdings Inc COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	11,500.000	246,997	254,070	246,997	0	0	0	0	0	0	7,073	7,073	0	0
436440-10-1	HOLOGIC INC. COM		10/28/2014	UBS Limited	11/25/2014	Various	87,500.000	2,223,375	2,321,213	2,223,375	0	0	0	0	0	0	97,838	97,838	0	0
438516-10-6	HONEYWELL INTERNATIONAL COM		10/28/2014	UBS Limited	11/25/2014	Various	5,300.000	501,221	523,703	501,221	0	0	0	0	0	0	22,482	22,482	2,743	0
439038-10-0	HOOKER FURNITURE CORP COM		06/10/2014	SG Americas securities LLC	07/02/2014	Susquehanna Intl Group	200.000	3,252	3,316	3,252	0	0	0	0	0	0	64	64	20	0
440327-10-4	HORACE MANN EDUCATORS CORP NEW COM		10/28/2014	Various	12/23/2014	Various	24,000.000	701,200	707,188	701,200	0	0	0	0	0	0	5,987	5,987	2,875	0
440452-10-0	HORMEL FOODS CORP NT COM		09/30/2014	Various	12/23/2014	Various	95,500.000	4,859,763	5,095,101	4,859,763	0	0	0	0	0	0	235,339	235,339	19,100	0
440543-10-6	HORNBECK OFFSHORE SERVICE COM		09/16/2014	Various	09/30/2014	Various	67,400.000	2,890,120	2,620,128	2,890,120	0	0	0	0	0	0	(269,992)	(269,992)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	HOSPITALITY PROPERTIES TRUST EQUITY - CO																			
44106M-10-2			10/14/2014	Various	10/28/2014	Various	80,000.000	2,194,548	2,272,631	2,194,548	0	0	0	0	0	0	78,083	78,083	6,468	0
443320-10-6	HUB GROUP INC CL A COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	15,000.000	748,995	738,495	748,995	0	0	0	0	0	0	(10,500)	(10,500)	0	0
444097-10-9	Hudson Pacific Properties Inc REIT		04/28/2014	Instinet Corporation	05/13/2014	Various	4,700.000	110,262	110,561	110,262	0	0	0	0	0	0	299	299	0	0
446413-10-6	HUNTINGTON INGALLS INDUSTRIES COM		06/10/2014	Various	07/14/2014	Various	37,400.000	3,748,755	3,601,760	3,748,755	0	0	0	0	0	0	(146,995)	(146,995)	3,200	0
447462-10-2	HURON CONSULTING GROUP COM		07/29/2014	Various	09/30/2014	Various	10,600.000	706,495	669,210	706,495	0	0	0	0	0	0	(37,286)	(37,286)	0	0
448947-50-7	IDT CORP COM		07/02/2014	Various	11/25/2014	Various	5,400.000	93,025	91,211	93,025	0	0	0	0	0	0	(1,814)	(1,814)	3,638	0
448947-50-7	IDT CORP COM		07/02/2014	Susquehanna Intl Group	12/11/2014	Return of Capital	0.000	3,064	3,064	3,064	0	0	0	0	0	0	0	0	(3,064)	0
44915N-10-1	Hyperion Therapeutics Inc COM		09/30/2014	Various	12/23/2014	Various	20,984.000	555,455	449,749	555,455	0	0	0	0	0	0	(105,706)	(105,706)	0	0
449172-10-5	HYSTER-YALE MATLS HANDLING INC COM		07/29/2014	Various	10/14/2014	Various	6,000.000	561,004	442,944	561,004	0	0	0	0	0	0	(118,060)	(118,060)	2,970	0
44925C-10-3	ICF International Inc COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	200.000	6,740	6,237	6,740	0	0	0	0	0	0	(503)	(503)	0	0
45071R-10-9	IXIA COM		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	28,700.000	374,765	363,153	374,765	0	0	0	0	0	0	(11,612)	(11,612)	0	0
450911-20-1	ITT CORP was ITT INDUSTRIES COM		10/14/2014	WELLS FARGO SEC LLC	12/23/2014	Deutsche Bank Securities Inc	22,000.000	856,200	892,606	856,200	0	0	0	0	0	0	36,406	36,406	2,420	0
451107-10-6	IDACORP INC. COM		12/08/2014	Various	12/23/2014	Various	29,300.000	1,679,661	1,745,459	1,679,661	0	0	0	0	0	0	65,798	65,798	1,833	0
45167R-10-4	IDEX CORP COM		03/17/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	19,000.000	1,404,632	1,380,247	1,404,632	0	0	0	0	0	0	(24,385)	(24,385)	5,320	0
45169U-10-5	IGATE CORP COM		07/14/2014	Various	09/30/2014	Various	39,800.000	1,390,530	1,498,163	1,390,530	0	0	0	0	0	0	107,633	107,633	0	0
452308-10-9	Illinois Tool Wks Inc COM		08/11/2014	Various	09/16/2014	Various	261,600.000	21,340,330	22,266,299	21,340,330	0	0	0	0	0	0	925,969	925,969	113,820	0
452521-10-7	IMMERSION CORP COM		07/29/2014	Various	09/16/2014	Various	42,600.000	536,230	425,613	536,230	0	0	0	0	0	0	(110,617)	(110,617)	0	0
45253H-10-1	IMMUNOGEN INC COM		03/17/2014	Various	04/28/2014	Various	100,900.000	1,592,868	1,327,249	1,592,868	0	0	0	0	0	0	(265,619)	(265,619)	0	0
452907-10-8	IMMUNOMEDICS INC COM		01/16/2014	JP Morgan	03/06/2014	Various	57,700.000	319,485	288,543	319,485	0	0	0	0	0	0	(30,942)	(30,942)	0	0
45384B-10-6	Independent Bank Group Inc COM		07/02/2014	Various	08/11/2014	SG Americas securities LLC	4,900.000	260,066	238,503	260,066	0	0	0	0	0	0	(21,563)	(21,563)	0	0
457030-10-4	INGLES MKTS INC COM		06/10/2014	Various	07/14/2014	Citigroup Inc	3,700.000	102,007	95,619	102,007	0	0	0	0	0	0	(6,388)	(6,388)	611	0
457153-10-4	INGRAM MICRO INC COM		12/08/2014	Various	12/23/2014	Various	82,000.000	2,217,814	2,314,914	2,217,814	0	0	0	0	0	0	97,100	97,100	0	0
45772F-10-7	Inphi Corp COM		05/13/2014	Various	10/28/2014	Various	26,400.000	397,468	372,265	397,468	0	0	0	0	0	0	(25,203)	(25,203)	0	0
45774W-10-8	INSTEEL INDS INC COM		02/06/2014	Instinet Corporation	04/15/2014	Various	3,500.000	66,350	68,324	66,350	0	0	0	0	0	0	1,974	1,974	105	0
458118-10-6	INTEGRATED DEVICE TECHNO COM		03/17/2014	Various	12/23/2014	Various	115,800.000	1,395,501	1,978,556	1,395,501	0	0	0	0	0	0	583,055	583,055	0	0
45812P-10-7	INTEGRATED SILICON SOLUTION COM		07/14/2014	Various	07/29/2014	Various	19,300.000	286,075	288,372	286,075	0	0	0	0	0	0	2,297	2,297	0	0
458140-10-0	INTEL CORP COM		09/16/2014	UBS Limited	11/25/2014	Various	142,600.000	4,979,877	5,175,376	4,979,877	0	0	0	0	0	0	195,499	195,499	32,085	0
45824V-20-9	Insys Therapeutics Inc COM		04/28/2014	Various	05/14/2014	Drexel Hamilton LLC	35,300.000	1,290,502	819,747	1,290,502	0	0	0	0	0	0	(470,754)	(470,754)	0	0
45825N-10-7	Inteliquent Inc COM		05/27/2014	Various	10/28/2014	Various	108,100.000	1,424,657	1,249,967	1,424,657	0	0	0	0	0	0	(174,691)	(174,691)	14,948	0
45841N-10-7	Interactive Brokers Group Inc COM		06/10/2014	Various	07/29/2014	Various	83,300.000	1,940,398	1,921,870	1,940,398	0	0	0	0	0	0	(18,528)	(18,528)	5,390	0
45867G-10-1	InterDigital Inc COM		07/02/2014	Susquehanna Intl Group	07/29/2014	Various	18,100.000	874,375	826,650	874,375	0	0	0	0	0	0	(47,725)	(47,725)	3,620	0
459200-10-1	IBM CORP COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	5,100.000	890,037	935,304	890,037	0	0	0	0	0	0	45,268	45,268	0	0
459506-10-1	Intl Flavors & Fragrances COM		02/06/2014	Various	07/02/2014	Various	46,100.000	3,965,771	4,493,088	3,965,771	0	0	0	0	0	0	527,318	527,318	20,124	0
46069S-10-9	INTERSIL CORP - CL A COM		08/11/2014	Various	10/14/2014	Various	22,200.000	273,032	248,128	273,032	0	0	0	0	0	0	(24,904)	(24,904)	852	0
46113M-10-8	INTERVAL LEISURE GROUPS INC COM		12/08/2014	Various	12/23/2014	Various	7,200.000	158,198	142,754	158,198	0	0	0	0	0	0	(15,445)	(15,445)	748	0
461202-10-3	INTUIT INC COM		01/16/2014	JP Morgan	03/06/2014	Various	104,600.000	8,051,271	7,742,024	8,051,271	0	0	0	0	0	0	(309,247)	(309,247)	0	0
461203-10-1	INVACARE CORP COM		02/06/2014	Instinet Corporation	04/15/2014	Various	9,900.000	191,931	180,119	191,931	0	0	0	0	0	0	(11,812)	(11,812)	49	0
46131B-10-0	Invesco Mortgage Capital Inc REIT		10/28/2014	Various	12/23/2014	Various	437,700.000	7,401,225	7,164,028	7,401,225	0	0	0	0	0	0	(237,197)	(237,197)	113,000	0
46145F-10-5	INVESTMENT TECHNOLOGY GR COM		07/29/2014	Various	09/02/2014	Various	29,700.000	545,536	509,984	545,536	0	0	0	0	0	0	(35,553)	(35,553)	0	0
46146L-10-1	Investors Bancorp Inc COM		11/11/2014	WELLS FARGO SEC LLC	12/08/2014	Various	110,200.000	1,192,254	1,200,865	1,192,254	0	0	0	0	0	0	8,612	8,612	0	0
461730-10-3	INVESTORS REAL EST REIT COM		05/27/2014	Various	09/02/2014	Various	43,600.000	380,371	371,786	380,371	0	0	0	0	0	0	(8,585)	(8,585)	7,735	0
462044-10-8	ION Geophysical Corp COM		02/18/2014	UBS Limited	09/02/2014	Various	62,800.000	266,084	202,116	266,084	0	0	0	0	0	0	(63,967)	(63,967)	0	0
464287-46-5	ISHARES COM		05/07/2014	Guzman & Co	11/25/2014	Macquarie	61,000.000	4,137,955	3,913,251	4,137,955	0	0	0	0	0	0	(224,704)	(224,704)	102,249	0
465685-10-5	ITC HOLDINGS CORP COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	41,700.000	1,695,272	1,597,821	1,695,272	0	0	0	0	0	0	(97,451)	(97,451)	0	0
465741-10-6	ITRON INC COM		07/29/2014	Various	11/11/2014	Various	32,600.000	1,291,768	1,275,836	1,291,768	0	0	0	0	0	0	(15,931)	(15,931)	0	0
466032-10-9	J&J SNACK FOODS CORP COM		09/30/2014	Various	11/25/2014	Various	3,700.000	352,816	377,265	352,816	0	0	0	0	0	0	24,450	24,450	608	0
46625H-10-0	JP MORGAN CHASE & CO COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	6,900.000	389,719	416,343	389,719	0	0	0	0	0	0	26,624	26,624	0	0
466313-10-3	JABIL CIRCUIT INC COM		10/28/2014	Various	11/11/2014	WELLS FARGO SEC LLC	33,500.000	637,268	708,391	637,268	0	0	0	0	0	0	71,124	71,124	0	0
47012E-10-6	JAKKS PAC INC COM		04/28/2014	Various	07/02/2014	Various	60,000.000	464,501	476,577	464,501	0	0	0	0	0	0	12,076	12,076	0	0
47102X-10-5	JANUS CAPITAL GROUP INC COM		07/29/2014	Various	10/28/2014	Various	387,400.000	4,847,814	5,020,671	4,847,814	0	0	0	0	0	0	172,858	172,858	30,992	0
478160-10-4	JOHNSON & JOHNSON COM		09/16/2014	Various	10/28/2014	Various	48,500.000	4,665,294	4,744,121	4,665,294	0	0	0	0	0	0	78,828	78,828	0	0
478366-10-7	JOHNSON CONTROLS INC COM		09/16/2014	Various	10/28/2014	Various	378,800.000	17,206,026	17,127,179	17,206,026	0	0	0	0	0	0	(78,847)	(78,847)	0	0
480200-10-7	JONES LANG LASALLE INC COM		09/02/2014	Various	12/23/2014	Various	80,800.000	9,700,947	9,974,231	9,700,947	0	0	0	0	0	0	273,284	273,284	15,547	0
481130-10-2	JOURNAL COMMUNICATIONS COM		07/02/2014	Various	09/30/2014	Various	7,900.000	70,977	68,420	70,977	0	0	0	0	0	0	(2,557)	(2,557)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
48242W-10-6	KBR Inc COM		04/28/2014	Instinet Corporation	06/10/2014	SG Americas securities LLC	31,500.000	783,090	832,797	783,090	0	0	0	0	0	0	49,707	49,707	0	0
48244B-10-0	KCG Holdings Inc COM		06/10/2014	Various	07/14/2014	Various	59,400.000	683,605	653,644	683,605	0	0	0	0	0	0	(29,961)	(29,961)	0	0
48282T-10-4	Kadant Inc COM		03/31/2014	Goldman Sachs & Co	12/08/2014	Various	1,800.000	65,173	74,079	65,173	0	0	0	0	0	0	8,907	8,907	810	0
48562P-10-3	KapStone Paper and Packaging C COM		04/15/2014	Various	07/29/2014	Various	60,300.000	1,607,805	1,717,680	1,607,805	0	0	0	0	0	0	109,875	109,875	0	0
48562P-10-3	KapStone Paper and Packaging C COM		01/08/2014	Stock Split	07/02/2014	Various	14,300.000	0	0	0	0	0	0	0	0	0	0	0	0	0
487836-10-8	KELLOGG COMPANY COM		07/14/2014	Various	09/02/2014	Various	201,300.000	13,298,852	13,049,360	13,298,852	0	0	0	0	0	0	(249,493)	(249,493)	58,996	0
488152-20-8	KELLY SERVICES COM		06/10/2014	Various	09/02/2014	Various	13,800.000	254,795	234,667	254,795	0	0	0	0	0	0	(20,128)	(20,128)	690	0
493267-10-8	KEYCORP NEW COM		10/28/2014	UBS Limited	11/25/2014	Various	83,000.000	1,072,360	1,118,883	1,072,360	0	0	0	0	0	0	46,523	46,523	0	0
493732-10-1	KFORCE COM INC COM		07/14/2014	Various	09/30/2014	Various	13,900.000	287,365	278,124	287,365	0	0	0	0	0	0	(9,241)	(9,241)	1,160	0
494368-10-3	KIMBERLY CLARK CORP COM		10/14/2014	Various	10/28/2014	Various	118,000.000	12,920,488	12,684,792	12,920,488	0	0	0	0	0	0	(235,696)	(235,696)	88,200	0
494577-10-9	Kindred Biosciences Inc COM		04/15/2014	Morgan Stanley & Co, Inc	07/29/2014	Various	7,500.000	119,565	124,632	119,565	0	0	0	0	0	0	5,067	5,067	0	0
494580-10-3	KINDRED HEALTHCARE INC COM		02/18/2014	UBS Limited	08/11/2014	SG Americas securities LLC	12,500.000	241,650	246,613	241,650	0	0	0	0	0	0	4,963	4,963	3,000	0
497498-10-5	KIRKLANDS INC COM		08/11/2014	Various	10/28/2014	Various	21,200.000	409,812	364,191	409,812	0	0	0	0	0	0	(45,621)	(45,621)	0	0
49803T-30-0	KITE REALTY GROUP TURST COM		09/02/2014	Various	10/28/2014	Various	125,575.000	1,867,927	1,827,693	1,867,927	0	0	0	0	0	0	(40,234)	(40,234)	11,641	0
49803T-30-0	KITE REALTY GROUP TURST COM		05/27/2014	Various	08/12/2014	Various	50,625.000	0	0	0	0	0	0	0	0	0	0	0	4,856	0
50060P-10-6	KOPPERS HOLDINGS INC COM		03/06/2014	Various	09/16/2014	Various	19,200.000	787,231	768,269	787,231	0	0	0	0	0	0	(18,962)	(18,962)	1,750	0
500643-20-0	KORN FERRY INTL COM		11/11/2014	Various	11/25/2014	Various	29,700.000	886,271	862,907	886,271	0	0	0	0	0	0	(23,364)	(23,364)	0	0
500769-10-6	KRAFT FOODS INC COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	103,200.000	5,804,794	5,888,303	5,804,794	0	0	0	0	0	0	83,509	83,509	56,760	0
50077C-10-6	Kraton Performance Polymers In COM		07/29/2014	Various	08/11/2014	Various	25,100.000	549,341	544,360	549,341	0	0	0	0	0	0	(4,981)	(4,981)	0	0
501044-10-1	KROGER COMPANY COM		02/18/2014	Various	09/30/2014	Various	110,100.000	3,989,928	5,169,552	3,989,928	0	0	0	0	0	0	1,179,624	1,179,624	31,845	0
50187A-10-7	LHC Group Inc COM		04/28/2014	Various	07/14/2014	Various	4,200.000	98,898	92,443	98,898	0	0	0	0	0	0	(6,455)	(6,455)	0	0
502160-10-4	LSB Industries Inc COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	6,200.000	207,192	221,845	207,192	0	0	0	0	0	0	14,654	14,654	0	0
502424-10-4	L-3 COMMUNICATIONS HLDGS COM		09/30/2014	Various	11/11/2014	Various	64,300.000	7,291,289	7,502,248	7,291,289	0	0	0	0	0	0	210,959	210,959	0	0
505336-10-7	LA-Z-BOY INC COM		09/30/2014	Various	10/28/2014	Various	62,500.000	1,638,525	1,562,048	1,638,525	0	0	0	0	0	0	(76,477)	(76,477)	702	0
505743-10-4	Ladder Capital Corp COM		04/15/2014	Morgan Stanley & Co, Inc	06/10/2014	SG Americas securities LLC	8,000.000	144,176	155,384	144,176	0	0	0	0	0	0	11,208	11,208	0	0
511656-10-0	LAKELAND FINANCIAL CORP COM		08/11/2014	Various	11/25/2014	Various	2,900.000	105,962	114,507	105,962	0	0	0	0	0	0	8,545	8,545	21	0
513847-10-3	LANCASTER COLONY CORP COM & 1 PFD CONT R		09/30/2014	Various	11/25/2014	Various	7,300.000	658,279	673,599	658,279	0	0	0	0	0	0	15,320	15,320	0	0
516012-10-1	LANNETT CO INC COM		09/16/2014	Various	12/23/2014	Various	50,000.000	2,140,335	1,686,438	2,140,335	0	0	0	0	0	0	(453,897)	(453,897)	0	0
516806-10-6	Laredo Petroleum Holdings Inc Common Sto		05/12/2014	Direct	06/06/2014	Direct	30,375.000	798,243	823,090	798,243	0	0	0	0	0	0	24,847	24,847	0	0
517834-10-7	LAS VEGAS SANDS CORP COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	3,400.000	274,676	246,622	274,676	0	0	0	0	0	0	(28,054)	(28,054)	0	0
517942-10-8	LASALLE HOTEL PPTYS COM		05/27/2014	UBS Limited	06/10/2014	SG Americas securities LLC	27,000.000	902,097	915,381	902,097	0	0	0	0	0	0	13,284	13,284	0	0
518415-10-4	LATTICE SEMICONDUCTOR CORP COM		07/14/2014	Various	09/16/2014	Various	265,300.000	2,098,597	1,971,678	2,098,597	0	0	0	0	0	0	(126,918)	(126,918)	0	0
521865-20-4	LEAR CORP COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	17,500.000	1,614,358	1,677,757	1,614,358	0	0	0	0	0	0	63,399	63,399	0	0
526107-10-7	LENNOX INTL INC COM		02/18/2014	UBS Limited	04/28/2014	Various	15,100.000	1,334,870	1,258,181	1,334,870	0	0	0	0	0	0	(76,689)	(76,689)	3,624	0
527288-10-4	LEUCADIA NATL CORP COM		05/13/2014	JP Morgan	06/10/2014	SG Americas securities LLC	25,700.000	656,198	670,976	656,198	0	0	0	0	0	0	14,778	14,778	0	0
52729N-30-8	LEVEL 3 COMMUNICATIONS INC COM		05/27/2014	Various	07/02/2014	Various	112,100.000	4,580,594	4,434,476	4,580,594	0	0	0	0	0	0	(146,118)	(146,118)	0	0
529043-10-1	LEXINGTON CORP PPTYS TR COM		09/02/2014	Various	11/25/2014	Various	176,000.000	1,932,695	1,972,442	1,932,695	0	0	0	0	0	0	39,748	39,748	15,129	0
529898-10-8	LIBBEY INC COM		03/17/2014	Morgan Stanley & Co, Inc	03/31/2014	Goldman Sachs & Co	400.000	10,315	10,233	10,315	0	0	0	0	0	0	(82)	(82)	0	0
53071M-88-0	LIBERTY VENTURES COM		07/29/2014	Morgan Stanley & Co, Inc	09/02/2014	Various	9,400.000	334,404	368,743	334,404	0	0	0	0	0	0	34,339	34,339	0	0
53071M-88-0	LIBERTY VENTURES COM		07/29/2014	Morgan Stanley & Co, Inc	08/28/2014	Spin Off	0.000	338,947	338,947	338,947	0	0	0	0	0	0	0	0	0	0
531465-10-2	LIBERTY TRIPADVISOR HLDGS INC SPINOFF		08/28/2014	Spin Off	09/16/2014	UBS Limited	9,300.000	338,947	319,762	338,947	0	0	0	0	0	0	(19,185)	(19,185)	0	0
53220K-50-4	LIGAND PHARMACEUTICALS COM		09/02/2014	Various	10/28/2014	Various	13,000.000	727,112	681,818	727,112	0	0	0	0	0	0	(45,294)	(45,294)	0	0
533900-10-6	LINCOLN ELECTRIC HOLDINGS COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	2,400.000	178,270	177,945	178,270	0	0	0	0	0	0	(324)	(324)	0	0
534187-10-9	LINCOLN NATL CORP IND COM		10/28/2014	UBS Limited	11/25/2014	Various	14,800.000	762,496	855,851	762,496	0	0	0	0	0	0	93,355	93,355	0	0
536252-10-9	LIONBRIDGE TECHNOLOGIES COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	14,200.000	94,103	97,810	94,103	0	0	0	0	0	0	3,706	3,706	0	0
53635B-10-7	LIQUIDITY SERVICES INC COM		10/28/2014	Various	12/23/2014	Various	94,300.000	1,351,473	957,316	1,351,473	0	0	0	0	0	0	(394,157)	(394,157)	0	0
536797-10-3	LITHIA MOTORS INC COM		09/30/2014	Various	10/14/2014	Various	31,800.000	1,862,261	2,098,130	1,862,261	0	0	0	0	0	0	235,870	235,870	4,056	0
538146-10-1	LivePerson Inc COM		05/27/2014	UBS Limited	07/29/2014	Various	15,800.000	158,648	152,598	158,648	0	0	0	0	0	0	(6,050)	(6,050)	0	0
54142L-10-9	LogMeIn Inc COM		07/02/2014	Susquehanna Intl Group	09/16/2014	UBS Limited	7,100.000	333,792	324,953	333,792	0	0	0	0	0	0	(8,840)	(8,840)	0	0
543881-10-6	Loral Space & Communications I COM		09/16/2014	Various	12/08/2014	Various	9,600.000	702,701	753,475	702,701	0	0	0	0	0	0	50,774	50,774	0	0
548661-10-7	LOWES COMPANIES INC COM		09/30/2014	UBS Limited	12/23/2014	Various	122,000.000	6,481,443	7,738,126	6,481,443	0	0	0	0	0	0	1,256,684	1,256,684	27,255	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
55264U-10-8	MB FINANCIAL INC COM		10/28/2014	Various	11/25/2014	Various	23,400.000	668,120	725,235	668,120	0	0	0	0	0	0	57,115	57,115	0	0
552690-10-9	MDU Resources Group COM & 1 PFD CONT RT/		11/25/2014	Various	12/08/2014	Various	125,200.000	4,087,400	3,924,506	4,087,400	0	0	0	0	0	0	(162,894)	(162,894)	0	0
55277P-10-4	MGE ENERGY INC. COM		05/27/2014	UBS Limited	07/14/2014	Citigroup Inc	400.000	15,150	15,377	15,150	0	0	0	0	0	0	227	227	109	0
55306N-10-4	MKS INSTRUMENT INC COM		11/11/2014	Various	11/25/2014	Various	45,900.000	1,431,470	1,401,032	1,431,470	0	0	0	0	0	0	(30,437)	(30,437)	3,644	0
55345K-10-3	MRC Global Inc COM		11/25/2014	Various	12/08/2014	Various	169,600.000	3,857,371	3,245,590	3,857,371	0	0	0	0	0	0	(611,782)	(611,782)	0	0
55405W-10-4	MYR Group Inc COM		07/14/2014	Various	09/30/2014	Various	9,200.000	224,776	220,333	224,776	0	0	0	0	0	0	(4,443)	(4,443)	0	0
554489-10-4	MACK-CALI REALTY CORP. Common Stock		11/11/2014	Various	11/25/2014	Various	77,100.000	1,569,164	1,555,668	1,569,164	0	0	0	0	0	0	(13,497)	(13,497)	0	0
556099-10-9	MacroGenics Inc COM		07/02/2014	Various	09/30/2014	Various	12,600.000	256,588	263,344	256,588	0	0	0	0	0	0	6,756	6,756	0	0
556269-10-8	MADDEN STEVEN LTD COM		12/08/2014	Various	12/23/2014	Various	186,500.000	6,355,339	6,283,912	6,355,339	0	0	0	0	0	0	(71,426)	(71,426)	0	0
55826P-10-0	Madison Square Garden Inc COM		05/13/2014	JP Morgan	05/27/2014	UBS Limited	4,400.000	217,329	228,796	217,329	0	0	0	0	0	0	11,466	11,466	0	0
559079-20-7	MAGELLAN HEALTH SERVICES INC COM		04/28/2014	Instinet Corporation	06/10/2014	Various	5,600.000	309,792	319,721	309,792	0	0	0	0	0	0	9,929	9,929	0	0
55973B-10-2	Magnum Hunter Resources Corp COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	20,200.000	171,740	177,029	171,740	0	0	0	0	0	0	5,288	5,288	0	0
56117J-10-0	Malibu Boats Inc COM		05/27/2014	UBS Limited	06/10/2014	SG Americas securities LLC	4,000.000	81,184	79,672	81,184	0	0	0	0	0	0	(1,512)	(1,512)	0	0
562750-10-9	MANHATTAN ASSOCS INC COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	1,800.000	56,306	60,233	56,306	0	0	0	0	0	0	3,927	3,927	0	0
562750-10-9	MANHATTAN ASSOCS INC COM		01/13/2014	Stock Split	12/08/2014	Various	49,125.000	0	0	0	0	0	0	0	0	0	0	0	0	0
56418H-10-0	Manpower Inc		11/11/2014	Various	12/08/2014	Various	56,800.000	4,113,503	4,496,121	4,113,503	0	0	0	0	0	0	382,618	382,618	25,480	0
565849-10-6	MARATHON OIL CORP COM		02/06/2014	Instinet Corporation	03/06/2014	Citigroup Inc	71,400.000	2,281,301	2,432,955	2,281,301	0	0	0	0	0	0	151,654	151,654	13,566	0
57164Y-10-7	Marriott Vacations Worldwide C COM		09/16/2014	Various	11/25/2014	Various	25,200.000	1,377,877	1,513,274	1,377,877	0	0	0	0	0	0	135,397	135,397	1,325	0
573075-10-8	Marten Transport COM		07/02/2014	Various	09/02/2014	Various	8,500.000	188,044	167,218	188,044	0	0	0	0	0	0	(20,826)	(20,826)	0	0
574599-10-6	MASCO CORP COM		02/06/2014	Various	03/31/2014	Various	62,600.000	1,429,841	1,392,712	1,429,841	0	0	0	0	0	0	(37,129)	(37,129)	0	0
574795-10-0	Masimo Corp COM		07/14/2014	Various	10/28/2014	Various	44,600.000	1,130,918	1,092,593	1,130,918	0	0	0	0	0	0	(38,325)	(38,325)	0	0
57636Q-10-4	Mastercard Inc COM		03/31/2014	Goldman Sachs & Co	05/13/2014	Various	24,600.000	1,832,971	1,750,445	1,832,971	0	0	0	0	0	0	(82,526)	(82,526)	2,706	0
57636Q-10-4	Mastercard Inc COM		01/22/2014	Stock Split	05/27/2014	Various	11,520.000	0	0	0	0	0	0	0	0	0	0	0	1,267	0
576853-10-5	MATRIX SERVICE CO COM		10/14/2014	Various	12/08/2014	Various	5,800.000	147,350	133,568	147,350	0	0	0	0	0	0	(13,782)	(13,782)	0	0
577933-10-4	MAXIMUS INC COM		04/28/2014	Instinet Corporation	05/13/2014	Various	16,500.000	667,260	716,759	667,260	0	0	0	0	0	0	49,499	49,499	743	0
579489-10-5	MCCLATCHY NEWSPAPERS INC CL A		04/15/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	25,400.000	152,959	136,153	152,959	0	0	0	0	0	0	(16,806)	(16,806)	0	0
580135-10-1	MCDONALDS CORP COM		10/28/2014	Various	11/25/2014	Various	322,500.000	30,755,182	31,303,318	30,755,182	0	0	0	0	0	0	548,136	548,136	101,331	0
580645-10-9	MCGRAW HILL COS INC COM		09/16/2014	Various	10/28/2014	Various	77,300.000	6,348,818	6,355,051	6,348,818	0	0	0	0	0	0	6,233	6,233	11,220	0
584045-10-8	MedAssets Inc COM		11/11/2014	Various	11/25/2014	Various	26,800.000	551,891	542,658	551,891	0	0	0	0	0	0	(9,233)	(9,233)	0	0
58463J-30-4	MEDICAL PROPERTIES TRUST COM		11/11/2014	Various	11/25/2014	Various	196,500.000	2,547,862	2,603,823	2,547,862	0	0	0	0	0	0	55,961	55,961	11,655	0
584688-10-5	MEDICINES COMPANY COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	28,900.000	859,428	790,788	859,428	0	0	0	0	0	0	(68,640)	(68,640)	0	0
58503F-10-6	Medley Capital Corp COM		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	18,100.000	243,246	239,399	243,246	0	0	0	0	0	0	(3,846)	(3,846)	0	0
589433-10-1	Meredith Corporation COM		07/29/2014	Various	09/16/2014	Various	53,100.000	2,488,588	2,438,128	2,488,588	0	0	0	0	0	0	(50,459)	(50,459)	7,655	0
589889-10-4	MERIT MEDICAL SYSTEMS COM		01/16/2014	JP Morgan	02/18/2014	UBS Limited	2,500.000	39,180	37,133	39,180	0	0	0	0	0	0	(2,048)	(2,048)	0	0
59001A-10-2	MERITAGE MORTGAGE LOAN TRUST COM		09/30/2014	Various	11/11/2014	Various	79,200.000	3,172,448	3,074,364	3,172,448	0	0	0	0	0	0	(98,084)	(98,084)	0	0
59001K-10-0	MERITOR INC COM		12/08/2014	Various	12/23/2014	Various	369,200.000	4,942,496	4,869,611	4,942,496	0	0	0	0	0	0	(72,886)	(72,886)	0	0
591520-20-0	METHODE ELECTRS INC COM		12/08/2014	Various	12/23/2014	Various	36,200.000	1,476,995	1,338,100	1,476,995	0	0	0	0	0	0	(138,895)	(138,895)	1,656	0
59156R-10-8	METLIFE INC COM		10/28/2014	UBS Limited	12/23/2014	Deutsche Bank Securities Inc	27,600.000	1,430,232	1,519,739	1,430,232	0	0	0	0	0	0	89,507	89,507	9,660	0
594918-10-4	MICROSOFT CORP COM		02/18/2014	Various	09/30/2014	Various	312,500.000	11,425,410	12,568,000	11,425,410	0	0	0	0	0	0	1,142,590	1,142,590	77,980	0
594972-40-8	MICROSTRATEGY INC COM		11/25/2014	Various	12/23/2014	Various	16,000.000	2,191,816	2,247,120	2,191,816	0	0	0	0	0	0	55,304	55,304	0	0
59560V-10-9	Mid-Con Energy Partners, LP Common Stock		08/12/2014	Direct	10/08/2014	Direct	16,060.000	364,138	334,082	364,138	0	0	0	0	0	0	(30,056)	(30,056)	2,716	0
60040N-10-5	Millennial Media, Inc. Common Stock		01/23/2014	Direct	04/23/2014	Direct	59,594.000	429,673	385,946	429,673	0	0	0	0	0	0	(43,727)	(43,727)	0	0
600544-10-0	Herman Miller Inc. COM		09/16/2014	Various	11/25/2014	Various	68,000.000	2,048,317	2,090,358	2,048,317	0	0	0	0	0	0	42,041	42,041	6,468	0
603158-10-6	Minerals Technologies COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	7,800.000	460,489	391,583	460,489	0	0	0	0	0	0	(68,905)	(68,905)	0	0
60649T-10-7	Mistras Group Inc COM		03/06/2014	Citigroup Inc	03/17/2014	Morgan Stanley & Co, Inc	4,800.000	111,096	107,914	111,096	0	0	0	0	0	0	(3,182)	(3,182)	0	0
609027-10-7	MONARCH CASINO & RESORT COM		07/14/2014	Various	09/02/2014	Various	4,300.000	68,631	64,001	68,631	0	0	0	0	0	0	(4,630)	(4,630)	0	0
609720-10-7	MONMOUTH REIT -CL A REIT		05/27/2014	UBS Limited	07/02/2014	Susquehanna Intl Group	8,600.000	81,107	87,307	81,107	0	0	0	0	0	0	6,201	6,201	0	0
609839-10-5	Monolithic Power Systems Inc COM		09/02/2014	Various	10/28/2014	Various	27,800.000	1,166,623	1,110,042	1,166,623	0	0	0	0	0	0	(56,581)	(56,581)	6,795	0
61022P-10-0	Monotype Imaging Holdings Inc Common Sto		10/28/2014	Various	11/11/2014	WELLS FARGO SEC LLC	6,700.000	187,665	190,622	187,665	0	0	0	0	0	0	2,956	2,956	0	0
611740-10-1	MONSTER BEVERAGE CORP COM		05/27/2014	Various	07/14/2014	Various	56,100.000	3,790,736	3,945,334	3,790,736	0	0	0	0	0	0	154,598	154,598	0	0
615369-10-5	Moody's Corp COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	16,000.000	1,430,176	1,512,008	1,430,176	0	0	0	0	0	0	81,832	81,832	4,480	0
617446-44-8	MORGAN STANLEY COM		05/27/2014	Various	06/10/2014	Various	471,300.000	14,437,022	15,061,946	14,437,022	0	0	0	0	0	0	624,924	624,924	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
617700-10-9	Morningstar Inc COM		01/16/2014	JP Morgan	03/31/2014	Various	5,500.000	428,351	437,609	428,351	0	0	0	0	0	0	9,258	9,258	0	0
624756-10-2	MUELLER INDS INC COM		05/13/2014	Various	05/27/2014	UBS Limited	26,400.000	755,597	774,418	755,597	0	0	0	0	0	0	18,821	18,821	0	0
625383-10-4	Multi-Color Corp COM		01/16/2014	JP Morgan	03/06/2014	Citigroup Inc	2,000.000	72,394	69,750	72,394	0	0	0	0	0	0	(2,644)	(2,644)	100	0
62914B-10-0	NIC INC COM		09/02/2014	Various	11/25/2014	Various	40,200.000	781,865	722,221	781,865	0	0	0	0	0	0	(59,644)	(59,644)	9,050	0
62936P-10-3	NPS PHARMACEUTICALS INC. COM		09/02/2014	Various	12/23/2014	Various	148,200.000	4,286,328	4,059,056	4,286,328	0	0	0	0	0	0	(227,272)	(227,272)	0	0
631103-10-8	NASDAQ STOCK MARKET INC COM		03/31/2014	Various	04/28/2014	Various	234,900.000	9,435,655	8,084,299	9,435,655	0	0	0	0	0	0	(1,351,356)	(1,351,356)	22,139	0
63633D-10-4	NATIONAL HEALTH INVS INC COM		07/14/2014	Various	09/30/2014	Various	18,500.000	1,131,334	1,129,193	1,131,334	0	0	0	0	0	0	(2,140)	(2,140)	4,774	0
637071-10-1	National Oilwell Varco COM		09/30/2014	Various	11/25/2014	Various	244,200.000	18,900,781	17,911,516	18,900,781	0	0	0	0	0	0	(989,265)	(989,265)	12,844	0
637138-10-8	NATIONAL PENN BANCSHARES INC COM		04/15/2014	Various	08/11/2014	Various	47,500.000	500,154	484,022	500,154	0	0	0	0	0	0	(16,132)	(16,132)	8,075	0
63888U-10-8	Natural Grocers by Vitamin Cot COM		05/27/2014	Various	07/02/2014	Various	12,000.000	282,876	262,545	282,876	0	0	0	0	0	0	(20,331)	(20,331)	0	0
638904-10-2	NAVIGATORS GROUP INC COM		03/17/2014	Various	08/11/2014	Various	9,600.000	574,359	579,072	574,359	0	0	0	0	0	0	4,713	4,713	0	0
639050-10-3	Natus Medical Inc COM		02/18/2014	UBS Limited	04/28/2014	Various	16,600.000	428,230	413,204	428,230	0	0	0	0	0	0	(15,027)	(15,027)	0	0
63910B-10-2	NAUTILUS GROUP INC COM		01/16/2014	JP Morgan	04/15/2014	Various	800.000	7,190	6,491	7,190	0	0	0	0	0	0	(699)	(699)	0	0
63935N-10-7	NAVIGANT CONSULTING INC COM		03/06/2014	Various	03/31/2014	Various	5,800.000	108,899	101,818	108,899	0	0	0	0	0	0	(7,081)	(7,081)	0	0
640079-10-9	NEENAH PAPER INC COM		03/06/2014	Various	05/13/2014	Various	5,000.000	255,432	254,129	255,432	0	0	0	0	0	0	(1,303)	(1,303)	0	0
640268-10-8	Nektar Therapeutics COM		12/02/2014	Various	12/24/2014	Various	174,645.000	2,265,177	2,197,090	2,265,177	0	0	0	0	0	0	(68,087)	(68,087)	0	0
64031N-10-8	Nelnet Inc COM		06/10/2014	Various	09/02/2014	Various	3,100.000	125,100	135,476	125,100	0	0	0	0	0	0	10,376	10,376	310	0
64110D-10-4	NETAPP INC COM		03/31/2014	Goldman Sachs & Co	05/13/2014	Various	25,900.000	952,524	895,187	952,524	0	0	0	0	0	0	(57,337)	(57,337)	3,885	0
64115T-10-4	NETSCOUT SYS INC COM		08/11/2014	Various	12/23/2014	Various	60,800.000	2,606,866	2,208,182	2,606,866	0	0	0	0	0	0	(398,684)	(398,684)	0	0
64126X-20-1	NEUSTAR COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	28,200.000	744,424	723,866	744,424	0	0	0	0	0	0	(20,558)	(20,558)	0	0
646025-10-6	New Jersey Res Corp COM		09/02/2014	Various	11/11/2014	Various	49,600.000	2,427,515	2,716,908	2,427,515	0	0	0	0	0	0	289,393	289,393	16,452	0
647551-10-0	New Mountain Finance Corp COM		03/17/2014	Various	07/02/2014	Various	17,500.000	259,357	257,304	259,357	0	0	0	0	0	0	(2,053)	(2,053)	8,704	0
64828T-20-1	New Residential Investment Cor REIT		09/30/2014	UBS Limited	12/23/2014	Deutsche Bank Securities Inc	55,850.000	662,660	746,324	662,660	0	0	0	0	0	0	83,663	83,663	0	0
64828T-20-1	New Residential Investment Cor REIT		10/14/2014	Various	10/20/2014	Various	232,300.000	0	0	0	0	0	0	0	0	0	0	0	19,189	0
649604-50-1	New York Mortgage Trust Inc REIT		05/27/2014	UBS Limited	06/10/2014	SG Americas securities LLC	43,800.000	349,568	349,436	349,568	0	0	0	0	0	0	(131)	(131)	0	0
650111-10-7	NEW YORK TIMES CO COM		02/18/2014	UBS Limited	03/17/2014	Morgan Stanley & Co, Inc	16,500.000	244,811	269,148	244,811	0	0	0	0	0	0	24,338	24,338	0	0
65336K-10-3	Nexstar Broadcasting Group Inc COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	13,400.000	638,403	608,802	638,403	0	0	0	0	0	0	(29,601)	(29,601)	0	0
654106-10-3	NIKE INC COM		12/08/2014	Various	12/23/2014	Deutsche Bank Securities Inc	38,500.000	3,788,113	3,698,426	3,788,113	0	0	0	0	0	0	(89,687)	(89,687)	0	0
65542W-10-7	Noranda Aluminum Holding Corp COM		04/15/2014	Various	05/27/2014	Various	59,000.000	263,567	216,755	263,567	0	0	0	0	0	0	(46,812)	(46,812)	321	0
655844-10-8	NORFOLK SOUTHERN CORP COM		02/18/2014	UBS Limited	03/17/2014	Various	23,900.000	2,168,853	2,281,454	2,168,853	0	0	0	0	0	0	112,600	112,600	0	0
667340-10-3	Northwest Bancshares Inc COM		11/25/2014	Deutsche Bank Securities Inc	12/08/2014	SG Americas securities LLC	1,600.000	20,659	20,522	20,659	0	0	0	0	0	0	(138)	(138)	0	0
668074-30-5	Northwestern Corp COM		09/30/2014	UBS Limited	10/28/2014	Various	7,200.000	329,670	370,037	329,670	0	0	0	0	0	0	40,367	40,367	0	0
67018T-10-5	Nu Skin Enterprises Inc COM		02/06/2014	Instinet Corporation	03/06/2014	Citigroup Inc	30,900.000	2,276,928	2,390,888	2,276,928	0	0	0	0	0	0	113,959	113,959	0	0
670346-10-5	NUCOR CORP COM		10/28/2014	Various	11/25/2014	Various	114,400.000	5,975,752	5,995,067	5,975,752	0	0	0	0	0	0	19,315	19,315	5,476	0
680033-10-7	OLD NATL BANCORP IND COM		07/29/2014	Various	09/30/2014	Various	43,400.000	600,463	576,051	600,463	0	0	0	0	0	0	(24,413)	(24,413)	4,774	0
680665-20-5	OLIN CORP COM		07/14/2014	Various	07/29/2014	Various	37,100.000	982,510	995,403	982,510	0	0	0	0	0	0	12,893	12,893	0	0
68210P-10-7	Omega Protein Corp COM		11/11/2014	Various	12/23/2014	Various	33,700.000	446,807	355,169	446,807	0	0	0	0	0	0	(91,638)	(91,638)	0	0
682128-10-3	OMNIVISION TECHNOLOGIES COM		06/10/2014	Various	07/14/2014	Various	124,900.000	2,174,204	2,335,320	2,174,204	0	0	0	0	0	0	161,115	161,115	0	0
682129-10-1	OMNOVA SOLUTIONS INC COM		08/11/2014	SG Americas securities LLC	09/02/2014	Morgan Stanley & Co, Inc	200.000	1,697	1,665	1,697	0	0	0	0	0	0	(33)	(33)	0	0
68213N-10-9	OMNICELL INC COM		07/14/2014	Various	10/28/2014	Various	21,600.000	594,917	593,767	594,917	0	0	0	0	0	0	(1,150)	(1,150)	0	0
682159-10-8	ON ASSIGNMENT INC COM		09/16/2014	Various	10/28/2014	Various	45,500.000	1,399,383	1,352,483	1,399,383	0	0	0	0	0	0	(46,900)	(46,900)	0	0
68372A-10-4	OpenTable Inc COM		06/10/2014	Various	07/25/2014	Tender (Corp Action)	14,400.000	974,915	1,483,200	974,915	0	0	0	0	0	0	508,285	508,285	0	0
68633D-10-3	Oritani Financial Corp COM		06/10/2014	Various	07/02/2014	Susquehanna Intl Group	11,500.000	177,505	175,398	177,505	0	0	0	0	0	0	(2,107)	(2,107)	928	0
68827R-10-8	Osiris Therapeutics Inc COM		02/18/2014	Various	03/17/2014	Various	26,200.000	420,992	381,163	420,992	0	0	0	0	0	0	(39,830)	(39,830)	0	0
690370-10-1	OVERSTOCK COM INC COM		04/15/2014	Various	04/28/2014	Various	22,900.000	492,115	387,382	492,115	0	0	0	0	0	0	(104,733)	(104,733)	0	0
69318G-10-6	PBF Energy Inc COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	57,100.000	1,559,858	1,539,587	1,559,858	0	0	0	0	0	0	(20,271)	(20,271)	0	0
693282-10-5	PDF SOLUTIONS INC COM		06/10/2014	Various	10/14/2014	Various	37,800.000	724,865	564,486	724,865	0	0	0	0	0	0	(160,380)	(160,380)	0	0
69329Y-10-4	PDL BIOPHARMA INC COM		07/29/2014	Various	09/30/2014	Various	119,800.000	1,180,827	1,044,415	1,180,827	0	0	0	0	0	0	(136,412)	(136,412)	9,555	0
69336T-20-5	PHI INC COM		05/13/2014	Various	09/02/2014	Various	3,600.000	160,607	155,276	160,607	0	0	0	0	0	0	(5,332)	(5,332)	0	0
69336V-10-1	PGT INC COM		07/02/2014	Various	07/14/2014	Citigroup Inc	18,900.000	166,505	154,281	166,505	0	0	0	0	0	0	(12,224)	(12,224)	0	0
693417-10-7	PLX TECHNOLOGY INC COM		05/27/2014	Various	08/13/2014	Various	20,800.000	132,577	127,918	132,577	0	0	0	0	0	0	(4,660)	(4,660)	0	0
69344F-10-6	PMC-SIERRA INC COM		09/16/2014	UBS Limited	10/14/2014	WELLS FARGO SEC LLC	7,400.000	57,143	49,928	57,143	0	0	0	0	0	0	(7,215)	(7,215)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
69351T-10-6	PP&L CORPORATION COM		10/28/2014	Various	11/11/2014	Various	468,600.000	15,884,363	16,023,688	15,884,363	0	0	0	0	0	0	139,325	139,325	142,183	0
69360J-10-7	PS BUSINESS PARKS INC / CA COM		06/10/2014	Various	09/02/2014	Various	10,800.000	888,190	895,517	888,190	0	0	0	0	0	0	7,327	7,327	7,350	0
693656-10-0	PVH Corp COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	11,900.000	1,388,123	1,480,691	1,388,123	0	0	0	0	0	0	92,568	92,568	446	0
69370C-10-0	PTC Inc COM		02/18/2014	Various	09/16/2014	Various	69,100.000	2,537,519	2,494,299	2,537,519	0	0	0	0	0	0	(43,220)	(43,220)	0	0
695156-10-9	PACKAGING CORP COM		03/17/2014	Morgan Stanley & Co, Inc	03/31/2014	Goldman Sachs & Co	6,500.000	458,302	455,208	458,302	0	0	0	0	0	0	(3,094)	(3,094)	0	0
699462-10-7	PAREXEL INTERNATIONAL CORP COM		05/27/2014	UBS Limited	07/02/2014	Various	24,000.000	1,204,344	1,289,924	1,204,344	0	0	0	0	0	0	85,580	85,580	0	0
700666-10-0	Park-Ohio Holdings Corp COM		04/28/2014	Various	05/13/2014	Various	2,900.000	165,671	156,763	165,671	0	0	0	0	0	0	(8,908)	(8,908)	0	0
701081-10-1	PARKER DRILLING CO COM		09/02/2014	Various	10/28/2014	Various	103,600.000	725,554	543,041	725,554	0	0	0	0	0	0	(182,513)	(182,513)	0	0
701094-10-4	PARKER HANNIFIN CORP COM		11/25/2014	Various	12/08/2014	Various	227,200.000	27,394,038	26,175,881	27,394,038	0	0	0	0	0	0	(1,218,158)	(1,218,158)	27,936	0
703343-10-3	Patrick Industries Inc COM		03/31/2014	Various	10/28/2014	Various	4,500.000	199,955	185,743	199,955	0	0	0	0	0	0	(14,212)	(14,212)	0	0
70509V-10-0	Pebblebrook Hotel Trust REIT		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	12,300.000	385,384	364,732	385,384	0	0	0	0	0	0	(20,652)	(20,652)	0	0
705573-10-3	PEGASYSTEMS INC COM		07/02/2014	Susquehanna Intl Group	11/25/2014	Various	10,200.000	218,974	207,207	218,974	0	0	0	0	0	0	(11,766)	(11,766)	306	0
705573-10-3	PEGASYSTEMS INC COM		04/02/2014	Stock Split	04/15/2014	Various	5,200.000	0	0	0	0	0	0	0	0	0	0	0	78	0
708062-10-4	PennantPark Investment Corp COM		03/31/2014	Various	07/29/2014	Various	74,000.000	840,849	826,041	840,849	0	0	0	0	0	0	(14,808)	(14,808)	20,440	0
709102-10-7	PENNSYLVANIA RL ESTATE I COM		02/06/2014	Instinet Corporation	03/06/2014	Various	26,800.000	495,452	499,535	495,452	0	0	0	0	0	0	4,083	4,083	2,360	0
70931T-10-3	Pennymac Mortgage Investment T REIT		07/02/2014	Susquehanna Intl Group	09/02/2014	Various	27,600.000	614,321	607,812	614,321	0	0	0	0	0	0	(6,509)	(6,509)	16,284	0
709789-10-1	PEOPLES BANCORP INC/OH COM		08/11/2014	Various	09/02/2014	Various	1,700.000	40,135	40,881	40,135	0	0	0	0	0	0	746	746	105	0
713448-10-8	PEPSICO INC COM		02/18/2014	UBS Limited	04/15/2014	Various	51,100.000	3,989,224	4,286,776	3,989,224	0	0	0	0	0	0	297,552	297,552	28,999	0
71375U-10-1	PERFICIENT INC COM		05/13/2014	Various	09/30/2014	Various	23,900.000	460,275	400,971	460,275	0	0	0	0	0	0	(59,304)	(59,304)	0	0
71377E-10-5	Performant Financial Corp COM		07/14/2014	Various	11/11/2014	Various	64,000.000	645,226	500,335	645,226	0	0	0	0	0	0	(144,891)	(144,891)	0	0
717081-10-3	PFIZER INC COM		12/08/2014	Various	12/23/2014	Various	261,600.000	7,938,443	7,845,683	7,938,443	0	0	0	0	0	0	(92,759)	(92,759)	45,916	0
71714F-10-4	MAYNE PHARMA LTD COM		11/11/2014	Various	11/25/2014	Various	15,900.000	410,227	386,365	410,227	0	0	0	0	0	0	(23,862)	(23,862)	0	0
718546-10-4	PHILLIPS 66 COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	7,200.000	529,913	572,369	529,913	0	0	0	0	0	0	42,457	42,457	3,600	0
719405-10-2	PHOTRONICS INC COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	3,600.000	31,057	28,612	31,057	0	0	0	0	0	0	(2,445)	(2,445)	0	0
720279-10-8	PIER ONE IMPORTS INC COM		02/18/2014	Various	03/06/2014	Citigroup Inc	54,400.000	1,012,755	1,042,032	1,012,755	0	0	0	0	0	0	29,277	29,277	0	0
721283-10-9	PIKE ELECTRIC CORP COM		02/18/2014	UBS Limited	05/27/2014	Various	10,200.000	109,568	96,415	109,568	0	0	0	0	0	0	(13,154)	(13,154)	0	0
72147K-10-8	PILGRIMS PRIDE CORP COM		09/30/2014	Various	11/25/2014	Various	182,700.000	5,451,504	5,124,191	5,451,504	0	0	0	0	0	0	(327,313)	(327,313)	0	0
723664-10-8	PIONEER ENERGY SVCS CORP COM		03/31/2014	Various	09/30/2014	Various	28,100.000	333,277	401,310	333,277	0	0	0	0	0	0	68,033	68,033	0	0
724078-10-0	PIPER JAFFRAY COS COM		07/29/2014	Various	09/02/2014	Various	15,000.000	740,785	816,182	740,785	0	0	0	0	0	0	75,397	75,397	0	0
724479-10-0	PITNEY BOWES INC COM		11/25/2014	Various	12/23/2014	Various	155,300.000	3,892,160	3,894,218	3,892,160	0	0	0	0	0	0	2,059	2,059	23,063	0
727493-10-8	PLANTRONICS INC COM		07/02/2014	Various	09/30/2014	Various	14,300.000	671,555	640,950	671,555	0	0	0	0	0	0	(30,605)	(30,605)	1,035	0
729132-10-0	PLEXUS CORP COM		08/11/2014	SG Americas securities LLC	09/16/2014	UBS Limited	6,200.000	250,176	242,222	250,176	0	0	0	0	0	0	(7,955)	(7,955)	0	0
731068-10-2	Polaris Industries Inc. COM		11/25/2014	Deutsche Bank Securities Inc	12/08/2014	SG Americas securities LLC	7,200.000	1,127,030	1,093,615	1,127,030	0	0	0	0	0	0	(33,415)	(33,415)	3,456	0
73172K-10-4	POLYCOM INC COM		09/02/2014	Various	10/14/2014	WELLS FARGO SEC LLC	66,000.000	866,826	705,012	866,826	0	0	0	0	0	0	(161,814)	(161,814)	0	0
736508-84-7	Portland Gen Elec Co COM		09/30/2014	UBS Limited	11/11/2014	Various	21,300.000	694,640	749,049	694,640	0	0	0	0	0	0	54,409	54,409	1,988	0
737630-10-3	Potlatch Corp REIT		08/11/2014	Various	12/23/2014	Various	32,200.000	1,284,562	1,332,681	1,284,562	0	0	0	0	0	0	48,119	48,119	18,073	0
739128-10-6	POWELL INDUSTRIES INC COM		07/02/2014	Various	09/30/2014	Various	5,100.000	326,631	279,223	326,631	0	0	0	0	0	0	(47,408)	(47,408)	1,500	0
739276-10-3	POWER INTERGRATION INC COM		02/06/2014	Various	07/02/2014	Various	20,600.000	1,189,562	1,213,433	1,189,562	0	0	0	0	0	0	23,871	23,871	2,680	0
73941U-10-2	POZEN INC COM		02/06/2014	Instinet Corporation	04/28/2014	Various	13,900.000	105,459	113,285	105,459	0	0	0	0	0	0	7,826	7,826	0	0
74112D-10-1	PRESTIGE BRANDS HLDG INC COM		09/30/2014	Various	11/25/2014	Various	46,000.000	1,557,730	1,423,016	1,557,730	0	0	0	0	0	0	(134,714)	(134,714)	0	0
74144T-10-8	PRICE T ROWE GROUP INC COM		07/14/2014	Various	08/11/2014	Various	173,400.000	14,504,847	13,723,009	14,504,847	0	0	0	0	0	0	(781,838)	(781,838)	34,144	0
741503-40-3	PRICELINE COM INC COM		09/02/2014	Morgan Stanley & Co, Inc	10/14/2014	Various	15,000.000	18,803,505	15,916,039	18,803,505	0	0	0	0	0	0	(2,887,466)	(2,887,466)	0	0
74164F-10-3	Primoris Services Corporation COM		04/28/2014	Various	07/29/2014	Various	18,900.000	543,906	483,268	543,906	0	0	0	0	0	0	(60,637)	(60,637)	364	0
74164M-10-8	Primerica Inc COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	8,800.000	395,050	353,258	395,050	0	0	0	0	0	0	(41,791)	(41,791)	0	0
742718-10-9	PROCTER & GAMBLE CO COM		10/28/2014	UBS Limited	11/25/2014	Various	12,200.000	1,054,934	1,082,016	1,054,934	0	0	0	0	0	0	27,082	27,082	0	0
742962-10-3	PRIVATEBANCORP INC COM		08/11/2014	Various	09/30/2014	Various	18,200.000	518,341	549,231	518,341	0	0	0	0	0	0	30,889	30,889	195	0
743187-10-6	PROGENICS PHARMACEUTICAL COM		07/14/2014	Citigroup Inc	09/02/2014	Various	53,000.000	249,471	292,033	249,471	0	0	0	0	0	0	42,562	42,562	0	0
74340W-10-3	ProLogis Inc REIT		11/11/2014	Various	12/23/2014	Various	658,800.000	27,019,374	26,691,175	27,019,374	0	0	0	0	0	0	(328,199)	(328,199)	92,730	0
743815-10-2	Providence Service Corp/The COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	3,900.000	177,555	170,214	177,555	0	0	0	0	0	0	(7,341)	(7,341)	0	0
74386T-10-5	PROVIDENT FINL SERVICES COM		07/02/2014	Susquehanna Intl Group	11/11/2014	Various	7,300.000	127,297	124,262	127,297	0	0	0	0	0	0	(3,035)	(3,035)	1,095	0
744573-10-6	Public Service Enterprise Grou COM		09/02/2014	Various	09/30/2014	Various	387,900.000	14,356,415	14,649,509	14,356,415	0	0	0	0	0	0	293,094	293,094	143,523	0
747277-10-1	QLOGIC CORP. COM		07/14/2014	Various	08/11/2014	Various	122,100.000	1,298,685	1,219,262	1,298,685	0	0	0	0	0	0	(79,424)	(79,424)	0	0
747316-10-7	QUAKER CHEM CORP COM		09/30/2014	UBS Limited	10/28/2014	Various	1,800.000	131,684	134,620	131,684	0	0	0	0	0	0	2,937	2,937	540	0
74736A-10-3	QTS Realty Trust Inc REIT		02/06/2014	Instinet Corporation	04/15/2014	Various	4,700.000	100,425	111,721	100,425	0	0	0	0	0	0	11,296	11,296	1,363	0
747525-10-3	QUALCOMM INC COM		10/14/2014	Various	12/08/2014	Various	134,400.000	10,012,765	10,090,105	10,012,765	0	0	0	0	0	0	77,340	77,340	43,939	0
747582-10-4	QUALITY SYSTEMS INC COM		04/28/2014	Various	05/27/2014	Various	88,600.000	1,518,749	1,462,744	1,518,749	0	0	0	0	0	0	(56,005)	(56,005)	4,655	0
747619-10-4	Quanex Building Products Corp COM		12/08/2014	Various	12/23/2014	Various	18,300.000	365,632	329,141	365,632	0	0	0	0	0	0	(36,491)	(36,491)	732	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74762E-10-2	Quanta Services Inc. COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	58,400.000	1,829,497	1,789,551	1,829,497	0	0	0	0	0	0	(39,946)	(39,946)	0	0
748356-10-2	QUESTAR CORP COM		11/25/2014	Various	12/08/2014	Various	72,200.000	1,732,108	1,752,190	1,732,108	0	0	0	0	0	0	20,081	20,081	8,531	0
74876Y-10-1	Quintiles Transnational Holdin COM		05/13/2014	JP Morgan	07/14/2014	Citigroup Inc	31,100.000	1,472,056	1,707,172	1,472,056	0	0	0	0	0	0	235,116	235,116	0	0
749227-60-9	RAIT Financial Trust REIT		08/11/2014	Various	10/14/2014	Various	84,600.000	666,090	636,713	666,090	0	0	0	0	0	0	(29,378)	(29,378)	3,636	0
74937W-10-2	RCS Capital Corp COM		11/25/2014	Deutsche Bank Securities Inc	12/08/2014	SG Americas securities LLC	35,500.000	385,956	375,093	385,956	0	0	0	0	0	0	(10,863)	(10,863)	0	0
74965L-10-1	RLJ Lodging Trust REIT		10/28/2014	Various	11/11/2014	Various	107,200.000	2,739,913	2,905,919	2,739,913	0	0	0	0	0	0	166,006	166,006	3,762	0
749660-10-6	RPC INC COM		07/29/2014	Various	09/30/2014	Various	151,500.000	3,394,842	3,327,074	3,394,842	0	0	0	0	0	0	(67,768)	(67,768)	22,187	0
74972G-10-3	RPX Corporation Common Stock		02/13/2014	Direct	04/10/2014	Direct	42,648.000	714,780	720,799	714,780	0	0	0	0	0	0	6,019	6,019	0	0
74978Q-10-5	RSP Permian Inc COM		07/14/2014	Citigroup Inc	07/29/2014	Various	18,900.000	550,689	592,113	550,689	0	0	0	0	0	0	41,424	41,424	0	0
749941-10-0	RF MICRODEVICES INC COM		05/27/2014	Various	12/23/2014	Various	10,200.000	85,897	164,091	85,897	0	0	0	0	0	0	78,194	78,194	0	0
750236-10-1	Radian Group Inc COM		09/16/2014	Various	10/28/2014	Various	330,300.000	4,959,411	4,745,985	4,959,411	0	0	0	0	0	0	(213,426)	(213,426)	51	0
750917-10-6	RAMBUS INC DEL COM		03/31/2014	Various	08/11/2014	Various	36,700.000	390,599	438,965	390,599	0	0	0	0	0	0	48,366	48,366	0	0
751212-10-1	Ralph Lauren Corp COM		02/18/2014	Various	04/15/2014	Various	28,800.000	4,496,268	4,574,390	4,496,268	0	0	0	0	0	0	78,123	78,123	10,395	0
754730-10-9	RAYMOND JAMES FINANCIAL INC COM		08/11/2014	Various	09/16/2014	Various	61,300.000	3,124,726	3,362,584	3,124,726	0	0	0	0	0	0	237,859	237,859	0	0
75508B-10-4	Rayonier Advanced Materials In COM		07/29/2014	Morgan Stanley & Co, Inc	08/11/2014	SG Americas securities LLC	15,800.000	589,545	524,228	589,545	0	0	0	0	0	0	(65,317)	(65,317)	0	0
75524W-10-8	RE/MAX Holdings Inc COM		04/28/2014	Various	06/10/2014	Various	9,400.000	293,761	273,854	293,761	0	0	0	0	0	0	(19,907)	(19,907)	69	0
75606N-10-9	RealPage Inc COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	6,800.000	140,332	145,506	140,332	0	0	0	0	0	0	5,175	5,175	0	0
758075-40-2	REDWOOD TRUST INC REIT COM		08/11/2014	Various	11/25/2014	Various	24,600.000	484,629	426,074	484,629	0	0	0	0	0	0	(58,555)	(58,555)	6,888	0
75902K-10-6	Regional Management Corp COM		07/29/2014	Various	08/11/2014	Various	28,300.000	487,162	440,491	487,162	0	0	0	0	0	0	(46,671)	(46,671)	0	0
75915K-10-1	Regulus Therapeutics Inc COM		03/06/2014	Various	04/15/2014	Various	15,300.000	157,751	114,253	157,751	0	0	0	0	0	0	(43,499)	(43,499)	0	0
7591EP-10-0	REGIONS FINANCIAL CORP COM		05/27/2014	Various	07/14/2014	Various	488,400.000	4,918,851	5,160,080	4,918,851	0	0	0	0	0	0	241,229	241,229	14,155	0
759509-10-2	RELIANCE STEEL & ALUMINUM COM		09/02/2014	Various	09/30/2014	Various	53,000.000	3,877,020	3,669,265	3,877,020	0	0	0	0	0	0	(207,755)	(207,755)	13,860	0
75970E-10-7	RENASANT CORP COM		07/02/2014	Various	10/28/2014	Various	1,100.000	32,051	31,442	32,051	0	0	0	0	0	0	(608)	(608)	238	0
75972A-30-1	Renewable Energy Group Inc COM		01/16/2014	JP Morgan	03/06/2014	Various	26,800.000	289,226	283,584	289,226	0	0	0	0	0	0	(5,641)	(5,641)	0	0
759916-10-9	REPLIGEN CORP COM		08/11/2014	Various	09/30/2014	Various	98,500.000	1,710,284	1,656,418	1,710,284	0	0	0	0	0	0	(53,866)	(53,866)	0	0
760276-10-5	REPUBLIC AIRWAYS HOLDINGS INC COM		10/14/2014	Various	11/11/2014	Various	49,900.000	513,716	543,017	513,716	0	0	0	0	0	0	29,302	29,302	0	0
760281-20-4	REPUBLIC BANCORP/KENTUCY COM		03/17/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	100.000	2,292	2,399	2,292	0	0	0	0	0	0	107	107	18	0
76117W-10-9	RESOLUTE FOREST PRODUCTS		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	17,100.000	288,956	284,424	288,956	0	0	0	0	0	0	(4,532)	(4,532)	0	0
76120W-30-2	RESOURCE CAPITAL CORP COM		06/10/2014	Various	10/28/2014	Various	151,300.000	899,659	839,520	899,659	0	0	0	0	0	0	(60,139)	(60,139)	25,580	0
76122Q-10-5	RESOURCES CONNECTION INC COM		11/11/2014	Various	12/23/2014	Various	18,800.000	288,702	268,034	288,702	0	0	0	0	0	0	(20,668)	(20,668)	956	0
761624-10-5	REX STORES CORP COM		11/11/2014	Various	12/08/2014	Various	22,600.000	1,743,980	1,446,094	1,743,980	0	0	0	0	0	0	(297,885)	(297,885)	0	0
766559-60-3	RIGEL PHARMACEUTICALS COM		02/06/2014	Instinet Corporation	04/15/2014	Various	29,100.000	86,194	86,014	86,194	0	0	0	0	0	0	(180)	(180)	0	0
76658B-10-0	RIGHTSIDE GROUP LTD Spinoff		08/04/2014	Spin Off	09/02/2014	Various	17,900.000	256,652	212,582	256,652	0	0	0	0	0	0	(44,070)	(44,070)	0	0
779268-10-1	ROUNDY'S INC SR SUB NT COM		04/15/2014	Various	07/14/2014	Various	76,400.000	468,070	381,498	468,070	0	0	0	0	0	0	(86,572)	(86,572)	0	0
781220-10-8	Ruckus Wireless Inc COM		09/30/2014	Various	12/08/2014	Various	194,600.000	2,615,814	2,314,574	2,615,814	0	0	0	0	0	0	(301,241)	(301,241)	0	0
783332-10-9	RUTH'S CHRIS STEAK HOUSE COM		07/14/2014	Various	11/25/2014	Various	43,400.000	527,695	511,828	527,695	0	0	0	0	0	0	(15,867)	(15,867)	3,455	0
78377T-10-7	Ryman Hospitality Properties I COM		02/18/2014	Various	04/15/2014	Various	50,300.000	2,067,622	2,201,507	2,067,622	0	0	0	0	0	0	133,885	133,885	19,140	0
783859-10-1	S & T BANCORP INC COM		10/14/2014	Various	12/23/2014	Various	5,000.000	122,805	132,973	122,805	0	0	0	0	0	0	10,168	10,168	880	0
784117-10-3	SEI INVESTMENTS CO COM & 1 PFD CONT RT/S		07/02/2014	Susquehanna Intl Group	11/25/2014	Various	49,200.000	1,624,486	1,947,047	1,624,486	0	0	0	0	0	0	322,561	322,561	0	0
784305-10-4	SJW Corp COM		11/11/2014	Various	12/08/2014	Various	4,600.000	131,191	133,576	131,191	0	0	0	0	0	0	2,385	2,385	0	0
784635-10-4	SPX CORPORATION COM		04/28/2014	Various	06/10/2014	Various	16,000.000	1,565,249	1,721,401	1,565,249	0	0	0	0	0	0	156,152	156,152	0	0
78467J-10-0	SS&C Technologies Holdings Inc COM		09/02/2014	Various	09/30/2014	Various	49,100.000	2,018,483	1,947,727	2,018,483	0	0	0	0	0	0	(70,756)	(70,756)	0	0
78573L-10-6	Sabra Health Care REIT COM		12/08/2014	Various	12/23/2014	Various	19,500.000	535,148	548,488	535,148	0	0	0	0	0	0	13,340	13,340	0	0
78648T-10-0	SAFETY INSURANCE GROUP COM		09/30/2014	Various	12/23/2014	Various	5,500.000	291,822	326,673	291,822	0	0	0	0	0	0	34,850	34,850	2,240	0
786692-10-3	Sagent Pharmaceuticals Inc COM		10/28/2014	Various	11/11/2014	WELLS FARGO SEC LLC	18,300.000	592,337	534,927	592,337	0	0	0	0	0	0	(57,409)	(57,409)	0	0
78709Y-10-5	Saia, Inc. COM		02/18/2014	UBS Limited	03/31/2014	Goldman Sachs & Co	3,800.000	121,817	142,589	121,817	0	0	0	0	0	0	20,772	20,772	0	0
800013-10-4	SANDERSON FARMS INC COM		10/14/2014	Various	11/25/2014	Various	95,300.000	8,148,491	8,762,569	8,148,491	0	0	0	0	0	0	614,078	614,078	51,552	0
800363-10-3	SANDY SPRING BANCORP INC COM		03/17/2014	Various	11/11/2014	Various	2,300.000	57,676	56,176	57,676	0	0	0	0	0	0	(1,500)	(1,500)	974	0
801056-10-2	SANMINA CORP COM		10/28/2014	Various	12/08/2014	Various	54,500.000	1,288,258	1,165,541	1,288,258	0	0	0	0	0	0	(122,717)	(122,717)	0	0
80589M-10-2	SCANA CORP COM		10/14/2014	Various	12/08/2014	Various	224,500.000	11,220,336	12,021,803	11,220,336	0	0	0	0	0	0	801,467	801,467	27,405	0
806037-10-7	SCANSOURCE INC COM		11/11/2014	Various	12/08/2014	Various	15,800.000	623,315	605,677	623,315	0	0	0	0	0	0	(17,637)	(17,637)	0	0
806857-10-8	SCHLUMBERGER LIMITED NETHERLAN COM		02/18/2014	UBS Limited	04/15/2014	Various	54,600.000	4,934,857	5,019,315	4,934,857	0	0	0	0	0	0	84,458	84,458	0	0
808194-10-4	SCHULMAN INC A COM		09/16/2014	Various	11/25/2014	Various	46,200.000	1,606,408	1,616,558	1,606,408	0	0	0	0	0	0	10,150	10,150	8,559	0
808541-10-6	SCHWEITZER-MAUDUIT INTL INC COM		10/28/2014	Various	12/08/2014	Various	32,200.000	1,435,491	1,396,028	1,435,491	0	0	0	0	0	0	(39,464)	(39,464)	4,750	0
808625-10-7	Science Applications Internati COM		08/11/2014	SG Americas securities LLC	09/16/2014	UBS Limited	5,800.000	242,330	268,470	242,330	0	0	0	0	0	0	26,141	26,141	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
811054-40-2	EW SCRIPPS CO COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	14,000.000	297,892	288,372	297,892	0	0	0	0	0	0	(9,520)	(9,520)	0	0
811904-10-1	SEACOR HOLDINGS INC. COM		01/16/2014	JP Morgan	03/06/2014	Various	6,400.000	566,189	556,353	566,189	0	0	0	0	0	0	(9,836)	(9,836)	0	0
81618T-10-0	Select Income REIT REIT		12/08/2014	Various	12/23/2014	Various	57,800.000	1,565,810	1,525,173	1,565,810	0	0	0	0	0	0	(40,637)	(40,637)	8,640	0
81619Q-10-5	Select Medical Holdings Corp COM		07/29/2014	Various	11/25/2014	Various	113,200.000	1,723,937	1,478,300	1,723,937	0	0	0	0	0	0	(245,637)	(245,637)	11,270	0
816850-10-1	SEMTECH CORP COM		07/14/2014	Various	10/28/2014	Various	67,400.000	1,597,524	1,646,241	1,597,524	0	0	0	0	0	0	48,717	48,717	0	0
816851-10-9	SEMPRA ENERGY COM		10/28/2014	Various	11/25/2014	Various	57,700.000	6,007,821	6,414,694	6,007,821	0	0	0	0	0	0	406,873	406,873	0	0
81725T-10-0	Sensient Tech Corp Universal F COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	8,800.000	449,522	411,277	449,522	0	0	0	0	0	0	(38,245)	(38,245)	2,024	0
82312B-10-6	SHENANDOAH TELECOM CO COM		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	3,800.000	116,006	108,117	116,006	0	0	0	0	0	0	(7,890)	(7,890)	0	0
824348-10-6	SHERWIN WILLIAMS CO COM		12/08/2014	Various	12/23/2014	Various	18,100.000	3,957,817	4,103,445	3,957,817	0	0	0	0	0	0	145,628	145,628	8,360	0
824543-10-2	Shiloh Industries Inc COM		04/28/2014	Various	06/10/2014	Various	9,000.000	169,864	167,386	169,864	0	0	0	0	0	0	(2,478)	(2,478)	0	0
824889-10-9	SHOE CARNIVAL INC COM		07/02/2014	Susquehanna Intl Group	09/16/2014	UBS Limited	100.000	2,087	1,873	2,087	0	0	0	0	0	0	(214)	(214)	0	0
825211-10-5	ShoreTel Inc COM		03/17/2014	Various	07/29/2014	Various	112,400.000	974,403	773,979	974,403	0	0	0	0	0	0	(200,423)	(200,423)	0	0
82568P-30-4	SHUTTERFLY INC COM		07/14/2014	Citigroup Inc	07/29/2014	Various	10,700.000	507,683	497,477	507,683	0	0	0	0	0	0	(10,206)	(10,206)	0	0
825690-10-0	Shutterstock Inc COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	3,400.000	251,964	245,427	251,964	0	0	0	0	0	0	(6,537)	(6,537)	0	0
82705T-10-2	SILICON IMAGE INC COM		02/06/2014	Instinet Corporation	09/30/2014	Various	24,600.000	143,344	121,294	143,344	0	0	0	0	0	0	(22,051)	(22,051)	0	0
828730-20-0	SIMMONS FIRST NATL CORP COM		08/11/2014	Various	11/25/2014	Various	4,700.000	184,563	193,909	184,563	0	0	0	0	0	0	9,346	9,346	946	0
829073-10-5	SIMPSON MFG INC COM		03/31/2014	Various	04/15/2014	Various	12,400.000	430,441	396,658	430,441	0	0	0	0	0	0	(33,783)	(33,783)	425	0
83013P-10-5	SIZMEK INC Common Stock		02/10/2014	Taxable Exchange	04/28/2014	Various	24,300.000	251,991	232,017	251,991	0	0	0	0	0	0	(19,974)	(19,974)	0	0
83066R-10-7	SKILLED HEALTHCARE GROUP COM		01/16/2014	JP Morgan	05/27/2014	UBS Limited	2,500.000	11,318	16,273	11,318	0	0	0	0	0	0	4,955	4,955	0	0
83083J-10-4	Skullcandy Inc COM		03/17/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	44,100.000	431,210	347,301	431,210	0	0	0	0	0	0	(83,909)	(83,909)	0	0
831865-20-9	Smith A O Corporation COM		07/14/2014	Various	09/16/2014	Various	55,600.000	2,707,639	2,701,167	2,707,639	0	0	0	0	0	0	(6,472)	(6,472)	7,050	0
83413U-10-0	Solar Capital Ltd COM		06/10/2014	SG Americas securities LLC	07/14/2014	Citigroup Inc	11,600.000	241,535	244,563	241,535	0	0	0	0	0	0	3,028	3,028	4,640	0
83416B-10-9	SolarWinds Inc COM		05/27/2014	Various	07/02/2014	Various	36,100.000	1,397,413	1,413,975	1,397,413	0	0	0	0	0	0	16,561	16,561	0	0
83421A-10-4	Solera Holdings Inc COM		11/11/2014	Various	12/08/2014	Various	47,100.000	2,605,181	2,504,801	2,605,181	0	0	0	0	0	0	(100,380)	(100,380)	9,095	0
835451-10-5	SONIC CORP COM		09/02/2014	Morgan Stanley & Co, Inc	09/16/2014	UBS Limited	200.000	4,273	4,307	4,273	0	0	0	0	0	0	33	33	0	0
835898-10-7	SOTHEBYS HLDGS INC COM		02/18/2014	UBS Limited	03/06/2014	Citigroup Inc	20,700.000	964,972	977,351	964,972	0	0	0	0	0	0	12,379	12,379	2,070	0
835916-10-7	SONUS NETWORKS INC COM		07/14/2014	Various	12/23/2014	Various	254,900.000	901,781	913,243	901,781	0	0	0	0	0	0	11,462	11,462	0	0
838518-10-8	SOUTH JERSEY INDS INC COM		07/29/2014	Various	09/02/2014	Various	16,700.000	968,020	948,524	968,020	0	0	0	0	0	0	(19,496)	(19,496)	0	0
842587-10-7	SOUTHERN CO COM		12/08/2014	SG Americas securities LLC	12/23/2014	Deutsche Bank Securities Inc	156,400.000	7,533,632	7,712,553	7,533,632	0	0	0	0	0	0	178,922	178,922	0	0
84265V-10-5	SOUTHERN COPPER CORP COM		07/14/2014	Various	08/11/2014	Various	96,300.000	3,119,171	3,138,477	3,119,171	0	0	0	0	0	0	19,306	19,306	0	0
844741-10-8	SOUTHWEST AIRLS CO COM		05/27/2014	Various	12/08/2014	Various	203,800.000	4,759,034	5,399,746	4,759,034	0	0	0	0	0	0	640,711	640,711	6,068	0
844895-10-2	SOUTHWEST GAS CORP COM		08/11/2014	Various	12/08/2014	Various	32,700.000	1,654,786	1,825,752	1,654,786	0	0	0	0	0	0	170,966	170,966	15,768	0
84610H-10-8	Sovran Self Storage Inc COM		01/16/2014	JP Morgan	02/18/2014	Various	9,200.000	606,252	644,135	606,252	0	0	0	0	0	0	37,882	37,882	0	0
846822-10-4	SPARTAN STORES INC COM		02/18/2014	Various	04/15/2014	Various	11,800.000	276,542	264,304	276,542	0	0	0	0	0	0	(12,238)	(12,238)	588	0
847235-10-8	Sparton Corp COM		03/06/2014	Various	04/15/2014	Various	6,300.000	200,702	173,166	200,702	0	0	0	0	0	0	(27,536)	(27,536)	0	0
84863T-10-6	SPOK HOLDINGS INC COM		06/10/2014	Various	12/23/2014	Various	17,100.000	283,805	260,824	283,805	0	0	0	0	0	0	(22,981)	(22,981)	5,125	0
854231-10-7	STANDEX INTL CORP COM		04/15/2014	Various	05/13/2014	Various	1,800.000	98,432	137,940	98,432	0	0	0	0	0	0	39,509	39,509	180	0
85571Q-10-2	Starz COM		06/10/2014	Various	07/02/2014	Susquehanna Intl Group	49,500.000	1,506,819	1,491,039	1,506,819	0	0	0	0	0	0	(15,780)	(15,780)	0	0
857477-10-3	STATE STREET CORP COM		10/28/2014	UBS Limited	12/23/2014	Various	67,300.000	4,860,406	5,406,595	4,860,406	0	0	0	0	0	0	546,189	546,189	0	0
858119-10-0	STEEL DYNAMICS INC COM		08/11/2014	SG Americas securities LLC	10/28/2014	Various	103,600.000	2,273,088	2,330,710	2,273,088	0	0	0	0	0	0	57,622	57,622	11,914	0
858155-20-3	STEELCASE INC COM		06/10/2014	Various	09/30/2014	Various	49,100.000	754,087	785,164	754,087	0	0	0	0	0	0	31,077	31,077	1,533	0
858586-10-0	Stepan Co COM		09/16/2014	Various	12/08/2014	Various	8,800.000	429,464	371,564	429,464	0	0	0	0	0	0	(57,900)	(57,900)	1,978	0
85858C-10-7	Stemline Therapeutics Inc COM		02/06/2014	Instinet Corporation	03/31/2014	Goldman Sachs & Co	9,100.000	191,619	174,656	191,619	0	0	0	0	0	0	(16,962)	(16,962)	0	0
860740-10-2	STILLWATER MNG CO COM		11/11/2014	WELLS FARGO SEC LLC	11/25/2014	Various	77,400.000	993,739	1,042,759	993,739	0	0	0	0	0	0	49,021	49,021	0	0
86272T-10-6	STRATEGIC HOTEL CAPITAL COMMON STOCK		05/27/2014	Various	11/11/2014	Various	173,200.000	1,721,247	2,188,908	1,721,247	0	0	0	0	0	0	467,662	467,662	0	0
864739-10-7	SUFFOLK BANCORP COM		07/02/2014	Susquehanna Intl Group	09/30/2014	Various	100.000	2,228	1,971	2,228	0	0	0	0	0	0	(257)	(257)	6	0
864909-10-6	Sucampo Pharmaceuticals Inc COM		02/18/2014	Various	03/31/2014	Various	20,300.000	160,895	140,418	160,895	0	0	0	0	0	0	(20,477)	(20,477)	0	0
866082-10-0	Summit Hotel Properties Inc REIT		03/17/2014	Morgan Stanley & Co, Inc	05/27/2014	UBS Limited	20,500.000	187,124	200,265	187,124	0	0	0	0	0	0	13,141	13,141	2,306	0
866674-10-4	SUN COMMUNITIES COM		04/28/2014	Various	12/08/2014	Various	17,100.000	753,752	854,703	753,752	0	0	0	0	0	0	100,951	100,951	14,820	0
867892-10-1	SUNSTONE HOTEL INVESTORS COM		09/02/2014	Various	10/28/2014	Various	358,500.000	5,065,572	5,296,371	5,065,572	0	0	0	0	0	0	230,799	230,799	15,525	0
86800U-10-4	Super Micro Computer Inc COM		10/28/2014	Various	11/25/2014	Various	22,000.000	493,382	445,090	493,382	0	0	0	0	0	0	(48,292)	(48,292)	0	0
868168-10-5	SUPERIOR INDS INTL INC COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	5,000.000	102,935	102,019	102,935	0	0	0	0	0	0	(917)	(917)	900	0
868873-10-0	SURMODICS INC COM		04/15/2014	Various	09/02/2014	Various	14,300.000	345,168	295,709	345,168	0	0	0	0	0	0	(49,459)	(49,459)	0	0
869099-10-1	SUSQUEHANNA BANCSHARES INC PA COM		07/02/2014	Various	12/23/2014	Various	128,600.000	1,377,019	1,382,097	1,377,019	0	0	0	0	0	0	5,078	5,078	14,222	0
871237-10-3	SYKES ENTERPRISES INC COM		03/17/2014	Various	04/28/2014	Various	18,800.000	378,749	368,234	378,749	0	0	0	0	0	0	(10,514)	(10,514)	0	0
871503-10-8	SYMANTEC CORP COM		10/14/2014	Various	11/25/2014	Various	38,900.000	864,754	939,300	864,754	0	0	0	0	0	0	74,546	74,546	5,835	0
871510-10-6	SYMETRA FINANCIAL CORP COM		03/17/2014	Morgan Stanley & Co, Inc	03/31/2014	Goldman Sachs & Co	600.000	11,945	11,786	11,945	0	0	0	0	0	0	(159)	(159)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
871546-20-6	Symmetry Medical Inc COM		09/30/2014	Various	11/25/2014	Various	26,100.000	269,163	253,188	269,163	0	0	0	0	0	0	(15,975)	(15,975)	0	0
871546-20-6	Symmetry Medical Inc COM		09/16/2014	Various	12/05/2014	Taxable Exchange	48,700.000	450,971	459,485	450,971	0	0	0	0	0	0	8,513	8,513	0	0
87157B-10-3	Synchronoss Technologies Inc COM		08/11/2014	SG Americas securities LLC	09/02/2014	Various	19,800.000	774,398	887,589	774,398	0	0	0	0	0	0	113,191	113,191	0	0
87157D-10-9	SYNAPTICS INCORPORATED COM		10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	18,500.000	1,309,023	1,211,639	1,309,023	0	0	0	0	0	0	(97,384)	(97,384)	0	0
87159G-10-0	SYMMETRY SURGICAL INC COM		12/05/2014	Taxable Exchange	12/23/2014	Deutsche Bank Securities Inc	23,500.000	181,890	177,026	181,890	0	0	0	0	0	0	(4,865)	(4,865)	0	0
871607-10-7	SYNOPSYS INC COM		11/25/2014	Various	12/08/2014	Various	43,200.000	1,799,674	1,824,575	1,799,674	0	0	0	0	0	0	24,901	24,901	0	0
87162H-10-3	SYNTEL INC COM		02/06/2014	Various	05/13/2014	Various	9,500.000	829,188	833,702	829,188	0	0	0	0	0	0	4,515	4,515	0	0
87162W-10-0	SYNNEX CORP COM		03/17/2014	Various	05/13/2014	Various	15,200.000	926,501	968,063	926,501	0	0	0	0	0	0	41,562	41,562	0	0
871639-30-8	Synergy Pharmaceuticals Inc COM		02/06/2014	Instinet Corporation	03/31/2014	Goldman Sachs & Co	25,500.000	131,485	128,342	131,485	0	0	0	0	0	0	(3,143)	(3,143)	0	0
871639-30-8	Synergy Pharmaceuticals Inc COM		02/06/2014	Instinet Corporation	02/11/2014	Spin Off	0.000	19	19	19	0	0	0	0	0	0	0	0	0	0
872438-10-6	THL Credit Inc COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	10,600.000	147,410	143,925	147,410	0	0	0	0	0	0	(3,485)	(3,485)	0	0
87244T-10-9	TICC CAPITAL CORP COM		04/15/2014	Various	07/02/2014	Various	68,700.000	676,561	672,815	676,561	0	0	0	0	0	0	(3,745)	(3,745)	12,992	0
87336U-10-5	Tableau Software, Inc. Common Stock		08/20/2014	Direct	10/08/2014	Direct	65,464.000	5,765,905	4,471,794	4,722,737	0	0	1,043,169	(1,043,169)	0	0	(250,942)	(250,942)	0	0
874054-10-9	TAKE-TWO INTERACTIVE SOF COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	30,900.000	654,184	718,070	654,184	0	0	0	0	0	0	63,886	63,886	0	0
87612G-10-1	Targa Resources Corp COM		03/31/2014	Various	09/02/2014	Various	45,000.000	4,427,877	5,963,398	4,427,877	0	0	0	0	0	0	1,535,520	1,535,520	33,002	0
878237-10-6	TECH DATA CORP COM		11/25/2014	Various	12/08/2014	SG Americas securities LLC	22,600.000	1,407,334	1,437,835	1,407,334	0	0	0	0	0	0	30,501	30,501	0	0
879360-10-5	Teledyne Technologies Inc COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	1,500.000	134,216	142,895	134,216	0	0	0	0	0	0	8,679	8,679	0	0
880349-10-5	TENNECO INC COM		11/11/2014	Various	12/23/2014	Various	188,800.000	10,654,428	10,855,888	10,654,428	0	0	0	0	0	0	201,460	201,460	0	0
88162F-10-5	Tetra Technologies Inc Del COM		02/06/2014	Instinet Corporation	03/06/2014	Citigroup Inc	24,600.000	256,996	298,029	256,996	0	0	0	0	0	0	41,033	41,033	0	0
882681-10-9	TEXAS ROADHOUSE INC CL A COM		09/02/2014	Various	09/30/2014	Various	33,100.000	843,109	883,431	843,109	0	0	0	0	0	0	40,322	40,322	4,965	0
883556-10-2	THERMO FISHER SCIENTIFIC COM		03/31/2014	Various	05/13/2014	Various	132,000.000	15,522,362	15,050,450	15,522,362	0	0	0	0	0	0	(471,912)	(471,912)	19,155	0
88362T-10-3	Thermon Group Holdings Common Stock		03/17/2014	Various	10/28/2014	Various	12,800.000	321,533	310,664	321,533	0	0	0	0	0	0	(10,869)	(10,869)	0	0
885160-10-1	THOR INDS INC COM		07/14/2014	Various	09/02/2014	Various	95,600.000	5,521,160	5,400,634	5,521,160	0	0	0	0	0	0	(120,526)	(120,526)	6,992	0
885175-30-7	THORATEC LABS CORP COM		06/10/2014	Various	08/11/2014	Various	44,700.000	1,553,466	1,328,698	1,553,466	0	0	0	0	0	0	(224,769)	(224,769)	0	0
885807-20-6	Threshold Pharmaceuticals Inc COM		01/16/2014	JP Morgan	04/15/2014	Various	19,400.000	95,196	75,074	95,196	0	0	0	0	0	0	(20,122)	(20,122)	0	0
887228-10-4	TIME INC COM		09/02/2014	Morgan Stanley & Co, Inc	10/14/2014	Various	10,100.000	241,612	229,201	241,612	0	0	0	0	0	0	(12,411)	(12,411)	0	0
887228-10-4	TIME INC COM		06/09/2014	Spin Off	07/02/2014	Susquehanna Intl Group	4,050.000	93,092	98,707	93,092	0	0	0	0	0	0	5,614	5,614	0	0
887317-30-3	TIME WARNER INC COM		06/10/2014	Various	09/02/2014	Various	195,400.000	13,416,130	14,568,931	13,416,130	0	0	0	0	0	0	1,152,800	1,152,800	51,657	0
887317-30-3	TIME WARNER INC COM		05/13/2014	JP Morgan	06/09/2014	Spin Off	0.000	93,092	93,092	93,092	0	0	0	0	0	0	0	0	0	0
887389-10-4	TIMKEN CO COM		09/30/2014	UBS Limited	10/28/2014	Various	40,300.000	1,725,142	1,687,006	1,725,142	0	0	0	0	0	0	(38,136)	(38,136)	0	0
891092-10-8	TORO CO COM		07/14/2014	Various	08/11/2014	Various	19,800.000	1,261,749	1,223,663	1,261,749	0	0	0	0	0	0	(38,085)	(38,085)	1,600	0
891826-10-9	Tower International Inc COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	7,100.000	245,923	182,665	245,923	0	0	0	0	0	0	(63,257)	(63,257)	0	0
89417E-10-9	TRAVELERS COS INC COM		07/29/2014	Various	09/30/2014	Various	205,800.000	17,182,312	18,450,425	17,182,312	0	0	0	0	0	0	1,268,113	1,268,113	138,475	0
894210-20-5	TRAVELZOO INC COM		05/13/2014	Various	11/11/2014	Various	7,600.000	153,740	110,365	153,740	0	0	0	0	0	0	(43,375)	(43,375)	0	0
89531P-10-5	TREX INC COM		02/06/2014	Instinet Corporation	02/18/2014	UBS Limited	7,400.000	484,308	513,323	484,308	0	0	0	0	0	0	29,015	29,015	0	0
896215-20-9	TRIMAS CORP COM		07/29/2014	Morgan Stanley & Co, Inc	09/16/2014	UBS Limited	8,500.000	288,261	257,873	288,261	0	0	0	0	0	0	(30,388)	(30,388)	0	0
896522-10-9	TRINITY INDS INC COM		12/08/2014	SG Americas securities LLC	12/23/2014	Deutsche Bank Securities Inc	21,300.000	654,102	596,251	654,102	0	0	0	0	0	0	(57,851)	(57,851)	0	0
89785X-10-1	TRUEBLUE INC COM		07/14/2014	Various	08/11/2014	Various	39,400.000	1,105,440	1,083,370	1,105,440	0	0	0	0	0	0	(22,070)	(22,070)	0	0
898349-10-5	TRUSTCO BANK CORP N Y COM		04/15/2014	Morgan Stanley & Co, Inc	05/13/2014	Various	13,200.000	88,730	89,071	88,730	0	0	0	0	0	0	341	341	0	0
898402-10-2	TRUSTMARK CORP COM		08/11/2014	Various	09/30/2014	Various	27,500.000	642,133	644,622	642,133	0	0	0	0	0	0	2,489	2,489	6,325	0
899896-10-4	TUPPERWARE CORP COM		11/11/2014	WELLS FARGO SEC LLC	12/08/2014	Various	36,400.000	2,360,140	2,346,390	2,360,140	0	0	0	0	0	0	(13,750)	(13,750)	0	0
90184L-10-2	Twitter, Inc. Common Stock		05/05/2014	Direct	05/15/2014	Direct	71,986.000	2,789,458	2,319,179	2,789,458	0	0	0	0	0	0	(470,278)	(470,278)	0	0
902252-10-5	TYLER TECHNOLOGIES INC COM		06/10/2014	Various	09/30/2014	Various	8,700.000	708,095	798,663	708,095	0	0	0	0	0	0	90,568	90,568	0	0
902494-10-3	TYSON FOODS COM		07/14/2014	Various	11/25/2014	Various	441,600.000	18,073,623	17,411,934	18,073,623	0	0	0	0	0	0	(661,688)	(661,688)	29,438	0
902681-10-5	U G I CORP COM		05/15/2014	Various	07/14/2014	Citigroup Inc	46,700.000	2,202,687	2,361,292	2,202,687	0	0	0	0	0	0	158,605	158,605	13,777	0
90346E-10-3	US Silica Holdings Inc COM		11/25/2014	Various	12/08/2014	Various	180,900.000	8,787,170	6,756,614	8,787,170	0	0	0	0	0	0	(2,030,556)	(2,030,556)	1,688	0
90347A-10-0	Ubiquiti Networks Inc COM		04/15/2014	Various	05/27/2014	Various	77,900.000	3,303,558	3,082,307	3,303,558	0	0	0	0	0	0	(221,251)	(221,251)	0	0
90385V-10-7	Ultra Clean Holdings Inc COM		07/14/2014	Various	07/29/2014	Various	104,700.000	1,261,898	980,005	1,261,898	0	0	0	0	0	0	(281,892)	(281,892)	0	0
904677-20-0	UNIFI INC COM		01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	1,100.000	28,767	25,655	28,767	0	0	0	0	0	0	(3,112)	(3,112)	0	0
904708-10-4	UNIFIRST CORP COM		03/06/2014	Various	04/15/2014	Various	3,200.000	356,127	341,931	356,127	0	0	0	0	0	0	(14,196)	(14,196)	98	0
907818-10-8	UNION PACIFIC CORP COM		12/08/2014	Various	12/23/2014	Various	11,700.000	1,297,943	1,391,536	1,297,943	0	0	0	0	0	0	93,592	93,592	0	0
907818-10-8	UNION PACIFIC CORP COM		06/09/2014	Stock Split	10/28/2014	Various	14,050.000	0	0	0	0	0	0	0	0	0	0	0	12,593	0
909214-30-6	UNISYS CORP COM		03/06/2014	Citigroup Inc	03/17/2014	Morgan Stanley & Co, Inc	71,400.000	2,480,793	2,142,857	2,480,793	0	0	0	0	0	0	(337,936)	(337,936)	0	0
909218-10-9	UNIT CORP COM		06/10/2014	Various	07/02/2014	Various	40,500.000	2,643,251	2,584,110	2,643,251	0	0	0	0	0	0	(59,141)	(59,141)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
910047-10-9	UNITED CONTINENTAL HOLDINGS IN COM		10/14/2014	WELLS FARGO SEC LLC	12/08/2014	Various	12,800.000	553,446	783,951	553,446	0	0	0	0	0	0	230,504	230,504	0	0
910304-10-4	United Financial Bancorp Inc COM		05/27/2014	UBS Limited	06/10/2014	SG Americas securities LLC	7,000.000	93,037	98,546	93,037	0	0	0	0	0	0	5,509	5,509	0	0
911268-20-9	UNITED ONLINE INC COM		03/17/2014	Various	11/25/2014	Various	37,514.480	414,619	441,777	414,619	0	0	0	0	0	0	27,158	27,158	0	0
911312-10-6	UNITED PARCEL SERVICE COM		02/18/2014	Various	03/17/2014	Various	91,400.000	9,054,650	8,725,163	9,054,650	0	0	0	0	0	0	(329,487)	(329,487)	24,790	0
913004-10-7	United Stationers Inc. COM		10/14/2014	WELLS FARGO SEC LLC	11/11/2014	WELLS FARGO SEC LLC	5,900.000	227,964	250,461	227,964	0	0	0	0	0	0	22,497	22,497	0	0
913017-10-9	UNITED TECHNOLOGIES CORP COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	91,400.000	10,223,491	10,213,757	10,223,491	0	0	0	0	0	0	(9,733)	(9,733)	2,832	0
91324P-10-2	UNITEDHEALTH GROUP INC COM		10/14/2014	Various	11/11/2014	Various	35,600.000	2,928,381	3,264,662	2,928,381	0	0	0	0	0	0	336,281	336,281	5,475	0
91347P-10-5	UNIVERSAL DISPLAY CORP COM		02/18/2014	Various	03/06/2014	Citigroup Inc	24,000.000	754,961	829,560	754,961	0	0	0	0	0	0	74,600	74,600	0	0
913483-10-3	UNIVERSAL ELECTRS INC COM		09/02/2014	Morgan Stanley & Co, Inc	09/30/2014	Various	700.000	38,099	34,807	38,099	0	0	0	0	0	0	(3,292)	(3,292)	0	0
913543-10-4	Universal Forest Products COM		06/10/2014	Various	09/02/2014	Various	18,500.000	961,515	915,845	961,515	0	0	0	0	0	0	(45,670)	(45,670)	1,218	0
91359E-10-5	UNIVERSAL HEALTH RLTY IN COM		02/18/2014	Various	03/31/2014	Various	1,900.000	79,959	80,090	79,959	0	0	0	0	0	0	131	131	1,188	0
91359V-10-7	Universal Insurance Holdings I COM		12/08/2014	SG Americas securities LLC	12/23/2014	Deutsche Bank Securities Inc	2,900.000	59,737	57,864	59,737	0	0	0	0	0	0	(1,873)	(1,873)	0	0
913837-10-0	Universal Stainless & Alloy COM		07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	900.000	30,171	27,750	30,171	0	0	0	0	0	0	(2,421)	(2,421)	0	0
913903-10-0	UNIVERSAL HEALTH SVCS INC CL B		03/17/2014	Morgan Stanley & Co, Inc	04/15/2014	Various	7,800.000	584,126	590,563	584,126	0	0	0	0	0	0	6,437	6,437	0	0
91529Y-10-6	UNUMPROVIDENT CORP. COM		10/28/2014	Various	12/23/2014	Various	402,200.000	13,790,311	14,058,431	13,790,311	0	0	0	0	0	0	268,121	268,121	75,420	0
917286-20-5	URSTADT BIDDLE PROP REIT COM		12/08/2014	Various	12/23/2014	Various	2,400.000	53,219	52,790	53,219	0	0	0	0	0	0	(429)	(429)	0	0
918204-10-8	V F CORP COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	400.000	25,114	26,459	25,114	0	0	0	0	0	0	1,345	1,345	105	0
91829F-10-4	VOXX International Corp COM		03/31/2014	Various	04/28/2014	Various	11,600.000	157,446	139,529	157,446	0	0	0	0	0	0	(17,917)	(17,917)	0	0
91851C-20-1	VAALCO ENERGY INC COM		11/11/2014	Various	12/08/2014	Various	258,200.000	1,962,165	1,792,615	1,962,165	0	0	0	0	0	0	(169,549)	(169,549)	0	0
92240G-10-1	VECTREN CORP COM		08/11/2014	Various	09/30/2014	Various	57,300.000	2,245,860	2,314,577	2,245,860	0	0	0	0	0	0	68,717	68,717	20,160	0
92242T-10-1	VECTRUS INC COM		09/29/2014	Spin Off	12/08/2014	SG Americas securities LLC	3,861.000	35,112	118,035	35,112	0	0	0	0	0	0	82,922	82,922	0	0
92335C-10-6	Vera Bradley Inc COM		09/02/2014	Various	09/16/2014	Various	32,200.000	664,046	704,894	664,046	0	0	0	0	0	0	40,848	40,848	0	0
92337C-10-4	Verastem Inc COM		02/06/2014	Instinet Corporation	03/17/2014	Morgan Stanley & Co, Inc	7,600.000	95,128	95,166	95,128	0	0	0	0	0	0	38	38	0	0
92343V-10-4	VERIZON COMMUNICATIONS COM		11/11/2014	Various	11/25/2014	Various	111,900.000	5,377,275	5,422,145	5,377,275	0	0	0	0	0	0	44,871	44,871	113,988	0
92343V-10-4	VERIZON COMMUNICATIONS INC Common Stock		02/24/2014	Spin Off	04/15/2014	Deutsche Bank Securities Inc	32,885.000	9,853	1,548,064	9,853	0	0	0	0	0	0	1,538,211	1,538,211	17,429	0
92828Q-10-9	VIRTUS INVESTMENT PARTNERS COM		03/31/2014	Goldman Sachs & Co	04/15/2014	Various	200.000	34,479	34,934	34,479	0	0	0	0	0	0	455	455	0	0
92849E-10-1	Vitamin Shoppe Inc COM		07/14/2014	Citigroup Inc	07/29/2014	Various	8,500.000	368,620	360,478	368,620	0	0	0	0	0	0	(8,141)	(8,141)	0	0
92858J-10-8	Vocus Inc COM		02/06/2014	Instinet Corporation	06/02/2014	Tender (Corp Action)	9,700.000	109,096	174,600	109,096	0	0	0	0	0	0	65,504	65,504	0	0
92886T-20-1	Vonage Holdings Corp COM		11/11/2014	Various	12/08/2014	Various	8,100.000	29,493	26,022	29,493	0	0	0	0	0	0	(3,471)	(3,471)	0	0
929089-10-0	Voya Financial Inc COM		08/11/2014	SG Americas securities LLC	09/30/2014	Various	19,700.000	731,087	769,748	731,087	0	0	0	0	0	0	38,661	38,661	197	0
929160-10-9	VULCAN MATLS CO COM		03/06/2014	Citigroup Inc	03/17/2014	Morgan Stanley & Co, Inc	34,500.000	2,363,078	2,290,869	2,363,078	0	0	0	0	0	0	(72,209)	(72,209)	0	0
92924F-10-6	WGL HLDGS INC COM		09/02/2014	Various	09/30/2014	Various	21,900.000	932,196	917,769	932,196	0	0	0	0	0	0	(14,427)	(14,427)	5,104	0
92936U-10-9	WP Carey Inc COM		09/30/2014	UBS Limited	10/14/2014	WELLS FARGO SEC LLC	33,500.000	2,159,829	2,164,321	2,159,829	0	0	0	0	0	0	4,492	4,492	0	0
929566-10-7	WABASH NATIONAL CORP. COM		10/28/2014	Various	11/11/2014	WELLS FARGO SEC LLC	48,700.000	599,125	521,139	599,125	0	0	0	0	0	0	(77,986)	(77,986)	0	0
930059-10-0	WADDELL & REED FINL INC COM		12/08/2014	Various	12/23/2014	Various	91,800.000	5,964,052	5,631,620	5,964,052	0	0	0	0	0	0	(332,432)	(332,432)	11,288	0
931142-10-3	WAL MART STORES INC COM		09/16/2014	Various	09/30/2014	Various	16,700.000	1,247,962	1,280,463	1,247,962	0	0	0	0	0	0	32,501	32,501	960	0
93317W-10-2	Walter Investment Management C REIT		12/08/2014	Various	12/23/2014	Various	24,800.000	475,022	481,072	475,022	0	0	0	0	0	0	6,049	6,049	0	0
93564A-10-0	Warren Resources Inc COM		09/30/2014	Various	10/28/2014	Various	134,400.000	771,795	475,295	771,795	0	0	0	0	0	0	(296,501)	(296,501)	0	0
938824-10-9	WASHINGTON FED INC COM		04/15/2014	Various	04/28/2014	Various	7,700.000	170,780	169,610	170,780	0	0	0	0	0	0	(1,170)	(1,170)	0	0
939647-10-3	WASHINGTON PRIME GROUP INC COMMON STOCK		05/29/2014	Spin Off	06/10/2014	SG Americas securities LLC	17,950.000	280,476	342,091	280,476	0	0	0	0	0	0	61,615	61,615	0	0
941053-10-0	WASTE CONNECTIONS INC COM		05/13/2014	Various	06/10/2014	SG Americas securities LLC	28,800.000	1,283,892	1,352,246	1,283,892	0	0	0	0	0	0	68,354	68,354	1,932	0
94733A-10-4	Web.com Group Inc COM		11/11/2014	Various	12/23/2014	Various	55,000.000	1,165,349	1,060,026	1,165,349	0	0	0	0	0	0	(105,323)	(105,323)	0	0
94946T-10-6	WELLCARE HEALTH PLANS COM		02/06/2014	Instinet Corporation	03/17/2014	Various	18,600.000	1,167,838	1,135,700	1,167,838	0	0	0	0	0	0	(32,138)	(32,138)	0	0
950755-10-8	WERNER ENTERPRISES COM		10/14/2014	Various	10/28/2014	Various	58,500.000	1,503,726	1,485,236	1,503,726	0	0	0	0	0	0	(18,490)	(18,490)	0	0
952355-20-4	West Corp COM		06/10/2014	Various	09/30/2014	Various	8,200.000	209,515	224,005	209,515	0	0	0	0	0	0	14,489	14,489	990	0
955306-10-5	West Pharmaceutical Svcs, Inc. COM		03/06/2014	Various	03/31/2014	Various	15,200.000	704,834	678,824	704,834	0	0	0	0	0	0	(26,011)	(26,011)	0	0
957638-10-9	WESTERN ALLIANCE BANCORP COM		09/30/2014	Various	11/25/2014	Various	43,700.000	1,025,971	1,038,217	1,025,971	0	0	0	0	0	0	12,246	12,246	0	0
95790D-10-5	Western Asset Mortgage Capital REIT		09/30/2014	Various	10/28/2014	Various	78,100.000	1,112,007	1,159,900	1,112,007	0	0	0	0	0	0	47,893	47,893	42,070	0
959319-10-4	WESTERN REFINING INC COM		12/08/2014	Various	12/23/2014	Various	40,000.000	1,656,902	1,492,024	1,656,902	0	0	0	0	0	0	(164,878)	(164,878)	0	0
960413-10-2	WESTLAKE CHEMIC COM		06/10/2014	Various	10/28/2014	Various	11,700.000	1,036,985	1,124,027	1,036,985	0	0	0	0	0	0	87,042	87,042	2,636	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
960413-10-2	WESTLAKE CHEMIC COM		03/19/2014	Stock Split	09/02/2014	Various	17,050.000	0	0	0	0	0	0	0	0	0	0	0	2,148	0
966244-10-5	WhiteWave Foods Co/The COM		04/15/2014	Morgan Stanley & Co, Inc	07/02/2014	Susquehanna Intl Group	79,700.000	2,128,946	2,563,311	2,128,946	0	0	0	0	0	0	434,365	434,365	0	0
969203-10-8	Willbros Group Inc COM		08/11/2014	Various	11/11/2014	Various	111,200.000	1,301,037	855,434	1,301,037	0	0	0	0	0	0	(445,603)	(445,603)	0	0
969490-10-1	CLAYTON WILLIAMS ENERGY COM		09/30/2014	Various	10/28/2014	Various	12,000.000	1,393,599	1,115,093	1,393,599	0	0	0	0	0	0	(278,506)	(278,506)	0	0
97186T-10-8	WILSHIRE BANCORP COM		02/18/2014	Various	04/15/2014	Various	20,500.000	207,170	216,312	207,170	0	0	0	0	0	0	9,142	9,142	1,025	0
974637-10-0	WINNEBAGO INDS INC COM		07/02/2014	Various	11/25/2014	Various	40,600.000	1,029,827	938,527	1,029,827	0	0	0	0	0	0	(91,300)	(91,300)	1,269	0
976391-30-0	WINTHROP REALTY TRUST REIT		02/06/2014	Instinet Corporation	06/10/2014	SG Americas securities LLC	4,500.000	50,995	67,311	50,995	0	0	0	0	0	0	16,316	16,316	731	0
97650W-10-8	WINTRUST FINANCIAL CORP COM		09/30/2014	Various	10/28/2014	Various	18,700.000	848,988	830,149	848,988	0	0	0	0	0	0	(18,840)	(18,840)	1,100	0
98138H-10-1	Workday Inc. Common Stock		12/11/2014	Direct	12/17/2014	Direct	5,956.000	526,189	472,817	526,189	0	0	0	0	0	0	(53,371)	(53,371)	0	0
981419-10-4	WORLD ACCEP CORP DEL COM		09/30/2014	UBS Limited	10/28/2014	Various	5,100.000	350,995	355,911	350,995	0	0	0	0	0	0	4,916	4,916	0	0
981811-10-2	Worthington Industries Inc. COM		03/17/2014	Various	04/15/2014	Various	48,200.000	2,023,353	1,788,677	2,023,353	0	0	0	0	0	0	(234,675)	(234,675)	2,025	0
98310W-10-8	WYNDHAM WORLDWIDE CORP COM		10/14/2014	Various	10/28/2014	UBS Limited	19,300.000	1,409,787	1,482,986	1,409,787	0	0	0	0	0	0	73,199	73,199	9,485	0
98389B-10-0	XCEL ENERGY INC. COM		02/06/2014	Instinet Corporation	03/06/2014	Citigroup Inc	113,400.000	3,225,890	3,391,227	3,225,890	0	0	0	0	0	0	165,337	165,337	0	0
988498-10-1	YUM BRANDS INC COM		05/15/2014	Various	07/29/2014	Various	113,500.000	8,401,837	8,761,692	8,401,837	0	0	0	0	0	0	359,855	359,855	31,413	0
98944B-10-8	ZEP INC COM		10/14/2014	Various	11/25/2014	Various	2,500.000	37,597	36,647	37,597	0	0	0	0	0	0	(949)	(949)	80	0
98974P-10-0	INTERNET SOFTWARE COM		05/27/2014	UBS Limited	07/02/2014	Susquehanna Intl Group	1,900.000	6,500	6,388	6,500	0	0	0	0	0	0	(112)	(112)	0	0
989817-10-1	ZUMIEZ INC COM		07/14/2014	Various	10/28/2014	Various	39,100.000	953,782	1,051,535	953,782	0	0	0	0	0	0	97,753	97,753	0	0
048780-86-3	Atlantic Power COM	I	01/16/2014	JP Morgan	02/06/2014	Instinet Corporation	46,000.000	155,802	98,113	155,802	0	0	0	0	0	0	(57,689)	(57,689)	1,176	0
000000-00-0	Industrivarden AB COM	D	05/15/2014	Various	11/25/2014	Various	86,009.000	1,700,778	1,527,066	1,526,983	0	0	0	0	0	(173,795)	82	(173,713)	70,341	0
114813-10-8	BROTHER INDUSTRIES COM	D	06/12/2014	Various	10/28/2014	Various	35,700.000	543,349	633,673	543,483	0	0	0	0	0	135	90,190	90,325	316	0
166745-20-8	CHEUNG KONG INFRAST HOLD COM	D	07/29/2014	Various	10/28/2014	Various	125,000.000	866,378	893,234	865,442	0	0	0	0	0	(936)	27,791	26,855	10,924	0
167250-10-9	Chicago Bridge & Iron Co NV COM	F	07/29/2014	Morgan Stanley & Co, Inc	09/16/2014	UBS Limited	25,500.000	1,572,152	1,558,509	1,572,152	0	0	0	0	0	0	(13,643)	(13,643)	0	0
30040P-10-3	EVERTEC Inc COM	F	07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	20,500.000	492,369	473,407	492,369	0	0	0	0	0	0	(18,963)	(18,963)	0	0
31680Q-10-4	58.com Inc. Common Stock	F	12/05/2014	Direct	12/24/2014	Direct	3,750.000	170,306	153,777	170,306	0	0	0	0	0	0	(16,529)	(16,529)	0	0
318672-70-6	FIRST BANCORP PUERTO RICO COM	F	05/27/2014	Various	09/02/2014	Various	56,800.000	275,579	282,546	275,579	0	0	0	0	0	0	6,967	6,967	0	0
497350-10-8	KIRIN BREWERY COM	D	01/17/2014	Deutsche Bank Securities Inc	09/03/2014	Various	271,000.000	3,788,149	3,649,058	3,850,319	0	0	0	0	0	62,170	(201,261)	(139,091)	6,435	0
67103X-10-2	OFG BANCORP COM	F	07/14/2014	Citigroup Inc	09/30/2014	Various	13,800.000	241,735	213,110	241,735	0	0	0	0	0	0	(28,625)	(28,625)	504	0
A1R56Z-10-3	BUWOG AG COM	D	04/28/2014	Spin Off	05/15/2014	Brockhouse & Cooper Inc	3,300.000	40,639	60,325	39,236	0	0	0	0	0	(1,404)	21,090	19,686	0	0
A8502A-10-2	TELEKOM AUSTRIA(TA COM	D	11/25/2014	Various	12/16/2014	UBS Limited	33,687.000	317,918	292,718	308,857	0	0	0	0	0	(9,061)	(16,139)	(25,200)	701	0
B10414-11-6	BELGACOM SA COM	D	07/29/2014	Guzman & Co	09/30/2014	Barclays Capital Inc	446.000	14,741	15,533	13,915	0	0	0	0	0	(826)	1,618	792	0	0
B5096U-12-1	ANHEUSER-BUSCH INBEV NV COM	D	07/15/2014	Various	12/16/2014	Various	5,053.000	566,861	553,886	520,238	0	0	0	0	0	(46,623)	33,648	(12,975)	6,306	0
D03080-11-2	ALLIANZ AG HLDG GERMANY COM	D	09/03/2014	UBS Limited	10/28/2014	CLSA Americas, LLC	12,391.000	2,151,489	1,943,793	2,084,105	0	0	0	0	0	(67,384)	(140,312)	(207,696)	0	0
D07112-11-9	BAYER AG GERMANY COM	D	07/29/2014	Various	09/30/2014	Barclays Capital Inc	7,259.000	1,018,912	1,019,441	956,116	0	0	0	0	0	(62,796)	63,325	529	0	0
D12096-10-9	Bayerische Motoren Werke AG COM	D	04/15/2014	Various	12/16/2014	Various	8,172.000	1,020,213	888,747	919,287	0	0	0	0	0	(100,926)	(30,540)	(131,466)	29,118	0
D16212-14-0	CONTL GUMMI-WERKE GERMANY COM	D	06/12/2014	Various	11/25/2014	Macquarie	2,166.000	504,681	457,174	462,717	0	0	0	0	0	(41,963)	(5,543)	(47,506)	0	0
D1908N-10-6	LUFTHANSA AG COM	D	06/12/2014	Various	07/29/2014	Various	149,559.000	3,742,506	2,946,930	3,714,259	0	0	0	0	0	(28,247)	(767,329)	(795,576)	65,758	0
D19225-10-7	DEUTSCHE POST AG COM	D	03/27/2014	SG Americas securities LLC	09/30/2014	Barclays Capital Inc	9,514.000	353,270	305,519	325,095	0	0	0	0	0	(28,175)	(19,576)	(47,751)	10,349	0
D2046U-17-6	DEUTSCHE WOHNEN REIT COM	D	06/12/2014	Various	09/03/2014	UBS Limited	50,301.000	1,086,759	1,141,871	1,045,826	0	0	0	0	0	(40,933)	96,044	55,111	8,746	0
D27348-12-3	FRESENIUS SE & CO KGAA COM	D	08/04/2014	Stock Split	10/28/2014	Various	466.000	0	0	0	0	0	0	0	0	0	0	0	0	0
D3015J-13-5	Hannover Rueckversicherung AG COM	D	01/17/2014	Deutsche Bank Securities Inc	09/03/2014	Various	12,241.000	1,034,065	1,063,555	1,015,979	0	0	0	0	0	(18,086)	47,577	29,491	50,909	0
D32051-14-2	Henkel KGaA COM	D	09/03/2014	Various	11/25/2014	Various	10,500.000	1,051,563	981,311	1,003,892	0	0	0	0	0	(47,671)	(22,581)	(70,252)	2,540	0
D33134-10-3	HOCHTIEF AG GERMANY COM	D	07/15/2014	Various	07/29/2014	Various	1,536.000	131,417	131,871	129,670	0	0	0	0	0	(1,747)	2,201	454	233	0
D34902-10-2	Hugo Boss AG COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Macquarie	1,340.000	168,165	174,956	164,851	0	0	0	0	0	(3,314)	10,105	6,791	0	0
D35415-10-4	INFINEON TECHNOLOGIES AG COM	D	07/15/2014	Various	12/16/2014	Various	270,620.000	3,234,460	2,713,760	2,939,443	0	0	0	0	0	(295,017)	(225,684)	(520,701)	0	0
D51716-10-4	MAN AG GERMANY COM	D	07/16/2014	Barclays Capital Inc	11/25/2014	Various	5,691.000	697,644	653,468	645,106	0	0	0	0	0	(52,539)	8,362	(44,177)	0	0
D5357W-10-3	MERCK KGAA GERMANY COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	16,380.000	1,449,344	1,463,877	1,351,973	0	0	0	0	0	(97,371)	111,903	14,532	0	0
D55535-10-4	MUNCHEN RUCKVERSICHER GERMANY COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	630.000	121,274	127,465	118,651	0	0	0	0	0	(2,624)	8,814	6,190	0	0
D6216S-10-1	ProSiebenSat.1 Media AG COM	D	06/12/2014	Goldman Sachs & Co	09/30/2014	Various	1,096.000	50,478	44,884	48,502	0	0	0	0	0	(1,976)	(3,618)	(5,594)	2,198	0
D66992-10-4	SAP GERMANY COM	D	07/15/2014	Various	10/28/2014	Various	8,487.000	691,724	632,625	683,255	0	0	0	0	0	(8,469)	(50,629)	(59,098)	2,973	0
D82781-10-1	SUEDZUCKER AG COM	D	04/15/2014	Deutsche Bank Securities Inc	06/12/2014	Various	50,947.000	1,223,475	1,059,450	1,218,677	0	0	0	0	0	(4,798)	(159,227)	(164,025)	0	0
D8542B-12-5	United Internet AG COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	6,500.000	290,409	300,896	294,337	0	0	0	0	0	3,928	6,559	10,487	0	0
D85916-10-0	E.ON AG COM	D	10/28/2014	Various	11/25/2014	Various	84,111.000	1,552,174	1,571,210	1,574,467	0	0	0	0	0	22,293	(3,257)	19,036	0	0
D94523-14-5	VOLKSWAGON AG GERMANY COM	D	03/27/2014	SG Americas securities LLC	11/25/2014	Various	347.000	85,856	81,453	81,926	0	0	0	0	0	(3,931)	(473)	(4,404)	1,267	0
E04908-11-2	Amadeus IT Holding SA COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	11,654.000	476,265	468,925	482,708	0	0	0	0	0	6,443	(13,784)	(7,341)	4,715	0
E07590-11-5	AUTOPISTAS CESA SPAIN COM	D	07/29/2014	Guzman & Co	10/28/2014	Various	18,239.000	412,973	364,372	390,561	0	0	0	0	0	(22,411)	(26,189)	(48,600)	0	0
E17867-21-6	BANCO SANTANDER SA COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	652,414.000	5,965,474	6,063,991	6,049,680	0	0	0	0	0	84,206	14,312	98,518	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
E3685C-10-4	Distribuidora Internacional de COM	D	09/30/2014	Various	10/28/2014	Various	55,033.000	445,823	425,258	447,978	0	0	0	0	0	2,155	(22,720)	(20,565)	0	0
E41759-10-6	Enagas COM	D	09/30/2014	Various	12/16/2014	Various	145,612.000	4,463,123	4,805,021	4,323,727	0	0	0	0	0	(139,396)	481,294	341,898	113,159	0
E6164R-10-4	Iberdrola SA COM	D	07/15/2014	Barclays Capital Inc	09/03/2014	UBS Limited	422,302.000	3,082,515	3,121,732	2,968,392	0	0	0	0	0	(114,122)	153,339	39,217	0	0
E67674-10-6	INTL CONSOLIDATED AIRLINES COM	D	10/28/2014	Various	11/25/2014	Various	46,353.000	298,800	317,120	291,934	0	0	0	0	0	(6,866)	25,185	18,319	0	0
E7813W-10-6	ACS ACTIVIDADES CO COM	D	09/30/2014	Various	12/16/2014	Various	8,898.000	301,544	322,710	296,255	0	0	0	0	0	(5,289)	26,455	21,166	0	0
E8471S-13-0	REPSOL SPAIN COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	36,966.000	934,040	823,340	871,289	0	0	0	0	0	(62,751)	(47,949)	(110,700)	0	0
E90183-18-2	TELEFONICA S.A. COM	D	05/15/2014	Various	07/15/2014	Barclays Capital Inc	209,038.000	3,463,412	3,454,212	3,415,824	0	0	0	0	0	(47,588)	38,388	(9,200)	107,501	0
F00189-12-0	ACCOR FRANCE COM	D	06/04/2014	Various	09/30/2014	Barclays Capital Inc	33,738.000	1,641,346	1,500,990	1,508,238	0	0	0	0	0	(133,108)	(7,248)	(140,356)	18,281	0
F07875-19-2	BNP PARIBAS COM	D	09/03/2014	UBS Limited	11/25/2014	Various	4,550.000	314,762	291,400	300,906	0	0	0	0	0	(13,855)	(9,507)	(23,362)	0	0
F13923-11-9	CARREFOUR SA FRANCE COM	D	05/15/2014	Brockhouse & Cooper Inc	10/28/2014	CLSA Americas, LLC	14,924.000	541,178	437,042	501,746	0	0	0	0	0	(39,432)	(64,704)	(104,136)	0	0
F15561-67-7	SCOR COM	D	05/15/2014	Brockhouse & Cooper Inc	09/03/2014	UBS Limited	1,923.000	66,997	59,897	64,124	0	0	0	0	0	(2,873)	(4,226)	(7,099)	0	0
F17114-10-3	AIRBUS GROUP N V COM	D	05/15/2014	Brockhouse & Cooper Inc	07/29/2014	Guzman & Co	3,789.000	266,784	222,455	261,510	0	0	0	0	0	(5,273)	(39,055)	(44,328)	3,871	0
F1876N-31-8	CNP ASSURANCES COM	D	05/15/2014	Brockhouse & Cooper Inc	06/12/2014	Goldman Sachs & Co	7,974.000	172,270	172,531	170,040	0	0	0	0	0	(2,230)	2,491	261	0	0
F22797-10-8	CREDIT AGRICOLE SA COM	D	06/12/2014	Various	12/16/2014	UBS Limited	89,817.000	1,392,916	1,141,451	1,264,484	0	0	0	0	0	(128,432)	(123,034)	(251,466)	11	0
F23625-10-0	Natixis COM	D	03/27/2014	SG Americas securities LLC	07/15/2014	Various	388,464.000	2,776,945	2,640,471	2,738,350	0	0	0	0	0	(38,595)	(97,879)	(136,474)	65,838	0
F26334-10-6	Christian Dior SA COM	D	04/29/2014	Various	07/15/2014	Various	2,584.000	523,376	510,725	514,435	0	0	0	0	0	(8,941)	(3,711)	(12,652)	0	0
F42651-11-1	GAZ DE FRANCE COM	D	04/29/2014	Various	07/29/2014	Various	99,713.000	2,623,708	2,672,720	2,549,204	0	0	0	0	0	(74,504)	123,516	49,012	93,083	0
F43218-10-0	Vinci SA COM	D	06/12/2014	Various	09/03/2014	UBS Limited	2,387.000	182,305	155,462	176,158	0	0	0	0	0	(6,147)	(20,696)	(26,843)	0	0
F5333N-10-0	JC DECAUX SA COM	D	01/17/2014	Deutsche Bank Securities Inc	07/15/2014	Various	20,160.000	876,987	802,068	888,071	0	0	0	0	0	11,083	(86,002)	(74,919)	690	0
F5548N-10-1	Sanofi-Aventis COM	D	07/29/2014	Various	11/25/2014	Various	16,332.000	1,681,538	1,634,306	1,641,297	0	0	0	0	0	(40,241)	(6,991)	(47,232)	13,941	0
F58149-13-3	L OREAL SA FRANCE COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	7,710.000	1,197,849	1,295,140	1,171,934	0	0	0	0	0	(25,915)	123,206	97,291	0	0
F77098-10-5	RENAULT(REGIE NTL COM	D	01/17/2014	Deutsche Bank Securities Inc	07/29/2014	Various	47,153.000	4,357,989	4,314,051	4,332,860	0	0	0	0	0	(25,129)	(18,809)	(43,938)	90,892	0
F84941-12-3	SODEXHO FRANCE COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Macquarie	2,821.000	276,987	280,150	271,528	0	0	0	0	0	(5,459)	8,622	3,163	0	0
F86921-10-7	SCHNEIDER ELECTRIC SA COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	Various	24,169.000	2,287,081	2,088,681	2,243,948	0	0	0	0	0	(43,134)	(155,267)	(198,401)	0	0
F91816-10-2	THALES SA COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	15,807.000	1,048,266	969,699	1,064,793	0	0	0	0	0	16,526	(95,094)	(78,568)	0	0
F92124-10-0	TOTAL FINA ELF SA. COM	D	01/17/2014	Deutsche Bank Securities Inc	09/30/2014	Various	29,327.000	1,758,206	1,920,372	1,649,554	0	0	0	0	0	(108,652)	270,817	162,165	67,399	0
F95094-11-0	Unibail-Rodamco SE REIT	D	06/12/2014	Goldman Sachs & Co	10/28/2014	Various	4,490.000	1,289,090	1,139,466	1,215,659	0	0	0	0	0	(73,431)	(76,194)	(149,625)	0	0
F96221-12-6	VALEO FRANCE COM	D	05/15/2014	Various	09/30/2014	Various	17,192.000	2,069,082	2,128,951	2,012,984	0	0	0	0	0	(56,098)	115,966	59,868	39,770	0
G00434-11-1	Aberdeen Asset Management PLC COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	93,910.000	678,507	609,511	687,682	0	0	0	0	0	9,175	(78,170)	(68,995)	0	0
G0129K-10-4	Aircastle Ltd COM	F	09/16/2014	Various	09/30/2014	Various	15,200.000	275,644	251,897	275,644	0	0	0	0	0	0	(23,747)	(23,747)	0	0
G03764-10-0	ANGLO AMERICAN PLC COM	D	01/17/2014	Deutsche Bank Securities Inc	04/15/2014	Deutsche Bank Securities Inc	99,183.000	2,277,412	2,519,984	2,331,824	0	0	0	0	0	54,412	188,161	242,573	58,408	0
G0398N-12-8	ANTOFAGASTA PLC ANTOFAGASTA HOLDINGS PLC	D	07/29/2014	Guzman & Co	12/16/2014	UBS Limited	3,163.000	45,897	34,016	42,158	0	0	0	0	0	(3,739)	(8,141)	(11,880)	370	0
G0464B-10-7	Argo Group International Holdi COM	F	09/16/2014	Various	11/11/2014	Various	12,000.000	598,865	610,851	598,865	0	0	0	0	0	0	11,986	11,986	0	0
G0535Q-10-9	ASM PACIFIC TECH COM	D	07/29/2014	Guzman & Co	10/28/2014	Various	60,200.000	638,709	585,822	637,705	0	0	0	0	0	(1,004)	(51,883)	(52,887)	6,214	0
G0585R-10-6	Assured Guaranty Ltd COM	F	07/29/2014	Various	08/11/2014	SG Americas securities LLC	82,400.000	1,953,376	1,877,814	1,953,376	0	0	0	0	0	0	(75,562)	(75,562)	0	0
G0593M-10-7	ASTRAZENECA COM	D	05/02/2014	SG Americas securities LLC	11/25/2014	Various	9,579.000	776,554	716,225	753,763	0	0	0	0	0	(22,791)	(37,538)	(60,329)	5,489	0
G0692U-10-9	Axis Capital Holdings Ltd COM	F	02/18/2014	Various	03/06/2014	Citigroup Inc	59,300.000	2,548,653	2,641,519	2,548,653	0	0	0	0	0	0	92,865	92,865	0	0
G08036-12-4	BARCLAYS BANK PLC ENGLAND COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	83,542.000	395,173	319,067	400,516	0	0	0	0	0	5,344	(81,449)	(76,105)	5,405	0
G10082-14-0	Energy XXI Bermuda Ltd COM	F	08/11/2014	Various	09/16/2014	Various	194,400.000	4,088,807	2,921,197	4,088,807	0	0	0	0	0	0	(1,167,609)	(1,167,609)	23,328	0
G10082-14-0	Energy XXI Bermuda Ltd COM	F	06/04/2014	Taxable Exchange	09/16/2014	UBS Limited	31,419.000	656,343	443,573	656,343	0	0	0	0	0	0	(212,769)	(212,769)	3,770	0
G1151C-10-1	Accenture PLC COM	F	02/18/2014	UBS Limited	03/06/2014	Citigroup Inc	5,500.000	453,651	460,598	453,651	0	0	0	0	0	0	6,947	6,947	0	0
G1245Z-10-8	BG GROUP COM	D	09/03/2014	Various	09/30/2014	Various	35,120.000	753,579	675,139	759,559	0	0	0	0	0	5,980	(84,420)	(78,440)	0	0
G16962-10-5	Bunge Ltd INACTIVE COM	F	10/28/2014	Various	11/25/2014	Various	94,600.000	7,727,212	8,041,445	7,727,212	0	0	0	0	0	0	314,233	314,233	33,568	0
G1846J-10-7	Capita Group PLC/The COM	D	04/15/2014	Deutsche Bank Securities Inc	09/30/2014	Barclays Capital Inc	15,711.000	281,763	296,996	273,462	0	0	0	0	0	(8,301)	23,535	15,234	7,887	0
G23296-19-0	Compass Group PLC COM	D	07/15/2014	Barclays Capital Inc	09/03/2014	UBS Limited	67,736.000	1,158,650	1,105,844	1,119,157	0	0	0	0	0	(39,493)	(13,313)	(52,806)	0	0
G2554F-11-3	COVIDIEN PLC COM	F	04/15/2014	Various	04/28/2014	Various	43,300.000	3,009,421	3,017,101	3,009,421	0	0	0	0	0	0	7,680	7,680	9,184	0
G27823-10-6	Delphi Automotive PLC COM	F	09/30/2014	UBS Limited	11/25/2014	Various	39,700.000	2,688,919	2,723,536	2,688,919	0	0	0	0	0	0	34,618	34,618	1,075	0
G2871V-10-6	Direct Line Insurance Group PL COM	D	09/03/2014	Various	09/30/2014	Barclays Capital Inc	65,683.000	325,787	314,304	316,678	0	0	0	0	0	(9,109)	(2,374)	(11,483)	7,136	0
G29183-10-3	Eaton Corp PLC COM	F	04/15/2014	Morgan Stanley & Co, Inc	05/13/2014	Various	106,700.000	7,546,037	7,844,072	7,546,037	0	0	0	0	0	0	298,034	298,034	52,283	0
G3157S-10-6	Ensco PLC COM	F	09/16/2014	Various	10/14/2014	Various	116,300.000	5,588,561	5,592,118	5,588,561	0	0	0	0	0	0	3,557	3,557	21,525	0
G3323L-10-0	Fabrinet COM	F	07/14/2014	Various	07/29/2014	Various	7,200.000	130,199	146,536	130,199	0	0	0	0	0	0	16,337	16,337	0	0
G3922B-10-7	Genpact Ltd COM	F	06/10/2014	Various	07/02/2014	Various	87,400.000	1,563,500	1,395,752	1,563,500	0	0	0	0	0	0	(167,748)	(167,748)	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
G39319-10-1	GLOBAL INDEMNITY PLC COM	F	07/14/2014	Citigroup Inc	09/02/2014	Morgan Stanley & Co, Inc	700.000	18,016	18,923	18,016	0	0	0	0	0	0	907	907	0	0
G4095J-10-9	Greenlight Capital Re Ltd COM	F	07/29/2014	Various	08/11/2014	Various	14,500.000	473,849	471,245	473,849	0	0	0	0	0	0	(2,605)	(2,605)	0	0
G4273Q-10-7	HAMMERSON COM	D	05/15/2014	Various	10/28/2014	Various	341,733.000	3,332,154	3,419,781	3,288,599	0	0	0	0	0	(43,556)	131,183	87,627	34,080	0
G4388N-10-6	Helen of Troy Ltd COM	F	07/02/2014	Various	09/02/2014	Various	21,800.000	1,353,616	1,335,455	1,353,616	0	0	0	0	0	0	(18,161)	(18,161)	0	0
G45995-10-0	HOPEWELL HLDGS HONG KONG COM	D	10/23/2014	Spin Off	12/16/2014	UBS Limited	11,750.000	5,551	5,862	5,553	0	0	0	0	0	2	309	311	0	0
G4634U-16-9	HSBC HLDGS HONG KONG COM	D	01/17/2014	Deutsche Bank Securities Inc	11/25/2014	Various	267,635.000	2,966,398	2,776,321	3,024,986	0	0	0	0	0	58,588	(248,665)	(190,077)	66,207	0
G4708P-10-4	3I GROUP FRCO	D	07/29/2014	Various	10/28/2014	Various	326,667.000	2,307,302	2,057,932	2,231,217	0	0	0	0	0	(76,084)	(173,286)	(249,370)	55,412	0
G49188-10-8	Investec PLC COM	D	09/30/2014	Various	12/16/2014	Various	439,539.000	3,499,742	3,601,635	3,401,889	0	0	0	0	0	(97,853)	199,746	101,893	75,120	0
G50871-10-5	Jazz Pharmaceuticals Plc COM	F	03/06/2014	Citigroup Inc	03/31/2014	Various	7,200.000	1,124,532	1,080,749	1,124,532	0	0	0	0	0	0	(43,783)	(43,783)	0	0
G52440-10-7	KERRY PROPERTIES L COM	D	07/15/2014	Barclays Capital Inc	07/29/2014	Guzman & Co	31,000.000	110,926	110,426	110,926	0	0	0	0	0	0	(500)	(500)	0	0
G5299G-10-6	Knightsbridge Tankers Ltd COM	F	04/15/2014	Morgan Stanley & Co, Inc	04/28/2014	Various	15,100.000	176,398	179,731	176,398	0	0	0	0	0	0	3,333	3,333	0	0
G5375M-11-8	LAND SECURITIES ENGLAND COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	Various	132,624.000	2,218,952	2,304,583	2,232,622	0	0	0	0	0	13,670	71,961	85,631	36,633	0
G54050-10-2	Lazard Ltd COM	F	09/16/2014	Various	10/14/2014	Various	57,800.000	3,033,995	2,801,014	3,033,995	0	0	0	0	0	0	(232,981)	(232,981)	6,060	0
G5542W-10-6	LLOYS TSB GROUP PLC COM	D	06/12/2014	Goldman Sachs & Co	07/15/2014	Barclays Capital Inc	102,324.000	136,633	127,474	139,078	0	0	0	0	0	2,445	(11,604)	(9,159)	0	0
G5785G-10-7	MALLINCKRODT PUB LTD CO CORP	F	08/15/2014	Taxable Exchange	09/02/2014	Various	22,604.000	1,619,803	1,849,672	1,619,803	0	0	0	0	0	0	229,870	229,870	0	0
G60754-10-1	Michael Kors Holdings Ltd COM	F	09/16/2014	Various	10/28/2014	Various	135,400.000	11,235,213	10,956,891	11,235,213	0	0	0	0	0	0	(278,322)	(278,322)	0	0
G62748-11-9	MORRISON (WM.) SUPERMARKETS	D	01/17/2014	Deutsche Bank Securities Inc	05/15/2014	Various	264,346.000	1,095,007	891,966	1,123,011	0	0	0	0	0	28,004	(231,044)	(203,040)	3,483	0
G6375K-15-1	NATIONAL GRID GRP ENGLAND COM	D	06/12/2014	Goldman Sachs & Co	09/30/2014	Barclays Capital Inc	25,446.000	357,501	367,108	345,842	0	0	0	0	0	(11,659)	21,266	9,607	0	0
G65431-10-1	Noble Corp plc COM	F	11/11/2014	Various	12/23/2014	Various	522,300.000	14,402,595	13,164,266	14,402,595	0	0	0	0	0	0	(1,238,329)	(1,238,329)	179,288	0
G6648D-10-9	Home Loan Servicing Solutions COM	F	07/29/2014	Various	12/23/2014	Various	155,200.000	3,461,921	3,227,883	3,461,921	0	0	0	0	0	0	(234,039)	(234,039)	50,494	0
G67395-10-6	OLD MUTUAL PLC COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	Various	626,722.000	2,107,460	2,125,621	2,116,076	0	0	0	0	0	8,616	9,546	18,162	0	0
G6852T-10-5	PartnerRe Ltd COM	F	07/02/2014	Various	08/11/2014	Various	22,200.000	2,407,276	2,382,331	2,407,276	0	0	0	0	0	0	(24,945)	(24,945)	2,747	0
G6853Z-10-0	NWS Holdings Ltd COM	D	06/13/2014	Various	12/16/2014	Various	650,000.000	1,117,216	1,204,646	1,116,931	0	0	0	0	0	(286)	87,715	87,429	13,625	0
G6986L-16-8	Pendragon plc Common Units	D	07/25/2014	Direct	12/12/2014	Direct	173,273.000	14,706	75,021	13,601	0	0	0	0	0	(1,105)	61,420	60,315	932	0
G70202-10-9	PERSIMMON PLC COM	D	07/29/2014	Guzman & Co	12/16/2014	Various	28,159.000	614,795	663,176	565,630	0	0	0	0	0	(49,165)	97,545	48,380	0	0
G70202-17-4	PERSIMMON PLC COM	D	06/05/2014	Spin Off	07/03/2014	Tender (Corp Action)	33,040.000	628,075	39,649	670,557	0	0	0	0	0	42,483	(630,908)	(588,425)	0	0
G7127P-10-0	Platinum Underwriters Holdings COM	F	04/28/2014	Instinet Corporation	07/29/2014	Various	8,700.000	543,576	532,969	543,576	0	0	0	0	0	0	(10,607)	(10,607)	696	0
G72800-10-8	Prothena Corp PLC COM	F	11/11/2014	Various	12/23/2014	Various	24,200.000	579,609	473,254	579,609	0	0	0	0	0	0	(106,355)	(106,355)	0	0
G7521S-12-2	RESOLUTION LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	04/15/2014	Deutsche Bank Securities Inc	58,106.000	341,239	274,874	349,392	0	0	0	0	0	8,153	(74,517)	(66,364)	13,779	0
G75754-10-4	RIO TINTO PLC COM	D	09/03/2014	Various	12/16/2014	Various	14,331.000	774,606	621,329	735,988	0	0	0	0	0	(38,618)	(114,660)	(153,278)	3,295	0
G7800X-10-7	Sands China Ltd COM	D	06/12/2014	Various	07/15/2014	Barclays Capital Inc	108,400.000	777,192	801,435	777,363	0	0	0	0	0	171	24,071	24,242	6,125	0
G7860B-10-2	SCHRODERS COM	D	06/12/2014	Various	09/30/2014	Various	28,592.000	1,265,552	1,114,725	1,226,596	0	0	0	0	0	(38,956)	(111,871)	(150,827)	12,448	0
G7904P-10-9	SCOT & SOUTHERN EN COM	D	05/15/2014	Various	07/15/2014	Barclays Capital Inc	44,147.000	1,114,302	1,165,109	1,140,352	0	0	0	0	0	26,051	24,757	50,808	0	0
G8056D-14-2	Severn Trent PLC COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	UBS Limited	605.000	20,099	19,749	19,761	0	0	0	0	0	(338)	(12)	(350)	550	0
G8063F-10-6	SHANGRI-LA ASIA LTD HONG KONG COM	D	07/15/2014	Barclays Capital Inc	09/03/2014	UBS Limited	194,000.000	297,082	308,458	297,075	0	0	0	0	0	(8)	11,383	11,375	0	0
G81075-10-6	SHIP FINANCE INT'L LTD COM	F	09/02/2014	Morgan Stanley & Co, Inc	09/16/2014	UBS Limited	17,500.000	345,223	326,690	345,223	0	0	0	0	0	0	(18,533)	(18,533)	7,175	0
G81821-10-3	Segro COM	D	09/30/2014	Various	11/25/2014	Various	118,269.000	658,168	721,685	659,631	0	0	0	0	0	1,463	62,054	63,517	0	0
G87621-10-1	TESCO STORES HLDGS PLC ENGLAND COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Various	348,616.000	1,056,922	1,033,030	1,022,922	0	0	0	0	0	(34,000)	10,108	(23,892)	6,679	0
G8766E-10-9	Textainer Group Holdings Ltd COM	R	09/30/2014	UBS Limited	10/28/2014	Various	7,000.000	221,393	234,581	221,393	0	0	0	0	0	0	13,188	13,188	0	0
G8827U-10-0	Third Point Reinsurance Ltd COM	F	04/28/2014	Various	07/14/2014	Various	48,800.000	775,786	761,833	775,786	0	0	0	0	0	0	(13,953)	(13,953)	0	0
G90202-10-5	TRAVIS PERKINS PLC COM	D	07/29/2014	Guzman & Co	10/28/2014	Various	11,207.000	314,576	290,369	298,692	0	0	0	0	0	(15,884)	(8,323)	(24,207)	2,218	0
G9127H-10-4	TUI Travel plc COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	Various	75,023.000	548,755	464,855	558,218	0	0	0	0	0	9,463	(93,362)	(83,899)	1,636	0
G92087-12-4	UNILEVER PLC COM	D	03/27/2014	SG Americas securities LLC	12/16/2014	Various	73,846.000	3,042,573	3,051,253	2,943,843	0	0	0	0	0	(98,730)	107,410	8,680	70,995	0
G93882-19-2	VODAFONE GROUP COM	D	07/15/2014	Various	09/03/2014	Various	638,127.670	2,418,095	2,221,076	2,404,349	0	0	0	0	0	(13,746)	(183,273)	(197,019)	43,276	0
G93882-19-2	VODAFONE GROUP COM	D	01/17/2014	Deutsche Bank Securities Inc	02/24/2014	Spin Off	0.000	1,816	1,816	1,816	0	0	0	0	0	0	0	0	0	0
G93882-19-2	VODAFONE GROUP COM	D	01/17/2014	Deutsche Bank Securities Inc	02/25/2014	Deutsche Bank Securities Inc	65,862.330	0	0	0	0	0	0	0	0	0	0	0	36,063	0
G96060-18-4	Whitbread PLC COM	D	09/03/2014	UBS Limited	10/28/2014	CLSA Americas, LLC	653.000	47,616	45,627	46,537	0	0	0	0	0	(1,079)	(909)	(1,988)	0	0
G98149-10-0	Wynn Macau Ltd COM	D	03/27/2014	SG Americas securities LLC	06/12/2014	Goldman Sachs & Co	34,400.000	138,521	131,195	138,642	0	0	0	0	0	121	(7,447)	(7,326)	4,348	0
H0336B-11-0	Aryzta AG COM	D	10/28/2014	CLSA Americas, LLC	12/16/2014	UBS Limited	4,642.000	393,216	363,255	385,733	0	0	0	0	0	(7,483)	(22,478)	(29,961)	0	0
H04530-16-0	Baloise Holding AG COM	D	09/30/2014	Barclays Capital Inc	12/16/2014	UBS Limited	9,239.000	1,189,976	1,157,193	1,170,222	0	0	0	0	0	(19,754)	(13,028)	(32,782)	0	0
H22206-19-9	EMS-Chemie Holding AG COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	Various	460.000	158,764	170,802	156,933	0	0	0	0	0	(1,831)	13,869	12,038	2,677	0
H2942E-10-8	GEBERIT AG COM	D	03/27/2014	Various	10/28/2014	Various	12,186.000	3,850,411	4,021,359	3,649,965	0	0	0	0	0	(200,446)	371,394	170,948	104,189	0
H3822S-47-2	UBS AG COM	D	11/25/2014	Macquarie	12/11/2014	Tax Free Exchange	145,129.000	2,539,878	2,539,878	2,539,878	0	0	0	0	0	0	0	0	0	0
H49983-17-6	Lindt & Spruengli AG COM	D	11/25/2014	Various	12/16/2014	Various	4.000	237,876	231,268	238,194	0	0	0	0	0	319	(6,926)	(6,607)	0	0
H49983-17-6	Lindt & Spruengli AG COM	D	03/27/2014	SG Americas securities LLC	04/28/2014	Return of Capital	0.000	1,880	1,891	1,891	0	0	0	0	0	11	0	11	(1,891)	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H60477-20-7	Pargesa Holding SA COM	D	07/29/2014	Various	09/30/2014	Various	8,538.000	696,848	743,954	700,239	0	0	0	0	0	3,391	43,715	47,106	21,199	0
H7354Q-12-7	Swiss Life Holding COM	D	05/15/2014	Various	11/25/2014	Macquarie	13,481.000	3,284,860	3,060,603	2,994,093	0	0	0	0	0	(290,766)	66,510	(224,256)	0	0
H7884V-15-8	THE SWATCH GROUP AG-REG COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	UBS Limited	122.000	13,358	12,603	13,063	0	0	0	0	0	(295)	(460)	(755)	0	0
H8398N-10-4	SWISSCOM AG COM	D	01/17/2014	Deutsche Bank Securities Inc	05/15/2014	Various	5,229.000	2,830,590	3,149,273	2,908,301	0	0	0	0	0	77,711	240,972	318,683	130,859	0
H8403W-10-7	SWISS PRIME SITE-REG REIT	D	07/15/2014	Various	10/28/2014	Various	19,259.000	1,503,271	1,604,037	1,525,481	0	0	0	0	0	22,210	78,556	100,766	0	0
H8817H-10-0	Transocean Ltd COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	15,404.000	446,612	391,743	438,022	0	0	0	0	0	(8,590)	(46,279)	(54,869)	11,553	0
H8920M-85-5	UBS AG COM	D	01/17/2014	Deutsche Bank Securities Inc	07/15/2014	Various	22,479.000	467,421	430,130	475,836	0	0	0	0	0	8,415	(45,706)	(37,291)	5,096	0
H8920M-85-5	UBS AG COM	D	01/17/2014	Deutsche Bank Securities Inc	05/12/2014	Return of Capital	0.000	5,003	5,108	5,108	0	0	0	0	0	105	0	105	(5,108)	0
H9870N-10-9	ZURICH FINANCIAL SERVICES COM	D	07/29/2014	Various	09/03/2014	UBS Limited	6,813.000	2,021,688	2,067,435	1,987,635	0	0	0	0	0	(34,053)	79,800	45,747	17,122	0
H9870N-10-9	ZURICH FINANCIAL SERVICES COM	D	01/17/2014	Deutsche Bank Securities Inc	04/04/2014	Return of Capital	0.000	16,636	16,876	16,876	0	0	0	0	0	240	0	240	(16,876)	0
J0109X-10-7	ALFRESA HLDGS CORP COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	CLSA Americas, LLC	275.000	15,252	13,677	14,760	0	0	0	0	0	(492)	(1,082)	(1,574)	272	0
J0109X-10-7	ALFRESA HLDGS CORP COM	D	09/26/2014	Stock Split	10/28/2014	CLSA Americas, LLC	825.000	0	0	0	0	0	0	0	0	0	0	0	0	0
J01218-10-6	AMADA CO LTD JAPAN COM	D	09/03/2014	Various	12/16/2014	Various	15,800.000	155,132	135,631	137,027	0	0	0	0	0	(18,105)	(1,396)	(19,501)	1,699	0
J02100-11-3	ASAHI BREWERIES LTD JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	13,900.000	379,886	376,538	387,052	0	0	0	0	0	7,166	(10,514)	(3,348)	0	0
J02394-12-0	ASAHI GLASS CO LTD JAPAN COM	D	07/15/2014	Barclays Capital Inc	09/03/2014	Various	48,000.000	281,049	264,934	272,104	0	0	0	0	0	(8,945)	(7,170)	(16,115)	0	0
J03234-15-0	Asics Corp COM	D	11/25/2014	Macquarie	12/16/2014	UBS Limited	6,500.000	166,443	158,451	166,443	0	0	0	0	0	0	(7,992)	(7,992)	0	0
J03864-10-5	Hiroshima Bank Ltd/The COM	D	03/27/2014	SG Americas securities LLC	10/28/2014	Various	26,000.000	107,158	120,615	102,490	0	0	0	0	0	(4,667)	18,125	13,458	775	0
J04242-10-3	BANK OF YOKOHAMA LTD JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	Various	60,000.000	324,599	322,332	315,557	0	0	0	0	0	(9,043)	6,775	(2,268)	6,338	0
J0429N-10-2	BENESSE CORP COM	D	09/03/2014	UBS Limited	10/28/2014	CLSA Americas, LLC	3,000.000	107,456	96,048	104,878	0	0	0	0	0	(2,579)	(8,829)	(11,408)	1,204	0
J04578-12-6	BRIDGESTONE TIRE CO LTD JAPAN COM	D	03/27/2014	SG Americas securities LLC	07/29/2014	Various	33,200.000	1,152,722	1,233,827	1,158,558	0	0	0	0	0	5,836	75,269	81,105	11,358	0
J05124-14-4	CANON INC JAPAN COM	D	07/15/2014	Various	12/16/2014	Various	53,200.000	1,753,020	1,697,552	1,521,446	0	0	0	0	0	(231,573)	176,106	(55,467)	32,678	0
J05250-13-9	CASIO COMPUTER CO LTD JAPAN COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	Various	11,100.000	124,953	195,598	121,923	0	0	0	0	0	(3,030)	73,674	70,644	0	0
J05670-10-4	CHIBA BANK COM	D	01/17/2014	Deutsche Bank Securities Inc	12/16/2014	Various	38,000.000	253,809	243,356	229,968	0	0	0	0	0	(23,841)	13,388	(10,453)	3,881	0
J06510-10-1	CHUBU ELEC POWER COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	UBS Limited	1,000.000	11,771	11,574	11,455	0	0	0	0	0	(316)	119	(197)	0	0
J0814U-10-9	COCA COLA WEST JAPAN CO COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	3,400.000	69,064	57,698	70,367	0	0	0	0	0	1,303	(12,670)	(11,367)	0	0
J08484-14-9	DAICEL CHEM INDS JAPAN COM	D	04/15/2014	Various	10/28/2014	Various	85,000.000	699,259	820,510	690,523	0	0	0	0	0	(8,737)	129,987	121,250	1,343	0
J09072-11-7	Daihatsu Motor Co Ltd COM	D	04/30/2014	Barclays Capital Inc	07/15/2014	Barclays Capital Inc	9,100.000	151,409	157,975	152,862	0	0	0	0	0	1,453	5,113	6,566	0	0
J11193-10-9	DAIWA BANK HOLDING CO COM	D	01/17/2014	Deutsche Bank Securities Inc	11/25/2014	Macquarie	62,100.000	339,127	342,661	298,582	0	0	0	0	0	(40,545)	44,079	3,534	9,090	0
J11257-10-2	DAIICHI SANKYO CO LTD	D	07/15/2014	Various	09/03/2014	UBS Limited	29,800.000	515,842	524,927	500,013	0	0	0	0	0	(15,829)	24,914	9,085	0	0
J11718-11-1	DAIWA SECURITIES LTD JAPAN COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Macquarie	70,000.000	557,940	569,285	515,315	0	0	0	0	0	(42,625)	53,970	11,345	0	0
J11918-11-7	KDDI CORP JPY5000	D	04/15/2014	Deutsche Bank Securities Inc	11/25/2014	Various	24,600.000	1,265,128	1,495,692	1,165,034	0	0	0	0	0	(100,093)	330,658	230,565	16,447	0
J1207N-10-8	DENTSU INC COM	D	01/17/2014	Deutsche Bank Securities Inc	07/29/2014	Various	11,300.000	444,771	461,912	455,466	0	0	0	0	0	10,696	6,446	17,142	1,896	0
J13398-10-2	FAMILYMART CO COM	D	04/30/2014	Barclays Capital Inc	06/12/2014	Goldman Sachs & Co	2,800.000	116,041	119,334	116,764	0	0	0	0	0	723	2,570	3,293	0	0
J13440-10-2	FANUC LTD JAPAN COM	D	05/15/2014	Brockhouse & Cooper Inc	07/15/2014	Barclays Capital Inc	2,200.000	372,421	377,652	373,265	0	0	0	0	0	843	4,387	5,230	0	0
J15036-12-2	FUJIFILM HOLDINGS CORP COM	D	07/15/2014	Various	10/28/2014	Various	70,000.000	1,986,418	2,117,698	1,941,001	0	0	0	0	0	(45,417)	176,697	131,280	17,529	0
J15708-15-9	FUJITSU LTD JAPAN COM	D	06/12/2014	Various	12/16/2014	Various	528,000.000	3,371,594	3,225,212	2,995,958	0	0	0	0	0	(375,636)	229,255	(146,381)	14,087	0
J17129-10-7	Fukuoka Financial Group Inc COM	D	03/27/2014	SG Americas securities LLC	10/28/2014	Various	376,000.000	1,543,285	1,856,757	1,492,349	0	0	0	0	0	(50,936)	364,408	313,472	10,759	0
J17976-10-1	Hachijuni Bank Ltd/The COM	D	01/17/2014	Deutsche Bank Securities Inc	11/25/2014	Various	21,000.000	125,679	127,290	113,937	0	0	0	0	0	(11,741)	13,353	1,612	2,022	0
J18439-10-9	Hankyu Hanshin Holdings Inc COM	D	07/15/2014	Barclays Capital Inc	12/16/2014	UBS Limited	14,000.000	80,979	73,562	69,475	0	0	0	0	0	(11,504)	4,087	(7,417)	355	0
J19782-10-1	HIROSE ELEC JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	07/29/2014	Various	400.000	56,320	57,289	57,677	0	0	0	0	0	1,358	(388)	970	434	0
J20160-10-7	HITACHI CHEMICAL COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	UBS Limited	4,900.000	75,184	92,983	72,884	0	0	0	0	0	(2,299)	20,098	17,799	0	0
J20244-10-9	HITACHI CONSTR MACHINERY COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	UBS Limited	3,300.000	63,630	66,116	61,684	0	0	0	0	0	(1,946)	4,432	2,486	0	0
J20454-11-2	HITACHI LTD JAPAN COM	D	04/30/2014	Various	06/12/2014	Goldman Sachs & Co	293,000.000	2,222,181	2,041,424	2,249,872	0	0	0	0	0	27,691	(208,447)	(180,756)	6,244	0
J22848-10-5	HOYA CORP JAPAN COM	D	06/12/2014	Goldman Sachs & Co	09/30/2014	Various	20,000.000	635,472	671,479	593,572	0	0	0	0	0	(41,900)	77,907	36,007	4,777	0
J23059-11-6	IBIDEN (4062) COM	D	03/27/2014	SG Americas securities LLC	10/28/2014	CLSA Americas, LLC	5,800.000	113,328	91,163	107,642	0	0	0	0	0	(5,687)	(16,478)	(22,165)	747	0
J23426-10-9	Iida Group Holdings Co Ltd COM	D	06/12/2014	Goldman Sachs & Co	09/03/2014	UBS Limited	1,500.000	21,471	21,005	20,814	0	0	0	0	0	(657)	191	(466)	0	0
J2388K-10-3	Idemitsu Kosan Co Ltd COM	D	07/15/2014	Various	07/29/2014	Various	8,700.000	194,535	183,483	196,723	0	0	0	0	0	2,187	(13,240)	(11,053)	1,098	0
J24994-10-5	Isuzu Motors Ltd COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Macquarie	1,100.000	15,490	14,221	14,307	0	0	0	0	0	(1,183)	(86)	(1,269)	0	0
J2501P-10-4	ITOCHU CORP COM	D	05/15/2014	Various	10/28/2014	Various	123,200.000	1,405,034	1,528,773	1,362,262	0	0	0	0	0	(42,773)	166,512	123,739	12,782	0
J25596-10-7	Iyo Bank Ltd/The COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	Various	13,200.000	131,752	128,922	128,540	0	0	0	0	0	(3,213)	383	(2,830)	1,098	0
J26945-10-5	JGC CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	05/15/2014	Brockhouse & Cooper Inc	10,000.000	337,436	283,360	337,585	0	0	0	0	0	149	(54,226)	(54,077)	0	0
J2740B-10-6	Japan Exchange Group Inc COM	D	04/30/2014	Barclays Capital Inc	05/15/2014	Brockhouse & Cooper Inc	6,200.000	121,703	134,838	122,593	0	0	0	0	0	891	12,245	13,136	0	0
J28541-10-0	JOYO BANK JAPAN COM	D	03/27/2014	SG Americas securities LLC	07/29/2014	Various	35,000.000	170,914	187,863	171,694	0	0	0	0	0	779	16,170	16,949	0	0
J28751-12-1	AEON CO LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	04/30/2014	Barclays Capital Inc	18,200.000	240,796	209,231	244,764	0	0	0	0	0	3,968	(35,533)	(31,565)	2,316	0
J29699-10-5	JX HOLDINGS COM	D	01/17/2014	Deutsche Bank Securities Inc	05/15/2014	Brockhouse & Cooper Inc	93,700.000	491,661	475,648	503,420	0	0	0	0	0	11,760	(27,772)	(16,012)	7,394	0
J2975N-10-6	KANEGAFUCHI CHEM IND CO COM	D	01/17/2014	Deutsche Bank Securities Inc	06/12/2014	Goldman Sachs & Co	14,000.000	93,233	84,236	95,360	0	0	0	0	0	2,127	(11,124)	(8,997)	1,092	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J30169-10-6	KANSAI ELEC PR CO INC JAPAN COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	UBS Limited	1,200.000	12,392	11,181	12,060	0	0	0	0	0	(332)	(879)	(1,211)	0	0
J31502-10-7	KAWASAKI HEAVY INDS JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	06/12/2014	Various	70,000.000	250,376	271,682	250,232	0	0	0	0	0	(144)	21,451	21,307	0	0
J34899-10-4	Koito Manufacturing Co Ltd COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	UBS Limited	800.000	13,711	22,321	13,344	0	0	0	0	0	(368)	8,977	8,609	0	0
J35759-12-5	KOMATSU LTD JAPAN COM	D	03/27/2014	SG Americas securities LLC	09/30/2014	Various	47,200.000	953,457	1,092,739	896,777	0	0	0	0	0	(56,680)	195,962	139,282	9,981	0
J37006-13-7	KURARAY CO LTD JAPAN COM	D	04/30/2014	Barclays Capital Inc	10/28/2014	Various	2,500.000	28,153	30,368	27,304	0	0	0	0	0	(850)	3,064	2,214	259	0
J37039-12-0	MEDICEO HOLDINGS CO LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	07/29/2014	Guzman & Co	3,800.000	56,413	49,656	57,776	0	0	0	0	0	1,363	(8,120)	(6,757)	444	0
J37479-11-0	KYOCERA CORP JAPAN COM	D	07/15/2014	Various	09/03/2014	Various	15,000.000	701,510	711,402	680,649	0	0	0	0	0	(20,861)	30,753	9,892	0	0
J38468-10-4	KYUSHU ELECTRIC POWER COM	D	03/27/2014	SG Americas securities LLC	07/15/2014	Barclays Capital Inc	900.000	10,706	11,102	10,783	0	0	0	0	0	77	319	396	0	0
J3871L-10-3	LAWSON INC COM	D	04/15/2014	Deutsche Bank Securities Inc	09/03/2014	Various	500.000	32,953	37,608	32,596	0	0	0	0	0	(358)	5,013	4,655	209	0
J40046-10-4	Maruichi Steel Tube Ltd COM	D	04/15/2014	Deutsche Bank Securities Inc	05/15/2014	Brockhouse & Cooper Inc	2,600.000	64,521	63,507	64,549	0	0	0	0	0	29	(1,042)	(1,013)	0	0
J4276P-10-3	MILLEA HOLDINGS INC COM	D	07/29/2014	Various	09/30/2014	Barclays Capital Inc	31,200.000	1,035,344	969,835	964,552	0	0	0	0	0	(70,792)	5,283	(65,509)	10,506	0
J43830-11-6	MITSUBISHI CORP JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	04/30/2014	Various	133,700.000	2,571,655	2,392,765	2,620,659	0	0	0	0	0	49,005	(227,895)	(178,890)	49,864	0
J44690-13-9	MITSUI & CO LTD JAPAN COM	D	09/30/2014	Various	10/28/2014	Various	172,900.000	2,697,394	2,515,837	2,686,106	0	0	0	0	0	(11,287)	(170,269)	(181,556)	33,215	0
J45013-10-9	MITSUI OSK LINES COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	Various	52,000.000	190,710	163,147	180,646	0	0	0	0	0	(10,064)	(17,499)	(27,563)	1,222	0
J4599L-10-2	MIZUHO FINANCIAL GROUP INC COM	D	04/15/2014	Deutsche Bank Securities Inc	11/25/2014	Various	77,800.000	152,262	136,081	135,051	0	0	0	0	0	(17,211)	1,031	(16,180)	2,243	0
J49119-10-0	NGK SPARK PLUG JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	12/16/2014	Various	9,000.000	205,441	259,331	181,283	0	0	0	0	0	(24,158)	78,048	53,890	1,213	0
J49162-12-6	NHK SPRING CO COM	D	09/30/2014	Barclays Capital Inc	12/16/2014	UBS Limited	6,700.000	65,638	55,364	60,623	0	0	0	0	0	(5,015)	(5,259)	(10,274)	0	0
J52968-10-4	NIDEC CORPORATION COM	D	04/30/2014	Barclays Capital Inc	06/12/2014	Goldman Sachs & Co	10,100.000	577,157	598,821	580,753	0	0	0	0	0	3,596	18,068	21,664	0	0
J53247-11-0	NIPPON ELEC GLASS COM	D	01/17/2014	Deutsche Bank Securities Inc	09/03/2014	UBS Limited	19,000.000	96,124	97,460	95,311	0	0	0	0	0	(814)	2,149	1,335	1,500	0
J54752-14-2	NIPPON MEAT PACKERS INC JAPAN COM	D	06/12/2014	Various	10/28/2014	Various	97,000.000	1,750,354	2,203,728	1,651,021	0	0	0	0	0	(99,333)	552,707	453,374	0	0
J55505-10-1	NSK LTD COM	D	06/12/2014	Various	12/16/2014	Various	204,000.000	2,545,236	2,450,683	2,237,466	0	0	0	0	0	(307,770)	213,217	(94,553)	17,528	0
J55999-12-2	NIPPON STEEL CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	10/28/2014	Various	74,000.000	194,840	202,057	190,955	0	0	0	0	0	(3,885)	11,102	7,217	406	0
J56515-13-3	NIPPON YUSEN KK JAPAN COM	D	07/15/2014	Various	10/28/2014	Various	461,000.000	1,357,868	1,358,789	1,346,073	0	0	0	0	0	(11,794)	12,715	921	1,222	0
J56773-10-4	Nishi-Nippon City Bank Ltd/The COM	D	04/15/2014	Deutsche Bank Securities Inc	05/15/2014	Brockhouse & Cooper Inc	34,000.000	76,722	72,793	76,756	0	0	0	0	0	34	(3,963)	(3,929)	0	0
J57418-10-5	Hitachi High-Technologies Corp COM	D	06/12/2014	Goldman Sachs & Co	12/16/2014	Various	2,900.000	68,799	84,523	59,223	0	0	0	0	0	(9,576)	25,300	15,724	489	0
J5790K-10-8	Sojitz Corp COM	D	06/12/2014	Various	12/16/2014	Various	1,511,200.000	2,422,503	2,165,526	2,094,318	0	0	0	0	0	(328,184)	71,207	(256,977)	31,715	0
J58214-10-7	NITORI CO LTD COMMON STOCK	D	07/29/2014	Guzman & Co	10/28/2014	CLSA Americas, LLC	400.000	22,477	24,961	21,239	0	0	0	0	0	(1,238)	3,722	2,484	91	0
J58472-11-9	NITTO DENKO CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	07/15/2014	Various	8,200.000	373,758	379,950	374,617	0	0	0	0	0	859	5,333	6,192	0	0
J58699-10-9	NKSJ HOLDINGS INC. COM	D	03/27/2014	SG Americas securities LLC	05/15/2014	Various	16,700.000	414,175	429,624	414,958	0	0	0	0	0	783	14,667	15,450	0	0
J5893B-10-4	NOMURA REAL ESTATE HOLDINGS REIT	D	03/27/2014	SG Americas securities LLC	05/15/2014	Brockhouse & Cooper Inc	6,400.000	118,412	120,974	118,999	0	0	0	0	0	587	1,975	2,562	0	0
J59009-15-9	NOMURA HOLDINGS INC COM	D	04/30/2014	Barclays Capital Inc	07/15/2014	Barclays Capital Inc	30,700.000	177,676	203,035	179,382	0	0	0	0	0	1,705	23,653	25,358	0	0
J59826-10-7	OBAYASHI-GUMI LTD JAPAN COM	D	07/15/2014	Barclays Capital Inc	07/29/2014	Guzman & Co	17,000.000	117,532	128,129	117,295	0	0	0	0	0	(237)	10,834	10,597	0	0
J6150N-10-4	CHUO MITSUI TRUST HOLDINGS INC COM	D	09/30/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	8,000.000	33,335	29,938	33,841	0	0	0	0	0	506	(3,904)	(3,398)	0	0
J61933-12-3	ORIX CORP JAPAN COM	D	06/12/2014	Various	10/28/2014	Various	203,400.000	3,257,235	3,167,379	3,204,255	0	0	0	0	0	(52,980)	(36,875)	(89,855)	876	0
J6243L-10-7	Otsuka Corp COM	D	07/29/2014	Guzman & Co	09/30/2014	Barclays Capital Inc	2,200.000	102,943	88,225	95,817	0	0	0	0	0	(7,126)	(7,591)	(14,717)	0	0
J63117-10-5	Otsuka Holdings Co Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	CLSA Americas, LLC	2,500.000	77,295	86,210	74,801	0	0	0	0	0	(2,494)	11,409	8,915	1,603	0
J64683-10-5	RICOH CO COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	1,800.000	21,000	18,183	19,803	0	0	0	0	0	(1,197)	(1,620)	(2,817)	259	0
J65328-12-2	ROHM JAPAN COM	D	07/29/2014	Various	10/28/2014	Various	43,600.000	2,555,391	2,568,408	2,417,549	0	0	0	0	0	(137,842)	150,859	13,017	16,292	0
J69972-10-7	SECOM CO LTD JAPAN COM	D	07/29/2014	Guzman & Co	10/28/2014	CLSA Americas, LLC	1,100.000	69,306	63,087	65,487	0	0	0	0	0	(3,819)	(2,400)	(6,219)	546	0
J7030F-10-5	SEIKO EPSON CORP COMMON STOCK	D	04/15/2014	Various	12/16/2014	Various	42,400.000	1,246,910	2,094,027	1,204,857	0	0	0	0	0	(42,053)	889,170	847,117	2,767	0
J70703-13-7	SEKISUI CHEM CO LTD JAPAN COM	D	09/30/2014	Various	10/28/2014	Various	179,000.000	2,102,231	2,027,674	2,143,190	0	0	0	0	0	40,959	(115,515)	(74,556)	15,744	0
J70746-13-6	SEKISUI PREFAB HOMES LTD JAPAN COM	D	03/27/2014	SG Americas securities LLC	07/29/2014	Various	27,300.000	328,154	369,743	329,736	0	0	0	0	0	1,582	40,007	41,589	5,903	0
J7165H-10-8	Seven & I Holdings Co Ltd COM	D	04/30/2014	Various	07/29/2014	Various	21,900.000	845,480	942,443	851,743	0	0	0	0	0	6,264	90,699	96,963	0	0
J72165-12-9	Shimadzu Corp COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	12,000.000	110,988	105,618	113,082	0	0	0	0	0	2,094	(7,464)	(5,370)	533	0
J72262-10-8	SHIMANO INC JAPAN COM	D	05/15/2014	Brockhouse & Cooper Inc	10/28/2014	Various	600.000	59,725	71,746	57,142	0	0	0	0	0	(2,583)	14,604	12,021	300	0
J7444-10-0	SHIZUOKA BANK LTD JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	10/28/2014	Various	28,000.000	260,916	271,987	248,576	0	0	0	0	0	(12,340)	23,411	11,071	1,616	0
J75046-13-6	SHOWA DENKO KK JAPAN COM	D	04/30/2014	Barclays Capital Inc	05/15/2014	Brockhouse & Cooper Inc	72,000.000	95,793	91,311	96,494	0	0	0	0	0	701	(5,183)	(4,482)	0	0
J76337-10-4	Sony Financial Holdings Inc COM	D	04/15/2014	Deutsche Bank Securities Inc	07/15/2014	Barclays Capital Inc	5,600.000	91,127	93,674	91,373	0	0	0	0	0	247	2,301	2,548	0	0
J77282-11-9	SUMITOMO CORP JAPAN COM	D	04/15/2014	Deutsche Bank Securities Inc	09/30/2014	Barclays Capital Inc	62,800.000	799,603	695,089	760,796	0	0	0	0	0	(38,806)	(65,707)	(104,513)	26,837	0
J77411-11-4	SUMITOMO ELEC INDS LTD JAPAN COM	D	04/15/2014	Various	06/12/2014	Various	37,100.000	521,113	499,479	522,365	0	0	0	0	0	1,252	(22,886)	(21,634)	0	0
J77712-12-3	SUMITOMO METAL MINING JAPAN COM	D	06/12/2014	Goldman Sachs & Co	10/28/2014	Various	138,000.000	2,070,247	2,051,239	1,968,499	0	0	0	0	0	(101,749)	82,740	(19,009)	14,032	0
J7771X-10-9	SUMITOMO MITSUI FINL GR COM	D	01/17/2014	Deutsche Bank Securities Inc	04/15/2014	Deutsche Bank Securities Inc	7,400.000	380,497	296,158	389,426	0	0	0	0	0	8,929	(93,267)	(84,338)	4,745	0
J77884-11-2	SUMITOMO RUBBER INDS COM	D	04/30/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	8,300.000	115,935	111,488	110,376	0	0	0	0	0	(5,559)	1,112	(4,447)	1,583	0
J78454-10-5	SUZUKEN CO LTD COM	D	01/17/2014	Deutsche Bank Securities Inc	10/28/2014	CLSA Americas, LLC	700.000	23,928	18,454	23,156	0	0	0	0	0	(772)	(4,702)	(5,474)	357	0
J78529-13-8	Suzuki Motor Corp COM	D	07/29/2014	Various	11/25/2014	Various	107,400.000	3,528,284	3,294,148	3,303,670	0	0	0	0	0	(224,614)	(9,521)	(234,135)	9,049	0
J79561-13-0	TAISEI CORP JAPAN COM	D	09/03/2014	UBS Limited	09/30/2014	Barclays Capital Inc	4,000.000	23,694	22,530	22,779	0	0	0	0	0	(914)	(250)	(1,164)	101	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
J79885-10-9	TAISHO PHARMACEUTICAL HOLDINGS COM	D	01/17/2014	Deutsche Bank Securities Inc	06/12/2014	Various	1,600.000	114,870	114,467	117,507	0	0	0	0	0	2,636	(3,040)	(404)	948	0
J81195-12-5	TAKASHIMAYA JAPAN COM	D	07/16/2014	Various	09/03/2014	Various	146,000.000	1,356,544	1,315,289	1,334,646	0	0	0	0	0	(21,898)	(19,357)	(41,255)	2,878	0
J82141-13-6	TDK CORP JAPAN COM	D	01/17/2014	Deutsche Bank Securities Inc	04/30/2014	Barclays Capital Inc	6,200.000	295,055	265,871	299,918	0	0	0	0	0	4,862	(34,047)	(29,185)	2,448	0
J83345-10-8	THK CO LTD COM	D	06/12/2014	Goldman Sachs & Co	10/28/2014	CLSA Americas, LLC	600.000	14,001	14,092	13,247	0	0	0	0	0	(754)	845	91	99	0
J89322-11-9	TOPPAN PRINTING CO LTD JAPAN COM	D	07/15/2014	Various	09/30/2014	Various	126,000.000	990,930	904,638	941,895	0	0	0	0	0	(49,035)	(37,257)	(86,292)	9,797	0
J9011R-10-8	TOSTEM CORP COM	D	04/15/2014	Deutsche Bank Securities Inc	06/12/2014	Goldman Sachs & Co	12,900.000	329,498	328,742	329,288	0	0	0	0	0	(210)	(547)	(757)	0	0
J91085-10-0	TOYODA INDUSTRIES CORP COM	D	07/15/2014	Various	10/28/2014	Various	12,400.000	614,696	587,537	598,760	0	0	0	0	0	(15,936)	(11,223)	(27,159)	5,778	0
J92547-13-2	TOYO SUISAN KAISHA COM	D	01/17/2014	Deutsche Bank Securities Inc	06/12/2014	Goldman Sachs & Co	4,000.000	129,068	118,397	132,012	0	0	0	0	0	2,944	(13,616)	(10,672)	987	0
J95534-10-3	YAMADA DENKI COM	D	07/16/2014	Barclays Capital Inc	10/28/2014	Various	535,400.000	1,916,982	1,730,512	1,857,806	0	0	0	0	0	(59,176)	(127,294)	(186,470)	0	0
J9579M-10-3	Yamaguchi Financial Group Inc COM	D	01/17/2014	Deutsche Bank Securities Inc	09/03/2014	Various	11,000.000	108,473	108,409	108,171	0	0	0	0	0	(301)	238	(63)	760	0
J97536-12-2	Yokohama Rubber Co Ltd/The COM	D	04/30/2014	Barclays Capital Inc	06/12/2014	Goldman Sachs & Co	10,000.000	89,190	89,612	89,746	0	0	0	0	0	556	(134)	422	0	0
K0514G-13-5	AP Moller - Maersk A/S COM	D	09/03/2014	Various	10/28/2014	Various	14.000	42,811	40,170	41,875	0	0	0	0	0	(937)	(1,705)	(2,642)	257	0
K0514G-13-5	AP Moller - Maersk A/S COM	D	04/04/2014	Stock Dividend	07/29/2014	Various	12.800	0	0	0	0	0	0	0	0	0	0	0	0	0
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	07/15/2014	Various	11/25/2014	Macquarie	1,066.000	2,480,988	2,292,959	2,250,848	0	0	0	0	0	(230,140)	42,111	(188,029)	0	0
K20140-14-9	DAMPSKIPS SVENDBORG B DENMARK COM	D	04/04/2014	Stock Dividend	11/25/2014	Macquarie	208.800	0	0	0	0	0	0	0	0	0	0	0	0	0
K36628-13-7	CARLSBERG DENMARK COM	D	07/29/2014	Various	09/30/2014	Barclays Capital Inc	8,252.000	843,798	736,483	782,877	0	0	0	0	0	(60,921)	(46,394)	(107,315)	0	0
K7314N-10-3	NOVO-NORDISK AS COM	D	01/02/2014	Stock Split	06/12/2014	Various	90,433.600	0	0	0	0	0	0	0	0	0	0	0	75,147	0
K7317J-13-3	Novozymes A/S COM	D	04/29/2014	Barclays Capital Inc	09/03/2014	UBS Limited	10,000.000	477,232	468,274	453,404	0	0	0	0	0	(23,828)	14,870	(8,958)	0	0
K7681L-10-2	Pandora A/S COM	D	06/12/2014	Goldman Sachs & Co	12/16/2014	UBS Limited	1,090.000	79,963	88,240	73,615	0	0	0	0	0	(6,348)	14,625	8,277	0	0
L0175J-10-4	OCWEN FINL CORP COM	F	10/14/2014	WELLS FARGO SEC LLC	10/28/2014	Various	3,800.000	355,178	270,604	355,178	0	0	0	0	0	0	(84,575)	(84,575)	0	0
L0218T-10-1	ARCELORMITTAL COM	D	07/15/2014	Various	12/16/2014	Various	35,027.000	610,679	528,309	612,021	0	0	0	0	0	1,343	(83,712)	(82,369)	0	0
L5140P-10-1	Intelsat SA COM	F	07/14/2014	Various	12/23/2014	Various	22,800.000	436,245	394,938	436,245	0	0	0	0	0	0	(41,307)	(41,307)	0	0
L6388F-12-8	Millicom International Cellula COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	2,741.000	221,470	233,612	217,077	0	0	0	0	0	(4,393)	16,535	12,142	0	0
M1586M-11-5	Bank Hapoalim BM COM	D	01/20/2014	Deutsche Bank Securities Inc	04/29/2014	Various	295,122.000	1,592,195	1,684,525	1,603,583	0	0	0	0	0	11,388	80,942	92,330	6,813	0
M16043-10-7	Bank Leumi Le-Israel BM COM	D	07/15/2014	Barclays Capital Inc	09/30/2014	Various	147,997.000	586,102	586,398	568,219	0	0	0	0	0	(17,883)	18,179	296	0	0
M7494X-10-1	NICE Systems Ltd COM	D	01/20/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	4,689.000	195,720	197,613	195,843	0	0	0	0	0	123	1,770	1,893	755	0
M8769Q-10-2	Teva Pharmaceutical Industries COM	D	09/03/2014	UBS Limited	12/16/2014	Various	8,446.000	442,056	466,612	408,493	0	0	0	0	0	(33,563)	58,118	24,555	1,732	0
M9540S-11-0	Mizrahi Tefahot Bank Ltd COM	D	04/16/2014	Deutsche Bank Securities Inc	06/12/2014	Goldman Sachs & Co	6,210.000	83,191	81,786	83,565	0	0	0	0	0	374	(1,778)	(1,404)	0	0
N0089J-12-3	AEGON NV COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	356,661.000	3,307,834	3,170,499	3,364,542	0	0	0	0	0	56,708	(194,044)	(137,336)	0	0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/27/2014	SG Americas securities LLC	12/16/2014	Various	29,027.690	568,152	491,463	528,125	0	0	0	0	0	(40,026)	(36,662)	(76,688)	60,817	0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/27/2014	SG Americas securities LLC	03/28/2014	Return of Capital	0.000	173,446	173,030	173,030	0	0	0	0	0	(415)	0	(415)	(173,030)	0
N0137M-25-0	AHOLD NV NETHERLANDS COM	D	03/27/2014	SG Americas securities LLC	04/03/2014	SG Americas securities LLC	9,196.850	0	0	0	0	0	0	0	0	0	0	0	13,275	0
N07831-10-5	AVG Technologies NV COM	F	07/14/2014	Various	12/23/2014	Various	73,800.000	1,492,212	1,382,644	1,492,212	0	0	0	0	0	0	(109,568)	(109,568)	0	0
N20944-10-9	CNH INDUSTRIAL NV COM	D	09/30/2014	Barclays Capital Inc	11/25/2014	Various	40,601.000	320,405	332,632	316,520	0	0	0	0	0	(3,885)	16,111	12,226	0	0
N31738-10-2	FIAT CHRYSLER AUTOMOBILES N V COM	D	10/13/2014	Tax Free Exchange	11/25/2014	Macquarie	38,253.000	339,790	480,532	333,251	0	0	0	0	0	(6,538)	147,281	140,743	0	0
N39338-19-4	Heineken Holding NV COM	D	09/03/2014	UBS Limited	10/28/2014	CLSA Americas, LLC	7,018.000	486,205	448,553	470,977	0	0	0	0	0	(15,228)	(22,425)	(37,653)	0	0
N39427-15-3	Heineken NV Nether INACTIVE COM	D	09/03/2014	UBS Limited	10/28/2014	CLSA Americas, LLC	382.000	29,153	28,193	28,240	0	0	0	0	0	(913)	(47)	(960)	0	0
N6748L-10-2	Orthofix International NV COM	F	08/11/2014	Various	08/21/2014	Drexel Hamilton LLC	13,400.000	446,411	446,970	446,411	0	0	0	0	0	0	560	560	0	0
N7248N-10-1	QIAGEN NV COM	D	11/25/2014	Macquarie	12/16/2014	UBS Limited	9,218.000	220,702	207,080	220,453	0	0	0	0	0	(248)	(13,374)	(13,622)	0	0
N8726Y-10-6	TNT Express NV COM	D	06/12/2014	Various	09/03/2014	UBS Limited	7,486.000	65,221	55,611	63,219	0	0	0	0	0	(2,002)	(7,608)	(9,610)	484	0
N8981F-15-6	UNILEVER NV CVA COM	D	06/12/2014	Various	11/25/2014	Macquarie	22,180.000	947,388	885,106	854,901	0	0	0	0	0	(92,487)	30,205	(62,282)	23,567	0
N93540-10-7	VistaPrint NV COM	R	07/14/2014	Various	07/29/2014	Various	47,000.000	2,180,926	1,974,281	2,180,926	0	0	0	0	0	0	(206,645)	(206,645)	0	0
N9643A-11-4	WOLTERS KLUWER COM	D	06/12/2014	Goldman Sachs & Co	07/15/2014	Barclays Capital Inc	9,279.000	278,138	264,125	280,070	0	0	0	0	0	1,932	(15,945)	(14,013)	0	0
P16994-13-2	Banco Latinoamericano de Expor COM	F	11/11/2014	Various	11/25/2014	Various	10,900.000	310,667	321,665	310,667	0	0	0	0	0	0	10,998	10,998	0	0
P31076-10-5	Copa Holdings SA COM	F	06/10/2014	Various	07/02/2014	Various	28,100.000	4,009,038	3,739,972	4,009,038	0	0	0	0	0	0	(269,067)	(269,067)	13,248	0
P8744Y-10-2	Steiner Leisure Ltd COM	F	03/06/2014	Citigroup Inc	03/17/2014	Morgan Stanley & Co, Inc	2,200.000	98,989	100,896	98,989	0	0	0	0	0	0	1,908	1,908	0	0
Q0557G-10-3	Asciano Ltd COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	46,020.000	247,538	249,963	231,820	0	0	0	0	0	(15,718)	18,143	2,425	4,997	0
Q09504-13-7	AUST & NZ BANK GRP COM	D	03/27/2014	SG Americas securities LLC	09/03/2014	UBS Limited	13,857.000	415,167	432,889	417,507	0	0	0	0	0	2,340	15,381	17,721	15,579	0
Q18193-12-0	BHP Billiton COM	D	06/12/2014	Various	09/30/2014	Barclays Capital Inc	15,726.000	534,332	546,981	528,883	0	0	0	0	0	(5,449)	18,098	12,649	1,334	0
Q2721E-10-5	COMPUTERSHARE LIMITED COM	D	04/29/2014	Various	07/29/2014	Guzman & Co	22,507.000	231,450	272,706	246,041	0	0	0	0	0	14,590	26,665	41,255	2,636	0
Q2818G-10-4	CONTACT ENERGY COM	D	05/15/2014	Brockhouse & Cooper Inc	07/29/2014	Guzman & Co	16,954.000	80,698	80,062	79,743	0	0	0	0	0	(956)	319	(637)	0	0
Q3018U-10-9	CSL COM	D	09/03/2014	UBS Limited	11/25/2014	Macquarie	8,889.000	616,687	607,460	572,710	0	0	0	0	0	(43,978)	34,751	(9,227)	4,992	0
Q3190P-10-0	Dexus Property Group REIT COM	D	09/30/2014	Various	12/16/2014	Various	447,142.170	639,633	672,224	625,823	0	0	0	0	0	(13,810)	46,401	32,591	12,202	0
Q3190P-10-0	Dexus Property Group REIT COM	D	09/30/2014	Barclays Capital Inc	11/05/2014	Barclays Capital Inc	190,835.830	0	0	0	0	0	0	0	0	0	0	0	0	0
Q3752X-10-3	Federation Centres Ltd REIT	D	09/30/2014	Various	12/16/2014	Various	597,812.000	1,377,947	1,342,141	1,229,185	0	0	0	0	0	(148,763)	112,957	(35,806)	29,324	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Q4525E-11-7	HARVEY NORMAN HOLDINGS COM	D	11/25/2014	Macquarie	12/16/2014	UBS Limited	21,313.000	67,887	56,745	64,687	0	0	0	0	0	(3,200)	(7,942)	(11,142)	2,446	0
Q49469-10-1	CAPITAMALL TRUST COM	D	09/03/2014	UBS Limited	12/16/2014	Various	13,000.000	20,698	19,798	19,881	0	0	0	0	0	(817)	(83)	(900)	271	0
Q55190-10-4	LEIGHTON HLDGS LTD AUSTRALIA COM	D	10/28/2014	Various	12/16/2014	Various	205,645.000	3,997,078	3,868,347	3,826,728	0	0	0	0	0	(170,349)	41,619	(128,730)	38,341	0
Q57085-27-8	MACQUARIE GROUP LTD COM	D	05/15/2014	Various	11/25/2014	Various	1,979.000	106,221	102,981	100,245	0	0	0	0	0	(5,976)	2,736	(3,240)	2,899	0
Q6014C-10-6	Metcash Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	05/15/2014	Various	480,802.000	1,310,502	1,213,157	1,398,358	0	0	0	0	0	87,856	(185,201)	(97,345)	0	0
Q6995X-10-3	INSURANCE AUSTRALIA GRP COM	D	09/30/2014	Various	12/16/2014	Various	1,184,078.000	6,473,922	6,330,368	6,180,035	0	0	0	0	0	(293,887)	150,333	(143,554)	160,814	0
Q7160T-10-9	ORICA COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	28,421.000	617,229	564,121	648,340	0	0	0	0	0	31,111	(84,219)	(53,108)	0	0
Q778A4-10-3	AURIZON HOLDINGS LTD NPV COM	D	07/16/2014	Barclays Capital Inc	10/28/2014	Various	311,726.000	1,476,368	1,230,555	1,376,890	0	0	0	0	0	(99,478)	(146,336)	(245,814)	23,499	0
Q8049B-10-3	REA Group Ltd COM	D	07/29/2014	Guzman & Co	09/30/2014	Various	26,761.000	1,194,861	1,091,251	1,140,499	0	0	0	0	0	(54,362)	(49,248)	(103,610)	11,797	0
Q81437-10-7	RIO TINTO LIMITED COM	D	09/03/2014	UBS Limited	11/25/2014	Various	30,996.000	1,798,516	1,563,759	1,685,214	0	0	0	0	0	(113,302)	(121,455)	(234,757)	0	0
Q8382E-10-2	Seek Ltd COM	D	04/29/2014	Barclays Capital Inc	09/03/2014	UBS Limited	15,199.000	238,568	248,929	238,903	0	0	0	0	0	335	10,026	10,361	0	0
Q8802S-10-3	SUNCORP METWAY LIMITED COM	D	09/30/2014	Various	12/16/2014	UBS Limited	222,095.000	2,793,953	2,472,158	2,586,013	0	0	0	0	0	(207,940)	(113,855)	(321,795)	0	0
Q8975N-10-5	TELSTRA CORPORATION LTD COM	D	09/03/2014	UBS Limited	12/16/2014	UBS Limited	96,648.000	511,817	455,190	452,916	0	0	0	0	0	(58,901)	2,274	(56,627)	0	0
Q9104H-10-0	TOLL HOLDINGS LTD COM	D	09/30/2014	Various	12/16/2014	Various	169,066.000	845,161	792,787	819,086	0	0	0	0	0	(26,075)	(26,298)	(52,373)	0	0
Q9194S-10-7	Treasury Wine Estates Ltd COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	33,784.000	139,698	113,092	146,329	0	0	0	0	0	6,631	(33,238)	(26,607)	1,909	0
Q95870-10-3	WESFARMERS COM	D	04/29/2014	Barclays Capital Inc	05/15/2014	Brockhouse & Cooper Inc	12,080.000	483,854	488,350	489,521	0	0	0	0	0	5,668	(1,171)	4,497	0	0
Q95870-10-3	WESFARMERS COM	D	04/29/2014	Barclays Capital Inc	11/26/2014	Return of Capital	0.000	1	1	1	0	0	0	0	0	0	0	0	(1)	0
Q95870-10-3	WESFARMERS COM	D	04/29/2014	Barclays Capital Inc	12/01/2014	Barclays Capital Inc	0.030	0	0	0	0	0	0	0	0	0	0	0	0	0
Q9701H-10-7	Westfield Corp REIT	D	07/29/2014	Guzman & Co	09/30/2014	Various	89,189.000	630,229	583,761	585,420	0	0	0	0	0	(44,809)	(1,659)	(46,468)	0	0
Q98418-10-8	WOOLWORTHS LTD AUSTRALIA COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	30,436.000	942,945	818,367	923,331	0	0	0	0	0	(19,614)	(104,964)	(124,578)	0	0
R1812S-10-5	DNB HOLDING ASA COM	D	04/15/2014	Various	09/30/2014	Barclays Capital Inc	34,177.000	587,905	636,362	550,060	0	0	0	0	0	(37,844)	86,302	48,458	15,686	0
R2763X-10-1	Gjensidige Forsikring ASA COM	D	07/29/2014	Various	10/28/2014	Various	63,851.000	1,251,071	1,173,362	1,186,087	0	0	0	0	0	(64,985)	(12,725)	(77,710)	31,836	0
T05040-10-9	ASSICURAZIONI GENERALI ITALY COM	D	07/15/2014	Barclays Capital Inc	09/30/2014	Various	54,881.000	1,138,889	1,153,057	1,064,213	0	0	0	0	0	(74,676)	88,844	14,168	0	0
T1700N-11-7	Intesta Sanpaolo COM	D	06/12/2014	Goldman Sachs & Co	09/30/2014	Barclays Capital Inc	3,926.000	11,584	10,544	10,859	0	0	0	0	0	(725)	(316)	(1,041)	0	0
T36792-10-8	ENEL SPA COM	D	03/27/2014	SG Americas securities LLC	07/15/2014	Various	614,879.000	3,431,896	3,453,353	3,437,834	0	0	0	0	0	5,938	15,519	21,457	13,367	0
T3833E-11-3	EXOR S.P.A	D	09/03/2014	Various	09/30/2014	Various	73,651.000	3,056,013	3,118,589	3,072,439	0	0	0	0	0	16,426	46,149	62,575	0	0
T41329-10-2	TELECOM ITALIA-RNC COM	D	03/27/2014	Various	09/03/2014	Various	3,279,689.000	2,887,305	3,053,158	2,790,816	0	0	0	0	0	(96,489)	262,341	165,852	124,802	0
T41329-10-2	TELECOM ITALIA-RNC COM	D	04/15/2014	Various	04/22/2014	Return of Capital	0.000	111,259	111,957	111,957	0	0	0	0	0	697	0	697	(111,957)	0
T4210N-12-2	FIAT SPA COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	327,981.000	3,290,540	3,634,366	3,335,051	0	0	0	0	0	44,511	299,315	343,826	0	0
T4210N-12-2	FIAT SPA COM	D	09/03/2014	Various	10/13/2014	Tax Free Exchange	31,704.000	319,962	281,617	301,173	0	0	0	0	0	(18,789)	(19,556)	(38,345)	0	0
T46890-15-0	UnipolSai SpA COM	D	04/29/2014	Various	11/25/2014	Various	687,823.000	2,558,025	1,957,711	2,387,652	0	0	0	0	0	(170,373)	(429,941)	(600,314)	143,489	0
T6444Z-11-0	LUXOTTICA GROUP SPA COM	D	10/28/2014	CLSA Americas, LLC	11/25/2014	Macquarie	268.000	13,256	14,026	12,969	0	0	0	0	0	(287)	1,057	770	0	0
V27915-10-3	DBS GROUP HOLDINGS LTD COM	D	09/26/2014	Various	10/28/2014	Various	81,216.000	1,108,958	1,174,003	1,089,208	0	0	0	0	0	(19,750)	84,795	65,045	16,936	0
V53838-11-2	KEPPEL CORP SINGAPORE COM	D	09/30/2014	Various	11/25/2014	Macquarie	334,000.000	2,838,667	2,362,306	2,749,255	0	0	0	0	0	(89,412)	(386,949)	(476,361)	0	0
V87778-10-2	KEPPEL LAND LTD COM	D	09/30/2014	Barclays Capital Inc	10/28/2014	CLSA Americas, LLC	30,000.000	80,981	77,972	80,950	0	0	0	0	0	(32)	(2,977)	(3,009)	0	0
W04008-15-2	ALFA LAVAL AB COM	D	03/27/2014	SG Americas securities LLC	07/29/2014	Various	119,290.000	3,190,458	2,972,096	3,045,462	0	0	0	0	0	(144,996)	(73,366)	(218,362)	68,883	0
W0817X-10-5	ASSA ABLOY AB-B COM	D	01/17/2014	Deutsche Bank Securities Inc	03/27/2014	SG Americas securities LLC	40,016.000	2,116,881	2,078,664	2,119,176	0	0	0	0	0	2,294	(40,511)	(38,217)	0	0
W10020-13-4	Atlas Copco AB COM	D	03/27/2014	SG Americas securities LLC	04/15/2014	Deutsche Bank Securities Inc	626.000	16,530	16,869	16,269	0	0	0	0	0	(261)	600	339	0	0
W17218-10-3	Boliden AB COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Various	114,953.000	1,866,130	1,731,456	1,843,502	0	0	0	0	0	(22,628)	(112,046)	(134,674)	0	0
W24713-12-0	Electrolux AB COM	D	06/12/2014	Goldman Sachs & Co	11/25/2014	Various	83,920.000	2,062,850	2,247,185	1,901,435	0	0	0	0	0	(161,414)	345,750	184,336	0	0
W25381-14-1	SKANDINAVISKA ENSKILDA BANK COM	D	03/27/2014	SG Americas securities LLC	12/16/2014	Various	44,840.000	602,099	572,205	515,632	0	0	0	0	0	(86,467)	56,573	(29,894)	0	0
W26049-11-9	ERICSSON LM SWEDEN COM	D	07/29/2014	Guzman & Co	11/25/2014	Various	124,035.000	1,569,723	1,550,879	1,444,587	0	0	0	0	0	(125,136)	106,292	(18,844)	0	0
W41422-10-1	HENNES & MAURITZ SWEDEN COM	D	09/03/2014	UBS Limited	11/25/2014	Various	4,105.000	177,241	165,194	169,105	0	0	0	0	0	(8,136)	(3,911)	(12,047)	0	0
W58204-10-3	NORDBANKEN HOLDING AB COM	D	06/12/2014	Various	07/15/2014	Barclays Capital Inc	95,035.000	1,383,333	1,323,289	1,354,663	0	0	0	0	0	(28,671)	(31,374)	(60,045)	0	0
W7912C-11-8	SECURITAS AB-B SHS COM	D	04/29/2014	Barclays Capital Inc	06/12/2014	Goldman Sachs & Co	14,704.000	177,631	172,002	173,600	0	0	0	0	0	(4,031)	(1,598)	(5,629)	6,732	0
W94232-10-0	SWEDBANK AB FRCO	D	03/27/2014	SG Americas securities LLC	07/15/2014	Barclays Capital Inc	11,135.000	293,549	292,191	289,822	0	0	0	0	0	(3,728)	2,370	(1,358)	0	0
W95878-16-6	Tele2 AB COM	D	07/29/2014	Guzman & Co	09/30/2014	Barclays Capital Inc	14,471.000	177,883	173,814	167,499	0	0	0	0	0	(10,384)	6,315	(4,069)	0	0
X5330H-11-4	METRA FINLAND COM	D	04/29/2014	Barclays Capital Inc	07/15/2014	Various	8,521.000	472,984	423,504	464,946	0	0	0	0	0	(8,038)	(41,443)	(49,481)	0	0
X5688A-10-9	NESTE OIL OYJ COM	D	03/27/2014	SG Americas securities LLC	07/29/2014	Various	43,296.000	870,713	828,248	860,319	0	0	0	0	0	(10,393)	(32,071)	(42,464)	38,904	0
X6002Y-11-2	ORION OYJ COM	D	03/27/2014	SG Americas securities LLC	10/28/2014	Various	51,137.000	1,557,699	1,638,119	1,532,871	0	0	0	0	0	(24,828)	105,248	80,420	0	0
X61873-13-3	NOKIA FINLAND COM	D	09/03/2014	UBS Limited	11/25/2014	Macquarie	135,516.000	1,146,393	1,106,265	1,086,463	0	0	0	0	0	(59,930)	19,802	(40,128)	0	0
X9518S-10-8	UPM-KYMMENE OY FINLAND COM	D	07/15/2014	Various	09/03/2014	UBS Limited	135,205.000	2,320,504	2,035,031	2,241,116	0	0	0	0	0	(79,388)	(206,085)	(285,473)	0	0
Y0486S-10-4	Avago Technologies Ltd COM	F	09/30/2014	Various	10/14/2014	Various	132,400.000	10,989,850	9,667,152	10,989,850	0	0	0	0	0	0	(1,322,699)	(1,322,699)	20,768	0
Y0920U-10-3	BOC HONG KONG HLDGS LTD COM	D	10/28/2014	CLSA Americas, LLC	12/16/2014	UBS Limited	78,000.000	253,723	256,013	253,865	0	0	0	0	0	142	2,148	2,290	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y1091F-10-7	CAPITACOMMERCIAL TRUST COM	D	01/17/2014	Deutsche Bank Securities Inc	04/29/2014	Barclays Capital Inc	768,000.000	893,503	962,667	905,055	0	0	0	0	0	11,552	57,612	69,164	25,040	0
Y11757-10-4	CATHAY PACIFIC AWYS HONG KONG COM	D	07/15/2014	Barclays Capital Inc	10/28/2014	Various	263,000.000	489,252	482,955	488,420	0	0	0	0	0	(833)	(5,465)	(6,298)	3,391	0
Y13213-10-6	CHEUNG KONG HLDGS HONG KONG COM	D	04/15/2014	Various	11/25/2014	Macquarie	33,000.000	560,395	607,198	560,400	0	0	0	0	0	5	46,797	46,802	44,860	0
Y30327-10-3	HANG SENG BANK LTD HONG KONG COM	D	10/28/2014	Various	11/25/2014	Macquarie	46,600.000	754,911	774,706	755,529	0	0	0	0	0	618	19,177	19,795	4,696	0
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	04/29/2014	Barclays Capital Inc	06/12/2014	Goldman Sachs & Co	46,363.640	274,442	305,256	274,499	0	0	0	0	0	57	30,757	30,814	4,426	0
Y31476-10-7	HENDERSON LAND DEV HONG KONG COM	D	06/11/2014	Stock Dividend	06/12/2014	Goldman Sachs & Co	4,636.360	0	0	0	0	0	0	0	0	0	0	0	0	0
Y37129-14-8	HOPEWELL HLDGS HONG KONG COM	D	09/30/2014	Various	12/16/2014	Various	77,000.000	269,228	274,979	269,098	0	0	0	0	0	(130)	5,881	5,751	5,957	0
Y37129-14-8	HOPEWELL HLDGS HONG KONG COM	D	09/30/2014	Various	10/23/2014	Spin Off	0.000	5,551	5,551	5,551	0	0	0	0	0	0	0	0	0	0
Y3780D-10-4	Hutchison Port Holdings Trust COM	F	07/15/2014	Barclays Capital Inc	09/30/2014	Various	439,000.000	323,728	308,806	323,728	0	0	0	0	0	0	(14,922)	(14,922)	10,484	0
Y38024-10-8	HUTCHINSON WHAMPOA HONG KONG COM	D	07/15/2014	Various	09/30/2014	Barclays Capital Inc	116,000.000	1,575,511	1,520,104	1,574,414	0	0	0	0	0	(1,096)	(54,310)	(55,406)	4,173	0
Y38203-12-4	HYSAN DEV HONG KONG COM	D	09/03/2014	UBS Limited	10/28/2014	Various	31,000.000	152,880	143,341	152,715	0	0	0	0	0	(165)	(9,374)	(9,539)	0	0
Y5896Y-10-4	MTR CORP COM	D	07/15/2014	Barclays Capital Inc	11/25/2014	Various	83,500.000	321,408	337,781	321,381	0	0	0	0	0	(27)	16,400	16,373	210	0
Y62196-10-3	Navios Maritime Holdings Inc COM	F	07/02/2014	Susquehanna Intl Group	07/14/2014	Citigroup Inc	36,700.000	369,129	321,969	369,129	0	0	0	0	0	0	(47,160)	(47,160)	0	0
Y63084-12-6	NEW WORLD DEV CO HONG KONG COM	D	07/15/2014	Barclays Capital Inc	07/29/2014	Guzman & Co	250,000.000	293,209	301,063	293,209	0	0	0	0	0	0	7,854	7,854	0	0
Y64248-12-6	OSEA CHINESE BKG CORP SINGAPOR COM	D	07/16/2014	Various	09/03/2014	UBS Limited	490,652.000	3,794,671	3,801,221	3,766,855	0	0	0	0	0	(27,816)	34,366	6,550	69,274	0
Y80267-12-6	SINO LAND CO COM	D	09/30/2014	Various	10/28/2014	Various	164,000.000	234,861	276,915	235,108	0	0	0	0	0	247	41,806	42,053	490	0
Y83310-10-5	SWIRE PACIFIC HONG KONG COM	D	01/17/2014	Deutsche Bank Securities Inc	04/15/2014	Deutsche Bank Securities Inc	8,500.000	96,226	101,057	96,233	0	0	0	0	0	7	4,824	4,831	2,741	0
Y9553V-10-6	Wheelock & Co	D	07/30/2014	Various	11/25/2014	Various	441,000.000	2,061,117	2,027,740	2,059,370	0	0	0	0	0	(1,747)	(31,629)	(33,376)	13,734	0
Y9586L-10-9	Wilmar International Ltd COM	D	06/12/2014	Various	09/30/2014	Barclays Capital Inc	112,000.000	288,082	288,648	294,421	0	0	0	0	0	6,339	(5,773)	566	4,402	0
Y9728A-10-2	Yangzijiang Shipbuilding Holdi COM	D	01/17/2014	Deutsche Bank Securities Inc	04/15/2014	Deutsche Bank Securities Inc	830,000.000	783,294	726,349	796,400	0	0	0	0	0	13,105	(70,051)	(56,946)	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,308,200,660	2,300,445,886	2,298,273,088	0	0	1,397,514	(1,397,514)	0	(8,530,052)	2,172,805	(6,357,247)	9,834,620	0
Common Stocks - Mutual Funds																				
09247X-10-1	BLACKROCK INC CL A		08/11/2014	Various	09/30/2014	Various	22,000.000	6,877,786	6,937,853	6,877,786	0	0	0	0	0	0	60,067	60,067	20,265	0
9299999. Subtotal - Common Stocks - Mutual Funds								6,877,786	6,937,853	6,877,786	0	0	0	0	0	0	60,067	60,067	20,265	0
9799998. Total - Common Stocks								2,315,078,446	2,307,383,739	2,305,150,874	0	0	1,397,514	(1,397,514)	0	(8,530,052)	2,232,872	(6,297,180)	9,854,885	0
9899999. Total - Preferred and Common Stocks								2,318,699,738	2,311,902,328	2,308,695,616	0	0	1,397,514	(1,397,514)	0	(8,606,602)	3,206,719	(5,399,883)	9,935,945	0
9999999 - Totals								17,092,459,447	17,177,589,999	17,075,775,931	0	(1,365,615)	1,525,543	(2,891,158)	0	(13,792,363)	101,814,100	88,021,737	98,172,096	56,796,747

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Number of Shares	% of Outstanding
744355-3#-3	Prudential Realty Securities PFD			2CIB6	NO	0	126,000	126,000.000	100.0
744355-3#-3	Prudential Realty Securities PFD			2CIB6	NO	0	45,259	0.000	0.0
0199999. Subtotal - Preferred Stock - Parent						0	171,259	XXX	XXX
0999999. Total Preferred Stocks						0	171,259	XXX	XXX
000000-00-0	Pruco Life Insurance Company			2CIB1	NO	0	2,656,493,503	250,000.000	100.0
000000-00-0	Prudential Legacy Insurance Company of New Jersey			2CIB1	NO	0	5,999,889	5,000,000.000	100.0
000000-00-0	Prudential Retirement Insurance Annuity Company			2CIB1	NO	0	932,668,913	25,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						0	3,595,162,305	XXX	XXX
000000-00-0	Colico II Inc			2CIB3	NO	0	392,229,933	100.000	100.0
000000-00-0	Colico Inc			2CIB3	NO	0	1,670,862,030	100.000	100.0
000000-00-0	PIC Realty Corporation			2CIB3	NO	0	130,778,478	250,000.000	100.0
000000-00-0	Orchard Street Acres Inc			2CIB3	NO	0	95,130,265	100.000	100.0
000000-00-0	Rock George V Sarl			2CIB3	NO	0	73,521,022	12,500.000	100.0
000000-00-0	Rock Harman House Sarl			2CIB3	NO	0	39,836,806	12,500.000	100.0
000000-00-0	Rock UK II Real Estate SARL -EALING			2CIB3	NO	0	34,375,560	12,500.000	100.0
000000-00-0	Pru Structured Settlement			2CIB3	NO	0	(1,642)	500.000	100.0
744355-2#-4	Prudential Realty Security Inc			2CIB3	NO	0	562,096,376	92.000	63.7
000000-00-0	Pru Investment MGMT Inc			2CIB3	NO	0	27,530,340	100.000	100.0
1699999. Subtotal - Common Stock - Investment Sub						0	3,026,359,168	XXX	XXX
1899999. Total Common Stocks						0	6,621,521,473	XXX	XXX
1999999 - Totals						0	6,621,692,732	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
000000-00-0	Pruco Life Insurance Company of New Jersey	Pruco Life Insurance Company	0	400,000.000	100.0
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Bonds - All Other Governments - Issuer Obligations																				
	FED REPUBLIC OF BRAZIL CORP FOREIGN		F	07/10/2014	Market Axess	03/07/2015	30,371	0	(1,254)	0	0	30,000	31,626	748	0	7.875	1.081	MS	1,181	466
	REPUBLIC OF PERU GOVT FOREIGN		F	07/09/2014	Commerzbank A.G.	02/06/2015	100,892	0	(4,258)	0	0	100,000	105,150	3,977	0	9.875	0.663	FA	4,938	4,334
	FED REPUBLIC OF BRAZIL GOVT FOREIGN		D	08/26/2014	CIBC World Martkets Corp	02/03/2015	509,023	0	(13,313)	0	(46,189)	505,801	568,524	33,930	0	7.375	0.307	FEB	0	23,075
	SWEDEN GOVT GOVT FOREIGN		D	06/30/2014	HSBC Securities (USA) Inc	03/03/2015	493,431	0	(8,515)	0	(74,405)	491,010	576,351	23,515	0	5.750	2.642	MAR	0	10,860
	GOVT OF BULGARIA CORP FOREIGN		F	09/12/2014	Various	01/15/2015	1,012,873	0	(57,052)	0	0	1,010,000	1,069,925	38,422	0	8.250	0.898	JJ	41,250	15,267
	REPUBLIC OF PORTUGAL GOVT FOREIGN		F	06/04/2014	Various	03/25/2015	303,727	0	(5,113)	0	0	302,000	308,840	2,819	0	3.500	1.034	MS	5,285	783
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations							2,450,317	0	(89,505)	0	(120,594)	2,438,811	2,660,416	103,411	0	XXX	XXX	XXX	52,654	54,785
1099999. Total - All Other Government Bonds							2,450,317	0	(89,505)	0	(120,594)	2,438,811	2,660,416	103,411	0	XXX	XXX	XXX	52,654	54,785
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																				
	Adelante Media Group, LLC Term Loan A PI			09/30/2014	Direct	09/30/2015	9	0	0	0	0	372,163	9	0	0	0.000	0.000	MON	0	0
	Adelante Media Group, LLC Term Loan B PI			12/31/2014	Direct	12/31/2015	1	0	0	0	0	1,094,789	1	0	0	0.000	0.000	DEC	0	0
	AON CORP DISCOUNT NOTE			12/18/2014	Morgan Stanley & Co, Inc	03/19/2015	49,941,181	0	10,694	0	0	50,000,000	49,930,486	0	0	0.550	0.558	MAT	0	0
	DOMINION RESOURCES INC DISCOUNT NOTE			11/21/2014	Merrill Lynch,Pierce,Fenner &	02/23/2015	34,976,813	0	16,625	0	0	35,000,000	34,960,188	0	0	0.450	0.457	MAT	0	0
	DOMINION RESOURCES INC DISCOUNT NOTE			11/21/2014	Barclays Capital Inc	02/24/2015	34,976,375	0	17,938	0	0	35,000,000	34,958,438	0	0	0.450	0.457	MAT	0	0
	DREYFUS CASH MGMT MMKT			12/30/2014	Various	12/30/2015	41,211,552	0	0	0	0	4,972,173	4,972,173	5,153	0	0.130	0.131	MON	645	0
	Dreyfus Cash Advantage Fund Money Market			12/31/2014	Direct	12/30/2015	13,819,085	0	0	0	0	375,326	375,326	20	0	0.063	0.063	MON	0	0
	Dreyfus Cash Advantage Fund Money Market			12/02/2014	Direct	06/30/2015	66,828,115	0	0	0	0	66,828,115	66,828,115	4,288	0	0.063	0.063	MON	9,024	0
	Dreyfus Cash Advantage Fund Money Market - Restricted			12/02/2014	Direct	06/30/2015	72,288,809	0	0	0	0	72,288,809	72,288,809	3,861	0	0.063	0.063	MON	8,561	0
	DUKE ENERGY CORP DISCOUNT NOTE			11/14/2014	Citigroup Capital Markets Inc	02/17/2015	24,984,660	0	15,667	0	0	25,000,000	24,968,993	0	0	0.470	0.477	MAT	0	0
	DUKE ENERGY CORP DISCOUNT NOTE			11/14/2014	Citigroup Capital Markets Inc	02/17/2015	19,987,728	0	12,533	0	0	20,000,000	19,975,194	0	0	0.470	0.477	MAT	0	0
	ECOLAB INC. DISCOUNT NOTE			12/04/2014	Merrill Lynch,Pierce,Fenner &	03/09/2015	49,958,125	0	16,875	0	0	50,000,000	49,941,250	0	0	0.450	0.457	MAT	0	0
	Enbridge Energy Prtnrs L.P. DISCOUNT NOT			12/01/2014	Citigroup Capital Markets Inc	03/02/2015	49,958,333	0	21,528	0	0	50,000,000	49,936,806	0	0	0.500	0.508	MAT	0	0
	Enbridge Energy Prtnrs L.P. DISCOUNT NOT			12/04/2014	Deutsche Bank Securities Inc	03/09/2015	14,985,763	0	5,950	0	0	15,000,000	14,979,813	0	0	0.510	0.518	MAT	0	0
	Enbridge Energy Prtnrs L.P. DISCOUNT NOT			12/04/2014	Deutsche Bank Securities Inc	03/09/2015	49,952,542	0	19,833	0	0	50,000,000	49,932,708	0	0	0.510	0.518	MAT	0	0
	FMC TECHNOLOGIES INC DISCOUNT NOTE			12/02/2014	Royal Bank of Scotland	03/04/2015	14,987,858	0	5,875	0	0	15,000,000	14,981,983	0	0	0.470	0.477	MAT	0	0
	FMC TECHNOLOGIES INC DISCOUNT NOTE			12/02/2014	Royal Bank of Scotland	03/04/2015	4,995,953	0	1,958	0	0	5,000,000	4,993,994	0	0	0.470	0.477	MAT	0	0
	FMC TECHNOLOGIES INC DISCOUNT NOTE			12/02/2014	JP Morgan Securities, Inc	03/04/2015	4,995,867	0	2,000	0	0	5,000,000	4,993,867	0	0	0.480	0.487	MAT	0	0
	FMC TECHNOLOGIES INC DISCOUNT NOTE			12/02/2014	JP Morgan Securities, Inc	03/04/2015	14,987,600	0	6,000	0	0	15,000,000	14,981,600	0	0	0.480	0.487	MAT	0	0
	FMC TECHNOLOGIES INC DISCOUNT NOTE			12/03/2014	JP Morgan Securities, Inc	03/06/2015	34,970,133	0	13,533	0	0	35,000,000	34,956,600	0	0	0.480	0.487	MAT	0	0
	FMC CORP DISCOUNT NOTE			12/02/2014	Citigroup Capital Markets Inc	03/04/2015	19,984,500	0	7,500	0	0	20,000,000	19,977,000	0	0	0.450	0.457	MAT	0	0
	FMC CORP DISCOUNT NOTE			12/03/2014	Citigroup Capital Markets Inc	03/06/2015	33,273,360	0	12,071	0	0	33,300,000	33,261,289	0	0	0.450	0.457	MAT	0	0
	GLENCORE FUNDING LLC DISCOUNT NOTE			12/15/2014	JP Morgan Securities, Inc	03/18/2015	99,894,444	0	23,611	0	0	100,000,000	99,870,833	0	0	0.500	0.508	MAT	0	0
	NATIONAL GRID USA DISCOUNT NOTE			12/01/2014	Citigroup Capital Markets Inc	03/04/2015	49,961,250	0	19,375	0	0	50,000,000	49,941,875	0	0	0.450	0.457	MAT	0	0
	MORGAN STANLEY & CO LLC TRI PARTY REPO	RR		12/19/2014	Morgan Stanley & Co Repo	12/18/2015	500,000,000	0	0	0	0	500,000,000	500,000,000	138,206	0	0.765	0.765	MAT	0	0
	RE Gillespie 1, LLC Bridge Rate Notes			10/10/2014	Direct	03/10/2015	12,793,211	0	0	0	0	12,793,211	12,793,211	25,274	0	1.845	1.845	MAT	375,968	0
	RE Rio Grande LLC Senior Secured Bridge Note			10/10/2014	Direct	03/10/2015	4,308,526	0	0	0	0	4,308,526	4,308,526	1,927	0	1.504	1.504	MAT	119,863	0
	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan			09/11/2014	Direct	03/10/2015	16,578,119	0	0	0	0	16,578,119	16,578,119	42,893	0	3.967	3.967	MAT	464,051	0
	DRYDEN CORE FUND MM SER MMMF MONEY MARKE			12/31/2014	Various	07/10/2015	2,756,829,037	0	0	0	0	2,756,829,037	2,756,829,037	358,873	0	0.167	0.153	MON	441,920	0
	AGRIUM INC DISCOUNT NOTE		A	12/01/2014	Merrill Lynch,Pierce,Fenner &	03/02/2015	29,977,500	0	11,625	0	0	30,000,000	29,965,875	0	0	0.450	0.457	MAT	0	0
	AGRIUM INC DISCOUNT NOTE		A	12/10/2014	Merrill Lynch,Pierce,Fenner &	03/13/2015	49,952,667	0	14,667	0	0	50,000,000	49,938,000	0	0	0.480	0.487	MAT	0	0
	CENTRICA PLC DISCOUNT NOTE		F	12/02/2014	JP Morgan Securities, Inc	03/04/2015	24,978,472	0	10,417	0	0	25,000,000	24,968,056	0	0	0.500	0.508	MAT	0	0
	CENTRICA PLC DISCOUNT NOTE		F	12/02/2014	JP Morgan Securities, Inc	03/04/2015	49,956,944	0	20,833	0	0	50,000,000	49,936,111	0	0	0.500	0.508	MAT	0	0
	CENTRICA PLC DISCOUNT NOTE		F	12/04/2014	Merrill Lynch,Pierce,Fenner &	03/05/2015	49,956,250	0	18,750	0	0	50,000,000	49,937,500	0	0	0.500	0.508	MAT	0	0
	CENTRICA PLC DISCOUNT NOTE		F	12/10/2014	JP Morgan Securities, Inc	03/13/2015	24,975,347	0	7,292	0	0	25,000,000	24,968,056	0	0	0.500	0.508	MAT	0	0
	CENTRICA PLC DISCOUNT NOTE		F	12/10/2014	JP Morgan Securities, Inc	03/13/2015	14,985,208	0	4,375	0	0	15,000,000	14,980,833	0	0	0.500	0.508	MAT	0	0
	HOLCIM US FINANCE SARL & CIE S DISCOUNT		F	12/12/2014	Royal Bank of Scotland	03/17/2015	24,973,958	0	5,903	0	0	25,000,000	24,968,056	0	0	0.500	0.508	MAT	0	0
	PENTAIR FINANCE SA DISCOUNT NOTE		F	12/04/2014	Citigroup Capital Markets Inc	03/09/2015	79,930,022	0	29,244	0	0	80,000,000	79,900,778	0	0	0.470	0.477	MAT	0	0
	TATE & LYLE INTL FIN PLC DISCOUNT NOTE		F	12/10/2014	Barclays Capital Inc	03/13/2015	19,980,278	0	6,111	0	0	20,000,000	19,974,167	0	0	0.500	0.508	MAT	0	0
	TATE & LYLE INTL FIN PLC DISCOUNT NOTE		F	12/10/2014	Barclays Capital Inc	03/13/2015	19,980,278	0	5,833	0	0	20,000,000	19,974,444	0	0	0.500	0.508	MAT	0	0

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest					21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	ITALY (REPUBLIC OF) GOVT FOREIGN	@	F	09/29/2014	Cambridge Intl Securities Inc	03/27/2015	24,969	0	32	0	0	25,000	24,938	0	0	0.000	0.000	MAT	0	0
	ITALY (REPUBLIC OF) GOVT FOREIGN	@	F	10/01/2014	Cambridge Intl Securities Inc	09/27/2015	74,630	0	118	0	0	75,000	74,513	0	0	0.000	0.000	MAT	0	0
	Weir Group plc Series A-1 Senior Note		F	08/19/2014	Security Transfer	01/11/2015	5,003,768	0	(49,888)	0	0	5,000,000	5,053,656	99,167	0	4.200	1.457	JJ	0	22,167
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							4,487,179,239	0	314,878	0	0	4,439,840,268	4,437,181,226	679,661	0	XXX	XXX	XXX	1,420,032	22,167
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							4,487,179,239	0	314,878	0	0	4,439,840,268	4,437,181,226	679,661	0	XXX	XXX	XXX	1,420,032	22,167
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							4,489,629,556	0	225,373	0	(120,594)	4,442,279,079	4,439,841,642	783,072	0	XXX	XXX	XXX	1,472,686	76,952
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							4,489,629,556	0	225,373	0	(120,594)	4,442,279,079	4,439,841,642	783,072	0	XXX	XXX	XXX	1,472,686	76,952
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals							4,489,629,556	0	225,373	0	(120,594)	XXX	4,439,841,642	783,072	0	XXX	XXX	XXX	1,472,686	76,952

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	03/27/2013	09/30/2015	60,851	60,851	.000016	1	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	03/27/2013	09/30/2015	249,694	249,694	.000004	1	0	0	0		0	0	0	0	0	0		AN - Anticipatory
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	17	17	.000588	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	219	219	97.330261	0	21,334	0	0		0	(21,334)	0	0	0	0		AN - Anticipatory
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd None	09/30/2013	06/15/2019	1,892	1,892	.0001	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	03/27/2013	09/30/2015	43,934	43,934	.000023	1	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	03/27/2013	09/30/2015	180,276	180,276	.000006	1	0	0	0		0	0	0	0	0	0		AN - Anticipatory
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	482	482	.000021	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	534	534	97.330254	0	51,943	0	0		0	(51,943)	0	0	0	0		AN - Anticipatory
Johnston Press plc Common Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	01/01/2013	09/30/2015	352,307	352,307	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Gate Technologies LLC Warrant Membership Units	Bond Portfolio Hedge	D1	Equity/Index	Gate Technologies LLC None	04/10/2012	11/23/2020	1,100,000	1,100,000	.000009	10	0	0	1		1	(9)	0	0	0	0		AN - Anticipatory
Pacific Community Mgmt II, LLC Warrants	Bond Portfolio Hedge	D1	Equity/Index	Pacific Community Mgmt II, LLC None	05/23/2013	05/23/2023	1	1	1	1	0	0	1		1	0	0	0	0	0		AN - Anticipatory
Aseptia, Inc. Warrants for Series C Pref Stk	Bond Portfolio Hedge	D1	Equity/Index	Aseptia, Inc. None	12/17/2013	12/17/2018	31,712	31,712	.000032	1	0	0	1		1	0	0	0	0	0		AN - Anticipatory
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd None	09/30/2013	06/15/2019	541	541	.000093	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	118	118	.000085	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
RE Tensator Holdings Ltd Warrant Units	Bond Portfolio Hedge	D1	Equity/Index	RE Tensator Holdings Ltd None	09/30/2013	06/15/2019	568	568	.000106	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	67	67	97.330235	0	6,493	0	0		0	(6,493)	0	0	0	0		AN - Anticipatory
United Coin Machine Co Warrants	Bond Portfolio Hedge	D1	Equity/Index	United Coin Machine Co None	08/29/2014	08/29/2024	402	402	.000025	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Minova Insurance Holdings Ltd Warrant	Bond Portfolio Hedge	D1	Equity/Index	Minova Insurance Holdings Ltd None	10/16/2014	10/31/2022	629	629	97.330265	0	61,219	0	0		0	(61,219)	0	0	0	0		AN - Anticipatory
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC None	05/03/2011	03/19/2017	13,498	13,498	.00001	0	0	0	135		135	0	0	0	0	0		AN - Anticipatory
STATION CASINOS INC Rights and Warrants	Bond Portfolio Hedge	D1	Equity/Index	STATION CASINOS INC None	05/14/2012	06/17/2018	62,372	62,372	.01	624	0	0	624		624	0	0	0	0	0		AN - Anticipatory
LEAP WIRELESS INTL INC Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	LEAP WIRELESS INTL INC None	03/17/2014	12/31/2050	51,100	51,100	0	0	0	0	127,750		127,750	127,750	0	0	0	0		AN - Anticipatory
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC None	05/03/2011	03/19/2017	889	889	.000011	0	0	0	9		9	0	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	17,850	17,850	.000001	0	0	107,100	151,725		151,725	(290,063)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	21,420	30,345		30,345	(58,013)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	2,750	2,750	.000004	0	0	0	23,375		23,375	(44,688)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS None	12/01/1999	04/15/2020	3,250	3,250	.000003	0	0	0	27,625		27,625	(52,813)	0	0	0	0		AN - Anticipatory

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	30,345		30,345	(58,013)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	None	03/26/1998	04/15/2020	3,570	3,570	.000003	0	0	0	30,345		30,345	(58,013)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	None	12/01/1999	04/15/2020	5,000	5,000	.000002	0	0	0	42,500		42,500	(81,250)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	None	03/26/1998	04/15/2020	5,355	5,355	.000002	0	0	0	45,518		45,518	(87,019)	0	0	0	0		AN - Anticipatory
REP OF VENEZUELA OIL OBLIG WTS WARR	Bond Portfolio Hedge	D1	Equity/Index	REP OF VENEZUELA OIL OBLIG WTS	None	03/26/1998	04/15/2020	32,130	32,130	0	0	0	333,750	273,105		273,105	(522,113)	0	0	0	0		AN - Anticipatory
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	None	05/03/2011	03/19/2017	3,078	3,078	.000003	0	0	0	31		31	0	0	0	0	0		AN - Anticipatory
MEDIANEWS GRP INC Rights/WARRANTS	Bond Portfolio Hedge	D1	Equity/Index	MEDIANEWS GRP INC	None	05/03/2011	03/19/2017	753	753	.000013	0	0	0	8		8	0	0	0	0	0		AN - Anticipatory
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/03/2014	01/05/2015	3,167	5,800,000	1831.3699999999 99	0	255,780	0	719,497		719,497	463,717	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/03/2014	01/05/2015	2,828	5,800,000	2051.1343999999 99	0	0	0	(60,304)		(60,304)	(60,304)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2014	01/15/2015	5,302	9,800,000	1848.3800000000 001	0	425,320	0	1,114,801		1,114,801	689,481	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2014	01/15/2015	68	125,000	1848.3800000000 001	0	6,588	0	14,219		14,219	7,631	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2014	01/15/2015	4,734	9,800,000	2070.1900000000 001	0	0	0	(100,850)		(100,850)	(100,850)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/03/2014	02/03/2015	5,052	8,800,000	1741.8900000000 001	0	411,000	0	1,604,498		1,604,498	1,193,498	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/03/2014	02/03/2015	4,511	8,800,000	1950.9200000000 001	0	0	0	(618,164)		(618,164)	(618,164)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/18/2014	02/17/2015	244	450,000	1840.76	0	23,700	0	55,070		55,070	31,370	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/18/2014	02/17/2015	4,346	8,000,000	1840.76	0	348,000	0	979,022		979,022	631,022	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/18/2014	02/17/2015	3,880	8,000,000	2061.6500000000 001	0	0	0	(184,124)		(184,124)	(184,124)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/03/2014	03/03/2015	3,793	7,000,000	1845.73	0	322,000	0	849,386		849,386	527,386	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/03/2014	03/03/2015	3,386	7,000,000	2067.2199999999 98	0	0	0	(172,264)		(172,264)	(172,264)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/17/2014	03/16/2015	7,962	14,800,000	1858.8299999999 99	0	636,400	0	1,711,718		1,711,718	1,075,318	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/17/2014	03/16/2015	7,173	14,800,000	2063.3000000000 002	0	0	0	(420,827)		(420,827)	(420,827)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/03/2014	04/06/2015	3,918	7,400,000	1888.77	0	318,630	0	756,666		756,666	438,036	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/03/2014	04/06/2015	3,498	7,400,000	2115.4200000000 001	0	0	0	(131,696)		(131,696)	(131,696)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/15/2014	04/15/2015	95	175,000	1842.98	0	9,415	0	22,314		22,314	12,899	0	0	0	0		EL -Equity Risk Liability

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2014	04/15/2015	4,612	8,500,000	1842.98	0	360,400	0	1,083,817		1,083,817	723,417	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2014	04/15/2015	4,155	8,500,000	2045.71	0	0	0	(344,097)		(344,097)	(344,097)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	05/04/2015	3,449	6,500,004	1884.66000000001	0	279,500	0	701,215		701,215	421,715	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	05/04/2015	3,079	6,500,004	2110.82000000002	0	0	0	(152,657)		(152,657)	(152,657)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2014	05/15/2015	94	174,999	1870.84999999999	0	9,100	0	20,324		20,324	11,224	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2014	05/15/2015	3,795	7,099,999	1870.84999999999	0	296,070	0	824,580		824,580	528,510	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2014	05/15/2015	3,419	7,099,999	2076.63999999999	0	0	0	(248,309)		(248,309)	(248,309)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2014	06/03/2015	2,183	4,200,000	1924.24	0	181,020	0	387,337		387,337	206,317	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2014	06/03/2015	1,949	4,200,000	2155.15000000001	0	0	0	(72,854)		(72,854)	(72,854)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2014	06/15/2015	90	175,000	1937.78	0	8,995	0	15,303		15,303	6,308	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2014	06/15/2015	4,954	9,599,995	1937.78	0	395,520	0	839,493		839,493	443,973	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2014	06/15/2015	4,463	9,599,995	2150.94000000001	0	0	0	(189,262)		(189,262)	(189,262)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2014	07/06/2015	1,763	3,500,000	1985.44000000001	0	144,200	0	244,930		244,930	100,730	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2014	07/06/2015	1,574	3,500,000	2223.69000000001	0	0	0	(36,179)		(36,179)	(36,179)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2014	07/15/2015	317	625,000	1973.28	0	30,750	0	47,459		47,459	16,709	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2014	07/15/2015	4,257	8,400,000	1973.28	0	340,200	0	637,851		637,851	297,651	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2014	07/15/2015	3,835	8,400,000	2190.34000000001	0	0	0	(134,221)		(134,221)	(134,221)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2014	08/03/2015	1,031	2,000,000	1938.99	0	89,600	0	184,954		184,954	95,354	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2014	08/03/2015	921	2,000,000	2171.67000000001	0	0	0	(43,306)		(43,306)	(43,306)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	08/17/2015	4,808	9,400,000	1955.05999999999	0	403,260	0	820,229		820,229	416,969	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	08/17/2015	4,332	9,400,000	2170.11999999999	0	0	0	(219,814)		(219,814)	(219,814)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	09/03/2015	1,449	2,900,000	2000.72	0	127,600	0	206,411		206,411	78,811	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	09/03/2015	1,294	2,900,000	2240.80999999999	0	0	0	(38,609)		(38,609)	(38,609)	0	0	0	0		EL -Equity Risk Liability

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2014	09/15/2015	63	125,000	1984.1300000000 001	0	6,750	0	9,849		9,849	3,099	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2014	09/15/2015	3,528	7,000,000	1984.1300000000 001	0	303,100	0	551,557		551,557	248,457	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2014	09/15/2015	3,178	7,000,000	2202.3800000000 001	0	0	0	(143,051)		(143,051)	(143,051)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2014	10/05/2015	1,728	3,400,000	1967.9000000000 001	0	157,420	0	296,659		296,659	139,239	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2014	10/05/2015	1,543	3,400,000	2204.0500000000 002	0	0	0	(76,083)		(76,083)	(76,083)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/15/2015	81	150,000	1862.49	0	10,395	0	20,212		20,212	9,817	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/15/2015	2,953	5,500,000	1862.49	0	258,500	0	741,105		741,105	482,605	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/15/2015	2,660	5,500,000	2067.3600000000 001	0	0	0	(324,868)		(324,868)	(324,868)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2014	11/03/2015	1,338	2,700,000	2017.8099999999 999	0	124,470	0	192,920		192,920	68,450	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2014	11/03/2015	1,195	2,700,000	2259.9499999999 98	0	0	0	(42,443)		(42,443)	(42,443)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2014	11/16/2015	86	175,000	2041.3199999999 99	0	9,695	0	11,328		11,328	1,633	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2014	11/16/2015	4,458	9,100,000	2041.3199999999 99	0	395,850	0	589,049		589,049	193,199	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/17/2014	11/16/2015	4,016	9,100,000	2265.8699999999 99	0	0	0	(143,460)		(143,460)	(143,460)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2014	12/03/2015	1,494	3,100,000	2074.3299999999 99	0	142,290	0	173,765		173,765	31,475	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2014	12/03/2015	1,334	3,100,000	2323.2496000000 001	0	0	0	(31,798)		(31,798)	(31,798)	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2014	12/15/2015	88	175,000	1989.6300000000 001	0	11,850	0	14,987		14,987	3,137	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2014	12/15/2015	9,298	18,500,000	1989.6300000000 001	0	900,950	0	1,584,337		1,584,337	683,387	0	0	0	0		EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2014	12/15/2015	8,377	18,500,000	2208.4899999999 98	0	0	0	(518,488)		(518,488)	(518,488)	0	0	0	0		EL -Equity Risk Liability
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Holdings Ltd None	06/11/2014	02/07/2019	1,844	1,844	39.594703	0	73,012	0	348,799		348,799	276,067	(280)	0	0	0		AN - Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index	YourCash Solutions Ltd None	06/11/2014	02/07/2019	5,839	5,839	39.594515	0	231,204	0	1,104,534		1,104,534	874,216	(886)	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2015	244,856	244,856	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index	Johnston Press plc None	06/11/2014	09/30/2015	489,713	489,713	.000003	0	2	0	0		0	(2)	0	0	0	0		AN - Anticipatory

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Holdings Ltd None	06/11/2014	02/07/2019	325	325	39.594512	0	12,884	0	61,553		61,553	48,718	(49)	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	492,721	492,721	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Solutions Ltd None	06/11/2014	02/07/2019	1,030	1,030	39.594705	0	40,801	0	194,917		194,917	154,273	(156)	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	32,059	32,059	.000001	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	64,117	64,117	.000025	0	2	0	0		0	(2)	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	64,511	64,511	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Next Wave Sports Bidco Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Next Wave Sports Bidco Limited None	07/25/2014	07/25/2021	3,299	3,299	.000076	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	252,429	252,429	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	504,858	504,858	.000003	0	2	0	0		0	(2)	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	507,960	507,960	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Holdings Ltd None	06/11/2014	02/07/2019	3,114	3,114	39.594597	0	123,310	0	589,088		589,088	466,251	(473)	0	0	0		AN - Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Solutions Ltd None	06/11/2014	02/07/2019	9,862	9,862	39.594556	0	390,481	0	1,865,447		1,865,447	1,476,463	(1,497)	0	0	0		AN - Anticipatory
Next Wave Sports Bidco Limited Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Next Wave Sports Bidco Limited None	07/25/2014	07/25/2021	15,789	15,789	.000077	0	1	0	0		0	(1)	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	83,672	83,672	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	167,344	167,344	.00001	0	2	0	0		0	(2)	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	168,372	168,372	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	174,176	174,176	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	348,352	348,352	.000005	0	2	0	0		0	(2)	0	0	0	0		AN - Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	06/11/2014	09/30/2015	350,492	350,492	0	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
Whitecap NY Growth Fd I, LLC WARRANT	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap NY Growth Fd I, LLC None	07/31/2014	03/01/2015	1	1	1	0	1	0	1		1	0	0	0	0	0		AN - Anticipatory
Whitecap NY Growth Fd I, LLC Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap NY Growth Fd I, LLC None	07/31/2014	03/01/2015	1	1	1	0	1	0	1		1	0	0	0	0	0		AN - Anticipatory
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2017	1	1	1	0	1	0	1		1	0	0	0	0	0		AN - Anticipatory
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	07/31/2014	03/01/2017	1	1	1	0	1	0	1		1	0	0	0	0	0		AN - Anticipatory
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	1	1	1	0	1	0	1		1	0	0	0	0	0		AN - Anticipatory
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Alabama Growth Fd II None	07/31/2014	08/15/2018	0	0	1	0	0	0	0		0	0	0	0	0	0		AN - Anticipatory
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										640	8,757,013	462,270	18,526,919	XXX	18,526,919	7,865,566	(3,342)	0	0	0	XXX	XXX
Pru Global Fund OPTION	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/17/2014	09/17/2015	38,461,538	65,000,000	1.3	0	2,028,000	0	4,605,256		4,605,256	2,717,578	(140,322)	0	0	0		FX -Foreign Exchange)
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30MQ85	02/13/2008	02/13/2018	20,608	28,000,090	1358.7	4,872,000	0	0	1,676,266		1,676,266	(727,956)	0	0	0	0		EL -Equity Risk Liability)
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										4,872,000	2,028,000	0	6,281,523	XXX	6,281,523	1,989,623	(140,322)	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0149999. Subtotal - Purchased Options - Hedging Other										4,872,640	10,785,013	462,270	24,808,442	XXX	24,808,442	9,855,189	(143,664)	0	0	0	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										640	8,757,013	462,270	18,526,919	XXX	18,526,919	7,865,566	(3,342)	0	0	0	XXX	XXX
0379999. Total Purchased Options - Put Options										4,872,000	2,028,000	0	6,281,523	XXX	6,281,523	1,989,623	(140,322)	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										4,872,640	10,785,013	462,270	24,808,442	XXX	24,808,442	9,855,189	(143,664)	0	0	0	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - 90114PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/10/2009	01/11/2015	0	3,000,000	1.7841 / 4.2	0	0	(71,597)	0		(1,854)	0	0	0	0	2,579		100% \ 100%
Interest Rate Swap - 90466PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	01/07/2010	01/20/2015	0	3,050,000	1.833 / 4.57	0	0	(83,012)	0		(4,405)	0	0	0	0	3,536		100% \ 93%
Interest Rate Swap - 65624CM - Receive: Floating 3 Month Libor +158 BPS Pay: Fixed	25468PBW5 - WALT DISNEY CO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2004	03/01/2032	0	10,000,000	1.8136 / 7	0	0	(516,124)	0		(4,002,010)	0	0	0	0	207,180		100% \ 100%
Interest Rate Swap - 65633CM - Receive: Floating 3 Month Libor +185.5 BPS Pay: Fixed	143658AF9 - CARNIVAL CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/17/2004	10/01/2023	0	4,500,000	2.0901 / 7.2	0	0	(228,535)	0		(1,129,988)	0	0	0	0	66,566		100% \ 100%
Interest Rate Swap - 65702CM - Receive: Floating 3 Month Libor +77 BPS Pay: Fixed	743315AL7 - PROGRESSIVE CORP OHIO SENIOR NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/24/2004	12/01/2032	0	10,900,000	1.0056 / 6.25	0	0	(570,310)	0		(4,598,323)	0	0	0	0	230,705		100% \ 100%
Interest Rate Swap - 65729CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/26/2004	07/15/2033	0	10,000,000	1.6806 / 6.875	0	0	(516,876)	0		(4,210,231)	0	0	0	0	215,292		100% \ 100%
Interest Rate Swap - 66733CM - Receive: Floating 3 Month Libor +365.5 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/14/2004	02/15/2021	0	5,000,000	3.8871 / 8.75	0	0	(240,430)	0		(900,522)	0	0	0	0	61,865		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 66456CM - Receive: Floating 3 Month Libor +368.3 BPS Pay: Fixed	406216AH4 - HALLIBURTON COMPANY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2004	02/15/2021	0	1,493,750	3.9146 / 8.75	0	0	(71,412)	0		(266,597)	0	0	0	0	18,482		100% \ 100%
Interest Rate Swap - 79256CM - Receive: Floating 3 Month Libor +212.5 BPS Pay: Fixed	196522AK2 - COLORADO INTST GAS CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2007	11/15/2015	0	18,450,000	2.3571 / 6.8	0	0	(813,617)	0		(678,729)	0	0	0	0	86,226		100% \ 100%
Interest Rate Swap - 78560CM - Receive: Floating 3 Month Libor +68.4 BPS Pay: Fixed	25243YAM1 - DIAGEO CAPITAL PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	10/23/2017	0	8,000,000	9146 / 5.75	0	0	(385,702)	0		(851,332)	0	0	0	0	67,074		100% \ 100%
Interest Rate Swap - 78220CM - Receive: Floating 3 Month Libor +42.3 BPS Pay: Fixed	049255AG7 - ATLAS COPCO AB CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2007	05/22/2017	0	7,000,000	6559 / 5.6	0	0	(345,398)	0		(682,454)	0	0	0	0	54,137		100% \ 100%
Interest Rate Swap - 75968CM - Receive: Floating 3 Month Libor +53.2 BPS Pay: Fixed	927804FB5 - Virginia Electric Power CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2007	05/15/2037	0	10,000,000	7641 / 6	0	0	(522,497)	0		(4,832,645)	0	0	0	0	236,504		100% \ 100%
Interest Rate Swap - 75876CM - Receive: Floating 3 Month Libor +145 BPS Pay: Fixed	656531AF7 - STATOILHYDRO ASA NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	01/15/2018	0	5,000,000	1.6806 / 6.7	0	0	(249,688)	0		(586,895)	0	0	0	0	43,591		100% \ 100%
Interest Rate Swap - 75873CM - Receive: Floating 3 Month Libor +59.9 BPS Pay: Fixed	171232AQ4 - CHUBB CORPORATION CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2007	05/11/2037	0	17,000,000	8311 / 6	0	0	(876,930)	0		(8,014,367)	0	0	0	0	401,960		100% \ 100%
Interest Rate Swap - 75627CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	105340AJ2 - BRANDYWINE REALTY TRUST CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2007	05/01/2017	0	13,000,000	7674 / 5.7	0	0	(639,567)	0		(1,239,799)	0	0	0	0	99,346		100% \ 100%
Interest Rate Swap - 75379CM - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2007	04/01/2037	0	7,000,000	1.0351 / 6.25	0	0	(363,875)	0		(3,343,600)	0	0	0	0	165,105		100% \ 100%
Interest Rate Swap - 74502CM - Receive: Floating 3 Month Libor +127.5 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2007	06/20/2036	0	6,370,000	1.5216 / 6.75	0	0	(332,423)	0		(2,994,695)	0	0	0	0	147,581		100% \ 100%
Interest Rate Swap - 73905CM - Receive: Floating 3 Month Libor +49 BPS Pay: Fixed	976843BE1 - WISCONSIN PUBLIC SERVICE CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2006	12/01/2036	0	25,000,000	7236 / 5.55	0	0	(1,204,096)	0		(10,203,134)	0	0	0	0	585,226		100% \ 100%
Interest Rate Swap - 73338CM - Receive: Floating 3 Month Libor +53.8 BPS Pay: Fixed	694308GE1 - PACIFIC GAS & ELEC CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	03/01/2034	0	5,000,000	7711 / 6.05	0	0	(263,411)	0		(2,229,147)	0	0	0	0	109,457		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72481CM - Receive: Floating 3 Month Libor +65.8 BPS Pay: Fixed	792860AJ7 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/20/2016	0	5,000,000	9056 / 6.25	0	0	(267,156)	0		(361,126)	0	0	0	0	30,315		100% \ 100%
Interest Rate Swap - 72207CM - Receive: Floating 3 Month Libor +79 BPS Pay: Fixed	00817YAF5 - AETNA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2006	06/15/2036	0	5,000,000	1.0306 / 6.625	0	0	(279,281)	0		(2,656,331)	0	0	0	0	115,804		100% \ 100%
Interest Rate Swap - 72182CM - Receive: Floating 3 Month Libor +86.3 BPS Pay: Fixed	136375BE1 - CANADIAN NATL RAILWAY NT NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2006	07/15/2036	0	10,000,000	1.0931 / 6.712	0	0	(560,142)	0		(5,348,093)	0	0	0	0	232,058		100% \ 100%
Interest Rate Swap - 70676CM - Receive: Floating 3 Month Libor +346.5 BPS Pay: Fixed	852060AT9 - SPRINT CAPITAL CORP COMPANY GUARNT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2006	03/15/2032	0	5,000,000	3.7056 / 8.75	0	0	(249,923)	0		(1,884,968)	0	0	0	0	103,703		100% \ 100%
Interest Rate Swap - 75778CM - Receive: Floating 3 Month Libor +74 BPS Pay: Fixed	32055RAR8 - FIRST INDUSTRIAL LP CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2007	05/15/2017	0	6,000,000	9721 / 5.95	0	0	(297,845)	0		(585,367)	0	0	0	0	46,220		100% \ 100%
Interest Rate Swap - 73341CM - Receive: Floating 3 Month Libor +83.8 BPS Pay: Fixed	87612EAK2 - TARGET CORP DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2006	11/01/2032	0	5,000,000	1.0699 / 6.35	0	0	(263,152)	0		(2,125,624)	0	0	0	0	105,582		100% \ 100%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	0	2,132,017	4295 / 5.4	0	0	(105,873)	0		(126,133)	0	0	0	0	12,748		100% \ 98%
Interest Rate Swap - 78210PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2007	01/15/2015	0	1,040,000	1.1006 / 5.84	0	0	(49,107)	0		(1,916)	0	0	0	0	1,044		100% \ 100%
Interest Rate Swap - 81893PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	458068AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2008	04/29/2015	0	2,550,000	2.4401 / 6.28	0	0	(97,051)	0		(31,840)	0	0	0	0	7,302		100% \ 100%
Interest Rate Swap - 90116PR - Receive: Floating 3 Month Libor +155.5 BPS Pay: Fixed	G9523#AA6 - Weir Group plc Series A-1 Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2009	01/11/2015	0	17,000,000	1.7841 / 4.2	0	0	(405,718)	0		(10,504)	0	0	0	0	14,617		100% \ 100%
Interest Rate Swap - 90399PR - Receive: Floating 1 Month Libor +166.8 BPS Pay: Fixed	25389JB*6 - Digital Realty Trust LP Series D Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2010	01/20/2015	0	3,000,000	1.833 / 4.57	0	0	(81,651)	0		(4,333)	0	0	0	0	3,478		100% \ 93%
Interest Rate Swap - 101475CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	2,976,523	157 / .8775	0	0	(21,421)	0		7,300	0	0	0	0	23,481		100% \ 100%
Interest Rate Swap - 101621CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	2,100,000	155 / 1.81	0	0	(34,744)	0		29,544	0	0	0	0	30,316		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 101473CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	1,771,394	157 / .8775	0	0	(12,748)	0		4,344	0	0	0	0	13,974		100% \ 100%
Interest Rate Swap - 101619CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	1,200,000	155 / 1.81	0	0	(19,854)	0		16,882	0	0	0	0	17,323		100% \ 100%
Interest Rate Swap - 101474CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	595,305	157 / .8775	0	0	(4,284)	0		1,460	0	0	0	0	4,696		100% \ 100%
Interest Rate Swap - 101620CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	400,000	155 / 1.81	0	0	(6,618)	0		5,627	0	0	0	0	5,774		100% \ 100%
Interest Rate Swap - 101472CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	52,241,602	157 / .8775	0	0	(375,958)	0		128,124	0	0	0	0	412,117		100% \ 100%
Interest Rate Swap - 101617CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	36,000,000	155 / 1.81	0	0	(595,616)	0		506,471	0	0	0	0	519,699		100% \ 100%
Interest Rate Swap - 104403PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	4,092,000	155 / 1.96	0	0	(61,085)	0		(61,531)	0	0	0	0	46,373		100% \ 100%
Interest Rate Swap - 104583PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	8,081,840	155 / 2.795	0	0	(159,933)	0		(473,919)	0	0	0	0	122,703		100% \ 100%
Interest Rate Swap - 105469PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	9,114,000	155 / 2.797	0	0	(101,518)	0		(535,067)	0	0	0	0	137,990		100% \ 100%
Interest Rate Swap - 101470CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	5,321,442	157 / .8775	0	0	(38,296)	0		13,051	0	0	0	0	41,979		100% \ 100%
Interest Rate Swap - 101615CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	3,650,000	155 / 1.81	0	0	(60,389)	0		51,351	0	0	0	0	52,692		100% \ 100%
Interest Rate Swap - 104400PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	1,628,000	155 / 1.96	0	0	(24,303)	0		(24,480)	0	0	0	0	18,449		100% \ 100%
Interest Rate Swap - 104580PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,548,690	155 / 2.795	0	0	(30,647)	0		(90,815)	0	0	0	0	23,513		100% \ 100%
Interest Rate Swap - 105466PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	3,626,000	155 / 2.797	0	0	(40,389)	0		(212,876)	0	0	0	0	54,899		100% \ 100%
Interest Rate Swap - 101469CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	1,183,349	157 / .8775	0	0	(8,516)	0		2,902	0	0	0	0	9,335		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 101614CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	800,000	155 / 1.81	0	0	(13,236)	0		11,255	0	0	0	0	11,549		100% \ 100%
Interest Rate Swap - 104401PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	704,000	155 / 1.96	0	0	(10,509)	0		(10,586)	0	0	0	0	7,978		100% \ 100%
Interest Rate Swap - 104581PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	946,010	155 / 2.795	0	0	(18,721)	0		(55,474)	0	0	0	0	14,363		100% \ 100%
Interest Rate Swap - 105467PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	1,568,000	155 / 2.797	0	0	(17,465)	0		(92,055)	0	0	0	0	23,740		100% \ 100%
Interest Rate Swap - 101471CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	6,737,105	157 / .8775	0	0	(48,484)	0		16,523	0	0	0	0	53,147		100% \ 100%
Interest Rate Swap - 101618CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	4,650,000	155 / 1.81	0	0	(76,934)	0		65,419	0	0	0	0	67,128		100% \ 100%
Interest Rate Swap - 104402PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	9,548,000	155 / 1.96	0	0	(142,531)	0		(143,574)	0	0	0	0	108,203		100% \ 100%
Interest Rate Swap - 104582PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	12,846,470	155 / 2.795	0	0	(254,221)	0		(753,316)	0	0	0	0	195,043		100% \ 100%
Interest Rate Swap - 105468PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	21,266,000	155 / 2.797	0	0	(236,874)	0		(1,248,489)	0	0	0	0	321,977		100% \ 100%
Interest Rate Swap - 104404PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2020	0	6,028,000	155 / 1.96	0	0	(89,985)	0		(90,643)	0	0	0	0	68,313		100% \ 100%
Interest Rate Swap - 104584PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	0	1,276,990	155 / 2.795	0	0	(25,271)	0		(74,883)	0	0	0	0	19,388		100% \ 100%
Interest Rate Swap - 105470PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	03/01/2024	0	13,426,000	155 / 2.797	0	0	(149,547)	0		(788,217)	0	0	0	0	203,276		100% \ 100%
Interest Rate Swap - 101468CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2017	0	1,771,394	157 / .8775	0	0	(12,748)	0		4,344	0	0	0	0	13,974		100% \ 100%
Interest Rate Swap - 101612CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	05/01/2023	0	1,200,000	155 / 1.81	0	0	(19,854)	0		16,882	0	0	0	0	17,323		100% \ 100%
Interest Rate Swap - 68595PR - Receive: Floating 3 Month Libor +42.5 BPS Pay: Fixed	W2469*AA3 - Elekta AB Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/30/2005	09/06/2015	0	15,000,000	6604 / 5.14	0	0	(670,713)	0		(442,600)	0	0	0	0	61,974		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 69080PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	012348A@7 - Albany Intl Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2005	10/25/2017	0	10,000,000	9986 / 5.34	0	0	(432,706)	0		(635,569)	0	0	0	0	83,923		100% \ 99%
Interest Rate Swap - 69835PR - Receive: Floating 3 Month Libor +79.3 BPS Pay: Fixed	G9688#AB5 - Wincanton Plc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2005	12/14/2015	0	6,890,000	1.0331 / 5.89	0	0	(334,025)	0		(305,307)	0	0	0	0	33,654		100% \ 100%
Interest Rate Swap - 71291PR - Receive: Floating 3 Month Libor +33.5 BPS Pay: Fixed	G1696#AG1 - Bunzl Finance PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2006	05/03/2018	0	15,000,000	5674 / 5.78	0	0	(780,482)	0		(1,990,686)	0	0	0	0	137,096		100% \ 100%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	0	11,147,049	555 / 5.47	0	0	(547,167)	0		(1,612,920)	0	0	0	0	117,311		100% \ 100%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	0	5,148,449	435 / 5.5	0	0	(260,432)	0		(334,795)	0	0	0	0	30,668		100% \ 99%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	0	21,492,287	5243 / 5.58	0	0	(1,084,912)	0		(1,394,725)	0	0	0	0	128,026		100% \ 99%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	0	12,264,368	862 / 6.21	0	0	(654,594)	0		(925,864)	0	0	0	0	77,488		100% \ 98%
Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2006	09/22/2016	0	6,480,000	7021 / 5.95	0	0	(340,188)	0		(382,898)	0	0	0	0	42,564		100% \ 99%
Interest Rate Swap - 73286PR - Receive: Floating 3 Month Libor +61 BPS Pay: Fixed	G8124#AF0 - SIG PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2006	11/01/2016	0	26,680,000	8416 / 6	0	0	(1,372,982)	0		(2,219,749)	0	0	0	0	180,757		100% \ 100%
Interest Rate Swap - 73812PR - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	44855#AN0 - Hy Vee, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	12/15/2016	0	18,050,000	7556 / 5.49	0	0	(853,664)	0		(1,110,647)	0	0	0	0	126,253		100% \ 100%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	0	6,690,967	4727 / 5.62	0	0	(344,418)	0		(927,323)	0	0	0	0	89,207		100% \ 100%
Interest Rate Swap - 73878PR - Receive: Floating 3 Month Libor +71 BPS Pay: Fixed	G1744#AA6 - Cadogan Estates Ltd. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/19/2036	0	10,000,000	9554 / 5.77	0	0	(481,089)	0		(4,080,449)	0	0	0	0	234,349		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 73943PR - Receive: Floating 3 Month Libor +69.3 BPS Pay: Fixed	435076AA4 - Holiday Companies, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/08/2006	12/21/2016	0	14,110,000	9396 / 5.67	0	0	(667,268)	0		(1,132,498)	0	0	0	0	99,100		100% \ 100%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	0	12,225,516	4682 / 5.58	0	0	(624,897)	0		(2,533,717)	0	0	0	0	163,151		100% \ 100%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	0	42,842,218	723 / 5.81	0	0	(2,179,469)	0		(8,888,829)	0	0	0	0	748,916		100% \ 100%
Interest Rate Swap - 74861PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	L7919*AC6 - Reluxco Int Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	03/27/2019	0	19,675,000	7026 / 5.71	0	0	(986,821)	0		(2,950,393)	0	0	0	0	202,549		100% \ 100%
Interest Rate Swap - 74600PR - Receive: Floating 1 Month Libor +33.5 BPS Pay: Fixed	706107004 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2007	05/10/2017	0	60,000,000	497 / 5.67	0	0	(3,103,721)	0		(6,178,120)	0	0	0	0	460,890		100% \ 99%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	0	6,520,414	6765 / 5.53	0	0	(315,943)	0		(618,062)	0	0	0	0	50,823		100% \ 99%
Interest Rate Swap - 75573PR - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	832696C*7 - Smucker Company J M Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2007	04/01/2022	0	10,447,500	5551 / 5.55	0	0	(520,795)	0		(1,390,282)	0	0	0	0	140,680		100% \ 100%
Interest Rate Swap - 77059PR - Receive: Floating 3 Month Libor +60.8 BPS Pay: Fixed	C7208#AD0 - Pengrowth Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2007	07/24/2017	0	13,200,000	8403 / 6.35	0	0	(725,698)	0		(1,542,500)	0	0	0	0	105,693		100% \ 100%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	0	11,857,725	687 / 6.21	0	0	(653,929)	0		(1,391,506)	0	0	0	0	97,062		100% \ 99%
Interest Rate Swap - 77116PR - Receive: Floating 3 Month Libor +55.6 BPS Pay: Fixed	Q8277*AL5 - Santos Finance Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2007	08/02/2019	0	25,000,000	7884 / 6.3	0	0	(1,374,794)	0		(4,490,854)	0	0	0	0	267,766		100% \ 100%
Interest Rate Swap - 77265PR - Receive: Floating 3 Month Libor +60.3 BPS Pay: Fixed	N5224#AG5 - Lekkerland Finance B.V. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	08/16/2019	0	22,700,000	8346 / 6.46	0	0	(1,274,394)	0		(4,218,103)	0	0	0	0	244,126		100% \ 100%
Interest Rate Swap - 77896PR - Receive: Floating 3 Month Libor +61.7 BPS Pay: Fixed	615369A#2 - Moody's Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/17/2007	09/07/2017	0	40,130,000	8523 / 6.06	0	0	(2,085,477)	0		(4,531,689)	0	0	0	0	328,814		100% \ 100%
Interest Rate Swap - 77619PR - Receive: Floating 3 Month Libor +80 BPS Pay: Fixed	00760HC89 - Aegis Group Plc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2007	09/17/2017	0	24,650,000	1.0426 / 6.29	0	0	(1,291,593)	0		(2,832,002)	0	0	0	0	202,984		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 78301PR - Receive: Floating 3 Month Libor +65.4 BPS Pay: Fixed	677050AC0 - Oglethorpe Power Corp First Mortgage Bond	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2007	01/01/2031	0	22,200,000	8887 / 6.191	0	0	(1,173,858)	0		(7,533,612)	0	0	0	0	444,037		100% \ 100%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	0	11,530,725	607 / 6.03	0	0	(625,044)	0		(2,737,143)	0	0	0	0	206,190		100% \ 100%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	0	5,272,935	1.1345 / 6.4	0	0	(276,886)	0		(583,764)	0	0	0	0	45,130		100% \ 99%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	0	9,828,079	8333 / 6.4	0	0	(546,563)	0		(1,228,271)	0	0	0	0	83,302		100% \ 100%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	0	12,528,205	1.1361 / 6.01	0	0	(610,956)	0		(2,461,615)	0	0	0	0	234,381		100% \ 100%
Interest Rate Swap - 78751PR - Receive: Floating 3 Month Libor +100.5 BPS Pay: Fixed	42778*AD4 - Herschend Entertainment Co LLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2007	04/05/2018	0	10,350,000	1.2362 / 6.04	0	0	(495,093)	0		(1,117,849)	0	0	0	0	93,486		100% \ 100%
Interest Rate Swap - 78209PR - Receive: Floating 3 Month Libor +87 BPS Pay: Fixed	56135*AK6 - MOM Brands Co fka Malt O Meal Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2007	01/15/2015	0	10,375,000	1.1006 / 5.84	0	0	(489,888)	0		(19,109)	0	0	0	0	10,417		100% \ 100%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RB88 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	0	20,000,000	1.9616 / 5.78	0	0	(758,030)	0		(950,067)	0	0	0	0	176,206		100% \ 100%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	0	6,040,530	2.297 / 6.67	0	0	(267,902)	0		(603,822)	0	0	0	0	52,430		100% \ 100%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	0	25,180,727	617 / 6.27	0	0	(1,421,646)	0		(3,448,750)	0	0	0	0	224,522		100% \ 100%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	0	28,357,434	2.8295 / 6.58	0	0	(1,078,697)	0		(2,301,145)	0	0	0	0	246,132		99% \ 100%
Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	0	36,000,000	3.2651 / 6.95	0	0	(1,310,213)	0		(1,456,444)	0	0	0	0	274,955		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 81894PR - Receive: Floating 3 Month Libor +220.8 BPS Pay: Fixed	458068AL3 - Insurance Services Office Inc Series I Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2008	04/29/2015	0	45,347,500	2.4401 / 6.28	0	0	(1,725,898)	0		(566,217)	0	0	0	0	129,847		100% \ 100%
Interest Rate Swap - 81958PR - Receive: Floating 3 Month Libor +180.8 BPS Pay: Fixed	707886B#3 - Penn West Petroleum Ltd. Series F Senior Guaranteed NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2008	05/29/2018	0	35,150,000	2.0441 / 6.3	0	0	(1,486,635)	0		(3,592,861)	0	0	0	0	324,605		100% \ 100%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	0	16,464,000	1.5631 / 5.25	0	0	(604,348)	0		(861,204)	0	0	0	0	153,057		100% \ 100%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	0	11,870,343	.877 / 5.73	0	0	(574,781)	0		(1,068,399)	0	0	0	0	89,293		100% \ 99%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	0	9,762,644	1.9395 / 6.56	0	0	(448,584)	0		(1,079,023)	0	0	0	0	88,181		100% \ 100%
Interest Rate Swap - 77868PR - Receive: Floating 3 Month Libor +82.4 BPS Pay: Fixed	031100B#6 - Ametek Inc Series C Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2007	07/15/2018	0	20,700,000	1.0544 / 6.35	0	0	(1,092,682)	0		(2,915,943)	0	0	0	0	194,743		100% \ 100%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(52,614,974)	0	XXX	(161,268,731)	0	0	0	0	13,662,735	XXX	XXX
Currency Swap - 90753PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	4,475,815	5.115 / 4.505	0	0	29,972	486,158		487,811	0	553,418	0	0	33,063		100% \ 100%
Currency Swap - 92965PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	7,332,345	6.325 / 5.9	0	0	4,643	346,121		325,748	0	969,082	0	0	47,406		100% \ 100%
Currency Swap - 107478PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	1,926,290	5.283 / 5.07	0	0	4,567	206,698		54,101	0	238,530	0	0	33,196		100% \ 100%
Currency Swap - 107528PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	3,463,895	4.378 / 4.0275	0	0	7,982	264,287		(59,345)	0	443,828	0	0	51,608		100% \ 100%
Currency Swap - 98598PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2018	0	12,318,408	4.315 / 3.62	0	0	45,082	278,109		(29,552)	0	1,670,149	0	0	114,027		100% \ 100%
Currency Swap - 106697PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	13,000,000	5.09 / 4.725	0	0	20,351	862,153		(485,068)	0	1,683,681	0	0	182,888		100% \ 100%
Currency Swap - 100428PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AQ1 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/19/2022	0	7,427,000	3.542 / 3.45	0	0	(2,279)	239,469		(21,946)	0	447,362	0	0	104,822		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107464PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,618,759	4.729 / 4	0	0	32,372	388,775		(54,113)	0	725,468	0	0	80,469		100% \ 100%
Currency Swap - 106872PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2013	08/05/2020	0	5,297,443	4.1575 / 3.04	0	0	56,554	448,600		309,577	0	672,599	0	0	62,662		100% \ 100%
Currency Swap - 106878PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	5,979	142,352		65,081	0	318,692	0	0	63,096		100% \ 100%
Currency Swap - 106900PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	5,370,000	4.6475 / 3.88	0	0	43,773	654,493		392,482	0	654,103	0	0	70,201		100% \ 100%
Currency Swap - 106895PR - Receive: Fixed USD Pay: Fixed SGD	Q9103#AD7 - Toll Finance Pty Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2013	12/04/2020	0	7,947,821	3.775 / 3.29	0	0	39,755	426,451		686,581	0	372,316	0	0	96,750		100% \ 100%
Currency Swap - 104262PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,550,000	5.23 / 4.21	0	0	66,327	847,723		592,518	0	847,723	0	0	106,755		100% \ 100%
Currency Swap - 104441PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	8,500,000	5.27 / 4.05	0	0	84,131	1,006,066		750,180	0	1,006,066	0	0	129,296		100% \ 100%
Currency Swap - 104791PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	61,901	904,524		749,989	0	904,524	0	0	94,713		100% \ 100%
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2016	0	3,157,720	6.4835 / 4.99	0	0	34,819	160,858		194,692	0	415,705	0	0	19,337		100% \ 100%
Currency Swap - 90752PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	4,229,891	5.115 / 4.505	0	0	28,325	459,446		461,008	0	523,011	0	0	31,247		100% \ 100%
Currency Swap - 92149PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2015	0	4,736,990	4.244 / 3.65	0	0	11,934	69,242		76,236	0	647,479	0	0	16,748		100% \ 100%
Currency Swap - 92958PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	7,901,365	5.3275 / 4.7	0	0	21,268	372,982		(118,080)	0	1,044,287	0	0	109,428		100% \ 100%
Currency Swap - 107228PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2017	0	8,049,747	4.6225 / 4.798	0	0	(4,784)	1,067,241		870,769	0	968,566	0	0	67,588		100% \ 100%
Currency Swap - 107230PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	6,530,337	5.52 / 5.464	0	0	12,289	865,796		429,168	0	785,747	0	0	78,770		100% \ 100%
Currency Swap - 107233PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	5,899,908	4.48 / 4.96	0	0	(7,229)	780,627		750,827	0	461,338	0	0	71,869		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107240PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	27,666,248	4.334 / 4.38	0	0	(79,492)	276,662		(380,185)	0	1,704,768	0	0	308,068		100% \ 100%
Currency Swap - 94059PR - Receive: Fixed USD Pay: Fixed CAD	C2918#AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	1,407,035	4.7224 / 5.17	0	0	(42)	198,315		213,071	0	108,927	0	0	11,124		100% \ 100%
Currency Swap - 107360PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,781,477	5.71 / 5.82	0	0	(3,600)	120,730		37,170	0	165,609	0	0	34,873		100% \ 100%
Currency Swap - 107376PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	1,392,188	5.74 / 5.57	0	0	2,488	76,570		(6,478)	0	81,886	0	0	28,125		100% \ 100%
Currency Swap - 107394PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	1,554,052	5.573 / 5.736	0	0	5,461	291,985		186,402	0	175,066	0	0	19,580		100% \ 100%
Currency Swap - 107398PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	5,575,687	5.808 / 5.834	0	0	27,722	1,047,593		402,603	0	628,107	0	0	93,920		100% \ 100%
Currency Swap - 107384PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	6,405,215	5.694 / 5.78	0	0	27,694	1,203,450		626,778	0	721,554	0	0	92,541		100% \ 100%
Currency Swap - 107327PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	0	1,591,497	4.934 / 5.44	(7,881)	0	1,926	269,658		285,445	0	119,121	0	0	16,921		100% \ 100%
Currency Swap - 107372PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	1,601,741	5.518 / 5.34	0	0	6,324	222,789		112,598	0	191,279	0	0	20,473		100% \ 100%
Currency Swap - 107391PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,400,037	5.22 / 8	0	0	(85,739)	1,296,861		1,129,460	0	382,816	0	0	78,868		100% \ 100%
Currency Swap - 107357PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	21,022,687	5.352 / 5.1045	0	0	96,212	3,006,751		1,096,173	0	2,499,050	0	0	307,810		100% \ 100%
Currency Swap - 107517PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	11,543,709	5.153 / 8.36	0	0	(268,668)	2,327,324		1,635,296	0	859,866	0	0	153,002		100% \ 100%
Currency Swap - 97362PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	2,398,801	5.413 / 5.06	0	0	1,648	131,091		(14,590)	0	314,561	0	0	26,942		100% \ 100%
Currency Swap - 107532PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	3,472,167	4.261 / 4.5	0	0	(12,417)	93,711		(91,916)	0	210,280	0	0	46,962		100% \ 100%
Currency Swap - 107554PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,389,154	6.22 / 5.92	0	0	1,294	110,868		(18,959)	0	177,315	0	0	18,789		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 98301PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	4,317,888	3.657 / 4.225	0	0	(9,642)	582,491		496,790	0	336,625	0	0	58,636		100% \ 100%
Currency Swap - 98597PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AA9 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2018	0	2,840,341	4.315 / 3.62	0	0	10,395	64,126		(6,814)	0	385,098	0	0	26,292		100% \ 100%
Currency Swap - 107578PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	3,210,693	4.21 / 6.78	0	0	(68,874)	510,312		332,523	0	251,939	0	0	43,767		100% \ 100%
Currency Swap - 107544PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	(155)	35,372		(196,924)	0	276,791	0	0	27,972		100% \ 100%
Currency Swap - 107565PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,030,787	4.01 / 3.68	0	0	(155)	35,372		(196,924)	0	276,791	0	0	27,972		100% \ 100%
Currency Swap - 107553PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	3,658,063	3.589 / 3.57	0	0	(6,750)	20,181		(188,497)	0	226,427	0	0	56,748		100% \ 100%
Currency Swap - 107562PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	1,530,160	5.054 / 4.55	0	0	1,008	29,698		(107,061)	0	208,134	0	0	19,694		100% \ 100%
Currency Swap - 99487PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	5,343,338	4.1825 / 4.88	0	0	(13,674)	799,252		689,639	0	409,502	0	0	74,053		100% \ 100%
Currency Swap - 107507PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	1,220,000	3.89 / 3.52	0	0	2,883	78,708		(27,947)	0	158,312	0	0	15,832		100% \ 100%
Currency Swap - 107500PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	1,400,000	3.995 / 3.61	0	0	3,470	90,321		(50,387)	0	181,670	0	0	19,470		100% \ 100%
Currency Swap - 107494PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	41,691	1,102,029		(1,034,612)	0	1,927,833	0	0	268,452		100% \ 100%
Currency Swap - 107734PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	246	365,890		413,216	0	187,466	0	0	52,606		100% \ 100%
Currency Swap - 107748PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	692	158,867		213,490	0	111,546	0	0	30,036		100% \ 100%
Currency Swap - 107465PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,955,381	4.729 / 4	0	0	22,789	273,682		(38,093)	0	510,701	0	0	56,647		100% \ 100%
Currency Swap - 107750PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	1,232	124,591		170,635	0	80,840	0	0	21,971		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 107315PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	975,938	3.7 / 3.18	0	0	1,811	(24,543)		(44,971)	0	62,271	0	0	16,182		100% \ 100%
Currency Swap - 107756PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	3,685	224,877		355,428	0	178,233	0	0	47,370		100% \ 100%
Currency Swap - 107757PR - Receive: Fixed USD Pay: Fixed CAD	C2969@\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	2,127	193,172		301,412	0	164,159	0	0	43,329		100% \ 100%
Currency Swap - 106865PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	7,668,619	4.73 / 4.12	0	0	20,444	(121,149)		(277,417)	0	484,847	0	0	141,246		100% \ 100%
Currency Swap - 106877PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	2,055,661	3.935 / 2.875	0	0	22,026	210,370		96,176	0	255,966	0	0	38,094		100% \ 100%
Currency Swap - 106875PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2028	0	2,896,668	4.838 / 5.09	0	0	(953)	309,486		371,193	0	233,151	0	0	53,758		100% \ 100%
Currency Swap - 103463PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	6,331,494	4.645 / 4.92	0	0	(4,003)	676,471		725,875	0	509,617	0	0	103,926		100% \ 100%
Currency Swap - 104490PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	11,773	334,939		199,943	0	334,939	0	0	83,843		100% \ 100%
Currency Swap - 104568PR - Receive: Fixed USD Pay: Fixed GBP	G3146*AA0 - Euro Garages Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	0	1,427,125	6.856 / 6.85	0	0	197	92,645		63,740	0	92,645	0	0	19,291		100% \ 100%
Currency Swap - 92153PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	2,933,121	4.986 / 4.32	0	0	7,659	42,874		7,090	0	400,916	0	0	23,188		100% \ 100%
Currency Swap - 107328PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	10,619,804	4.445 / 4.095	0	0	15,548	658,181		110,389	0	1,381,809	0	0	113,511		100% \ 100%
Currency Swap - 107361PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,402,223	5.71 / 5.82	0	0	(1,815)	60,863		18,738	0	83,488	0	0	17,580		100% \ 100%
Currency Swap - 107392PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,965,825	5.573 / 5.736	0	0	10,422	557,237		355,738	0	334,103	0	0	37,367		100% \ 100%
Currency Swap - 107373PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	18,968	668,230		337,726	0	573,721	0	0	61,407		100% \ 100%
Currency Swap - 107479PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	15,106,170	5.283 / 5.07	0	0	35,816	1,620,946		424,263	0	1,870,580	0	0	260,324		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 107518PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(97,762)	846,859		595,046	0	312,885	0	0	55,674		100% \ 100%
Currency Swap - 107524PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2012	07/01/2019	0	3,226,394	5.105 / 4.89	0	0	(13)	257,498		92,118	0	411,825	0	0	34,231		100% \ 100%
Currency Swap - 107538PR - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2020	0	3,520,516	4.728 / 4.04	0	0	11,294	79,482		(124,093)	0	477,317	0	0	41,008		100% \ 100%
Currency Swap - 99573PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2019	0	3,477,974	4.12 / 3.641	0	0	9,760	190,066		16,151	0	456,077	0	0	37,707		100% \ 100%
Currency Swap - 107183PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	0	5,367,413	6.935 / 6.385	0	0	1,356	(147,132)		(65,257)	0	496,958	0	0	31,113		100% \ 100%
Currency Swap - 92155PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	14,665,605	4.986 / 4.32	0	0	38,297	214,371		35,448	0	2,004,578	0	0	115,942		100% \ 100%
Currency Swap - 92964PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	7,887,404	6.325 / 5.9	0	0	4,995	372,323		350,407	0	1,042,442	0	0	50,995		100% \ 100%
Currency Swap - 107229PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2017	0	9,398,609	4.6225 / 4.798	0	0	(5,586)	1,246,074		1,016,680	0	1,130,865	0	0	78,913		100% \ 100%
Currency Swap - 107232PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	7,624,082	5.52 / 5.464	0	0	14,347	1,010,806		501,048	0	917,349	0	0	91,963		100% \ 100%
Currency Swap - 94058PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	3,919,598	4.7224 / 5.17	0	0	(117)	552,449		593,554	0	303,440	0	0	30,987		100% \ 100%
Currency Swap - 94351PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	14,861,215	4.9925 / 4.5	0	0	70,300	1,510,945		622,121	0	1,851,860	0	0	183,918		100% \ 100%
Currency Swap - 107362PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	4,826,029	5.71 / 5.82	0	0	(6,245)	209,473		64,492	0	287,341	0	0	60,507		100% \ 100%
Currency Swap - 107377PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,423,438	5.74 / 5.57	0	0	4,331	133,289		(11,276)	0	142,542	0	0	48,959		100% \ 100%
Currency Swap - 107395PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	1,527,801	5.573 / 5.736	0	0	5,369	287,052		183,254	0	172,108	0	0	19,249		100% \ 100%
Currency Swap - 107396PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	11,529,387	5.808 / 5.834	0	0	57,324	2,166,209		832,502	0	1,298,797	0	0	194,207		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107370PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	18,968	668,230		337,726	0	573,721	0	0	61,407		100% \ 100%
Currency Swap - 107389PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	5,454,216	5.22 / 8	0	0	(86,599)	1,309,873		1,140,792	0	386,657	0	0	79,659		100% \ 100%
Currency Swap - 107356PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	29,746,388	5.352 / 5.1045	0	0	136,137	4,254,450		1,551,048	0	3,536,070	0	0	435,540		100% \ 100%
Currency Swap - 107485PR - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	6,573,624	4.224 / 4.01	0	0	15,794	705,373		84,574	0	814,004	0	0	97,939		100% \ 100%
Currency Swap - 107480PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	18,908,059	5.283 / 5.07	0	0	44,830	2,028,902		531,041	0	2,341,363	0	0	325,842		100% \ 100%
Currency Swap - 107490PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	2,096,432	4.937 / 4.77	0	0	686	174,623		(29,424)	0	266,580	0	0	27,648		100% \ 100%
Currency Swap - 107519PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	9,011,213	5.153 / 8.36	0	0	(209,727)	1,816,748		1,276,540	0	671,225	0	0	119,436		100% \ 100%
Currency Swap - 107533PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	4,657,907	4.261 / 4.5	0	0	(16,657)	125,713		(123,305)	0	282,090	0	0	62,999		100% \ 100%
Currency Swap - 107555PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,868,684	6.22 / 5.92	0	0	1,741	149,139		(25,504)	0	238,524	0	0	25,274		100% \ 100%
Currency Swap - 98300PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	6,700,856	3.657 / 4.225	0	0	(14,964)	903,957		770,960	0	522,403	0	0	90,996		100% \ 100%
Currency Swap - 107580PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	4,519,450	4.21 / 6.78	0	0	(96,949)	718,328		468,067	0	354,635	0	0	61,607		100% \ 100%
Currency Swap - 107543PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	(154)	35,175		(195,828)	0	275,249	0	0	27,816		100% \ 100%
Currency Swap - 107567PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	(154)	35,175		(195,828)	0	275,249	0	0	27,816		100% \ 100%
Currency Swap - 107550PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	7,095,177	3.589 / 3.57	0	0	(13,092)	39,144		(365,609)	0	439,178	0	0	110,069		100% \ 100%
Currency Swap - 107559PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,176,044	5.054 / 4.55	0	0	2,092	61,642		(222,219)	0	432,009	0	0	40,878		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 99486PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	13,155,263	4.1825 / 4.88	0	0	(33,666)	1,967,752		1,697,888	0	1,008,192	0	0	182,318		100% \ 100%
Currency Swap - 107499PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	14,942,625	3.995 / 3.61	0	0	37,038	964,022		(537,801)	0	1,939,018	0	0	207,812		100% \ 100%
Currency Swap - 107495PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	13,060,000	4.37 / 3.932	0	0	36,299	959,500		(900,802)	0	1,678,500	0	0	233,732		100% \ 100%
Currency Swap - 100427PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AR9 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	12/20/2027	0	2,220,000	3.97 / 3.88	0	0	(1,065)	71,580		(71,796)	0	133,721	0	0	39,976		100% \ 100%
Currency Swap - 107736PR - Receive: Fixed USD Pay: Fixed CAD	C29698@AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	246	365,890		413,216	0	187,466	0	0	52,606		100% \ 100%
Currency Swap - 107747PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	692	158,867		213,490	0	111,546	0	0	30,036		100% \ 100%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	2,813,337	4.07 / 4.6	0	0	(6,162)	351,591		309,694	0	221,847	0	0	40,914		100% \ 100%
Currency Swap - 107752PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	1,232	124,591		170,635	0	80,840	0	0	21,971		100% \ 100%
Currency Swap - 107316PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2013	12/30/2025	0	2,927,815	3.7 / 3.18	0	0	5,433	(73,628)		(134,913)	0	186,814	0	0	48,546		100% \ 100%
Currency Swap - 107754PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	3,685	224,877		355,428	0	178,233	0	0	47,370		100% \ 100%
Currency Swap - 107760PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	2,127	193,172		301,412	0	164,159	0	0	43,329		100% \ 100%
Currency Swap - 103462PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	3,061,168	4.645 / 4.92	0	0	(1,936)	327,062		350,948	0	246,391	0	0	50,246		100% \ 100%
Currency Swap - 103886PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	66,874	573,460		399,864	0	641,916	0	0	85,955		100% \ 100%
Currency Swap - 104489PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	11,773	334,939		199,943	0	334,939	0	0	83,843		100% \ 100%
Currency Swap - 106971PR - Receive: Fixed USD Pay: Fixed EUR	G1562*AD3 - Brammer Plc Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	0	596,500	4.14 / 2.36	0	0	265	15,298		13,160	0	15,298	0	0	9,439		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107078PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	2,199,000	5.01 / 4.15	0	0	15,037	145,836		152,042	0	284,801	0	0	15,962		100% \ 100%
Currency Swap - 92963PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	3,853,683	6.325 / 5.9	0	0	2,440	181,912		171,205	0	509,323	0	0	24,916		100% \ 100%
Currency Swap - 92961PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	8,805,177	5.565 / 5	0	0	22,617	415,646		(135,950)	0	1,163,739	0	0	104,827		100% \ 100%
Currency Swap - 107236PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,998,911	4.48 / 4.96	0	0	(2,449)	264,479		254,383	0	156,303	0	0	24,350		100% \ 100%
Currency Swap - 94350PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	11,884,447	4.9925 / 4.5	0	0	56,218	1,208,296		497,508	0	1,480,924	0	0	147,079		100% \ 100%
Currency Swap - 107363PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,396,946	5.71 / 5.82	0	0	(3,102)	104,039		32,031	0	142,714	0	0	30,052		100% \ 100%
Currency Swap - 107399PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	2,269,126	5.808 / 5.834	0	0	11,282	426,337		163,847	0	255,619	0	0	38,222		100% \ 100%
Currency Swap - 107369PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	18,968	668,230		337,726	0	573,721	0	0	61,407		100% \ 100%
Currency Swap - 107355PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	9,534,099	5.352 / 5.1045	0	0	43,634	1,363,606		497,131	0	1,133,356	0	0	139,596		100% \ 100%
Currency Swap - 107481PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	7,046,167	5.283 / 5.07	0	0	16,706	756,079		197,894	0	872,519	0	0	121,426		100% \ 100%
Currency Swap - 107520PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	4,200,486	5.153 / 8.36	0	0	(97,762)	846,859		595,046	0	312,885	0	0	55,674		100% \ 100%
Currency Swap - 98299PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	3,660,927	3.657 / 4.225	0	0	(8,175)	493,866		421,204	0	285,408	0	0	49,714		100% \ 100%
Currency Swap - 107542PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	(154)	35,175		(195,828)	0	275,249	0	0	27,816		100% \ 100%
Currency Swap - 107566PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	2,019,479	4.01 / 3.68	0	0	(154)	35,175		(195,828)	0	275,249	0	0	27,816		100% \ 100%
Currency Swap - 107552PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	(7,517)	22,475		(209,918)	0	252,158	0	0	63,197		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107501PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	7,900,000	3.995 / 3.61	0	0	19,582	509,668		(284,329)	0	1,025,137	0	0	109,868		100% \ 100%
Currency Swap - 107492PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	4,810,000	4.37 / 3.932	0	0	13,369	353,384		(331,766)	0	618,192	0	0	86,084		100% \ 100%
Currency Swap - 106866PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,052,820	4.73 / 4.12	0	0	8,139	(48,229)		(110,437)	0	193,014	0	0	56,229		100% \ 100%
Currency Swap - 103885PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	9,997,795	5.19 / 3.93	0	0	128,549	1,102,330		768,637	0	1,233,919	0	0	165,226		100% \ 100%
Currency Swap - 104589PR - Receive: Fixed USD Pay: Fixed CAD	39073@AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	7,630,000	4.86 / 4.96	0	0	(11,053)	261,195		266,134	0	261,195	0	0	110,961		100% \ 100%
Currency Swap - 107058PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	30,648,476	5.755 / 6.6	0	0	(790,513)	(5,285,589)		(8,768,490)	0	3,238,293	0	0	445,714		100% \ 100%
Currency Swap - 107066PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	6,575,520	5.93 / 5.7075	0	0	(41,433)	(200,760)		(401,981)	0	939,960	0	0	64,776		100% \ 100%
Currency Swap - 107079PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	21,348,000	5.01 / 4.15	0	0	145,985	1,415,788		1,476,034	0	2,764,862	0	0	154,958		100% \ 100%
Currency Swap - 107071PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	13,151,040	5.93 / 5.7075	0	0	(82,867)	(401,520)		(803,963)	0	1,879,920	0	0	129,551		100% \ 100%
Currency Swap - 107093PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	2,410,400	5.75 / 5.03	0	0	3,711	9,820		10,927	0	332,992	0	0	15,023		100% \ 100%
Currency Swap - 107121PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	10,100,387	5.93 / 5.419	0	0	124,398	1,767,568		2,090,560	0	518,647	0	0	96,135		100% \ 100%
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	13,931,126	5.755 / 6.6	0	0	(359,324)	(2,402,540)		(3,985,677)	0	1,471,952	0	0	202,597		100% \ 100%
Currency Swap - 92147PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2015	0	9,728,185	4.244 / 3.65	0	0	24,508	142,199		156,563	0	1,329,703	0	0	34,394		100% \ 100%
Currency Swap - 107329PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	20,057,283	4.445 / 4.095	0	0	29,365	1,243,085		208,488	0	2,609,779	0	0	214,385		100% \ 100%
Currency Swap - 107345PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	4,800,241	4.705 / 4.395	0	0	10,449	416,444		265,610	0	608,091	0	0	45,655		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107338PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,382,924	5.205 / 4.825	0	0	15,000	466,994		137,229	0	681,905	0	0	63,765		100% \ 100%
Currency Swap - 92959PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,883,291	5.565 / 5	0	0	56,210	1,032,995		(337,872)	0	2,892,213	0	0	260,525		100% \ 100%
Currency Swap - 107176PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2019	0	30,489,181	4.785 / 5.005	0	0	22,854	4,165,692		4,563,460	0	2,372,211	0	0	305,301		100% \ 100%
Currency Swap - 107170PR - Receive: Fixed USD Pay: Fixed GBP	G18468AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	07/22/2019	0	10,240,811	4.5045 / 4.85	0	0	(56,232)	260,821		(56,625)	0	621,169	0	0	109,332		100% \ 100%
Currency Swap - 94349PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AA5 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2011	02/16/2021	0	44,567,192	4.9925 / 4.5	0	0	210,821	4,531,163		1,865,675	0	5,553,529	0	0	551,551		100% \ 100%
Currency Swap - 107364PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	9,307,018	5.71 / 5.82	0	0	(12,044)	403,970		124,373	0	554,139	0	0	116,687		100% \ 100%
Currency Swap - 107378PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	4,537,500	5.74 / 5.57	0	0	8,110	249,563		(21,113)	0	266,888	0	0	91,668		100% \ 100%
Currency Swap - 107393PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	2,572,586	5.573 / 5.736	0	0	9,040	483,353		308,571	0	289,804	0	0	32,412		100% \ 100%
Currency Swap - 107397PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	9,214,059	5.808 / 5.834	0	0	45,813	1,731,192		665,319	0	1,037,973	0	0	155,206		100% \ 100%
Currency Swap - 107385PR - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	10,552,854	5.694 / 5.78	0	0	45,626	1,982,733		1,032,642	0	1,188,790	0	0	152,465		100% \ 100%
Currency Swap - 107368PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	4,804,248	5.518 / 5.34	0	0	18,968	668,230		337,726	0	573,721	0	0	61,407		100% \ 100%
Currency Swap - 107390PR - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	8,920,655	5.22 / 8	0	0	(141,637)	2,142,365		1,865,824	0	632,397	0	0	130,286		100% \ 100%
Currency Swap - 107354PR - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	57,919,649	5.352 / 5.1045	0	0	265,074	8,283,904		3,020,068	0	6,885,137	0	0	848,047		100% \ 100%
Currency Swap - 107350PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	7,238,304	4.56 / 4.81	0	0	3,460	1,168,512		487,504	0	841,961	0	0	93,182		100% \ 100%
Currency Swap - 107482PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	10,290,445	5.283 / 5.07	0	0	24,398	1,104,202		289,011	0	1,274,254	0	0	177,335		100% \ 100%

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Currency Swap - 107491PR - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	1,227,375	4.937 / 4.77	0	0	402	102,235		(17,226)	0	156,072	0	0	16,187		100% \ 100%
Currency Swap - 107521PR - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	1,525,600	5.153 / 8.36	0	0	(35,507)	307,576		216,118	0	113,639	0	0	20,221		100% \ 100%
Currency Swap - 107534PR - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	11,902,427	4.261 / 4.5	0	0	(42,565)	321,236		(315,083)	0	720,830	0	0	160,982		100% \ 100%
Currency Swap - 107556PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	4,775,526	6.22 / 5.92	0	0	4,450	381,134		(65,177)	0	609,561	0	0	64,590		100% \ 100%
Currency Swap - 98298PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AB9 - Ritchie Bros. Auctioneers Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2012	05/16/2022	0	16,103,065	3.657 / 4.225	0	0	(35,960)	2,172,332		1,852,721	0	1,255,405	0	0	218,675		100% \ 100%
Currency Swap - 107579PR - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	11,571,676	4.21 / 6.78	0	0	(248,230)	1,839,219		1,198,447	0	908,014	0	0	157,740		100% \ 100%
Currency Swap - 107540PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	(596)	135,670		(755,309)	0	1,061,638	0	0	107,286		100% \ 100%
Currency Swap - 107564PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	7,789,142	4.01 / 3.68	0	0	(596)	135,670		(755,309)	0	1,061,638	0	0	107,286		100% \ 100%
Currency Swap - 107551PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	13,325,434	3.589 / 3.57	0	0	(24,588)	73,516		(686,649)	0	824,819	0	0	206,720		100% \ 100%
Currency Swap - 107560PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	5,583,510	5.054 / 4.55	0	0	3,678	108,367		(390,662)	0	759,475	0	0	71,864		100% \ 100%
Currency Swap - 99485PR - Receive: Fixed USD Pay: Fixed CAD	717046A@5 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2012	09/06/2022	0	22,814,130	4.1825 / 4.88	0	0	(58,384)	3,412,517		2,944,512	0	1,748,428	0	0	316,179		100% \ 100%
Currency Swap - 107466PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	5,054,260	4.729 / 4	0	0	29,120	349,716		(48,676)	0	652,583	0	0	72,385		100% \ 100%
Currency Swap - 104030PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	19,280,000	5.04 / 4.45	0	0	88,400	806,246		398,008	0	806,246	0	0	519,899		100% \ 100%
Currency Swap - 104486PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	28,200,000	5.035 / 4.77	0	0	66,401	1,889,056		1,127,681	0	1,889,056	0	0	472,872		100% \ 100%
Currency Swap - 104787PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	8,160,000	3.63 / 2.36	0	0	67,348	984,122		815,988	0	984,122	0	0	103,048		100% \ 100%

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Currency Swap - 104873PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	8,050,000	4.8175 / 4.52	0	0	9,193	583,038		122,887	0	583,038	0	0	199,424		100% \ 100%
Currency Swap - 105714PR - Receive: Fixed USD Pay: Fixed CAD	C29698AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	5,459,452	5.73 / 5.85	0	0	(308)	316,985		502,187	0	316,985	0	0	117,410		100% \ 100%
Currency Swap - 105671PR - Receive: Fixed USD Pay: Fixed EUR	G5390#AB2 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	08/31/2021	0	23,301,250	4.09 / 2.54	0	0	125,078	2,125,375		1,925,285	0	2,125,375	0	0	300,818		100% \ 100%
Currency Swap - 106893PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	17,215,000	3.855 / 2.1	0	0	41,122	1,142,929		1,225,244	0	1,142,929	0	0	296,498		100% \ 100%
Currency Swap - 106017PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,895,000	3.75 / 1.93	0	0	19,558	524,161		569,343	0	524,161	0	0	123,989		100% \ 100%
Currency Swap - 106922PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	31,119,800	4.34 / 2.82	0	0	55,186	3,089,047		2,672,436	0	3,089,047	0	0	489,195		100% \ 100%
Currency Swap - 106480PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	8,745,000	4.41 / 2.9	0	0	10,637	461,722		253,411	0	461,722	0	0	150,975		100% \ 100%
Currency Swap - 107733PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,446,128	5.719 / 6.3	0	0	(962)	365,890		413,216	0	365,890	0	0	52,606		100% \ 100%
Currency Swap - 105163PR - Receive: Fixed USD Pay: Fixed AUD	Q39588AL0 - GAIF Bond Issuer Pty Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	0	23,998,050	4.8125 / 6.59	0	0	(18,958)	3,130,125		2,978,353	0	3,130,125	0	0	464,012		100% \ 100%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,202,656	6.195 / 6.3	0	0	(128)	224,877		355,428	0	224,877	0	0	47,370		100% \ 100%
Currency Swap - 107124PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	10,005,781	6.323 / 5.015	0	0	101,764	494,787		189,573	0	1,319,301	0	0	128,757		100% \ 100%
Currency Swap - 107172PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	28,809,500	6.49 / 6	0	0	255,271	4,684,285		4,868,630	0	3,346,488	0	0	247,815		100% \ 100%
Currency Swap - 107504PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	302,195	1,157,349		287,817	0	2,162,653	0	0	258,839		100% \ 100%
Currency Swap - 73055PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	0	4,083,333	7.08 / 5.5	0	0	30,039	(139,776)		(106,456)	0	585,801	0	0	20,001		100% \ 100%
Currency Swap - 107188PR - Receive: Fixed USD Pay: Fixed EUR	N18316AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	0	3,678,508	7.1 / 7.02	0	0	75	365,633		355,456	0	459,540	0	0	24,702		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107184PR - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	0	8,201,203	6.935 / 6.385	0	0	2,072	(224,812)		(99,710)	0	759,333	0	0	47,540		100% \ 100%
Currency Swap - 107216PR - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2010	01/21/2017	0	5,222,157	4.9225 / 4.995	0	0	(8,698)	243,771		248,531	0	309,862	0	0	37,444		100% \ 100%
Currency Swap - 92146PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AB8 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	16,167,033	5.39 / 5.99	0	0	(38,372)	1,720,343		1,814,007	0	1,301,902	0	0	127,812		100% \ 100%
Currency Swap - 107346PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	13,177,507	4.705 / 4.395	0	0	28,686	1,143,211		729,146	0	1,669,317	0	0	125,330		100% \ 100%
Currency Swap - 92957PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AE7 - Bonduelle S.A. Euro Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2022	0	11,370,257	5.3275 / 4.7	0	0	30,605	536,730		(169,920)	0	1,502,754	0	0	157,469		100% \ 100%
Currency Swap - 94057PR - Receive: Fixed USD Pay: Fixed CAD	C2918@AC6 - D&H Ltd Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2011	06/30/2017	0	8,844,221	4.7224 / 5.17	0	0	(265)	1,246,552		1,339,302	0	684,684	0	0	69,920		100% \ 100%
Currency Swap - 96343PR - Receive: Fixed USD Pay: Fixed EUR	G6378#AA8 - Musgrave Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2011	09/28/2018	0	53,392,593	4.6435 / 4.7275	0	0	(42,775)	5,321,382		2,923,034	0	6,668,115	0	0	516,415		100% \ 100%
Currency Swap - 97361PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AD2 - VastNed Retail NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2012	01/17/2020	0	29,601,199	5.413 / 5.06	0	0	20,339	1,617,659		(180,045)	0	3,881,689	0	0	332,460		100% \ 100%
Currency Swap - 98091PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AG4 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2019	0	9,887,218	5.6625 / 5.38	0	0	9,348	789,098		354,696	0	1,262,030	0	0	102,718		100% \ 100%
Currency Swap - 99572PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2019	0	9,169,205	4.12 / 3.641	0	0	25,731	501,083		42,581	0	1,202,384	0	0	99,409		100% \ 100%
Currency Swap - 102336PR - Receive: Fixed USD Pay: Fixed CAD	C1025#AB8 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	07/05/2022	0	20,154,534	4.196 / 4.58	0	0	(49,425)	1,796,638		1,594,986	0	1,654,370	0	0	276,225		100% \ 100%
Currency Swap - 106882PR - Receive: Fixed USD Pay: Fixed EUR	F5754#AA5 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/17/2023	0	10,805,950	4.4655 / 3.64	0	0	88,458	1,111,959		708,595	0	1,344,685	0	0	160,239		100% \ 100%
Currency Swap - 106901PR - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2013	11/01/2021	0	8,060,000	4.6475 / 3.88	0	0	65,701	982,349		589,088	0	981,764	0	0	105,368		100% \ 100%
Currency Swap - 104261PR - Receive: Fixed USD Pay: Fixed DKK	K3752@AA8 - Copenhagen Airports Denmark Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	0	7,500,000	5.23 / 4.21	0	0	65,888	842,108		588,594	0	842,108	0	0	106,048		100% \ 100%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	10,112,347	3.49 / 3.77	0	0	(26,835)	346,173		279,477	0	346,173	0	0	147,061		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104440PR - Receive: Fixed USD Pay: Fixed EUR	D2736#AK5 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	0	9,300,000	5.27 / 4.05	0	0	92,049	1,100,754		820,785	0	1,100,754	0	0	141,465		100% \ 100%
Currency Swap - 104567PR - Receive: Fixed USD Pay: Fixed GBP	G3146*AA0 - Euro Garages Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	0	15,300,000	6.856 / 6.85	0	0	2,114	993,238		683,350	0	993,238	0	0	206,821		100% \ 100%
Currency Swap - 104788PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	61,901	904,524		749,989	0	904,524	0	0	94,713		100% \ 100%
Currency Swap - 106906PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	20,265,000	3.61 / 3.52	0	0	6,687	1,526,815		741,973	0	1,526,815	0	0	314,506		100% \ 100%
Currency Swap - 106018PR - Receive: Fixed USD Pay: Fixed EUR	Q1297#AF5 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	0	7,658,200	3.75 / 1.93	0	0	18,971	508,439		552,266	0	508,439	0	0	120,270		100% \ 100%
Currency Swap - 106923PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	14,442,000	4.34 / 2.82	0	0	25,610	1,433,557		1,240,217	0	1,433,557	0	0	227,024		100% \ 100%
Currency Swap - 107330PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	11,612,111	4.445 / 4.095	0	0	17,001	719,681		120,703	0	1,510,925	0	0	124,118		100% \ 100%
Currency Swap - 92536PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2010	07/02/2020	0	6,824,513	6.116 / 5.5	(236,546)	0	(2,263)	45,090		(376,898)	0	935,098	5,740	0	80,064		100% \ 100%
Currency Swap - 107339PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	6,429,121	5.205 / 4.825	0	0	17,915	557,757		163,900	0	814,436	0	0	76,158		100% \ 100%
Currency Swap - 107239PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	2,993,883	4.334 / 4.38	0	0	(8,602)	29,939		(41,142)	0	184,480	0	0	33,337		100% \ 100%
Currency Swap - 107237PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	7,121,215	4.48 / 4.96	0	0	(8,725)	942,220		906,251	0	556,836	0	0	86,747		100% \ 100%
Currency Swap - 107365PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	1,096,472	5.71 / 5.82	0	0	(1,419)	47,592		14,652	0	65,284	0	0	13,747		100% \ 100%
Currency Swap - 107505PR - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	9,803,922	4.08 / 2.44	0	0	151,098	578,675		143,909	0	1,081,327	0	0	129,419		100% \ 100%
Currency Swap - 107541PR - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	(138)	31,364		(174,612)	0	245,429	0	0	24,802		100% \ 100%
Currency Swap - 107568PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	1,800,689	4.01 / 3.68	0	0	(138)	31,364		(174,612)	0	245,429	0	0	24,802		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 107549PR - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	4,073,764	3.589 / 3.57	0	0	(7,517)	22,475		(209,918)	0	252,158	0	0	63,197		100% \ 100%
Currency Swap - 107493PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	15,000,000	4.37 / 3.932	0	0	41,691	1,102,029		(1,034,612)	0	1,927,833	0	0	268,452		100% \ 100%
Currency Swap - 106902PR - Receive: Fixed USD Pay: Fixed EUR	D2741@AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	7,440,000	6.95 / 5.9	0	0	80,622	898,239		787,764	0	907,429	0	0	91,060		100% \ 100%
Currency Swap - 104588PR - Receive: Fixed USD Pay: Fixed CAD	390730AK5 - Great Lakes Power Limited Senior Subordinated Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	0	8,461,543	4.86 / 4.96	0	0	(12,257)	289,661		295,138	0	289,661	0	0	123,054		100% \ 100%
Currency Swap - 104871PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	5,679	362,136		133,613	0	362,136	0	0	110,526		100% \ 100%
Currency Swap - 106907PR - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	7,090,000	3.61 / 3.52	0	0	2,340	534,178		259,590	0	534,178	0	0	110,034		100% \ 100%
Currency Swap - 107583PR - Receive: Fixed USD Pay: Fixed EUR	T3005#\A1 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	3,200,000	6.62 / 4.65	0	0	14,359	151,055		190,238	0	151,055	0	0	50,022		100% \ 100%
Currency Swap - 106924PR - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	8,265,500	4.34 / 2.82	0	0	14,657	820,459		709,806	0	820,459	0	0	129,932		100% \ 100%
Currency Swap - 106481PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AM8 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	0	3,090,000	4.41 / 2.9	0	0	3,759	163,147		89,541	0	163,147	0	0	53,346		100% \ 100%
Currency Swap - 107080PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	7,872,000	5.01 / 4.15	0	0	53,831	522,067		544,282	0	1,019,533	0	0	57,140		100% \ 100%
Currency Swap - 107120PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	11,831,589	5.93 / 5.419	0	0	145,719	2,070,528		2,448,881	0	607,543	0	0	112,612		100% \ 100%
Currency Swap - 107173PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	8,295,926	6.49 / 6	0	0	73,507	1,348,877		1,401,961	0	963,648	0	0	71,360		100% \ 100%
Currency Swap - 107189PR - Receive: Fixed USD Pay: Fixed EUR	N1831@AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	0	7,379,723	7.1 / 7.02	0	0	151	733,523		713,107	0	921,916	0	0	49,556		100% \ 100%
Currency Swap - 92148PR - Receive: Fixed USD Pay: Fixed EUR	617323A*1 - Morgan Crucible Company plc Euro Series A Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2015	0	11,898,694	4.244 / 3.65	0	0	29,976	173,926		191,495	0	1,626,381	0	0	42,068		100% \ 100%
Currency Swap - 107331PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	28,776,923	4.445 / 4.095	0	0	42,130	1,783,500		299,125	0	3,744,346	0	0	307,587		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107347PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	19,595,670	4.705 / 4.395	0	0	42,657	1,700,017		1,084,281	0	2,482,365	0	0	186,372		100% \ 100%
Currency Swap - 107340PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	21,974,348	5.205 / 4.825	0	0	61,233	1,906,378		560,201	0	2,783,694	0	0	260,303		100% \ 100%
Currency Swap - 107166PR - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2011	04/11/2018	0	5,186,797	4.963 / 5.025	0	0	11,050	797,787		667,873	0	608,814	0	0	46,965		100% \ 100%
Currency Swap - 107366PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	7,966,852	5.71 / 5.82	0	0	(10,310)	345,800		106,463	0	474,345	0	0	99,885		100% \ 100%
Currency Swap - 107371PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	8,004,802	5.518 / 5.34	0	0	31,605	1,113,400		562,717	0	955,929	0	0	102,316		100% \ 100%
Currency Swap - 107351PR - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	6,899,128	4.56 / 4.81	0	0	3,298	1,113,757		464,660	0	802,508	0	0	88,816		100% \ 100%
Currency Swap - 107483PR - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	6,589,940	5.283 / 5.07	0	0	15,625	707,124		185,081	0	816,025	0	0	113,564		100% \ 100%
Currency Swap - 107511PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	24,502,451	4.105 / 4.39	0	0	(25,921)	2,924,640		3,053,506	0	1,944,542	0	0	245,271		100% \ 100%
Currency Swap - 107557PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	7,751,579	6.22 / 5.92	0	0	7,223	618,653		(105,795)	0	989,432	0	0	104,841		100% \ 100%
Currency Swap - 98236PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	16,894,275	3.62 / 3.75	0	0	(33,474)	532,537		188,794	0	1,018,379	0	0	176,549		100% \ 100%
Currency Swap - 98625PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AA6 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/09/2020	0	37,459,500	4.09 / 3.37	0	0	160,654	1,158,000		(872,749)	0	5,035,500	0	0	436,884		100% \ 100%
Currency Swap - 98926PR - Receive: Fixed USD Pay: Fixed EUR	435596D@7 - Hollingsworth & Vose Company Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2012	07/08/2024	0	5,051,718	4.61 / 4.21	0	0	6,906	200,265		(141,736)	0	672,961	0	0	77,940		100% \ 100%
Currency Swap - 107563PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	25,117,536	5.054 / 4.55	0	0	16,545	487,492		(1,757,402)	0	3,416,514	0	0	323,284		100% \ 100%
Currency Swap - 99438PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2012	08/30/2019	0	20,824,289	3.738 / 3.62	0	0	(8,997)	273,484		(8,974)	0	1,279,112	0	0	224,863		100% \ 100%
Currency Swap - 107508PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	7,540,000	3.89 / 3.52	0	0	17,816	486,442		(172,723)	0	978,422	0	0	97,850		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106698PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	15,654	663,194		(373,129)	0	1,295,139	0	0	140,683		100% \ 100%
Currency Swap - 103461PR - Receive: Fixed USD Pay: Fixed CAD	C4931*AS2 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/08/2013	10/10/2025	0	5,101,946	4.645 / 4.92	0	0	(3,226)	545,103		584,913	0	410,652	0	0	83,744		100% \ 100%
Currency Swap - 103887PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	13,418,030	4.57 / 3.46	0	0	151,985	1,479,436		1,052,169	0	1,656,041	0	0	176,547		100% \ 100%
Currency Swap - 104031PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	23,800,000	5.04 / 4.45	0	0	112,456	995,262		487,986	0	995,262	0	0	641,784		100% \ 100%
Currency Swap - 104487PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	7,500,000	5.035 / 4.77	0	0	17,660	502,408		299,915	0	502,408	0	0	125,764		100% \ 100%
Currency Swap - 104789PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	7,500,000	3.63 / 2.36	0	0	61,901	904,524		749,989	0	904,524	0	0	94,713		100% \ 100%
Currency Swap - 104874PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AB3 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	0	7,745,000	4.8175 / 4.52	0	0	8,845	560,948		118,231	0	560,948	0	0	191,868		100% \ 100%
Currency Swap - 105715PR - Receive: Fixed USD Pay: Fixed CAD	C29698AB6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	0	5,440,000	5.73 / 5.85	0	0	(307)	315,856		500,398	0	315,856	0	0	116,992		100% \ 100%
Currency Swap - 90751PR - Receive: Fixed USD Pay: Fixed EUR	G8954*AA0 - Total Produce Int'l Ltd. Euro Sr Series A Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/06/2017	0	3,049,457	5.115 / 4.505	0	0	20,421	331,228		332,355	0	377,054	0	0	22,527		100% \ 100%
Currency Swap - 92154PR - Receive: Fixed USD Pay: Fixed EUR	617323A@9 - Morgan Crucible Company plc Euro Seires B Sr Unsecd Nt	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2010	06/30/2017	0	6,961,274	4.986 / 4.32	0	0	18,178	101,755		16,826	0	951,506	0	0	55,034		100% \ 100%
Currency Swap - 92962PR - Receive: Fixed USD Pay: Fixed EUR	G5712#AA5 - Low & Bonar plc EURO Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/02/2016	0	5,921,267	6.325 / 5.9	0	0	3,750	279,512		263,059	0	782,586	0	0	38,283		100% \ 100%
Currency Swap - 107512PR - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	13,095,588	4.105 / 4.39	0	0	(13,854)	1,563,104		1,631,978	0	1,039,280	0	0	131,088		100% \ 100%
Currency Swap - 99574PR - Receive: Fixed USD Pay: Fixed EUR	G8646@AA2 - Synergy Health plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2019	0	13,701,112	4.12 / 3.641	0	0	38,448	748,744		63,626	0	1,796,665	0	0	148,542		100% \ 100%
Currency Swap - 106876PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2013	09/26/2028	0	1,572,581	3.935 / 2.875	0	0	16,850	160,933		73,574	0	195,814	0	0	29,142		100% \ 100%
Currency Swap - 103888PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AA1 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2021	0	1,463,267	4.57 / 3.46	0	0	16,574	161,336		114,742	0	180,595	0	0	19,253		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104032PR - Receive: Fixed USD Pay: Fixed GBP	G1870@AA4 - Cambridge Colleges Funding II Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	0	5,935,000	5.04 / 4.45	0	0	28,043	248,188		121,689	0	248,188	0	0	160,042		100% \ 100%
Currency Swap - 104790PR - Receive: Fixed USD Pay: Fixed EUR	G1696#BG0 - Bunzl Finance PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	0	5,000,000	3.63 / 2.36	0	0	41,267	603,016		499,993	0	603,016	0	0	63,142		100% \ 100%
Currency Swap - 72546PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AA0 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2016	0	5,121,900	5.843 / 5.433	0	0	58,004	896,333		1,000,655	0	263,006	0	0	32,632		100% \ 100%
Currency Swap - 107067PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	6,575,520	5.93 / 5.7075	0	0	(41,433)	(200,760)		(401,981)	0	939,960	0	0	64,776		100% \ 100%
Currency Swap - 107081PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	3,369,000	5.01 / 4.15	0	0	23,038	223,430		232,938	0	436,332	0	0	24,454		100% \ 100%
Currency Swap - 107072PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	13,151,040	5.93 / 5.7075	0	0	(82,867)	(401,520)		(803,963)	0	1,879,920	0	0	129,551		100% \ 100%
Currency Swap - 107095PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	1,068,000	5.75 / 5.03	0	0	1,644	4,351		4,841	0	147,542	0	0	6,656		100% \ 100%
Currency Swap - 73056PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	0	4,283,333	7.08 / 5.5	0	0	31,511	(146,622)		(111,670)	0	614,494	0	0	20,980		100% \ 100%
Currency Swap - 107123PR - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	5,303,064	6.323 / 5.015	0	0	53,935	262,237		100,474	0	699,230	0	0	68,241		100% \ 100%
Currency Swap - 107341PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	4,994,750	5.205 / 4.825	0	0	13,918	433,318		127,333	0	632,731	0	0	59,167		100% \ 100%
Currency Swap - 107231PR - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	9,878,120	5.52 / 5.464	0	0	18,589	1,309,648		649,182	0	1,188,561	0	0	119,152		100% \ 100%
Currency Swap - 107235PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,589,514	4.48 / 4.96	0	0	(1,948)	210,311		202,283	0	124,290	0	0	19,363		100% \ 100%
Currency Swap - 107470PR - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	1,011,905	4.606 / 4.89	0	0	(3,623)	34,931		(13,745)	0	60,808	0	0	13,082		100% \ 100%
Currency Swap - 107558PR - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	1,359,492	6.22 / 5.92	0	0	1,267	108,501		(18,555)	0	173,529	0	0	18,387		100% \ 100%
Currency Swap - 98237PR - Receive: Fixed USD Pay: Fixed GBP	G8954*AB8 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/13/2019	0	3,230,725	3.62 / 3.75	0	0	(6,401)	101,838		36,103	0	194,747	0	0	33,762		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107561PR - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	3,467,151	5.054 / 4.55	0	0	2,284	67,292		(242,587)	0	471,606	0	0	44,625		100% \ 100%
Currency Swap - 99439PR - Receive: Fixed USD Pay: Fixed GBP	14214XA#7 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2012	08/30/2019	0	3,741,707	3.738 / 3.62	0	0	(1,617)	49,140		(1,612)	0	229,831	0	0	40,403		100% \ 100%
Currency Swap - 107506PR - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	7,482,625	3.89 / 3.52	0	0	17,681	482,741		(171,409)	0	970,977	0	0	97,105		100% \ 100%
Currency Swap - 107496PR - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	13,000,000	4.37 / 3.932	0	0	36,132	955,092		(896,664)	0	1,670,789	0	0	232,658		100% \ 100%
Currency Swap - 106696PR - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	10,000,000	5.09 / 4.725	0	0	15,654	663,194		(373,129)	0	1,295,139	0	0	140,683		100% \ 100%
Currency Swap - 107735PR - Receive: Fixed USD Pay: Fixed CAD	C29698AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	4,158,417	5.719 / 6.3	0	0	418	622,012		702,467	0	318,693	0	0	89,430		100% \ 100%
Currency Swap - 107746PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	0	2,374,299	5.999 / 6.3	0	0	1,176	270,075		362,933	0	189,628	0	0	51,061		100% \ 100%
Currency Swap - 107467PR - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	3,284,006	4.729 / 4	0	0	18,920	227,228		(31,627)	0	424,016	0	0	47,032		100% \ 100%
Currency Swap - 101389PR - Receive: Fixed USD Pay: Fixed EUR	D9695*AB3 - Wilo SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2023	0	7,545,235	3.865 / 3.1125	0	0	47,582	494,956		(94,872)	0	977,967	0	0	108,201		100% \ 100%
Currency Swap - 107749PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	0	1,736,795	6.015 / 6.3	0	0	2,094	211,804		290,079	0	137,429	0	0	37,351		100% \ 100%
Currency Swap - 107753PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	0	3,744,515	6.195 / 6.3	0	0	6,264	382,291		604,228	0	302,996	0	0	80,529		100% \ 100%
Currency Swap - 107758PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	0	3,425,124	6.175 / 6.3	0	0	3,615	328,392		512,400	0	279,070	0	0	73,660		100% \ 100%
Currency Swap - 106867PR - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2013	07/26/2028	0	3,299,911	4.73 / 4.12	0	0	8,798	(52,132)		(119,376)	0	208,636	0	0	60,780		100% \ 100%
Currency Swap - 106873PR - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2013	08/05/2020	0	8,122,888	4.1575 / 3.04	0	0	86,717	687,865		474,693	0	1,031,336	0	0	96,084		100% \ 100%
Currency Swap - 106879PR - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2013	09/30/2020	0	5,262,599	3.93 / 3.73	0	0	5,979	142,352		65,081	0	318,692	0	0	63,096		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 103856PR - Receive: Fixed USD Pay: Fixed EUR	81725TF*6 - Sensient Tech Corp Universal F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	11/29/2023	0	3,699,973	4.195 / 3.06	0	0	42,428	390,917		231,772	0	459,010	0	0	55,225		100% \ 100%
Currency Swap - 103884PR - Receive: Fixed USD Pay: Fixed EUR	G9338#AC7 - Vesuvius Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	12/03/2025	0	5,201,103	5.19 / 3.93	0	0	66,874	573,460		399,864	0	641,916	0	0	85,955		100% \ 100%
Currency Swap - 104488PR - Receive: Fixed USD Pay: Fixed GBP	708326A@2 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	0	5,000,000	5.035 / 4.77	0	0	11,773	334,939		199,943	0	334,939	0	0	83,843		100% \ 100%
Currency Swap - 104872PR - Receive: Fixed USD Pay: Fixed GBP	G5084#AA5 - Jersey Electricity plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	0	5,000,000	4.705 / 4.41	0	0	5,679	362,136		133,613	0	362,136	0	0	110,526		100% \ 100%
Currency Swap - 106588PR - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	21,000,000	.4 / 5.701	0	0	(42,031)	1,155,485		377,983	0	1,155,485	0	0	405,130		100% \ 100%
Currency Swap - 107057PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	4,540,515	5.755 / 6.6	0	0	(117,113)	(783,050)		(1,299,036)	0	479,747	0	0	66,032		100% \ 100%
Currency Swap - 107053PR - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2003	06/16/2023	0	3,195,951	7.38 / 7.8	0	0	(84,723)	(620,151)		(991,608)	0	343,898	0	0	46,478		100% \ 100%
Currency Swap - 107063PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	0	2,081,690	5.97 / 5.89	0	0	(2,217)	54,665		61,266	0	126,165	0	0	8,308		100% \ 100%
Currency Swap - 107068PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	5,166,480	5.93 / 5.7075	0	0	(32,555)	(157,740)		(315,842)	0	738,540	0	0	50,895		100% \ 100%
Currency Swap - 107082PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	2,697,000	5.01 / 4.15	0	0	18,443	178,864		186,475	0	349,299	0	0	19,577		100% \ 100%
Currency Swap - 107073PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	10,332,960	5.93 / 5.7075	0	0	(65,110)	(315,480)		(631,685)	0	1,477,080	0	0	101,790		100% \ 100%
Currency Swap - 107094PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	720,400	5.75 / 5.03	0	0	1,109	2,935		3,266	0	99,522	0	0	4,490		100% \ 100%
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	2,063,870	5.755 / 6.6	0	0	(53,233)	(355,932)		(590,471)	0	218,067	0	0	30,014		100% \ 100%
Currency Swap - 107332PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	6,692,799	4.445 / 4.095	0	0	9,798	414,798		69,569	0	870,842	0	0	71,537		100% \ 100%
Currency Swap - 107234PR - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	1,988,808	4.48 / 4.96	0	0	(2,437)	263,142		253,097	0	155,513	0	0	24,227		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107238PR - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	988,080	4.334 / 4.38	0	0	(2,839)	9,881		(13,578)	0	60,885	0	0	11,002		100% \ 100%
Currency Swap - 107367PR - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	2,138,242	5.71 / 5.82	0	0	(2,767)	92,810		28,574	0	127,311	0	0	26,808		100% \ 100%
Currency Swap - 107379PR - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	2,217,188	5.74 / 5.57	0	0	3,963	121,945		(10,317)	0	130,411	0	0	44,792		100% \ 100%
Currency Swap - 107122PR - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	12,210,610	5.93 / 5.419	0	0	150,387	2,136,857		2,527,330	0	627,005	0	0	116,220		100% \ 100%
Currency Swap - 107174PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	6,888,134	6.49 / 6	0	0	61,033	1,119,977		1,164,053	0	800,120	0	0	59,251		100% \ 100%
Currency Swap - 107333PR - Receive: Fixed USD Pay: Fixed EUR	F1369*AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	15,718,576	4.445 / 4.095	0	0	23,013	974,186		163,389	0	2,045,243	0	0	168,010		100% \ 100%
Currency Swap - 92535PR - Receive: Fixed USD Pay: Fixed EUR	D6000#AB5 - MEC Holding GmbH EURO Gtd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2010	07/02/2020	0	8,487,987	6.116 / 5.5	(294,204)	0	(2,815)	56,081		(468,766)	0	1,163,027	7,140	0	99,579		100% \ 100%
Currency Swap - 107342PR - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	5,859,608	5.205 / 4.825	0	0	16,328	508,349		149,381	0	742,291	0	0	69,412		100% \ 100%
Currency Swap - 92960PR - Receive: Fixed USD Pay: Fixed EUR	02343*AH5 - Amcor Finance USA EURO Series B GTD Sr Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2010	09/01/2020	0	21,523,766	5.565 / 5	0	0	55,287	1,016,023		(332,321)	0	2,844,696	0	0	256,245		100% \ 100%
Currency Swap - 106669VT - Receive: Fixed USD Pay: Fixed EUR	D9860*AC0 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2018	0	17,850,000	6.6465 / 5.18	0	0	189,347	909,300		1,083,262	0	2,349,900	0	0	166,971		100% \ 100%
Currency Swap - 107048VT - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PWR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	0	21,567,446	5.755 / 6.6	0	0	(556,287)	(3,719,488)		(6,170,419)	0	2,278,799	0	0	313,650		100% \ 100%
Currency Swap - 107052VT - Receive: Fixed USD Pay: Fixed CAD	C4111@AA1 - Great Lakes PWR LTD SUB BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2003	06/16/2023	0	21,388,286	7.38 / 7.8	0	0	(566,991)	(4,150,242)		(6,636,146)	0	2,301,472	0	0	311,045		100% \ 100%
Currency Swap - 107060VT - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	0	13,931,310	5.97 / 5.89	0	0	(14,834)	365,835		410,011	0	844,335	0	0	55,599		100% \ 100%
Currency Swap - 107064VT - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	28,650,480	5.93 / 5.7075	0	0	(180,531)	(874,740)		(1,751,490)	0	4,095,540	0	0	282,237		100% \ 100%
Currency Swap - 107077VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	16,722,000	5.01 / 4.15	0	0	114,350	1,108,994		1,156,185	0	2,165,731	0	0	121,379		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107069VT - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	0	57,300,960	5.93 / 5.7075	0	0	(361,063)	(1,749,480)		(3,502,980)	0	8,191,080	0	0	564,474		100% \ 100%
Currency Swap - 107087VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	6,549,200	5.75 / 5.03	0	0	10,084	26,682		29,688	0	904,760	0	0	40,818		100% \ 100%
Currency Swap - 107098VT - Receive: Fixed USD Pay: Fixed EUR	D9002#AB7 - Vaillant GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2021	0	19,711,385	6.323 / 5.015	0	0	200,474	974,730		373,458	0	2,599,023	0	0	253,651		100% \ 100%
Currency Swap - 107169VT - Receive: Fixed USD Pay: Fixed EUR	D3164#AC2 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2007	12/16/2017	0	28,256,440	6.49 / 6	0	0	250,370	4,594,360		4,775,166	0	3,282,245	0	0	243,058		100% \ 100%
Currency Swap - 107178VT - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	0	9,803,385	5.755 / 6.6	0	0	(252,858)	(1,690,677)		(2,804,736)	0	1,035,818	0	0	142,568		100% \ 100%
Currency Swap - 107187VT - Receive: Fixed USD Pay: Fixed EUR	N18318AC0 - Carnival FC B.V. Senior Note Series C	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2008	10/20/2016	0	33,379,055	7.1 / 7.02	0	0	684	3,317,783		3,225,438	0	4,169,898	0	0	224,147		100% \ 100%
Currency Swap - 107182VT - Receive: Fixed USD Pay: Fixed CAD	C7849#AA1 - Ritchie Bros. Auctioneers Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2009	05/04/2016	0	27,572,169	6.935 / 6.385	0	0	6,967	(755,810)		(335,223)	0	2,552,851	0	0	159,829		100% \ 100%
Currency Swap - 106672VT - Receive: Fixed USD Pay: Fixed EUR	N6704#AJ8 - Oiltanking Finance B.V. Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2009	08/31/2021	0	42,763,500	7.665 / 7.1	0	0	403,538	6,462,000		5,107,000	0	5,035,500	0	0	552,074		100% \ 100%
Currency Swap - 107217VT - Receive: Fixed USD Pay: Fixed GBP	G0754#AA5 - Babcock International plc Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2010	01/21/2017	0	42,213,285	4.9225 / 4.995	0	0	(70,311)	1,970,521		2,009,003	0	2,504,768	0	0	302,676		100% \ 100%
Currency Swap - 106676VT - Receive: Fixed USD Pay: Fixed GBP	G0754#AB3 - Babcock International plc Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/19/2010	01/21/2020	0	65,424,000	5.5025 / 5.405	0	0	(2,801)	3,054,000		2,395,637	0	3,882,000	0	0	735,580		100% \ 100%
Currency Swap - 107325VT - Receive: Fixed USD Pay: Fixed EUR	F1369#AA5 - Bureau Veritas SA - Registre EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2010	07/26/2019	0	144,042,962	4.445 / 4.095	0	0	210,884	8,927,314		1,497,272	0	18,742,334	0	0	1,539,625		100% \ 100%
Currency Swap - 107344VT - Receive: Fixed USD Pay: Fixed EUR	G2613#AE4 - DS Smith PLC Euro Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/13/2018	0	29,904,223	4.705 / 4.395	0	0	65,097	2,594,332		1,654,680	0	3,788,244	0	0	284,416		100% \ 100%
Currency Swap - 107335VT - Receive: Fixed USD Pay: Fixed EUR	G2613#AF1 - DS Smith PLC Euro Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/09/2010	08/11/2020	0	33,534,249	5.205 / 4.825	0	0	93,445	2,909,254		854,902	0	4,248,093	0	0	397,239		100% \ 100%
Currency Swap - 107214VT - Receive: Fixed USD Pay: Fixed EUR	N9176#AA8 - VastNed Retail NV EURO Series A Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2017	0	34,864,144	4.6225 / 4.798	0	0	(20,720)	4,622,311		3,771,373	0	4,194,944	0	0	292,729		100% \ 100%
Currency Swap - 107211VT - Receive: Fixed USD Pay: Fixed EUR	N9176#AB6 - VastNed Retail NV EURO Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2010	10/26/2020	0	28,279,961	5.52 / 5.464	0	0	53,217	3,749,375		1,858,536	0	3,402,718	0	0	341,119		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107205VT - Receive: Fixed USD Pay: Fixed CAD	00168@AC0 - ALS Group General Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2010	12/07/2020	0	46,078,262	4.48 / 4.96	0	0	(56,458)	6,096,692		5,863,955	0	3,603,045	0	0	561,299		100% \ 100%
Currency Swap - 107197VT - Receive: Fixed USD Pay: Fixed GBP	G6164#AB4 - MITIE Treasury Management Ltd GBP GTD Series B Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2010	12/16/2019	0	31,351,788	4.334 / 4.38	0	0	(90,081)	313,518		(430,831)	0	1,931,867	0	0	349,107		100% \ 100%
Currency Swap - 107175VT - Receive: Fixed USD Pay: Fixed CAD	C4931*AM5 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2019	0	39,510,819	4.785 / 5.005	0	0	29,617	5,398,305		5,913,772	0	3,074,139	0	0	395,639		100% \ 100%
Currency Swap - 107171VT - Receive: Fixed USD Pay: Fixed GBP	G1846@AJ6 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2011	07/22/2019	0	25,348,542	4.5045 / 4.85	0	0	(139,189)	645,596		(140,160)	0	1,537,548	0	0	270,623		100% \ 100%
Currency Swap - 107167VT - Receive: Fixed USD Pay: Fixed EUR	N7921#AD4 - Shanks B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2011	04/11/2018	0	10,518,825	4.963 / 5.025	0	0	22,410	1,617,913		1,354,446	0	1,234,675	0	0	95,246		100% \ 100%
Currency Swap - 107353VT - Receive: Fixed USD Pay: Fixed GBP	667137A*4 - Northumbrian Water Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2021	0	74,034,741	5.71 / 5.82	0	0	(95,808)	3,213,471		989,348	0	4,408,019	0	0	928,216		100% \ 100%
Currency Swap - 107375VT - Receive: Fixed USD Pay: Fixed GBP	G41338AA1 - Grosvenor Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2011	04/28/2031	0	29,029,688	5.74 / 5.57	0	0	51,885	1,596,633		(135,073)	0	1,707,473	0	0	586,466		100% \ 100%
Currency Swap - 107359VT - Receive: Fixed USD Pay: Fixed EUR	D8563#AA2 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2021	0	14,474,736	5.573 / 5.736	0	0	50,866	2,719,599		1,736,185	0	1,630,594	0	0	182,368		100% \ 100%
Currency Swap - 107381VT - Receive: Fixed USD Pay: Fixed EUR	D8563#AC8 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2026	0	51,871,741	5.808 / 5.834	0	0	257,908	9,745,969		3,745,500	0	5,843,404	0	0	873,753		100% \ 100%
Currency Swap - 107383VT - Receive: Fixed USD Pay: Fixed EUR	D8563#AB0 - VTG Deutschland GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2011	05/06/2023	0	102,986,931	5.694 / 5.78	0	0	445,274	19,349,793		10,077,716	0	11,601,581	0	0	1,487,926		100% \ 100%
Currency Swap - 107326VT - Receive: Fixed USD Pay: Fixed CAD	C1025#AA0 - Black Diamond Ltd. Partnership Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/05/2011	07/08/2019	0	22,566,507	4.934 / 5.44	(111,742)	0	27,316	3,823,593		4,047,451	0	1,689,067	0	0	239,925		100% \ 100%
Currency Swap - 107317VT - Receive: Fixed USD Pay: Fixed EUR	D9860*AF3 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2011	07/13/2021	0	10,180,477	5.518 / 5.34	0	0	40,195	1,416,017		715,661	0	1,215,747	0	0	130,125		100% \ 100%
Currency Swap - 107337VT - Receive: Fixed USD Pay: Fixed AUD	Q3535#AG1 - Envestra Victoria PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2011	07/12/2023	0	50,230,092	5.22 / 8	0	0	(797,526)	12,063,151		10,506,013	0	3,560,880	0	0	733,611		100% \ 100%
Currency Swap - 107305VT - Receive: Fixed USD Pay: Fixed EUR	B6385#AE6 - Omega Pharma NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2011	07/28/2023	0	72,459,149	5.352 / 5.1045	0	0	331,615	10,363,403		3,778,192	0	8,613,504	0	0	1,060,931		100% \ 100%
Currency Swap - 107302VT - Receive: Fixed USD Pay: Fixed EUR	N3386#AK5 - Fugro NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2011	08/17/2021	0	36,367,569	4.56 / 4.81	0	0	17,382	5,870,981		2,449,378	0	4,230,282	0	0	468,176		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

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Currency Swap - 107471VT - Receive: Fixed USD Pay: Fixed GBP	G9605#AG4 - Whitbread plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/07/2021	0	23,213,095	4.606 / 4.89	0	0	(83,103)	801,319		(315,304)	0	1,394,942	0	0	300,102		100% \ 100%
Currency Swap - 106677VT - Receive: Fixed USD Pay: Fixed GBP	14214XA@9 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2011	09/29/2021	0	20,305,350	4.8925 / 5.1	0	0	(96,409)	35,100		(1,003,423)	0	1,261,650	0	0	263,669		100% \ 100%
Currency Swap - 106678VT - Receive: Fixed USD Pay: Fixed GBP	G7997@AF8 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2011	10/18/2021	0	15,700,000	4.371 / 4.47	0	0	(49,883)	107,500		(573,283)	0	970,500	0	0	204,679		100% \ 100%
Currency Swap - 107484VT - Receive: Fixed USD Pay: Fixed EUR	B6961#AB4 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2023	0	29,708,705	4.224 / 4.01	0	0	71,379	3,187,850		382,224	0	3,678,795	0	0	442,626		100% \ 100%
Currency Swap - 107474VT - Receive: Fixed USD Pay: Fixed EUR	F4931*AA8 - Icade SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2011	11/17/2026	0	55,761,032	5.283 / 5.07	0	0	132,208	5,983,358		1,566,072	0	6,904,824	0	0	960,929		100% \ 100%
Currency Swap - 107489VT - Receive: Fixed USD Pay: Fixed EUR	G7333#AC6 - RPC Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2011	12/15/2021	0	29,676,193	4.937 / 4.77	0	0	9,710	2,471,892		(416,512)	0	3,773,598	0	0	391,371		100% \ 100%
Currency Swap - 107498VT - Receive: Fixed USD Pay: Fixed CHF	031100D#4 - Ametek Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2021	0	19,607,843	4.08 / 2.44	0	0	302,195	1,157,349		287,817	0	2,162,653	0	0	258,839		100% \ 100%
Currency Swap - 107510VT - Receive: Fixed USD Pay: Fixed CAD	717046A*7 - Peyto Exploration & Dev Corp Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2011	01/03/2019	0	60,441,176	4.105 / 4.39	0	0	(63,940)	7,214,326		7,532,204	0	4,796,679	0	0	605,021		100% \ 100%
Currency Swap - 107516VT - Receive: Fixed USD Pay: Fixed AUD	Q3915#AF3 - Fletcher Building Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2012	01/10/2022	0	36,512,701	5.153 / 8.36	0	0	(849,795)	7,361,317		5,172,434	0	2,719,751	0	0	483,944		100% \ 100%
Currency Swap - 107525VT - Receive: Fixed USD Pay: Fixed EUR	G5390#AA4 - Lavendon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2012	07/01/2019	0	58,661,710	5.105 / 4.89	0	0	(236)	4,681,784		1,674,873	0	7,487,732	0	0	622,387		100% \ 100%
Currency Swap - 107529VT - Receive: Fixed USD Pay: Fixed EUR	B6961#AC2 - Puratos NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2012	11/17/2023	0	28,476,554	4.378 / 4.0275	0	0	65,616	2,172,696		(487,730)	0	3,648,694	0	0	424,268		100% \ 100%
Currency Swap - 107530VT - Receive: Fixed USD Pay: Fixed GBP	708326A*4 - Pennon Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2012	04/25/2022	0	80,029,941	4.261 / 4.5	0	0	(286,200)	2,159,934		(2,118,567)	0	4,846,743	0	0	1,082,418		100% \ 100%
Currency Swap - 107548VT - Receive: Fixed USD Pay: Fixed EUR	A8417*AH2 - Steinhoff Europe AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	04/25/2022	0	32,291,654	6.22 / 5.92	0	0	30,089	2,577,193		(440,723)	0	4,121,790	0	0	436,750		100% \ 100%
Currency Swap - 107539VT - Receive: Fixed USD Pay: Fixed EUR	D6604@AB7 - Roto Frank AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2012	06/04/2020	0	22,032,979	4.728 / 4.04	0	0	70,680	497,433		(776,627)	0	2,987,266	0	0	256,649		100% \ 100%
Currency Swap - 107545VT - Receive: Fixed USD Pay: Fixed AUD	B7227*AB6 - SCR-Sibelco NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2012	06/06/2022	0	77,998,181	4.21 / 6.78	0	0	(1,673,178)	12,397,141		8,078,062	0	6,120,412	0	0	1,063,238		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107514VT - Receive: Fixed USD Pay: Fixed EUR	D5364#AD3 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	(828)	188,598		(1,049,975)	0	1,475,811	0	0	149,141		100% \ 100%
Currency Swap - 107522VT - Receive: Fixed USD Pay: Fixed EUR	L6346#AH6 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2012	08/02/2022	0	10,827,888	4.01 / 3.68	0	0	(828)	188,598		(1,049,975)	0	1,475,811	0	0	149,141		100% \ 100%
Currency Swap - 107502VT - Receive: Fixed USD Pay: Fixed GBP	479142D*9 - Johnson Matthey Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2024	0	65,613,536	3.589 / 3.57	0	0	(121,070)	361,986		(3,381,012)	0	4,061,352	0	0	1,017,874		100% \ 100%
Currency Swap - 107486VT - Receive: Fixed USD Pay: Fixed EUR	636012A*7 - National Express Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2012	08/16/2021	0	57,994,599	5.054 / 4.55	0	0	38,200	1,125,584		(4,057,715)	0	7,888,487	0	0	746,439		100% \ 100%
Currency Swap - 106679VT - Receive: Fixed USD Pay: Fixed GBP	14214XB*0 - Carillion Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2012	08/30/2022	0	27,650,000	4.274 / 4.19	0	0	(28,366)	363,125		(645,120)	0	1,698,375	0	0	382,730		100% \ 100%
Currency Swap - 107477VT - Receive: Fixed USD Pay: Fixed EUR	B0396@AB4 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2021	0	30,000,000	3.89 / 3.52	0	0	70,887	1,935,446		(687,226)	0	3,892,926	0	0	389,323		100% \ 100%
Currency Swap - 107472VT - Receive: Fixed USD Pay: Fixed EUR	B0396@AC2 - Ansell Healthcare Europe NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/20/2012	09/26/2022	0	15,000,000	3.995 / 3.61	0	0	37,181	967,723		(539,866)	0	1,946,463	0	0	208,610		100% \ 100%
Currency Swap - 107468VT - Receive: Fixed USD Pay: Fixed EUR	N6704@AN9 - Oiltanking Finance B.V. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/23/2027	0	43,610,000	4.37 / 3.932	0	0	121,208	3,203,966		(3,007,962)	0	5,604,853	0	0	780,480		100% \ 100%
Currency Swap - 107705VT - Receive: Fixed USD Pay: Fixed GBP	G8954*AC6 - Total Produce Int'l Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2012	10/11/2022	0	14,400,000	3.8325 / 3.76	0	0	(1,543)	366,750		134,223	0	873,450	0	0	200,822		100% \ 100%
Currency Swap - 106692VT - Receive: Fixed USD Pay: Fixed EUR	L0001*AA4 - AAE RailLease S.A.R.L. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2012	11/30/2022	0	50,680,128	5.09 / 4.725	0	0	79,337	3,361,078		(1,891,024)	0	6,563,780	0	0	712,983		100% \ 100%
Currency Swap - 106611VT - Receive: Fixed USD Pay: Fixed GBP	G6164#AD0 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	12/16/2022	0	22,138,770	4.0068 / 3.87	0	0	2,721	697,853		(2,380)	0	1,334,514	0	0	312,299		100% \ 100%
Currency Swap - 106610VT - Receive: Fixed USD Pay: Fixed GBP	G6164#AE8 - MITIE Treasury Management Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2012	12/16/2024	0	22,138,770	4.202 / 4.04	0	0	7,101	697,853		(223,202)	0	1,334,514	0	0	349,338		100% \ 100%
Currency Swap - 107463VT - Receive: Fixed USD Pay: Fixed EUR	D3622@AA4 - Intersnack Group GmbH & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2013	03/14/2023	0	48,525,561	4.729 / 4	0	0	279,575	3,357,596		(467,336)	0	6,265,396	0	0	694,962		100% \ 100%
Currency Swap - 107312VT - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	0	36,048,744	4.07 / 4.6	0	0	(78,962)	4,505,120		3,968,263	0	2,842,637	0	0	524,248		100% \ 100%
Currency Swap - 106612VT - Receive: Fixed USD Pay: Fixed GBP	G9433*AC5 - Warburtons 1876 Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	04/30/2025	0	19,406,250	3.85 / 3.51	0	0	24,445	(84,375)		(735,557)	0	1,213,125	0	0	311,912		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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Currency Swap - 107314VT - Receive: Fixed USD Pay: Fixed GBP	G7997@AG6 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/30/2013	12/30/2025	0	44,313,303	3.7 / 3.18	0	0	82,234	(1,114,388)		(2,041,943)	0	2,827,486	0	0	734,763		100% \ 100%
Currency Swap - 106628VT - Receive: Fixed USD Pay: Fixed EUR	G1562*AA9 - Brammer Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/12/2013	07/03/2023	0	6,053,537	4.27 / 3.36	0	0	50,166	540,568		163,356	0	764,722	0	0	88,287		100% \ 100%
Currency Swap - 106629VT - Receive: Fixed USD Pay: Fixed EUR	G1562*AB7 - Brammer Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/27/2013	07/03/2023	0	5,925,513	4.47 / 3.36	0	0	56,551	412,544		107,322	0	764,722	0	0	86,419		100% \ 100%
Currency Swap - 106630VT - Receive: Fixed USD Pay: Fixed GBP	G9766#AB0 - Workspace Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	06/28/2013	07/03/2023	0	32,701,500	5.984 / 5.53	0	0	(46,553)	(822,375)		(1,692,131)	0	2,086,575	0	0	476,928		100% \ 100%
Currency Swap - 106855VT - Receive: Fixed USD Pay: Fixed GBP	G4988@AA7 - JCB Service Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	07/24/2013	07/26/2028	0	98,778,102	4.73 / 4.12	0	0	263,341	(1,560,501)		(3,573,358)	0	6,245,221	0	0	1,819,361		100% \ 100%
Currency Swap - 106859VT - Receive: Fixed USD Pay: Fixed EUR	G0977*AD4 - Belron Finance Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	08/01/2013	08/05/2020	0	81,228,879	4.1575 / 3.04	0	0	867,175	6,878,648		4,746,933	0	10,313,364	0	0	960,836		100% \ 100%
Currency Swap - 106869VT - Receive: Fixed USD Pay: Fixed EUR	F2000#AB2 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/24/2013	09/26/2028	0	51,000,961	3.935 / 2.875	0	0	546,472	5,219,275		2,386,119	0	6,350,528	0	0	945,121		100% \ 100%
Currency Swap - 106871VT - Receive: Fixed USD Pay: Fixed GBP	G1846@AQ0 - Capita Holdings Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	09/26/2013	09/30/2020	0	14,990,598	3.93 / 3.73	0	0	17,032	405,493		185,385	0	907,798	0	0	179,731		100% \ 100%
Currency Swap - 106874VT - Receive: Fixed USD Pay: Fixed CAD	C4931*AT0 - Keyera Partnership Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/08/2013	10/10/2028	0	34,876,142	4.838 / 5.09	0	0	(11,479)	3,726,244		4,469,200	0	2,807,156	0	0	647,253		100% \ 100%
Currency Swap - 106883VT - Receive: Fixed USD Pay: Fixed EUR	F5754#AA5 - LISI SA Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/15/2013	10/17/2023	0	24,329,800	4.4655 / 3.64	0	0	199,165	2,503,597		1,595,414	0	3,027,584	0	0	360,781		100% \ 100%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D8415@AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2013	11/01/2017	0	11,818,854	6.6 / 6.25	0	0	49,494	1,356,964		1,289,334	0	1,451,203	0	0	99,518		100% \ 100%
Currency Swap - 106887VT - Receive: Fixed USD Pay: Fixed EUR	G8124#AK9 - SIG PLC Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2013	11/01/2021	0	10,750,000	4.6475 / 3.88	0	0	87,628	1,310,205		785,694	0	1,309,425	0	0	140,534		100% \ 100%
Currency Swap - 107405VT - Receive: Fixed USD Pay: Fixed GBP	G4488*AB2 - Orbit Treasury Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/30/2013	11/14/2033	0	20,693,560	4.68 / 4.22	0	0	74,772	606,133		(125,979)	0	1,250,271	0	0	449,472		100% \ 100%
Currency Swap - 106661VT - Receive: Fixed USD Pay: Fixed GBP	G9101*AA0 - Trustees 2nd Duke Westminster Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/19/2013	11/22/2038	0	45,335,863	5.045 / 4.48	0	0	206,735	1,459,043		274,810	0	2,730,957	0	0	1,108,007		100% \ 100%
Currency Swap - 106662VT - Receive: Fixed USD Pay: Fixed EUR	D5967#AA0 - Otto Bock Holding GmbH Co. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/22/2013	11/26/2025	0	42,989,044	5.18 / 3.98	0	0	519,596	4,507,839		2,745,362	0	5,337,854	0	0	709,750		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106894VT - Receive: Fixed USD Pay: Fixed SGD	Q9103#AD7 - Toll Finance Pty Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2013	12/04/2020	0	34,758,667	3.775 / 3.29	0	0	173,861	1,865,022		3,002,664	0	1,628,269	0	0	423,122		100% \ 100%
Currency Swap - 106663VT - Receive: Fixed USD Pay: Fixed AUD	Q6235#AK8 - Mirvac Group Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/17/2013	12/18/2025	0	22,799,550	5.045 / 7.19	0	0	(520,218)	1,931,625		736,013	0	1,946,925	0	0	377,487		100% \ 100%
Currency Swap - 106903VT - Receive: Fixed USD Pay: Fixed EUR	D2741@AA2 - Feuer Powertrain GmbH & Co. KG Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/28/2020	0	20,084,000	6.95 / 5.9	0	0	217,635	2,424,761		2,126,539	0	2,449,571	0	0	245,812		100% \ 100%
Currency Swap - 107406VT - Receive: Fixed USD Pay: Fixed EUR	G1562*AC5 - Brammer Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2014	01/04/2021	0	20,300,000	4.55 / 3.56	0	0	196,313	2,270,042		1,647,314	0	2,270,042	0	0	248,846		100% \ 100%
Currency Swap - 107404VT - Receive: Fixed USD Pay: Fixed GBP	G1108#AJ7 - The British Land Company plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	03/26/2026	0	49,888,000	4.35 / 3.81	0	0	169,462	(1,467,294)		(2,668,972)	0	(1,467,294)	0	0	836,147		100% \ 100%
Currency Swap - 107408VT - Receive: Fixed USD Pay: Fixed GBP	G6855#AA0 - Oxford Instruments plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/31/2021	0	32,207,550	4.325 / 4.36	0	0	1,588	2,108,885		1,331,989	0	2,108,885	0	0	402,594		100% \ 100%
Currency Swap - 107407VT - Receive: Fixed USD Pay: Fixed EUR	D2736#AJ8 - Fritz Draexlmaier Gmbh & Co KG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/06/2021	0	14,288,517	4.66 / 3.57	0	0	126,221	1,691,198		1,324,498	0	1,691,198	0	0	178,837		100% \ 100%
Currency Swap - 107409VT - Receive: Fixed USD Pay: Fixed EUR	N9361#AA3 - Vesteda Residential Fund Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/10/2021	0	80,000,000	4.455 / 3.18	0	0	696,975	9,684,027		8,369,507	0	9,684,027	0	0	1,008,779		100% \ 100%
Currency Swap - 106896VT - Receive: Fixed USD Pay: Fixed GBP	G7997@AH4 - Sanctuary Housing Association Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	0	16,755,000	3.61 / 3.52	0	0	5,529	1,262,363		613,459	0	1,262,363	0	0	260,032		100% \ 100%
Currency Swap - 107410VT - Receive: Fixed USD Pay: Fixed GBP	G7334*AA3 - RPS Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	09/30/2021	0	46,105,000	3.88 / 3.98	0	0	(15,355)	3,904,107		2,512,562	0	3,904,107	0	0	598,922		100% \ 100%
Currency Swap - 107584VT - Receive: Fixed USD Pay: Fixed EUR	T3005#\A1 - San Carlo Gruppo Alimentare Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	0	24,400,000	6.62 / 4.65	0	0	109,488	1,151,795		1,450,561	0	1,151,795	0	0	381,417		100% \ 100%
Currency Swap - 106892VT - Receive: Fixed USD Pay: Fixed EUR	Q1297#AG3 - CSL Finance PTY Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	0	13,891,400	3.855 / 2.1	0	0	33,183	922,271		988,694	0	922,271	0	0	239,255		100% \ 100%
Currency Swap - 106656VT - Receive: Fixed USD Pay: Fixed AUD	87124VB#5 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	0	32,000,066	4 / 5.701	0	0	(64,047)	1,760,743		575,975	0	1,760,743	0	0	617,342		100% \ 100%
Currency Swap - 106904VT - Receive: Fixed USD Pay: Fixed EUR	Q8562*AA3 - Sonic Healthcare Serv PTY Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	0	26,335,200	4.34 / 2.82	0	0	46,701	2,614,113		2,261,555	0	2,614,113	0	0	413,982		100% \ 100%
Currency Swap - 106666VT - Receive: Fixed USD Pay: Fixed EUR	D9860*AL0 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2024	0	20,000,000	4.28 / 2.75	0	0	24,650	1,055,969		623,218	0	1,055,969	0	0	314,993		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107049VT - Receive: Fixed USD Pay: Fixed AUD	Q1629#\B2 - Brisbane Airport Corp Pty Ltd Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2014	12/04/2029	0	53,000,000	3.99 / 5.636	0	0	(65,429)	3,989,019		2,589,115	0	3,989,019	0	0	1,023,854		100% \ 100%
Currency Swap - 107247VT - Receive: Fixed USD Pay: Fixed EUR	G1562*AD3 - Brammer Plc Senior Note EUR	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	0	11,822,500	4.14 / 2.36	0	0	5,261	303,202		260,831	0	303,202	0	0	187,081		100% \ 100%
Currency Swap - 107076VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	0	4,113,000	5.01 / 4.15	0	0	28,126	272,772		284,379	0	532,691	0	0	29,855		100% \ 100%
Currency Swap - 107086VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	0	1,402,000	5.75 / 5.03	0	0	2,159	5,712		6,355	0	193,684	0	0	8,738		100% \ 100%
Currency Swap - 107092VT - Receive: Fixed USD Pay: Fixed GBP	G9321#AB8 - Vaillant Management Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2006	08/15/2018	0	6,832,615	5.93 / 5.419	0	0	84,151	1,195,708		1,414,202	0	350,849	0	0	65,032		100% \ 100%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	0	9,797,570	3.84 / 3.29	0	0	52,789	1,057,762		810,389	0	1,212,327	0	0	95,407		100% \ 100%
Currency Swap - 106918PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	18,615,764	3.42 / 3.5	0	0	(17,666)	1,092,896		769,305	0	1,092,896	0	0	213,216		100% \ 100%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	0	4,058,200	4.31 / 4.24	0	0	(273)	127,922		(40,715)	0	127,922	0	0	59,447		100% \ 100%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	07/31/2023	0	14,670,000	4.23 / 4.22	0	0	(1,614)	(125,729)		(924,492)	0	(125,729)	0	0	214,896		100% \ 100%
Currency Swap - 107576PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	6,370,000	4.23 / 4.22	0	0	(22,856)	(54,594)		(401,432)	0	399,876	0	0	93,312		100% \ 100%
Currency Swap - 106919PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	15,989,418	3.42 / 3.5	0	0	(15,174)	938,709		660,770	0	938,709	0	0	183,135		100% \ 100%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	4,552,686	2.88 / 1.9	0	0	27,665	509,400		429,109	0	509,400	0	0	48,086		100% \ 100%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	1,951,151	2.88 / 1.9	0	0	11,856	218,314		183,904	0	218,314	0	0	20,608		100% \ 100%
Currency Swap - 106917PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	8,540,707	3.42 / 3.5	0	0	(8,105)	501,409		352,949	0	501,409	0	0	97,821		100% \ 100%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	4,552,686	2.88 / 1.9	0	0	27,665	509,400		429,109	0	509,400	0	0	48,086		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	3,251,919	2.88 / 1.9	0	0	19,760	363,857		306,507	0	363,857	0	0	34,347		100% \ 100%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	2,025,208	4.8455 / 4.3	0	0	3,922	(29,317)		(52,252)	0	127,877	0	0	29,634		100% \ 100%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	2,974,237	4.8455 / 4.3	0	0	5,760	(43,056)		(76,737)	0	187,801	0	0	43,521		100% \ 100%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	4,878,738	4.8455 / 4.3	0	0	9,448	(70,626)		(125,874)	0	308,056	0	0	71,389		100% \ 100%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	1,951,151	2.88 / 1.9	0	0	11,856	218,314		183,904	0	218,314	0	0	20,608		100% \ 100%
Currency Swap - 106920PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	13,903,477	3.42 / 3.5	0	0	(13,194)	816,247		574,568	0	816,247	0	0	159,244		100% \ 100%
Currency Swap - 107537VT - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	57,180,000	4.23 / 4.22	0	0	(205,167)	(490,061)		(3,603,439)	0	3,589,469	0	0	837,611		100% \ 100%
Currency Swap - 106691VT - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	0	15,817,800	4.31 / 4.24	0	0	(18,551)	498,605		(158,696)	0	953,489	0	0	231,710		100% \ 100%
Currency Swap - 107310VT - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	0	29,875,770	4.4075 / 3.75	0	0	133,854	1,959,805		549,960	0	3,872,315	0	0	340,953		100% \ 100%
Currency Swap - 106626VT - Receive: Fixed USD Pay: Fixed GBP	749000048 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/05/2020	0	28,850,000	3.395 / 3.3	0	0	(36,646)	(172,169)		(615,683)	0	1,806,382	0	0	333,551		100% \ 100%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	64,163,145	4.8455 / 4.3	0	0	124,259	(928,842)		(1,655,445)	0	4,051,420	0	0	938,873		100% \ 100%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	0	67,603,168	3.84 / 3.29	0	0	364,243	7,298,551		5,591,677	0	8,365,051	0	0	658,308		100% \ 100%
Currency Swap - 106909VT - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	32,251,103	3.42 / 3.5	0	0	(30,605)	1,893,402		1,332,792	0	1,893,402	0	0	369,388		100% \ 100%
Currency Swap - 107577PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	0	30,000,000	4.23 / 4.22	0	0	(107,643)	(257,115)		(1,890,577)	0	1,883,247	0	0	439,460		100% \ 100%
Currency Swap - 106686PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	0	8,299,000	4.31 / 4.24	0	0	(9,733)	261,599		(83,262)	0	500,260	0	0	121,569		100% \ 100%

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	0	13,864,783	4.4075 / 3.75	0	0	62,119	909,509		255,226	0	1,797,069	0	0	158,230		100% \ 100%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	0	19,641,378	4.8455 / 4.3	0	0	38,038	(284,334)		(506,759)	0	1,240,205	0	0	287,404		100% \ 100%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	0	29,392,661	3.84 / 3.29	0	0	158,366	3,173,281		2,431,162	0	3,636,976	0	0	286,221		100% \ 100%
Currency Swap - 106921PR - Receive: Fixed USD Pay: Fixed GBP	749000068 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/30/2020	0	14,643,341	3.42 / 3.5	0	0	(13,896)	859,683		605,143	0	859,683	0	0	167,718		100% \ 100%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	5,849,552	2.88 / 1.9	0	0	35,545	654,506		551,344	0	654,506	0	0	61,784		100% \ 100%
Currency Swap - 107745PR - Receive: Fixed USD Pay: Fixed CAD	C29698\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,396,646	5.999 / 6.3	0	0	(276)	158,867		213,490	0	158,867	0	0	30,036		100% \ 100%
Currency Swap - 107751PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	1,021,644	6.015 / 6.3	0	0	(188)	124,591		170,635	0	124,591	0	0	21,971		100% \ 100%
Currency Swap - 107759PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	2,014,779	6.175 / 6.3	0	0	(148)	193,172		301,412	0	193,172	0	0	43,329		100% \ 100%
Currency Swap - 106804PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	18,608,162	3.27 / 1.46	0	0	31,991	467,003		477,495	0	467,003	0	0	227,903		FX -Foreign Exchange)
Currency Swap - 106808PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	9,020,179	3.27 / 1.46	0	0	15,507	226,377		231,462	0	226,377	0	0	110,474		FX -Foreign Exchange)
Currency Swap - 106794VT - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	29,223,042	3.27 / 1.46	0	0	50,239	733,401		749,878	0	733,401	0	0	357,908		FX -Foreign Exchange)
Currency Swap - 106805PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	37,782,568	3.27 / 1.46	0	0	64,955	948,217		969,520	0	948,217	0	0	462,740		FX -Foreign Exchange)
Currency Swap - 106809PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	18,507,927	3.27 / 1.46	0	0	31,818	464,488		474,923	0	464,488	0	0	226,675		FX -Foreign Exchange)
Currency Swap - 106806PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	21,040,590	3.27 / 1.46	0	0	36,172	528,049		539,912	0	528,049	0	0	257,694		FX -Foreign Exchange)
Currency Swap - 106807PR - Receive: Fixed USD Pay: Fixed EUR	750009681 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/24/2014	12/31/2020	0	16,657,134	3.27 / 1.46	0	0	28,636	418,039		427,431	0	418,039	0	0	204,007		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										(650,373)	0	5,985,197	486,118,513	XXX	209,482,754	0	650,600,779	12,880	0	90,339,171	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										(650,373)	0	(46,629,777)	486,118,513	XXX	48,214,024	0	650,600,779	12,880	0	104,001,906	XXX	XXX
Interest Rate Swap - 100395PR - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	02112#AE7 - Alsco Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	12/17/2016	0	20,000,000	1.5726 / 1.86	0	0	(1,023)	62,496		62,496	11,138	0	0	0	140,084		SD -Asset Cashflow)
Interest Rate Swap - 105382PR - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	12/12/2017	0	15,060,000	1.3549 / 2.36	0	0	(103,168)	15,258		15,258	15,258	0	0	0	129,308		SD -Asset Cashflow)
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	0	1,875,000	5.1251 / 4.66	0	0	(10,054)	14,372		14,372	14,372	0	0	0	11,410		SD -Asset Cashflow)
Interest Rate Swap - 105633PR - Receive: Floating 3 Month Libor +410 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	07/14/2017	0	5,000,000	4.33 / 5.04	0	0	(11,547)	3,994		3,994	3,994	0	0	0	39,825		SD -Asset Cashflow)
Interest Rate Swap - 105632PR - Receive: Floating 3 Month Libor +433 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/16/2017	0	1,000,000	4.5729 / 5.12	0	0	(10,677)	8,551		8,551	8,551	0	0	0	7,842		SD -Asset Cashflow)
Interest Rate Swap - 105631PR - Receive: Floating 3 Month Libor +438 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/04/2017	0	3,000,000	4.6146 / 4.86	0	0	(32,066)	28,525		28,525	28,525	0	0	0	23,370		SD -Asset Cashflow)
Interest Rate Swap - 105630PR - Receive: Floating 3 Month Libor +611 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	10/29/2016	0	3,015,000	6.3426 / 6.8	0	0	(15,012)	12,209		12,209	12,209	0	0	0	20,382		SD -Asset Cashflow)
Interest Rate Swap - 105771PR - Receive: Floating 3 Month Libor +518 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2014	07/11/2017	0	3,375,000	5.4091 / 6.08	0	0	(6,702)	(5,491)		(5,491)	(5,491)	0	0	0	26,839		SD -Asset Cashflow)
Interest Rate Swap - 105770PR - Receive: Floating 3 Month Libor +377 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2014	08/09/2017	0	7,500,000	4.0016 / 4.86	0	0	(19,985)	(3,220)		(3,220)	(3,220)	0	0	0	60,554		SD -Asset Cashflow)
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2014	06/24/2016	0	375,000	5.1251 / 4.66	0	0	995	0		0	0	0	0	0	2,282		SD -Asset Cashflow)
Interest Rate Swap - 106578PR - Receive: Floating 3 Month Libor +488 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/07/2014	04/20/2017	0	15,000,000	5.09 / 5.91	0	0	(14,620)	18,131		18,131	18,131	0	0	0	113,836		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 107930PR - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	9,350,000	4.24 / 1.3608	0	0	268,209	695,994		695,994	932,784	0	0	0	153,854		SD -Asset Cashflow)
Interest Rate Swap - 103644PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	4,520,000	4.08 / 1.4633	0	0	117,729	232,518		232,518	325,428	0	0	0	67,159		SD -Asset Cashflow)
Interest Rate Swap - 103643PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,740,000	4.08 / 1.4633	0	0	149,505	295,277		295,277	413,265	0	0	0	85,286		SD -Asset Cashflow)
Interest Rate Swap - 107204PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	36,915,000	5.175 / 1.7324	0	0	1,261,142	2,616,247		2,616,247	(733,803)	0	0	0	324,244		SD -Asset Cashflow)
Interest Rate Swap - 107209PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	03/27/2018	0	16,300,000	5.195 / 1.7546	0	0	559,742	1,201,030		1,201,030	(303,956)	0	0	0	146,683		SD -Asset Cashflow)
Interest Rate Swap - 103641PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	8,844,000	4.08 / 1.4633	0	0	230,353	454,953		454,953	636,745	0	0	0	131,406		SD -Asset Cashflow)
Interest Rate Swap - 103642PR - Receive: Fixed Pay: Floating 6 Month Libor +113.5 BPS	G7332#AD5 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2023	0	5,896,000	4.08 / 1.4633	0	0	153,569	303,302		303,302	424,497	0	0	0	87,604		SD -Asset Cashflow)
Interest Rate Swap - 107203PR - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	7,025,000	5.175 / 1.7324	0	0	239,998	497,877		497,877	(139,644)	0	0	0	61,704		SD -Asset Cashflow)
Interest Rate Swap - 107202VT - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AH9 - Cobham, plc. Series A Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	02/01/2018	0	31,060,000	5.175 / 1.7324	0	0	1,061,116	2,201,290		2,201,290	(617,416)	0	0	0	272,817		SD -Asset Cashflow)
Interest Rate Swap - 107210VT - Receive: Fixed Pay: Floating 3 Month Libor +150 BPS	G1910#AJ5 - Cobham, plc. Series B Floating Rate Sr Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2009	03/27/2018	0	13,700,000	5.195 / 1.7546	0	0	470,458	1,009,454		1,009,454	(255,472)	0	0	0	123,286		SD -Asset Cashflow)
Interest Rate Swap - 107931VT - Receive: Fixed Pay: Floating 6 Month Libor +103.3 BPS	G7332#AE3 - RRPF Engine Leasing Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2013	10/30/2025	0	15,250,000	4.24 / 1.3608	0	0	437,454	1,135,178		1,135,178	1,521,386	0	0	0	250,938		SD -Asset Cashflow)
Interest Rate Swap - 107610LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2006	06/15/2016	0	58,480,000	5.5125 / .2406	0	0	3,084,248	4,130,374		4,130,374	(2,814,043)	0	0	0	352,944		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 107611LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2007	03/08/2017	0	90,000,000	5.09 / .2354	0	0	4,366,830	8,044,010		8,044,010	(3,665,256)	0	0	0	665,661		PD -Duration)
Interest Rate Swap - 107613LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2007	06/25/2017	0	175,000,000	5.7395 / .2546	0	0	9,624,950	19,997,540		19,997,540	(7,911,331)	0	0	0	1,379,026		PD -Duration)
Interest Rate Swap - 107614LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2007	06/25/2017	0	25,000,000	5.7395 / .2546	0	0	1,374,993	2,856,791		2,856,791	(1,130,190)	0	0	0	197,004		PD -Duration)
Interest Rate Swap - 107612LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2007	03/08/2017	0	10,000,000	5.09 / .2354	0	0	485,203	893,779		893,779	(407,251)	0	0	0	73,962		PD -Duration)
Interest Rate Swap - 107609LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2006	06/15/2016	0	9,390,000	5.5125 / .2406	0	0	495,231	663,205		663,205	(451,845)	0	0	0	56,671		PD -Duration)
Interest Rate Swap - 107616LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2008	08/15/2023	0	132,000,000	.2321 / 4.8225	0	0	(6,054,660)	(27,689,367)		(27,689,367)	(7,178,684)	0	0	0	1,938,160		PD -Duration)
Interest Rate Swap - 107615LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2008	08/15/2023	0	132,000,000	.2321 / 4.925	0	0	(6,189,960)	(28,764,714)		(28,764,714)	(7,087,636)	0	0	0	1,938,160		PD -Duration)
Interest Rate Swap - 107617LI - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/14/2008	08/15/2021	0	91,980,000	.2296 / 4.79	0	0	(9,276,964)	(14,187,463)		(14,187,463)	(1,225,834)	0	0	0	1,183,620		PD -Duration)
Interest Rate Swap - 107619LI - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	11/15/2021	0	105,123,552	.2296 / 4.71	0	0	(6,250,595)	(29,222,430)		(29,222,430)	(6,412,236)	0	0	0	1,378,047		PD -Duration)
Interest Rate Swap - 107618LI - Receive: Floating 3 Month Libor -.3 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	11/15/2022	0	99,510,000	.2296 / 4.7675	0	0	(6,012,405)	(31,531,510)		(31,531,510)	(9,256,812)	0	0	0	1,396,127		PD -Duration)
Interest Rate Swap - 107620LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2008	08/15/2023	0	157,000,000	.2321 / 4.32	0	0	(6,412,451)	(26,663,290)		(26,663,290)	(9,069,181)	0	0	0	2,305,236		PD -Duration)
Interest Rate Swap - 107621LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2010	02/24/2040	0	150,000,000	4.583 / .2329	0	0	6,519,636	53,412,649		53,412,649	35,745,998	0	0	0	3,761,072		PD -Duration)
Interest Rate Swap - 107622LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2010	02/26/2040	0	150,000,000	4.461 / .2344	0	0	6,337,087	50,014,601		50,014,601	35,448,834	0	0	0	3,761,474		PD -Duration)
Interest Rate Swap - 107623LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	70,000,000	4.4385 / .2346	0	0	2,941,347	23,063,913		23,063,913	16,527,607	0	0	0	1,756,199		PD -Duration)
Interest Rate Swap - 107624LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2010	03/12/2040	0	150,000,000	4.531 / .2399	0	0	6,438,900	52,032,941		52,032,941	35,670,252	0	0	0	3,764,890		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 107625LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2011	04/15/2021	0	150,000,000	3.6188 / .2306	0	0	5,073,974	14,906,323		14,906,323	3,908,493	0	0	0	1,881,039		PD -Duration)
Interest Rate Swap - 107626LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2011	04/20/2021	0	150,000,000	.2308 / 3.5013	0	0	(4,897,790)	(13,868,163)		(13,868,163)	(4,090,939)	0	0	0	1,883,047		PD -Duration)
Interest Rate Swap - 107628LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/03/2016	0	250,000,000	1.877 / .2346	0	0	4,100,222	4,440,916		4,440,916	(3,054,972)	0	0	0	1,492,026		PD -Duration)
Interest Rate Swap - 107627LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/03/2016	0	250,000,000	1.8575 / .2346	0	0	4,051,472	4,371,922		4,371,922	(3,006,693)	0	0	0	1,492,026		PD -Duration)
Interest Rate Swap - 107629LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	30,000,000	3.0763 / .2406	0	0	851,318	2,021,428		2,021,428	996,587	0	0	0	381,080		PD -Duration)
Interest Rate Swap - 107630LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2011	06/20/2016	0	40,000,000	.2471 / 1.8295	0	0	(636,110)	(694,489)		(694,489)	464,954	0	0	0	242,523		PD -Duration)
Interest Rate Swap - 107631LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2011	07/20/2021	0	200,000,000	3.0338 / .2308	0	0	5,595,386	12,996,479		12,996,479	7,015,183	0	0	0	2,560,032		PD -Duration)
Interest Rate Swap - 107632LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	05/15/2018	0	390,000,000	2.3125 / .2321	0	0	8,099,769	11,824,503		11,824,503	(1,576,892)	0	0	0	3,581,665		PD -Duration)
Interest Rate Swap - 107633LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2011	09/30/2016	0	258,000,000	.2566 / 1.2575	0	0	(2,624,507)	(2,183,945)		(2,183,945)	1,302,229	0	0	0	1,706,510		PD -Duration)
Interest Rate Swap - 107634LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2011	05/31/2016	0	122,500,000	1.23 / .2356	0	0	1,217,236	1,053,697		1,053,697	(715,582)	0	0	0	729,021		PD -Duration)
Interest Rate Swap - 107635LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2011	12/20/2041	0	37,000,000	2.5775 / .2471	0	0	865,162	(753,174)		(753,174)	7,867,367	0	0	0	960,762		PD -Duration)
Interest Rate Swap - 107636LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2011	05/31/2016	0	310,000,000	1.17 / .2356	0	0	2,894,352	2,404,792		2,404,792	(1,626,648)	0	0	0	1,844,869		PD -Duration)
Interest Rate Swap - 107637LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2012	05/18/2017	0	250,000,000	1.1313 / .2321	0	0	2,239,944	514,533		514,533	(168,658)	0	0	0	1,929,103		PD -Duration)
Interest Rate Swap - 107638LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/21/2012	11/30/2016	0	600,000,000	.2356 / .9153	0	0	(4,073,472)	(787,576)		(787,576)	572,956	0	0	0	4,153,312		PD -Duration)
Interest Rate Swap - 107639LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2012	08/15/2028	0	193,000,000	.2321 / 2.36	0	0	(4,100,022)	2,151,540		2,151,540	(25,365,155)	0	0	0	3,561,838		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 107599LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	05/15/2038	0	61,000,000	3.01 / .2321	0	0	1,692,362	3,828,065		3,828,065	12,365,573	0	0	0	1,474,562		PD -Duration)
Interest Rate Swap - 107600LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	05/15/2038	0	61,000,000	2.98 / .2321	0	0	1,674,062	3,503,846		3,503,846	12,340,210	0	0	0	1,474,562		PD -Duration)
Interest Rate Swap - 107601LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	08/31/2017	0	173,000,000	.2356 / .873	0	0	(1,101,425)	1,295,402		1,295,402	(643,142)	0	0	0	1,412,539		PD -Duration)
Interest Rate Swap - 107603LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2013	08/31/2017	0	280,000,000	.2356 / .7355	0	0	(1,397,653)	3,110,435		3,110,435	(1,417,352)	0	0	0	2,286,190		PD -Duration)
Interest Rate Swap - 107881LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2013	08/31/2017	0	280,000,000	.2356 / .7035	62,000	0	(1,308,053)	3,358,670		3,358,670	(1,516,514)	0	(12,223)	0	2,286,190		PD -Duration)
Interest Rate Swap - 107607LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2013	05/22/2033	0	90,000,000	.2329 / 2.902	0	0	(2,398,624)	(4,240,053)		(4,240,053)	(15,363,364)	0	0	0	1,929,890		PD -Duration)
Interest Rate Swap - 107882LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2013	08/31/2017	0	560,000,000	1.248 / .2356	0	0	5,665,307	1,332,453		1,332,453	51,176	0	0	0	4,572,381		PD -Duration)
Interest Rate Swap - 107927LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	05/15/2038	0	61,000,000	.2321 / 3.474	0	0	(1,975,402)	(8,985,930)		(8,985,930)	(13,184,788)	0	0	0	1,474,562		PD -Duration)
Interest Rate Swap - 107885LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2013	08/06/2023	0	243,000,000	4.2163 / .2319	0	0	0	15,867,698		15,867,698	19,208,995	0	0	0	3,562,968		PD -Duration)
Interest Rate Swap - 107905LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	08/31/2020	0	180,000,000	.2356 / 2.0838	0	0	(3,332,751)	(2,115,325)		(2,115,325)	(5,405,454)	0	0	0	2,142,429		PD -Duration)
Interest Rate Swap - 107907LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	11/08/2023	0	128,000,000	.2316 / 2.772	0	0	(3,246,307)	(5,965,679)		(5,965,679)	(9,340,775)	0	0	0	1,904,453		PD -Duration)
Interest Rate Swap - 107906LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	11/08/2015	0	500,000,000	.4058 / .2316	0	0	849,887	(1,538)		(1,538)	429,262	0	0	0	2,311,437		PD -Duration)
Interest Rate Swap - 107909LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2023	0	200,000,000	.2406 / 2.8863	0	0	(5,295,992)	(11,200,986)		(11,200,986)	(14,728,232)	0	0	0	2,991,925		PD -Duration)
Interest Rate Swap - 107912LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2014	11/15/2020	0	170,000,000	2.4338 / .2321	0	0	2,827,151	5,090,134		5,090,134	5,090,134	0	0	0	2,060,028		PD -Duration)
Interest Rate Swap - 107915LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2044	0	180,000,000	3.4738 / .2551	0	0	4,384,456	29,542,345		29,542,345	29,542,345	0	0	0	4,867,494		PD -Duration)

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Interest Rate Swap - 107916LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2014	04/14/2019	0	330,000,000	23 / 1.6935	0	0	(3,436,645)	(915,675)		(915,675)	(915,675)	0	0	0	3,416,590		PD -Duration)
Interest Rate Swap - 107917LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	06/04/2023	0	243,000,000	2346 / 3.414	0	0	0	(7,359,253)		(7,359,253)	(7,359,253)	0	0	0	3,527,147		PD -Duration)
Interest Rate Swap - 107919LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	06/13/2024	0	210,000,000	3.8468 / .2406	0	0	0	9,394,326		9,394,326	9,394,326	0	0	0	3,228,065		PD -Duration)
Interest Rate Swap - 107920LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2014	06/17/2024	0	210,000,000	2426 / 3.8055	0	0	0	(9,006,131)		(9,006,131)	(9,006,131)	0	0	0	3,229,901		PD -Duration)
Interest Rate Swap - 107923LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2014	06/24/2024	0	306,000,000	2551 / 2.719	0	0	(3,941,938)	(12,597,803)		(12,597,803)	(12,597,803)	0	0	0	4,711,104		PD -Duration)
Interest Rate Swap - 107645LI - Receive: Fixed Pay: Floating KWCDC 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2012	02/13/2017	0	1,112,248	3.49 / 2.14	0	0	10,840	33,980		33,980	14,733	0	0	0	9,096,444		PD -Duration)
Interest Rate Swap - 107646LI - Receive: Fixed Pay: Floating MXTIE 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2012	02/01/2022	0	156,969	6.49 / 3.2975	0	0	4,499	5,130		5,130	5,197	0	0	0	26,620		PD -Duration)
Interest Rate Swap - 107647LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2012	02/21/2015	0	3,465,222	3538 / .1764	0	0	4,319	583		583	(3,744)	0	0	0	514,083		PD -Duration)
Interest Rate Swap - 107890LI - Receive: Fixed Pay: Floating NZD3M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2015	0	2,929,850	4.02 / 3.66	0	0	1,209	7,174		7,174	11,256	0	0	0	14,992		PD -Duration)
Interest Rate Swap - 107889LI - Receive: Fixed Pay: Floating NZD3M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2018	0	585,970	4.43 / 3.66	0	0	6,360	10,088		10,088	15,871	0	0	0	6,763		PD -Duration)
Interest Rate Swap - 107893LI - Receive: Fixed Pay: Floating WIBR6 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2018	0	1,532,665	3.73 / 2.37	0	0	16,679	89,415		89,415	82,553	0	0	0	46,376		PD -Duration)
Interest Rate Swap - 107892LI - Receive: Fixed Pay: Floating JIBA3 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/23/2018	0	933,915	6.95 / 6.092	0	0	9,312	(5,646)		(5,646)	7,211	0	0	0	88,823		PD -Duration)
Interest Rate Swap - 107891LI - Receive: Fixed Pay: Floating STIB3 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2013	09/25/2016	0	1,409,686	1.88 / .262	0	0	14,988	43,323		43,323	31,153	0	0	0	59,254		PD -Duration)
Interest Rate Swap - 107903LI - Receive: Fixed Pay: Floating BBSW6 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	09/30/2033	0	279,450	4.7 / 2.775	0	0	5,472	38,289		38,289	47,420	0	0	0	6,495		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 107901LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2043	0	305,328	1.85 / .1679	0	0	4,796	34,066		34,066	37,699	0	0	0	804,323		PD -Duration)
Interest Rate Swap - 107899LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2038	0	305,328	1.78 / .1679	0	0	4,594	29,672		29,672	32,708	0	0	0	731,051		PD -Duration)
Interest Rate Swap - 107900LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2033	0	1,526,640	1.625 / .1679	0	0	20,724	123,357		123,357	135,555	0	0	0	3,247,828		PD -Duration)
Interest Rate Swap - 107898LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2028	0	2,239,072	1.315 / .1679	0	0	23,814	133,039		133,039	145,020	0	0	0	4,079,308		PD -Duration)
Interest Rate Swap - 107897LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	0	3,053,280	8525 / .1679	0	0	19,084	90,390		90,390	104,425	0	0	0	4,437,741		PD -Duration)
Interest Rate Swap - 107896LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2020	0	6,310,111	565 / .1679	0	0	22,239	91,005		91,005	99,793	0	0	0	7,435,276		PD -Duration)
Interest Rate Swap - 107929LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2018	0	5,597,679	3925 / .1679	0	0	10,572	37,335		37,335	33,853	0	0	0	5,327,260		PD -Duration)
Interest Rate Swap - 107641LI - Receive: Fixed Pay: Floating MXTIE 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	09/18/2023	0	380,575	6.67 / 3.2975	0	0	12,102	14,396		14,396	18,213	0	0	0	73,803		PD -Duration)
Interest Rate Swap - 107895LI - Receive: Fixed Pay: Floating JPY 6 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2016	0	4,071,040	2788 / .1679	0	0	3,298	7,770		7,770	4,258	0	0	0	2,647,783		PD -Duration)
Interest Rate Swap - 107904LI - Receive: Fixed Pay: Floating BUB6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	0	363,128	5.24 / 2.15	0	0	8,482	64,964		64,964	31,875	0	0	0	1,183,398		PD -Duration)
Interest Rate Swap - 107902LI - Receive: Fixed Pay: Floating CIB06 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2016	0	1,016,851	1.01 / .445	0	0	5,100	9,514		9,514	6,858	0	0	0	37,069		PD -Duration)
Interest Rate Swap - 107642LI - Receive: Fixed Pay: Floating BZDRA 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	01/02/2017	0	2,820,697	11.27 / 11.57	0	0	(55,314)	(97,837)		(97,837)	(5,592)	0	0	0	45,019		PD -Duration)
Interest Rate Swap - 107913LI - Receive: Fixed Pay: Floating JIBA3 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2014	02/24/2016	0	2,026,809	7.22 / 6.083	0	0	23,394	18,333		18,333	18,333	0	0	0	117,852		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 107918LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2014	06/05/2021	0	5,000,000	2349 / 2.2	0	0	(56,199)	(69,319)		(69,319)	(69,319)	0	0	0	63,394		PD -Duration)
Interest Rate Swap - 107988LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2014	12/24/2044	0	2,200,000	2551 / 2.74	0	0	(1,047)	(18,250)		(18,250)	(18,250)	0	0	0	60,231		PD -Duration)
Interest Rate Swap - 107987LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2014	12/24/2024	0	3,400,000	2551 / 2.31	0	0	(1,334)	(9,375)		(9,375)	(9,375)	0	0	0	53,708		PD -Duration)
Interest Rate Swap - 107986LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2014	12/24/2016	0	12,800,000	87 / .2551	0	0	1,440	(2,430)		(2,430)	(2,430)	0	0	0	90,083		PD -Duration)
Interest Rate Swap - 107985LI - Receive: Floating 180 Day Euribor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2014	12/24/2024	0	980,600	176 / .89	0	0	(131)	(7,867)		(7,867)	(7,867)	0	0	0	12,637		PD -Duration)
Interest Rate Swap - 107981LI - Receive: Floating 180 Day Euribor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2014	12/24/2019	0	2,328,925	176 / .4	0	0	(90)	(5,169)		(5,169)	(5,169)	0	0	0	21,203		PD -Duration)
Interest Rate Swap - 97741CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2012	03/16/2015	0	100,000,000	2429 / .827	0	0	(588,394)	(122,185)		(122,185)	473,199	0	0	0	228,953		PD -Duration)
Interest Rate Swap - 97766CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2012	03/20/2015	0	32,000,000	2471 / .8125	0	0	(183,448)	(39,862)		(39,862)	146,217	0	0	0	75,120		PD -Duration)
Interest Rate Swap - 97763CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/16/2012	03/20/2015	0	55,000,000	2471 / .84	0	0	(330,426)	(71,828)		(71,828)	266,389	0	0	0	129,112		PD -Duration)
Interest Rate Swap - 97777CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2012	09/21/2015	0	12,500,000	2471 / .9925	0	0	(94,208)	(55,917)		(55,917)	66,839	0	0	0	53,148		PD -Duration)
Interest Rate Swap - 97783CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2012	03/22/2016	0	30,000,000	2471 / 1.1625	0	0	(277,088)	(231,449)		(231,449)	170,801	0	0	0	166,074		PD -Duration)
Interest Rate Swap - 97798CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/22/2012	02/29/2016	0	100,000,000	2356 / 1.0725	0	0	(836,162)	(654,185)		(654,185)	492,611	0	0	0	540,062		PD -Duration)
Interest Rate Swap - 97825CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2012	03/29/2015	0	25,000,000	2546 / .74	0	0	(124,895)	(30,129)		(30,129)	95,129	0	0	0	61,824		PD -Duration)
Interest Rate Swap - 97893CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2012	04/10/2015	0	30,000,000	2291 / .8025	0	0	(169,901)	(45,134)		(45,134)	130,873	0	0	0	78,929		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 97909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/05/2012	10/11/2015	0	50,000,000	2291 / .9125	0	0	(337,836)	(204,070)		(204,070)	222,119	0	0	0	220,733		PD -Duration)
Interest Rate Swap - 97938CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2012	04/11/2015	0	30,000,000	2291 / .74	0	0	(150,952)	(40,997)		(40,997)	111,605	0	0	0	79,312		PD -Duration)
Interest Rate Swap - 97958CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2012	10/12/2015	0	12,000,000	2291 / .815	0	0	(69,399)	(39,834)		(39,834)	41,670	0	0	0	53,067		PD -Duration)
Interest Rate Swap - 98037CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2012	10/18/2015	0	13,000,000	2308 / .7925	0	0	(72,302)	(41,409)		(41,409)	41,424	0	0	0	58,079		PD -Duration)
Interest Rate Swap - 98121CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2012	10/30/2015	0	32,000,000	2326 / .7875	0	0	(176,511)	(102,792)		(102,792)	97,227	0	0	0	145,824		PD -Duration)
Interest Rate Swap - 98147CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2012	05/03/2015	0	78,000,000	2324 / .67	0	0	(337,635)	(109,619)		(109,619)	222,760	0	0	0	227,874		PD -Duration)
Interest Rate Swap - 98161CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2012	05/07/2015	0	160,000,000	2319 / .67	0	0	(694,679)	(228,802)		(228,802)	454,756	0	0	0	474,738		PD -Duration)
Interest Rate Swap - 98178CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/04/2012	05/09/2015	0	50,000,000	2316 / .6625	0	0	(213,541)	(72,172)		(72,172)	136,864	0	0	0	149,484		PD -Duration)
Interest Rate Swap - 98198CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2012	05/09/2015	0	68,000,000	2316 / .665	0	0	(292,116)	(98,767)		(98,767)	187,829	0	0	0	203,298		PD -Duration)
Interest Rate Swap - 98439CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2012	05/25/2015	0	60,000,000	2329 / .7338	0	0	(298,414)	(113,202)		(113,202)	200,342	0	0	0	189,864		PD -Duration)
Interest Rate Swap - 98453CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	11/29/2015	0	100,000,000	2356 / .81	0	0	(573,103)	(358,179)		(358,179)	296,914	0	0	0	477,308		PD -Duration)
Interest Rate Swap - 98452CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	05/29/2015	0	100,000,000	2356 / .7325	0	0	(495,603)	(191,399)		(191,399)	330,930	0	0	0	320,660		PD -Duration)
Interest Rate Swap - 1019740M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2013	05/29/2016	0	64,400,000	2356 / .5688	0	0	(213,713)	45,228		45,228	(45,562)	0	0	0	382,529		PD -Duration)
Interest Rate Swap - 1020560M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2016	0	26,500,000	2349 / .6663	0	0	(113,658)	(15,471)		(15,471)	5,370	0	0	0	158,453		PD -Duration)
Interest Rate Swap - 1022230M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2013	12/27/2015	0	36,800,000	2546 / .7038	0	0	(170,598)	(98,699)		(98,699)	61,413	0	0	0	183,008		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 102276CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	01/01/2016	0	37,000,000	2351 / .666	0	0	(157,370)	(85,147)		(85,147)	45,747	0	0	0	185,248		PD -Duration)
Interest Rate Swap - 102272CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/01/2016	0	13,000,000	2351 / .8388	0	0	(77,750)	(35,740)		(35,740)	22,729	0	0	0	79,680		PD -Duration)
Interest Rate Swap - 102431CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/12/2016	0	40,000,000	2291 / .855	0	0	(247,329)	(113,644)		(113,644)	73,069	0	0	0	247,569		PD -Duration)
Interest Rate Swap - 102430CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2013	07/12/2015	0	40,000,000	2291 / .5313	0	0	(117,829)	(50,925)		(50,925)	40,708	0	0	0	145,912		PD -Duration)
Interest Rate Swap - 102460CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2016	0	80,000,000	2306 / .8013	0	0	(452,119)	(157,754)		(157,754)	100,864	0	0	0	496,439		PD -Duration)
Interest Rate Swap - 102480CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/17/2016	0	57,100,000	2281 / .8263	0	0	(337,474)	(131,817)		(131,817)	84,266	0	0	0	354,951		PD -Duration)
Interest Rate Swap - 102520CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2013	01/22/2016	0	15,000,000	2321 / .608	0	0	(55,820)	(23,342)		(23,342)	8,081	0	0	0	77,186		PD -Duration)
Interest Rate Swap - 102580CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	01/25/2016	0	20,000,000	2336 / .6113	0	0	(74,787)	(31,200)		(31,200)	11,094	0	0	0	103,306		PD -Duration)
Interest Rate Swap - 102716CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2013	08/09/2016	0	26,000,000	2316 / .7813	0	0	(141,916)	(31,219)		(31,219)	21,089	0	0	0	164,825		PD -Duration)
Interest Rate Swap - 102810CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2013	08/30/2015	0	23,500,000	2356 / .5625	0	0	(76,648)	(33,377)		(33,377)	27,189	0	0	0	95,745		PD -Duration)
Interest Rate Swap - 102864CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	09/05/2017	0	25,000,000	2349 / 1.4588	0	0	(305,350)	(194,403)		(194,403)	46,986	0	0	0	204,638		PD -Duration)
Interest Rate Swap - 102882CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/04/2013	03/06/2017	0	43,000,000	2354 / 1.2363	0	0	(429,386)	(257,382)		(257,382)	121,975	0	0	0	317,647		PD -Duration)
Interest Rate Swap - 103343CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2013	10/04/2016	0	54,000,000	2312 / .767	0	0	(285,994)	6,448		6,448	8,115	0	0	0	358,272		PD -Duration)
Interest Rate Swap - 105528CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2014	10/15/2016	0	45,000,000	2306 / .7525	0	0	(95,698)	30,914		30,914	30,914	0	0	0	301,057		PD -Duration)
Interest Rate Swap - 107928LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	02/27/2015	0	20,000,000	2356 / .4173	0	0	(36,054)	(5,515)		(5,515)	14,853	0	0	0	39,486		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 107648LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2013	07/01/2015	0	16,000,000	2351 / .523	0	0	(45,172)	(19,313)		(19,313)	16,102	0	0	0	56,720		PD -Duration)
Interest Rate Swap - 107649LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2013	02/12/2015	0	25,000,000	2331 / .3938	0	0	(39,618)	(4,402)		(4,402)	14,573	0	0	0	42,498		PD -Duration)
Interest Rate Swap - 107888LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	09/23/2015	0	25,000,000	2521 / .4888	0	0	(62,450)	(20,702)		(20,702)	8,533	0	0	0	106,690		PD -Duration)
Interest Rate Swap - 107887LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	07/23/2015	0	25,000,000	2306 / .4563	0	0	(55,255)	(21,175)		(21,175)	5,743	0	0	0	93,694		PD -Duration)
Interest Rate Swap - 107886LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	02/23/2015	0	75,000,000	2329 / .3663	0	0	(97,286)	(13,945)		(13,945)	18,692	0	0	0	142,875		PD -Duration)
Interest Rate Swap - 107911LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	06/13/2015	0	100,000,000	2406 / .3185	0	0	(80,246)	(20,922)		(20,922)	(94,190)	0	0	0	336,011		PD -Duration)
Interest Rate Swap - 107910LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2015	0	100,000,000	.2406 / .4	0	0	(161,746)	22,887		22,887	(124,484)	0	0	0	487,753		PD -Duration)
Interest Rate Swap - 107914LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	03/18/2015	0	50,000,000	2426 / .2813	0	0	(16,730)	(4,460)		(4,460)	(4,460)	0	0	0	115,935		PD -Duration)
Interest Rate Swap - 107922LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2014	12/15/2015	0	200,000,000	2406 / .4183	0	0	(193,630)	11,731		11,731	11,731	0	0	0	978,258		PD -Duration)
Interest Rate Swap - 107921LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2014	06/15/2016	0	300,000,000	2406 / .6063	0	0	(584,979)	128,406		128,406	128,406	0	0	0	1,810,587		PD -Duration)
Interest Rate Swap - 107924LI - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/03/2015	0	50,000,000	2326 / .3508	0	0	(13,794)	12,920		12,920	12,920	0	0	0	217,667		PD -Duration)
Interest Rate Swap - 107692LI - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2014	01/06/2016	0	100,000,000	.1544 / .3363	0	0	(10,106)	8,797		8,797	8,797	0	0	0	504,016		PD -Duration)
Interest Rate Swap - 107961LI - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2014	06/23/2015	0	100,000,000	.1643 / .205	0	0	(449)	(4,664)		(4,664)	(4,664)	0	0	0	345,867		PD -Duration)
Interest Rate Swap - 107960LI - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/19/2014	12/23/2015	0	35,000,000	.1643 / .34	0	0	(1,207)	441		441	441	0	0	0	173,108		PD -Duration)
Interest Rate Swap - 90591PR - Receive: Floating 3 Month Libor +167.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2010	03/04/2017	0	4,550,000	1.9121 / 5.01	0	0	(139,804)	(229,599)		(229,599)	105,659	0	0	0	33,570		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 71848CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	10,000,000	5.794 / .2349	0	0	555,665	3,487,611		3,487,611	945,040	0	0	0	169,042		LD -Liability Cashflow)
Interest Rate Swap - 71847CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2026	0	35,000,000	5.794 / .2349	0	0	1,944,827	12,206,639		12,206,639	3,307,641	0	0	0	591,648		LD -Liability Cashflow)
Interest Rate Swap - 77535CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2007	08/03/2017	0	20,000,000	5.486 / .2324	0	0	1,049,773	2,226,652		2,226,652	(839,403)	0	0	0	160,978		LD -Liability Cashflow)
Interest Rate Swap - 79546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/03/2008	01/07/2018	0	18,500,000	4.57 / .2316	0	0	801,628	1,803,027		1,803,027	(545,154)	0	0	0	160,716		LD -Liability Cashflow)
Interest Rate Swap - 81052CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	0	13,000,000	4.435 / .2354	0	0	545,645	1,258,757		1,258,757	(345,265)	0	0	0	116,012		LD -Liability Cashflow)
Interest Rate Swap - 84514CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2008	10/17/2018	0	30,000,000	4.65 / .2281	0	0	1,324,432	3,487,011		3,487,011	(644,707)	0	0	0	292,238		LD -Liability Cashflow)
Interest Rate Swap - 88356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2028	0	22,500,000	4.155 / .2328	0	0	881,696	4,531,297		4,531,297	2,962,812	0	0	0	418,139		LD -Liability Cashflow)
Interest Rate Swap - 92295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2010	06/29/2016	0	50,000,000	2.4537 / .2546	323,000	0	1,106,664	1,338,962		1,338,962	(832,911)	0	(54,307)	0	305,637		LD -Liability Cashflow)
Interest Rate Swap - 94598CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/17/2018	0	42,000,000	4.65 / .2281	4,970,668	0	1,854,204	4,881,816		4,881,816	(252,618)	0	(649,972)	0	409,134		LD -Liability Cashflow)
Interest Rate Swap - 94595CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2011	10/06/2018	0	30,000,000	4.3 / .2312	2,824,282	0	1,218,741	3,086,410		3,086,410	(181,916)	0	(371,551)	0	291,098		LD -Liability Cashflow)
Interest Rate Swap - 65734CM - Receive: Floating 3 Month Libor +53.5 BPS Pay: Fixed	039483AT9 - ARCHER DANIELS MIDLAND C DEBENTURES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/26/2004	10/01/2031	0	7,500,000	7701 / 5.935	0	0	(386,392)	(2,953,617)		(2,953,617)	(1,248,348)	0	0	0	153,488		SD -Asset Cashflow)
Interest Rate Swap - 67161CM - Receive: Floating 3 Month Libor +194.8 BPS Pay: Fixed	81211KAK6 - SEALED AIR CORP NEW BONDS 144A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	07/15/2033	0	6,600,000	2.1781 / 6.875	0	0	(307,847)	(2,278,137)		(2,278,137)	(1,217,729)	0	0	0	142,093		SD -Asset Cashflow)
Interest Rate Swap - 69457CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/18/2015	0	158,610,000	162 / 5.057	0	0	(7,771,103)	(6,591,312)		(6,591,312)	7,269,383	0	0	0	744,674		PD -Duration)
Interest Rate Swap - 69685CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2005	11/16/2015	0	105,630,000	161 / 5.1585	0	0	(5,283,454)	(4,456,475)		(4,456,475)	4,949,955	0	0	0	494,418		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 78344CM - Receive: Floating 3 Month Libor +134.5 BPS Pay: Fixed	29268BAC5 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2007	09/15/2037	0	10,000,000	1.5856 / 6.8	0	0	(519,791)	(4,828,484)		(4,828,484)	(2,303,212)	0	0	0	238,259		SD -Asset Cashflow)
Interest Rate Swap - 78177CM - Receive: Floating 3 Month Libor +111.5 BPS Pay: Fixed	29268BAB7 - ENEL FINANCE INTERNATIONAL SA CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/15/2017	0	10,000,000	1.3556 / 6.25	0	0	(488,111)	(1,051,905)		(1,051,905)	374,729	0	0	0	82,265		SD -Asset Cashflow)
Interest Rate Swap - 75475CM - Receive: Floating 3 Month Libor +73.3 BPS Pay: Fixed	92343VAF1 - VERIZON COMMUNICATIONS CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2007	04/01/2037	0	5,000,000	.9676 / 6.25	0	0	(263,333)	(2,447,076)		(2,447,076)	(1,133,678)	0	0	0	117,932		SD -Asset Cashflow)
Interest Rate Swap - 75278CM - Receive: Floating 3 Month Libor +312.3 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/28/2007	12/15/2030	0	5,000,000	3.3636 / 8.6	0	0	(259,761)	(1,930,005)		(1,930,005)	(787,380)	0	0	0	99,866		SD -Asset Cashflow)
Interest Rate Swap - 74810CM - Receive: Floating 3 Month Libor +79.8 BPS Pay: Fixed	92857WAQ3 - VODAFONE GROUP PLC CORP FOREIGN	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/27/2037	0	10,000,000	1.0331 / 6.15	0	0	(510,444)	(4,596,860)		(4,596,860)	(2,238,997)	0	0	0	235,350		SD -Asset Cashflow)
Interest Rate Swap - 74025CM - Receive: Floating 3 Month Libor +338.5 BPS Pay: Fixed	054536AA5 - AXA SA NT SUB NOTES	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2006	12/15/2030	0	5,000,000	3.6256 / 8.6	0	0	(246,479)	(1,752,026)		(1,752,026)	(784,556)	0	0	0	99,866		SD -Asset Cashflow)
Interest Rate Swap - 73097CM - Receive: Floating 3 Month Libor +138.3 BPS Pay: Fixed	792860AK4 - TRAVELERS COS INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/21/2006	06/20/2036	0	5,000,000	1.6296 / 6.75	0	0	(255,454)	(2,258,919)		(2,258,919)	(1,087,673)	0	0	0	115,840		SD -Asset Cashflow)
Interest Rate Swap - 72106CM - Receive: Floating 3 Month Libor +80.8 BPS Pay: Fixed	745332BW5 - PUGET SOUND ENERGY CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2006	06/15/2036	0	5,000,000	1.0481 / 6.724	0	0	(283,344)	(2,724,028)		(2,724,028)	(1,116,516)	0	0	0	115,804		SD -Asset Cashflow)
Interest Rate Swap - 70832CM - Receive: Floating 3 Month Libor +233.3 BPS Pay: Fixed	40621PAB5 - HALLIBURTON CO CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2006	05/12/2017	0	10,000,000	2.5649 / 7.53	0	0	(492,728)	(965,032)		(965,032)	403,517	0	0	0	76,902		SD -Asset Cashflow)
Interest Rate Swap - 82039PR - Receive: Floating 3 Month Libor +183.8 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2008	05/31/2015	0	5,300,000	2.0716 / 5.97	0	0	(205,131)	(84,052)		(84,052)	195,450	0	0	0	17,106		PD -Duration)
Interest Rate Swap - 68655CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2035	0	114,000,000	.4.9575 / .2324	0	0	5,381,255	43,074,052		43,074,052	23,360,289	0	0	0	2,586,363		PD -Duration)
Interest Rate Swap - 68668CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2005	08/02/2015	0	57,000,000	.2324 / 4.735	0	0	(2,563,802)	(1,479,159)		(1,479,159)	2,437,840	0	0	0	218,673		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 69480CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2035	0	80,000,000	5.282 / .2324	0	0	4,035,340	34,683,150		34,683,150	16,830,975	0	0	0	1,825,860		PD -Duration)
Interest Rate Swap - 69478CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2005	11/01/2015	0	40,000,000	.2324 / 5.084	0	0	(1,938,470)	(1,561,627)		(1,561,627)	1,828,505	0	0	0	182,868		PD -Duration)
Interest Rate Swap - 69874CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2005	11/23/2035	0	32,000,000	5.178 / .2329	0	0	1,581,269	13,355,250		13,355,250	6,718,626	0	0	0	731,380		PD -Duration)
Interest Rate Swap - 70140CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2035	0	20,000,000	5.264 / .2406	0	0	1,005,149	8,642,598		8,642,598	4,227,161	0	0	0	457,729		PD -Duration)
Interest Rate Swap - 70138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2005	12/13/2015	0	10,000,000	.2406 / 5.083	0	0	(484,475)	(442,654)		(442,654)	452,767	0	0	0	48,775		PD -Duration)
Interest Rate Swap - 70339CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2035	0	16,000,000	5.076 / .2546	0	0	773,693	6,433,881		6,433,881	3,359,235	0	0	0	366,559		PD -Duration)
Interest Rate Swap - 70335CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2005	12/29/2015	0	8,000,000	.2546 / 4.938	0	0	(375,806)	(357,327)		(357,327)	349,675	0	0	0	39,892		PD -Duration)
Interest Rate Swap - 70700CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2036	0	20,000,000	5.139 / .2326	0	0	980,571	8,268,588		8,268,588	4,227,834	0	0	0	459,166		PD -Duration)
Interest Rate Swap - 70696CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	01/31/2016	0	8,000,000	.2326 / 5.019	0	0	(382,628)	(390,974)		(390,974)	354,239	0	0	0	41,633		PD -Duration)
Interest Rate Swap - 70914CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2016	0	13,000,000	.2356 / 5.096	0	0	(631,672)	(690,098)		(690,098)	582,990	0	0	0	69,884		PD -Duration)
Interest Rate Swap - 70910CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2006	02/27/2036	0	40,000,000	5.079 / .2356	0	0	1,936,808	16,164,287		16,164,287	8,457,849	0	0	0	919,911		PD -Duration)
Interest Rate Swap - 71173CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2036	0	65,000,000	5.311 / .2546	0	0	3,295,992	28,832,176		28,832,176	13,949,042	0	0	0	1,497,797		PD -Duration)
Interest Rate Swap - 71171CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2006	03/27/2016	0	5,000,000	.2546 / 5.265	0	0	(251,238)	(292,894)		(292,894)	231,764	0	0	0	27,830		PD -Duration)
Interest Rate Swap - 71539CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/24/2006	04/26/2036	0	65,000,000	5.607 / .2336	0	0	3,490,267	32,097,341		32,097,341	14,207,485	0	0	0	1,500,638		PD -Duration)
Interest Rate Swap - 71859CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2006	06/05/2036	0	20,000,000	5.795 / .2349	0	0	1,111,530	10,531,828		10,531,828	4,433,409	0	0	0	462,927		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72071CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2006	06/22/2036	0	25,000,000	5.791 / .2471	0	0	1,388,032	13,167,897		13,167,897	5,553,235	0	0	0	579,275		PD -Duration)
Interest Rate Swap - 72102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2006	06/26/2036	0	28,000,000	5.838 / .2546	0	0	1,567,237	14,971,203		14,971,203	6,235,786	0	0	0	648,950		PD -Duration)
Interest Rate Swap - 72444CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2006	08/01/2036	0	40,000,000	5.6595 / .2324	0	0	2,168,670	20,249,179		20,249,179	8,872,019	0	0	0	929,215		PD -Duration)
Interest Rate Swap - 72572CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/16/2006	08/18/2036	0	35,000,000	5.53 / .2321	0	0	1,853,155	16,983,222		16,983,222	7,729,469	0	0	0	813,923		PD -Duration)
Interest Rate Swap - 72674CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/24/2006	08/29/2036	0	28,000,000	5.4655 / .2356	0	0	1,464,009	13,305,073		13,305,073	6,173,250	0	0	0	651,584		PD -Duration)
Interest Rate Swap - 72744CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2006	09/05/2036	0	20,000,000	5.4215 / .2349	0	0	1,036,830	9,353,510		9,353,510	4,401,852	0	0	0	465,619		PD -Duration)
Interest Rate Swap - 72802CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2006	09/11/2036	0	30,000,000	5.435 / .2389	0	0	1,558,838	14,105,175		14,105,175	6,611,969	0	0	0	698,688		PD -Duration)
Interest Rate Swap - 73157CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2006	09/29/2036	0	35,000,000	5.25 / .2546	0	0	1,753,352	15,392,044		15,392,044	7,657,923	0	0	0	816,045		PD -Duration)
Interest Rate Swap - 73325CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2016	0	12,000,000	5.3225 / .2308	0	0	610,341	970,192		970,192	(539,880)	0	0	0	80,462		PD -Duration)
Interest Rate Swap - 73322CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/16/2006	10/18/2036	0	18,000,000	5.461 / .2308	0	0	940,441	8,568,331		8,568,331	3,991,084	0	0	0	420,199		PD -Duration)
Interest Rate Swap - 73603CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2006	11/14/2036	0	42,000,000	5.2405 / .2332	0	0	2,101,974	18,463,948		18,463,948	9,234,558	0	0	0	982,095		PD -Duration)
Interest Rate Swap - 73872CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2006	12/05/2036	0	12,000,000	5.082 / .2349	0	0	581,358	4,961,989		4,961,989	2,623,197	0	0	0	280,978		PD -Duration)
Interest Rate Swap - 74220CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2006	12/29/2036	0	20,000,000	5.2725 / .2546	0	0	1,006,416	8,938,506		8,938,506	4,428,712	0	0	0	468,984		PD -Duration)
Interest Rate Swap - 74371CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/12/2007	01/16/2037	0	18,000,000	5.3725 / .2291	0	0	924,629	8,354,719		8,354,719	4,014,246	0	0	0	422,550		PD -Duration)
Interest Rate Swap - 74573CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2007	01/29/2037	0	35,000,000	5.4825 / .2326	0	0	1,836,309	16,929,086		16,929,086	7,864,592	0	0	0	822,276		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 74647CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2007	02/01/2037	0	20,000,000	5.5345 / .2324	0	0	1,059,335	9,844,413		9,844,413	4,507,410	0	0	0	469,958		PD -Duration)
Interest Rate Swap - 74831CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2007	02/23/2037	0	15,000,000	5.3395 / .2329	0	0	765,445	6,897,172		6,897,172	3,354,213	0	0	0	352,940		PD -Duration)
Interest Rate Swap - 74931CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2007	03/02/2037	0	20,000,000	5.2395 / .2336	0	0	1,000,538	8,863,846		8,863,846	4,452,856	0	0	0	470,872		PD -Duration)
Interest Rate Swap - 75129CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2007	03/22/2037	0	30,000,000	5.245 / .2471	0	0	1,501,838	13,345,811		13,345,811	6,696,849	0	0	0	707,164		PD -Duration)
Interest Rate Swap - 75255CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2037	0	40,000,000	5.3515 / .2546	0	0	2,044,431	18,535,954		18,535,954	8,987,831	0	0	0	943,284		PD -Duration)
Interest Rate Swap - 75247CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2007	03/29/2017	0	10,000,000	.2546 / 5.1415	0	0	(490,108)	(923,266)		(923,266)	409,467	0	0	0	74,910		PD -Duration)
Interest Rate Swap - 75451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2007	04/13/2037	0	50,000,000	5.4475 / .2291	0	0	2,605,411	24,008,773		24,008,773	11,309,133	0	0	0	1,180,173		PD -Duration)
Interest Rate Swap - 75714CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2007	04/30/2017	0	15,000,000	.2326 / 5.2175	0	0	(747,203)	(1,449,778)		(1,449,778)	617,319	0	0	0	114,564		PD -Duration)
Interest Rate Swap - 75895CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2007	05/11/2037	0	15,000,000	5.3825 / .2326	0	0	772,158	7,051,091		7,051,091	3,392,234	0	0	0	354,671		PD -Duration)
Interest Rate Swap - 75999CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2007	05/21/2037	0	60,000,000	5.4875 / .2311	0	0	3,150,994	29,310,568		29,310,568	13,662,278	0	0	0	1,419,535		PD -Duration)
Interest Rate Swap - 76625CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2007	06/01/2037	0	25,000,000	5.595 / .2336	0	0	1,339,547	12,682,942		12,682,942	5,732,592	0	0	0	591,864		PD -Duration)
Interest Rate Swap - 76699CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	06/11/2037	0	20,000,000	5.8585 / .2389	0	0	1,123,925	11,061,953		11,061,953	4,656,557	0	0	0	473,775		PD -Duration)
Interest Rate Swap - 77202CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/06/2007	07/10/2037	0	25,000,000	5.9615 / .2291	0	0	1,431,334	14,303,017		14,303,017	5,872,820	0	0	0	593,281		PD -Duration)
Interest Rate Swap - 78185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2037	0	50,000,000	5.36 / .2426	0	0	2,560,549	23,533,622		23,533,622	11,457,963	0	0	0	1,191,508		PD -Duration)
Interest Rate Swap - 78183CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/14/2007	09/18/2017	0	49,400,000	.2426 / 5.1385	0	0	(2,420,401)	(5,236,247)		(5,236,247)	1,858,378	0	0	0	406,992		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 78353CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2007	10/03/2017	0	40,000,000	2326 / 5.2175	0	0	(1,991,825)	(4,372,665)		(4,372,665)	1,524,742	0	0	0	332,148		PD -Duration)
Interest Rate Swap - 78436CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2007	10/15/2037	0	25,000,000	5.46 / .2306	0	0	1,305,975	12,225,562		12,225,562	5,778,333	0	0	0	596,740		PD -Duration)
Interest Rate Swap - 78764CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2007	11/08/2037	0	15,000,000	5.3025 / .2316	0	0	760,002	6,936,119		6,936,119	3,445,974	0	0	0	358,551		PD -Duration)
Interest Rate Swap - 80513CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2008	02/12/2038	0	15,000,000	4.93 / .2331	0	0	704,208	6,000,755		6,000,755	3,406,536	0	0	0	360,590		PD -Duration)
Interest Rate Swap - 80615CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2038	0	18,000,000	4.9785 / .2321	0	0	853,716	7,356,627		7,356,627	4,101,356	0	0	0	432,784		PD -Duration)
Interest Rate Swap - 80613CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2008	02/15/2018	0	27,000,000	4.3775 / .2321	0	0	1,118,303	2,530,018		2,530,018	(716,827)	0	0	0	238,597		PD -Duration)
Interest Rate Swap - 80653CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2008	02/19/2038	0	20,000,000	5.105 / .2319	0	0	973,949	8,620,892		8,620,892	4,592,495	0	0	0	480,982		PD -Duration)
Interest Rate Swap - 80826CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/25/2008	02/27/2038	0	30,000,000	5.121 / .2356	0	0	1,465,206	13,022,726		13,022,726	6,900,039	0	0	0	721,809		PD -Duration)
Interest Rate Swap - 81050CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2018	0	20,000,000	4.4775 / .2354	0	0	847,954	1,963,118		1,963,118	(539,416)	0	0	0	178,479		PD -Duration)
Interest Rate Swap - 81817CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2008	04/18/2018	0	20,000,000	4.33 / .2308	0	0	818,735	1,912,103		1,912,103	(487,359)	0	0	0	181,615		PD -Duration)
Interest Rate Swap - 82354CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	06/02/2038	0	30,000,000	5.1665 / .2336	0	0	1,478,907	13,357,782		13,357,782	6,989,391	0	0	0	725,945		PD -Duration)
Interest Rate Swap - 82415CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2008	06/05/2018	0	10,000,000	4.589 / .2349	0	0	435,165	1,066,675		1,066,675	(253,727)	0	0	0	92,603		PD -Duration)
Interest Rate Swap - 82458CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/09/2038	0	22,000,000	5.14 / .2356	0	0	1,078,491	9,697,459		9,697,459	5,121,226	0	0	0	532,573		PD -Duration)
Interest Rate Swap - 82511CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2008	06/12/2038	0	30,000,000	5.175 / .2399	0	0	1,480,980	13,414,980		13,414,980	7,001,624	0	0	0	726,361		PD -Duration)
Interest Rate Swap - 82698CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2038	0	24,000,000	5.1275 / .2546	0	0	1,172,843	10,540,141		10,540,141	5,592,908	0	0	0	581,555		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2008	06/26/2018	0	10,000,000	4.8255 / .2546	0	0	458,485	1,159,314		1,159,314	(270,302)	0	0	0	93,362		PD -Duration)
Interest Rate Swap - 82838CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2008	07/07/2038	0	25,000,000	5.0295 / .2316	0	0	1,198,155	10,550,176		10,550,176	5,797,094	0	0	0	606,203		PD -Duration)
Interest Rate Swap - 83058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	07/23/2038	0	30,000,000	5.1463 / .2306	0	0	1,473,306	13,299,346		13,299,346	7,017,643	0	0	0	728,108		PD -Duration)
Interest Rate Swap - 83356CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/06/2008	08/08/2038	0	10,000,000	5.1365 / .2316	0	0	490,068	4,419,973		4,419,973	2,341,985	0	0	0	242,924		PD -Duration)
Interest Rate Swap - 84358CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2018	0	25,000,000	4.3085 / .23	0	0	1,017,936	2,587,129		2,587,129	(457,598)	0	0	0	243,273		PD -Duration)
Interest Rate Swap - 84356CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2008	10/14/2038	0	25,000,000	.23 / 4.2175	0	0	(995,186)	(6,982,328)		(6,982,328)	(5,559,989)	0	0	0	609,657		PD -Duration)
Interest Rate Swap - 84468CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2038	0	20,000,000	.2291 / 4.3675	0	0	(826,366)	(6,125,484)		(6,125,484)	(4,493,240)	0	0	0	487,781		PD -Duration)
Interest Rate Swap - 84466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	0	50,000,000	4.5565 / .2291	0	0	2,160,415	5,635,670		5,635,670	(1,031,808)	0	0	0	486,891		PD -Duration)
Interest Rate Swap - 84576CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2008	10/21/2038	0	25,000,000	4.615 / .2314	0	0	1,094,704	8,768,651		8,768,651	5,708,121	0	0	0	609,898		PD -Duration)
Interest Rate Swap - 84630CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/22/2008	10/24/2018	0	15,000,000	4.05 / .2328	0	0	572,047	1,414,486		1,414,486	(232,535)	0	0	0	146,481		PD -Duration)
Interest Rate Swap - 84666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2038	0	25,000,000	.2336 / 3.93	0	0	(923,160)	(5,698,668)		(5,698,668)	(5,461,789)	0	0	0	610,105		PD -Duration)
Interest Rate Swap - 84665CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2008	10/27/2018	0	25,000,000	3.9525 / .2336	0	0	928,785	2,271,494		2,271,494	(359,740)	0	0	0	244,393		PD -Duration)
Interest Rate Swap - 85107CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2008	11/17/2038	0	15,000,000	.2321 / 4.1375	0	0	(585,334)	(3,982,544)		(3,982,544)	(3,328,637)	0	0	0	366,496		PD -Duration)
Interest Rate Swap - 85211CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2008	11/24/2038	0	35,000,000	.2329 / 3.0475	0	0	(983,823)	(2,434,809)		(2,434,809)	(7,210,963)	0	0	0	855,495		PD -Duration)
Interest Rate Swap - 85899CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2009	01/13/2039	0	13,600,000	.2291 / 2.88	0	0	(359,492)	(534,933)		(534,933)	(2,777,714)	0	0	0	333,373		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 86136CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2029	0	630,000,000	2331 / 3.2125	0	0	(18,749,058)	(56,389,332)		(56,389,332)	(84,916,946)	0	0	0	11,817,862		PD -Duration)
Interest Rate Swap - 86138CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2039	0	1,230,000,000	2331 / 3.2125	0	0	(36,605,304)	(122,330,871)		(122,330,871)	(257,609,493)	0	0	0	30,175,932		PD -Duration)
Interest Rate Swap - 86134CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2019	0	60,000,000	2331 / 2.845	0	0	(1,565,125)	(3,010,619)		(3,010,619)	33,236	0	0	0	605,619		PD -Duration)
Interest Rate Swap - 90464CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2010	01/19/2015	0	25,000,000	2308 / 2.715	0	0	(619,736)	(32,733)		(32,733)	596,714	0	0	0	28,250		PD -Duration)
Interest Rate Swap - 91583CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2010	05/26/2040	0	15,500,000	2344 / 3.9238	0	0	(571,559)	(3,638,011)		(3,638,011)	(3,549,715)	0	0	0	390,613		PD -Duration)
Interest Rate Swap - 95101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2031	0	23,800,000	3.9113 / .2329	0	0	874,572	4,450,796		4,450,796	3,756,776	0	0	0	481,882		PD -Duration)
Interest Rate Swap - 95134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2025	0	7,150,000	3.6338 / .2356	0	0	242,869	892,950		892,950	635,799	0	0	0	115,323		PD -Duration)
Interest Rate Swap - 99571CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2012	09/13/2042	0	25,000,000	2.6338 / .2406	0	0	598,874	(256,585)		(256,585)	5,420,570	0	0	0	657,904		PD -Duration)
Interest Rate Swap - 99876CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/28/2012	10/02/2042	0	25,000,000	2.6063 / .2351	0	0	591,808	(395,206)		(395,206)	5,410,465	0	0	0	658,542		PD -Duration)
Interest Rate Swap - 99948CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2012	10/09/2042	0	20,000,000	2.744 / .2311	0	0	501,269	231,354		231,354	4,387,714	0	0	0	527,012		PD -Duration)
Interest Rate Swap - 100036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2042	0	10,000,000	2.7375 / .2308	0	0	250,144	102,727		102,727	2,193,856	0	0	0	263,634		PD -Duration)
Interest Rate Swap - 100195CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	11/23/2042	0	25,000,000	2.535 / .2329	0	0	574,616	(754,281)		(754,281)	5,387,842	0	0	0	660,198		PD -Duration)
Interest Rate Swap - 100287CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2012	12/03/2042	0	30,000,000	2.575 / .2346	0	0	701,427	(667,037)		(667,037)	6,494,012	0	0	0	792,658		PD -Duration)
Interest Rate Swap - 100295CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2012	12/04/2042	0	25,000,000	2.5725 / .2346	0	0	583,981	(568,387)		(568,387)	5,410,626	0	0	0	660,580		PD -Duration)
Interest Rate Swap - 100329CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2012	12/11/2042	0	25,000,000	2.595 / .2389	0	0	589,032	(456,663)		(456,663)	5,424,519	0	0	0	660,803		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 100374CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2042	0	25,000,000	2.643 / .2406	0	0	601,119	(217,331)		(217,331)	5,451,103	0	0	0	660,898		PD -Duration)
Interest Rate Swap - 100463CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2042	0	25,000,000	2.78 / .2471	0	0	635,194	466,291		466,291	5,525,791	0	0	0	661,088		PD -Duration)
Interest Rate Swap - 100696CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	12/24/2042	0	25,000,000	2.787 / .2551	0	0	636,645	500,886		500,886	5,529,829	0	0	0	661,216		PD -Duration)
Interest Rate Swap - 100800CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	01/04/2043	0	25,000,000	2.852 / .2312	0	0	653,655	824,450		824,450	5,567,813	0	0	0	661,565		PD -Duration)
Interest Rate Swap - 100956CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/11/2013	01/15/2043	0	25,000,000	2.8975 / .2306	0	0	665,350	1,052,325		1,052,325	5,595,304	0	0	0	661,914		PD -Duration)
Interest Rate Swap - 100976CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2013	01/22/2043	0	25,000,000	2.86 / .2321	0	0	656,034	864,973		864,973	5,577,401	0	0	0	662,136		PD -Duration)
Interest Rate Swap - 101009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/25/2013	01/29/2043	0	25,000,000	2.9463 / .2326	0	0	677,587	1,302,408		1,302,408	5,626,883	0	0	0	662,358		PD -Duration)
Interest Rate Swap - 101035CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/30/2013	02/01/2043	0	15,000,000	3.0238 / .2324	0	0	417,889	1,009,935		1,009,935	3,401,278	0	0	0	397,472		PD -Duration)
Interest Rate Swap - 101054CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2043	0	25,000,000	3.0688 / .2324	0	0	708,192	1,908,863		1,908,863	5,693,866	0	0	0	662,580		PD -Duration)
Interest Rate Swap - 101070CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2013	02/07/2043	0	25,000,000	3.0475 / .2319	0	0	702,919	1,802,807		1,802,807	5,683,809	0	0	0	662,643		PD -Duration)
Interest Rate Swap - 101121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2013	02/15/2043	0	25,000,000	3.051 / .2321	0	0	703,841	1,821,117		1,821,117	5,688,142	0	0	0	662,897		PD -Duration)
Interest Rate Swap - 101274CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2013	03/08/2043	0	30,000,000	2.98 / .2354	0	0	822,610	1,762,868		1,762,868	6,788,458	0	0	0	796,388		PD -Duration)
Interest Rate Swap - 101298CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2013	03/12/2043	0	25,000,000	3.07 / .2399	0	0	707,900	1,920,898		1,920,898	5,706,510	0	0	0	663,783		PD -Duration)
Interest Rate Swap - 101392CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2013	03/22/2043	0	15,000,000	3.025 / .2471	0	0	417,919	1,017,329		1,017,329	3,411,308	0	0	0	398,460		PD -Duration)
Interest Rate Swap - 101403CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2013	03/27/2043	0	25,000,000	3.036 / .2546	0	0	698,958	1,750,984		1,750,984	5,692,534	0	0	0	664,258		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 1016050M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2013	04/16/2043	0	31,000,000	2.8585 / .2291	0	0	813,077	1,063,975		1,063,975	6,946,436	0	0	0	824,463		PD -Duration)
Interest Rate Swap - 1016750M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2013	04/25/2043	0	30,600,000	2.8188 / .2336	0	0	789,919	805,681		805,681	6,834,242	0	0	0	814,173		PD -Duration)
Interest Rate Swap - 1016860M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2013	04/29/2043	0	31,100,000	2.8425 / .2326	0	0	810,652	974,885		974,885	6,963,827	0	0	0	827,633		PD -Duration)
Interest Rate Swap - 1017440M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2013	05/02/2043	0	69,100,000	2.8138 / .2324	0	0	1,780,464	1,748,847		1,748,847	15,431,924	0	0	0	1,839,239		PD -Duration)
Interest Rate Swap - 1017500M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2013	05/03/2043	0	41,000,000	2.7738 / .2324	0	0	1,040,012	707,313		707,313	9,120,531	0	0	0	1,091,351		PD -Duration)
Interest Rate Swap - 1017610M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2013	05/08/2043	0	30,000,000	2.846 / .2316	0	0	783,053	954,493		954,493	6,722,467	0	0	0	798,739		PD -Duration)
Interest Rate Swap - 1017840M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2013	05/09/2043	0	68,300,000	2.9175 / .2316	0	0	1,831,862	3,157,324		3,157,324	15,414,385	0	0	0	1,818,548		PD -Duration)
Interest Rate Swap - 1018020M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2013	05/13/2043	0	41,000,000	2.92 / .2332	0	0	1,100,510	1,916,228		1,916,228	9,256,361	0	0	0	1,091,869		PD -Duration)
Interest Rate Swap - 1018160M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2013	05/15/2043	0	20,000,000	3.0545 / .2321	0	0	563,773	1,477,193		1,477,193	4,574,893	0	0	0	532,669		PD -Duration)
Interest Rate Swap - 1018790M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/17/2013	05/21/2043	0	55,000,000	3.078 / .2311	0	0	1,563,186	4,324,418		4,324,418	12,613,705	0	0	0	1,465,257		PD -Duration)
Interest Rate Swap - 1019350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	37,500,000	3.13 / .2329	0	0	1,085,034	3,342,414		3,342,414	8,644,988	0	0	0	999,181		PD -Duration)
Interest Rate Swap - 1019840M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	05/30/2043	0	67,500,000	3.23 / .2356	0	0	2,020,722	7,379,047		7,379,047	15,712,573	0	0	0	1,799,036		PD -Duration)
Interest Rate Swap - 1020530M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/05/2043	0	65,400,000	3.1865 / .2349	0	0	1,928,743	6,574,149		6,574,149	15,167,394	0	0	0	1,743,560		PD -Duration)
Interest Rate Swap - 1020650M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2013	06/06/2043	0	71,200,000	3.2563 / .2354	0	0	2,149,223	8,160,735		8,160,735	16,624,873	0	0	0	1,898,278		PD -Duration)
Interest Rate Swap - 1021140M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2013	06/11/2043	0	54,700,000	3.231 / .2389	0	0	1,636,694	5,991,603		5,991,603	12,743,763	0	0	0	1,458,713		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 92541CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2017	0	6,405,000	1688 / 2.405	0	0	(143,984)	(226,571)		(226,571)	73,724	0	0	0	51,446		PD -Duration)
Interest Rate Swap - 92752CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2010	08/17/2015	0	3,950,000	162 / 1.6225	0	0	(57,884)	(33,882)		(33,882)	48,809	0	0	0	15,664		PD -Duration)
Interest Rate Swap - 92882CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2015	0	3,500,000	1695 / 1.4975	0	0	(46,933)	(28,239)		(28,239)	38,764	0	0	0	14,173		PD -Duration)
Interest Rate Swap - 93421CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2010	10/25/2015	0	4,300,000	1695 / 1.3175	0	0	(49,900)	(35,360)		(35,360)	38,299	0	0	0	19,436		PD -Duration)
Interest Rate Swap - 94763CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/12/2011	04/14/2016	0	1,600,000	1608 / 2.3663	0	0	(35,353)	(38,947)		(38,947)	28,592	0	0	0	9,078		PD -Duration)
Interest Rate Swap - 97514CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2012	02/09/2017	0	3,000,000	158 / 1.01	0	0	(25,589)	(11,329)		(11,329)	2,800	0	0	0	21,776		PD -Duration)
Interest Rate Swap - 98088CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/23/2012	10/25/2016	0	2,100,000	1695 / .8925	0	0	(15,445)	(7,269)		(7,269)	2,711	0	0	0	14,154		PD -Duration)
Interest Rate Swap - 98117CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2012	10/30/2016	0	7,300,000	1688 / .8825	0	0	(52,962)	(23,166)		(23,166)	8,148	0	0	0	49,385		PD -Duration)
Interest Rate Swap - 99989CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/10/2012	10/12/2015	0	4,750,000	38 / .1608	0	0	10,596	2,857		2,857	1,379	0	0	0	21,006		PD -Duration)
Interest Rate Swap - 100099CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2012	05/08/2016	0	4,600,000	1572 / .467	0	0	(14,236)	1,932		1,932	(5,420)	0	0	0	26,771		PD -Duration)
Interest Rate Swap - 100318CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2012	12/10/2022	0	3,800,000	1617 / 1.5925	0	0	(54,542)	117,725		117,725	(267,583)	0	0	0	53,550		PD -Duration)
Interest Rate Swap - 100376CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2012	12/14/2022	0	1,900,000	1608 / 1.685	0	0	(29,037)	45,968		45,968	(132,655)	0	0	0	26,793		PD -Duration)
Interest Rate Swap - 101394CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2013	03/25/2018	0	3,600,000	1695 / .905	0	0	(26,927)	37,994		37,994	(32,304)	0	0	0	32,369		PD -Duration)
Interest Rate Swap - 101625CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2013	04/17/2018	0	500,000	162 / .79	0	0	(3,165)	7,529		7,529	(5,370)	0	0	0	4,539		PD -Duration)
Interest Rate Swap - 101661CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2013	04/22/2016	0	3,900,000	1655 / .385	0	0	(8,891)	4,636		4,636	(7,174)	0	0	0	22,311		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 1017555CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2013	05/07/2023	0	1,900,000	1572 / 1.764	0	0	(30,513)	41,490		41,490	(142,370)	0	0	0	27,455		PD -Duration)
Interest Rate Swap - 1022050M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2013	06/26/2023	0	1,900,000	1695 / 2.685	0	0	(48,041)	(93,366)		(93,366)	(133,971)	0	0	0	27,675		PD -Duration)
Interest Rate Swap - 1024400M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	07/15/2023	0	1,850,000	1608 / 2.7375	0	0	(47,741)	(98,457)		(98,457)	(131,392)	0	0	0	27,032		PD -Duration)
Interest Rate Swap - 1025030M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2013	07/19/2023	0	1,900,000	1641 / 2.625	0	0	(46,878)	(84,250)		(84,250)	(136,549)	0	0	0	27,780		PD -Duration)
Interest Rate Swap - 1036570M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/28/2023	0	1,900,000	1695 / 2.615	0	0	(46,703)	(81,653)		(81,653)	(144,585)	0	0	0	28,222		PD -Duration)
Interest Rate Swap - 1043200M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2014	02/07/2019	0	1,900,000	1572 / 1.53	0	0	(23,482)	(4,872)		(4,872)	(4,872)	0	0	0	19,241		PD -Duration)
Interest Rate Swap - 1043370M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2014	02/12/2024	0	1,900,000	1608 / 2.745	0	0	(43,595)	(101,466)		(101,466)	(101,466)	0	0	0	28,682		PD -Duration)
Interest Rate Swap - 1043880M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2014	02/21/2024	0	1,900,000	1655 / 2.79	0	0	(43,084)	(108,666)		(108,666)	(108,666)	0	0	0	28,720		PD -Duration)
Interest Rate Swap - 1046250M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/28/2024	0	1,850,000	1695 / 2.7675	0	0	(36,633)	(102,348)		(102,348)	(102,348)	0	0	0	28,121		PD -Duration)
Interest Rate Swap - 1049210M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2014	05/08/2019	0	1,000,000	1572 / 1.7025	0	0	(9,999)	(7,884)		(7,884)	(7,884)	0	0	0	10,434		PD -Duration)
Interest Rate Swap - 1052020M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2014	06/20/2023	0	1,850,000	1655 / 2.5288	0	0	(23,261)	(68,485)		(68,485)	(68,485)	0	0	0	26,921		PD -Duration)
Interest Rate Swap - 1054020M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/21/2019	0	1,000,000	1655 / 1.6688	0	0	(6,705)	(4,932)		(4,932)	(4,932)	0	0	0	10,673		PD -Duration)
Interest Rate Swap - 1053970M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/21/2024	0	2,855,000	1655 / 2.5075	0	0	(29,787)	(91,824)		(91,824)	(91,824)	0	0	0	44,129		PD -Duration)
Interest Rate Swap - 1054340M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2024	0	1,900,000	1695 / 2.5	0	0	(19,277)	(59,808)		(59,808)	(59,808)	0	0	0	29,384		PD -Duration)
Interest Rate Swap - 1056090M - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2014	08/15/2024	0	1,900,000	1608 / 2.4725	0	0	(16,610)	(54,743)		(54,743)	(54,743)	0	0	0	29,471		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 93675CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/06/2010	12/08/2020	0	61,000,000	3.105 / .2354	0	0	1,748,890	4,130,447		4,130,447	1,522,825	0	0	0	743,235		PD -Duration)
Interest Rate Swap - 97463CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	50,000,000	1.8813 / .1578	0	0	861,710	(153,811)		(153,811)	2,784,921	0	0	0	665,742		PD -Duration)
Interest Rate Swap - 1010250M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	0	32,000,000	1.0075 / .2326	0	0	246,833	(292,073)		(292,073)	184,347	0	0	0	280,951		PD -Duration)
Interest Rate Swap - 95288CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2029	0	5,750,000	3.7313 / .2426	0	0	200,795	885,378		885,378	795,818	0	0	0	109,335		PD -Duration)
Interest Rate Swap - 89820CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2009	11/05/2029	0	47,000,000	4.1413 / .2324	0	0	1,835,476	9,742,234		9,742,234	6,694,728	0	0	0	905,491		PD -Duration)
Interest Rate Swap - 88983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/28/2009	09/02/2019	0	17,000,000	3.7338 / .2336	0	0	594,480	1,558,392		1,558,392	(7,554)	0	0	0	183,727		PD -Duration)
Interest Rate Swap - 87799CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2009	06/04/2039	0	9,000,000	4.3038 / .2346	0	0	366,046	2,693,190		2,693,190	2,055,749	0	0	0	222,408		PD -Duration)
Interest Rate Swap - 87297CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2009	04/20/2024	0	26,000,000	3.245 / .2308	0	0	782,325	2,239,481		2,239,481	1,956,379	0	0	0	396,527		PD -Duration)
Interest Rate Swap - 101023CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2013	01/31/2018	0	14,000,000	1.0075 / .2326	0	0	107,990	(127,782)		(127,782)	80,652	0	0	0	122,916		PD -Duration)
Interest Rate Swap - 97001CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2011	12/07/2016	0	569,200,000	1.3588 / .2354	0	0	6,380,847	5,511,231		5,511,231	(2,979,392)	0	0	0	3,959,403		PD -Duration)
Interest Rate Swap - 97502CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	130,000,000	1.864 / .1572	0	0	2,217,711	(560,181)		(560,181)	7,280,275	0	0	0	1,732,241		PD -Duration)
Interest Rate Swap - 101849CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	320,000,000	2.0755 / .2321	0	0	5,888,720	(2,178,357)		(2,178,357)	22,212,916	0	0	0	4,631,449		PD -Duration)
Interest Rate Swap - 101917CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2017	0	550,000,000	.2329 / .7405	0	0	(2,771,807)	4,020,489		4,020,489	(1,783,856)	0	0	0	4,255,985		PD -Duration)
Interest Rate Swap - 96983CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2011	12/06/2021	0	30,200,000	2.2888 / .2354	0	0	619,424	511,233		511,233	1,416,626	0	0	0	397,586		PD -Duration)
Interest Rate Swap - 94423CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	46,000,000	2.4288 / .2329	0	0	1,008,400	1,013,538		1,013,538	(846,748)	0	0	0	246,417		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 92121CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	06/29/2020	0	22,500,000	3.164 / .2546	0	0	657,805	1,564,539		1,564,539	391,169	0	0	0	263,707		PD -Duration)
Interest Rate Swap - 97501CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/03/2012	02/07/2022	0	100,000,000	1.864 / .1572	0	0	1,705,932	(430,908)		(430,908)	5,600,212	0	0	0	1,332,493		PD -Duration)
Interest Rate Swap - 101850CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2013	05/17/2023	0	60,000,000	2.0755 / .2321	0	0	1,104,135	(408,442)		(408,442)	4,164,922	0	0	0	868,397		PD -Duration)
Interest Rate Swap - 96667CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	11/02/2041	0	336,400,000	2.923 / .2324	0	0	9,035,363	15,808,871		15,808,871	73,611,529	0	0	0	8,713,784		PD -Duration)
Interest Rate Swap - 95377CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	42,100,000	3.9288 / .2551	0	0	1,552,787	10,140,643		10,140,643	9,938,352	0	0	0	1,083,230		PD -Duration)
Interest Rate Swap - 95367CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2041	0	5,900,000	3.9288 / .2551	0	0	217,611	1,421,135		1,421,135	1,392,786	0	0	0	151,807		PD -Duration)
Interest Rate Swap - 95289CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2011	06/17/2041	0	40,800,000	3.9313 / .2426	0	0	1,506,373	9,843,829		9,843,829	9,629,036	0	0	0	1,049,408		PD -Duration)
Interest Rate Swap - 95133CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2041	0	7,150,000	4.0288 / .2356	0	0	271,111	1,857,640		1,857,640	1,698,007	0	0	0	183,707		PD -Duration)
Interest Rate Swap - 95102CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2011	05/24/2041	0	14,700,000	4.0513 / .2329	0	0	560,757	3,881,916		3,881,916	3,496,217	0	0	0	377,634		PD -Duration)
Interest Rate Swap - 94892CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/02/2011	05/04/2021	0	73,000,000	3.3618 / .2321	0	0	2,281,161	6,155,063		6,155,063	2,121,995	0	0	0	919,343		PD -Duration)
Interest Rate Swap - 91036CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2010	04/01/2035	0	66,000,000	4.4913 / .2351	0	0	2,805,380	19,774,969		19,774,969	13,040,142	0	0	0	1,485,099		PD -Duration)
Interest Rate Swap - 90759CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	256,700,000	4.4321 / .2346	0	0	10,769,911	84,272,459		84,272,459	60,581,551	0	0	0	6,440,232		PD -Duration)
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	335,000,000	3.107 / .2356	0	0	9,611,957	28,363,794		28,363,794	77,081,681	0	0	0	8,927,703		PD -Duration)
Interest Rate Swap - 101934CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2013	05/24/2043	0	100,000,000	3.128 / .2329	0	0	2,891,424	8,872,756		8,872,756	23,048,903	0	0	0	2,664,482		PD -Duration)
Interest Rate Swap - 106075CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	604,000,000	3.255 / .2546	0	0	4,636,051	70,496,282		70,496,282	70,496,282	0	0	0	16,470,667		LD -Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 95032CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	0	55,000,000	2.0738 / .2331	0	0	1,011,160	1,104,231		1,104,231	(789,077)	0	0	0	321,361		PD -Duration)
Interest Rate Swap - 95031CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2011	05/12/2016	0	140,000,000	2.0513 / .2331	0	0	2,542,362	2,768,006		2,768,006	(1,977,351)	0	0	0	818,010		PD -Duration)
Interest Rate Swap - 94505CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2011	03/04/2016	0	60,000,000	2.3475 / .2346	0	0	1,266,555	1,290,668		1,290,668	(1,052,764)	0	0	0	325,527		PD -Duration)
Interest Rate Swap - 97590CM - Receive: Fixed Pay: Floating 1 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2012	02/24/2022	0	550,000,000	2.0634 / .167	0	0	10,483,506	4,797,663		4,797,663	30,310,212	0	0	0	7,352,252		PD -Duration)
Interest Rate Swap - 93554CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/16/2010	11/18/2015	0	34,000,000	1.7763 / .2321	0	0	523,932	407,753		407,753	(431,070)	0	0	0	159,630		PD -Duration)
Interest Rate Swap - 93482CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2010	11/02/2015	0	30,000,000	1.43 / .2324	0	0	357,870	257,030		257,030	(281,725)	0	0	0	137,372		PD -Duration)
Interest Rate Swap - 93236CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/24/2010	09/28/2020	0	83,000,000	2.63 / .2546	0	0	1,983,496	3,406,707		3,406,707	2,160,434	0	0	0	994,437		PD -Duration)
Interest Rate Swap - 92471CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	07/28/2015	0	48,000,000	1.9663 / .2331	0	0	830,300	455,851		455,851	(731,555)	0	0	0	182,032		PD -Duration)
Interest Rate Swap - 81771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2008	04/14/2018	0	7,800,000	4.1625 / .23	0	0	306,198	702,694		702,694	(177,945)	0	0	0	70,714		PD -Duration)
Interest Rate Swap - 97465CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	60,000,000	1.91 / .2324	0	0	1,003,719	(550,868)		(550,868)	3,137,221	0	0	0	798,890		PD -Duration)
Interest Rate Swap - 100131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2012	11/13/2017	0	30,000,000	.778 / .2332	0	0	162,651	(386,712)		(386,712)	185,077	0	0	0	254,040		PD -Duration)
Interest Rate Swap - 101919CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	8,000,000	.2329 / .9875	0	0	(60,077)	110,144		110,144	(71,822)	0	0	0	73,704		PD -Duration)
Interest Rate Swap - 101916CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2017	0	30,000,000	.2329 / .7405	0	0	(151,189)	219,299		219,299	(97,301)	0	0	0	232,145		PD -Duration)
Interest Rate Swap - 101912CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2016	0	34,000,000	.2329 / .5275	0	0	(98,928)	37,913		37,913	(35,985)	0	0	0	200,799		PD -Duration)
Interest Rate Swap - 101910CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2015	0	78,000,000	.2329 / .3875	0	0	(117,753)	(38,426)		(38,426)	(8,498)	0	0	0	245,161		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 101909CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2020	0	83,000,000	2329 / 1.52	0	0	(1,065,276)	1,330,443		1,330,443	(2,546,810)	0	0	0	963,941		PD -Duration)
Interest Rate Swap - 101907CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2023	0	126,000,000	2.089 / .2329	0	0	2,334,106	(739,056)		(739,056)	8,763,710	0	0	0	1,825,388		PD -Duration)
Interest Rate Swap - 92565CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2010	08/03/2020	0	20,000,000	2.8888 / .2324	0	0	530,323	1,101,254		1,101,254	427,342	0	0	0	236,461		PD -Duration)
Interest Rate Swap - 92096CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/24/2010	06/28/2040	0	23,000,000	3.845 / .2546	0	0	829,093	5,066,000		5,066,000	5,247,927	0	0	0	580,630		PD -Duration)
Interest Rate Swap - 91771CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/15/2040	0	17,000,000	4.0113 / .2406	0	0	641,383	4,272,416		4,272,416	3,924,000	0	0	0	428,867		PD -Duration)
Interest Rate Swap - 89974CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2009	12/03/2024	0	78,000,000	3.8238 / .2346	0	0	2,797,734	10,886,315		10,886,315	6,324,455	0	0	0	1,228,638		PD -Duration)
Interest Rate Swap - 89724CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2009	11/02/2019	0	22,000,000	3.6628 / .2324	0	0	753,643	1,979,914		1,979,914	60,563	0	0	0	241,968		PD -Duration)
Interest Rate Swap - 89134CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/10/2009	09/14/2019	0	20,000,000	3.5363 / .2406	0	0	659,545	1,661,019		1,661,019	38,190	0	0	0	216,894		PD -Duration)
Interest Rate Swap - 88926CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2009	08/25/2019	0	17,000,000	3.6613 / .2329	0	0	582,226	1,501,002		1,501,002	(868)	0	0	0	183,303		PD -Duration)
Interest Rate Swap - 87782CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	06/03/2019	0	15,000,000	3.9163 / .2346	0	0	551,901	1,455,118		1,455,118	(87,447)	0	0	0	157,763		PD -Duration)
Interest Rate Swap - 87739CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2009	06/01/2019	0	58,000,000	3.8463 / .2336	0	0	2,093,475	5,452,304		5,452,304	(299,983)	0	0	0	609,646		PD -Duration)
Interest Rate Swap - 87538CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2009	05/18/2019	0	14,000,000	3.2013 / .2321	0	0	415,237	926,828		926,828	4,549	0	0	0	146,528		PD -Duration)
Interest Rate Swap - 87474CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/08/2009	05/12/2019	0	20,000,000	3.3963 / .2331	0	0	632,195	1,486,894		1,486,894	(35,611)	0	0	0	208,940		PD -Duration)
Interest Rate Swap - 81058CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2008	03/07/2038	0	13,500,000	5.1175 / .2354	0	0	658,769	5,858,801		5,858,801	3,108,302	0	0	0	325,021		PD -Duration)
Interest Rate Swap - 97464CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	25,000,000	1.91 / .2324	0	0	418,216	(229,528)		(229,528)	1,307,175	0	0	0	332,871		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 99094CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2012	07/27/2042	0	400,000,000	2.2575 / .2336	0	0	8,080,564	(33,818,634)		(33,818,634)	83,401,771	0	0	0	10,501,920		PD -Duration)
Interest Rate Swap - 103834CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/21/2013	11/25/2023	0	60,000,000	2.88 / .2329	0	0	1,586,164	3,315,579		3,315,579	4,296,877	0	0	0	895,013		PD -Duration)
Interest Rate Swap - 93543CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	20,750,000	3.9613 / .2321	0	0	773,140	5,064,628		5,064,628	4,830,346	0	0	0	527,791		PD -Duration)
Interest Rate Swap - 93395CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2040	0	68,000,000	3.5488 / .2308	0	0	2,252,631	11,256,770		11,256,770	15,295,960	0	0	0	1,727,112		PD -Duration)
Interest Rate Swap - 93188CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	09/21/2040	0	78,000,000	3.5388 / .2471	0	0	2,573,933	12,743,568		12,743,568	17,492,278	0	0	0	1,978,001		PD -Duration)
Interest Rate Swap - 90761CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/02/2010	03/04/2040	0	72,880,000	4.4321 / .2346	0	0	3,057,698	23,925,893		23,925,893	17,199,780	0	0	0	1,828,454		PD -Duration)
Interest Rate Swap - 89909CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/23/2009	11/25/2024	0	46,000,000	3.8888 / .2329	0	0	1,680,084	6,681,703		6,681,703	3,698,105	0	0	0	723,698		PD -Duration)
Interest Rate Swap - 88009CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2009	06/23/2019	0	127,000,000	4.0438 / .2521	0	0	4,832,098	13,112,202		13,112,202	(788,950)	0	0	0	1,343,816		PD -Duration)
Interest Rate Swap - 87556CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	63,000,000	3.549 / .2319	0	0	2,087,659	7,082,356		7,082,356	4,698,309	0	0	0	964,970		PD -Duration)
Interest Rate Swap - 84450CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2008	10/16/2018	0	91,000,000	4.5143 / .2291	0	0	3,893,552	10,114,797		10,114,797	(1,841,183)	0	0	0	886,142		PD -Duration)
Interest Rate Swap - 79419CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	12/27/2037	0	13,200,000	5.13 / .2546	0	0	645,458	5,728,093		5,728,093	3,018,800	0	0	0	316,451		PD -Duration)
Interest Rate Swap - 76829CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2007	06/18/2037	0	14,000,000	5.9705 / .2426	0	0	802,424	8,017,896		8,017,896	3,281,671	0	0	0	331,781		PD -Duration)
Interest Rate Swap - 75101CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/15/2007	03/19/2017	0	32,700,000	5.0665 / .2454	0	0	1,578,512	2,939,621		2,939,621	(1,318,725)	0	0	0	243,486		PD -Duration)
Interest Rate Swap - 74856CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2037	0	5,100,000	5.32 / .2356	0	0	259,234	2,328,820		2,328,820	1,139,742	0	0	0	120,029		PD -Duration)
Interest Rate Swap - 74851CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/23/2007	02/27/2017	0	86,000,000	5.2245 / .2356	0	0	4,289,266	7,841,344		7,841,344	(3,628,947)	0	0	0	631,370		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 72172CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	07/12/2016	0	130,500,000	5.7545 / .2291	0	0	7,200,758	10,104,037		10,104,037	(6,564,742)	0	0	0	807,693		PD -Duration)
Interest Rate Swap - 98143CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	05/02/2037	0	148,748,000	2.7725 / .2324	0	0	3,771,355	3,246,424		3,246,424	28,880,249	0	0	0	3,515,201		PD -Duration)
Interest Rate Swap - 101961CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	0	115,000,000	3.107 / .2356	0	0	3,299,627	9,736,825		9,736,825	26,460,875	0	0	0	3,064,734		PD -Duration)
Interest Rate Swap - 106077CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	0	115,000,000	3.255 / .2546	0	0	886,262	13,418,805		13,418,805	13,418,805	0	0	0	3,135,971		LD -Liability Cashflow)
Interest Rate Swap - 92120LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2010	06/29/2040	0	120,500,000	3.8865 / .2566	0	0	4,393,419	27,511,109		27,511,109	27,587,449	0	0	0	3,042,155		PD -Duration)
Interest Rate Swap - 93296LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2010	10/07/2040	0	7,000,000	3.3525 / .2326	0	0	218,072	897,778		897,778	1,548,697	0	0	0	177,670		PD -Duration)
Interest Rate Swap - 93545LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2040	0	29,250,000	3.9613 / .2321	0	0	1,089,848	7,139,295		7,139,295	6,809,043	0	0	0	743,995		PD -Duration)
Interest Rate Swap - 93571LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	8,000,000	3.9962 / .2329	0	0	300,745	2,006,341		2,006,341	1,867,911	0	0	0	203,539		PD -Duration)
Interest Rate Swap - 94739LM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2011	04/12/2041	0	7,000,000	4.4063 / .2291	0	0	291,870	2,320,244		2,320,244	1,705,373	0	0	0	179,432		PD -Duration)
Interest Rate Swap - 96657CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2011	11/01/2041	0	213,200,000	3.099 / .2324	0	0	6,100,024	17,314,584		17,314,584	47,373,997	0	0	0	5,522,253		PD -Duration)
Interest Rate Swap - 95888CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2011	08/16/2041	0	139,000,000	3.3338 / .2321	0	0	4,307,177	17,576,795		17,576,795	31,365,348	0	0	0	3,586,250		PD -Duration)
Interest Rate Swap - 94372CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/16/2011	02/18/2041	0	11,000,000	.2321 / 4.4413	0	0	(462,658)	(3,707,006)		(3,707,006)	(2,675,569)	0	0	0	281,156		PD -Duration)
Interest Rate Swap - 94284CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2011	02/08/2041	0	12,000,000	.2316 / 4.4575	0	0	(506,601)	(4,078,296)		(4,078,296)	(2,919,682)	0	0	0	306,557		PD -Duration)
Interest Rate Swap - 94221CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2011	02/04/2041	0	11,300,000	.2321 / 4.415	0	0	(472,128)	(3,747,692)		(3,747,692)	(2,739,699)	0	0	0	288,615		PD -Duration)
Interest Rate Swap - 94004CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/20/2011	01/24/2041	0	18,000,000	.2328 / 4.3363	0	0	(737,982)	(5,697,247)		(5,697,247)	(4,334,238)	0	0	0	459,481		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 93712CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/10/2010	12/14/2040	0	11,000,000	2406 / 4.1163	0	0	(426,550)	(3,013,210)		(3,013,210)	(2,596,490)	0	0	0	280,200		PD -Duration)
Interest Rate Swap - 93640CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/30/2010	12/02/2040	0	30,000,000	2336 / 3.8238	0	0	(1,076,082)	(6,544,363)		(6,544,363)	(6,917,483)	0	0	0	763,705		PD -Duration)
Interest Rate Swap - 93570CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2010	11/22/2040	0	42,000,000	2329 / 3.9813	0	0	(1,572,643)	(10,413,640)		(10,413,640)	(9,795,240)	0	0	0	1,068,578		PD -Duration)
Interest Rate Swap - 93548CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2035	0	84,000,000	3.8863 / .2321	0	0	3,066,819	17,297,194		17,297,194	16,557,463	0	0	0	1,919,130		PD -Duration)
Interest Rate Swap - 93546CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2010	11/17/2030	0	112,000,000	3.7688 / .2321	0	0	3,957,492	18,492,724		18,492,724	17,064,218	0	0	0	2,231,516		PD -Duration)
Interest Rate Swap - 93394CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	10/20/2030	0	83,000,000	3.3738 / .2308	0	0	2,604,285	9,334,056		9,334,056	12,515,035	0	0	0	1,649,789		PD -Duration)
Interest Rate Swap - 93185CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2010	09/21/2030	0	89,200,000	3.415 / .2471	0	0	2,833,139	10,502,410		10,502,410	13,394,400	0	0	0	1,768,496		PD -Duration)
Interest Rate Swap - 92884CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/25/2010	08/27/2030	0	41,000,000	3.0953 / .2356	0	0	1,171,890	3,097,921		3,097,921	6,104,872	0	0	0	811,135		PD -Duration)
Interest Rate Swap - 91125CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2010	04/20/2040	0	98,000,000	4.4563 / .2308	0	0	4,135,789	32,704,002		32,704,002	23,257,457	0	0	0	2,464,839		PD -Duration)
Interest Rate Swap - 90760CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	03/04/2040	0	54,300,000	4.4321 / .2346	0	0	2,278,170	17,826,235		17,826,235	12,814,874	0	0	0	1,362,308		PD -Duration)
Interest Rate Swap - 87557CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2009	05/19/2024	0	154,000,000	3.549 / .2319	0	0	5,103,168	17,312,425		17,312,425	11,484,756	0	0	0	2,358,817		PD -Duration)
Interest Rate Swap - 84449CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	10/16/2018	0	22,300,000	4.5143 / .2291	0	0	954,134	2,478,681		2,478,681	(451,191)	0	0	0	217,154		PD -Duration)
Interest Rate Swap - 78475CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2012	10/19/2017	0	43,000,000	5.1913 / .2308	0	0	2,130,733	4,724,388		4,724,388	(1,610,680)	0	0	0	359,833		PD -Duration)
Interest Rate Swap - 77569CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2007	08/07/2017	0	6,000,000	5.4625 / .2319	0	0	313,600	666,545		666,545	(249,944)	0	0	0	48,394		PD -Duration)
Interest Rate Swap - 97466CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2012	02/03/2022	0	15,000,000	1.91 / .2324	0	0	250,930	(137,717)		(137,717)	784,305	0	0	0	199,723		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 101918CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2013	05/23/2018	0	50,000,000	9825 / .2329	0	0	372,982	(696,715)		(696,715)	451,302	0	0	0	460,649		PD -Duration)
Interest Rate Swap - 101483CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	2,976,523	0 / 2.6075	0	0	0	(16,209)		(16,209)	(16,209)	0	0	0	40,728		SD -Asset Cashflow)
Interest Rate Swap - 101734CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	1,577,057	.5578 / 2.755	0	0	0	(62,664)		(62,664)	(62,664)	0	0	0	13,522		SD -Asset Cashflow)
Interest Rate Swap - 101481CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	(9,646)		(9,646)	(9,646)	0	0	0	24,238		SD -Asset Cashflow)
Interest Rate Swap - 101742CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	938,541	.5578 / 2.755	0	0	0	(37,293)		(37,293)	(37,293)	0	0	0	8,047		SD -Asset Cashflow)
Interest Rate Swap - 101482CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	595,305	0 / 2.6075	0	0	0	(3,242)		(3,242)	(3,242)	0	0	0	8,146		SD -Asset Cashflow)
Interest Rate Swap - 101743CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	311,565	.5578 / 2.755	0	0	0	(12,380)		(12,380)	(12,380)	0	0	0	2,671		SD -Asset Cashflow)
Interest Rate Swap - 101480CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	52,241,602	0 / 2.6075	0	0	0	(284,489)		(284,489)	(284,489)	0	0	0	714,835		SD -Asset Cashflow)
Interest Rate Swap - 101736CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	10,966,314	.5578 / 2.755	0	0	0	(435,764)		(435,764)	(435,764)	0	0	0	94,029		SD -Asset Cashflow)
Interest Rate Swap - 108044PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	4,092,000	.1655 / 4.33	0	0	0	(228,035)		(228,035)	(228,035)	0	0	0	61,846		SD -Asset Cashflow)
Interest Rate Swap - 101478CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	5,321,442	0 / 2.6075	0	0	0	(28,979)		(28,979)	(28,979)	0	0	0	72,815		SD -Asset Cashflow)
Interest Rate Swap - 101737CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	2,823,316	.5578 / 2.755	0	0	0	(112,185)		(112,185)	(112,185)	0	0	0	24,208		SD -Asset Cashflow)
Interest Rate Swap - 108041PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	1,628,000	.1655 / 4.33	0	0	0	(90,724)		(90,724)	(90,724)	0	0	0	24,605		SD -Asset Cashflow)
Interest Rate Swap - 101477CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,183,349	0 / 2.6075	0	0	0	(6,444)		(6,444)	(6,444)	0	0	0	16,192		SD -Asset Cashflow)
Interest Rate Swap - 101741CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	626,976	.5578 / 2.755	0	0	0	(24,913)		(24,913)	(24,913)	0	0	0	5,376		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 108042PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	704,000	1655 / 4.33	0	0	0	(39,232)		(39,232)	(39,232)	0	0	0	10,640		SD -Asset Cashflow)
Interest Rate Swap - 101479CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	6,737,105	0 / 2.6075	0	0	0	(36,688)		(36,688)	(36,688)	0	0	0	92,185		SD -Asset Cashflow)
Interest Rate Swap - 101739CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	3,569,533	5578 / 2.755	0	0	0	(141,841)		(141,841)	(141,841)	0	0	0	30,606		SD -Asset Cashflow)
Interest Rate Swap - 108043PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	9,548,000	1655 / 4.33	0	0	0	(532,081)		(532,081)	(532,081)	0	0	0	144,307		SD -Asset Cashflow)
Interest Rate Swap - 101735CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	16,712,956	5578 / 2.755	0	0	0	(664,117)		(664,117)	(664,117)	0	0	0	143,302		SD -Asset Cashflow)
Interest Rate Swap - 108045PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2014	02/20/2024	0	6,028,000	1655 / 4.33	0	0	0	(335,922)		(335,922)	(335,922)	0	0	0	91,106		SD -Asset Cashflow)
Interest Rate Swap - 101476CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	0	1,771,394	0 / 2.6075	0	0	0	(9,646)		(9,646)	(9,646)	0	0	0	24,238		SD -Asset Cashflow)
Interest Rate Swap - 101740CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	0	938,541	5578 / 2.755	0	0	0	(37,293)		(37,293)	(37,293)	0	0	0	8,047		SD -Asset Cashflow)
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	0	13,219,781	1.7951 / 6.535	0	0	(623,003)	(1,495,135)		(1,495,135)	150,629	0	0	0	158,537		SD -Asset Cashflow)
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	0	5,542,806	367 / 5.32	0	0	(274,327)	(262,989)		(262,989)	208,599	0	0	0	29,024		SD -Asset Cashflow)
Interest Rate Swap - 69608PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106331 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/08/2005	03/05/2016	0	14,700,000	4295 / 5.37	0	0	(725,573)	(806,102)		(806,102)	665,618	0	0	0	79,845		SD -Asset Cashflow)
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	0	11,447,638	1.9881 / 6.45	0	0	(509,742)	(1,711,923)		(1,711,923)	(249,147)	0	0	0	185,473		SD -Asset Cashflow)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	0	23,986,393	986 / 5.8	0	0	(1,151,741)	(1,326,839)		(1,326,839)	987,468	0	0	0	134,807		SD -Asset Cashflow)
Interest Rate Swap - 70686PR - Receive: Floating 3 Month Libor +71.3 BPS Pay: Fixed	109208AB0 - Bright House Networks, LLC Series A Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/27/2006	02/17/2016	0	25,100,000	9446 / 5.79	0	0	(1,212,915)	(1,289,921)		(1,289,921)	1,120,175	0	0	0	133,351		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 69697PR - Receive: Floating 3 Month Libor +46 BPS Pay: Fixed	109208AC8 - Bright House Networks, LLC Ser 2009-A Gtd Sr Secd Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2005	01/24/2016	0	40,150,000	6928 / 5.6	0	0	(1,966,250)	(1,986,972)		(1,986,972)	1,824,428	0	0	0	207,125		SD -Asset Cashflow)
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	0	17,404,766	7525 / 5.62	0	0	(845,591)	(1,037,716)		(1,037,716)	734,667	0	0	0	100,992		SD -Asset Cashflow)
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	0	10,294,160	463 / 5.57	0	0	(525,199)	(657,034)		(657,034)	379,844	0	0	0	63,320		SD -Asset Cashflow)
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	0	9,081,205	457 / 5.73	0	0	(478,397)	(625,392)		(625,392)	343,636	0	0	0	57,377		SD -Asset Cashflow)
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	0	7,040,165	5945 / 5.89	0	0	(372,325)	(531,264)		(531,264)	318,935	0	0	0	44,481		SD -Asset Cashflow)
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	0	17,080,515	6745 / 6.19	0	0	(940,704)	(5,328,367)		(5,328,367)	(1,343,837)	0	0	0	290,830		SD -Asset Cashflow)
Interest Rate Swap - 71600PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106653 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	0	5,165,300	573 / 6.04	0	0	(282,045)	(411,290)		(411,290)	253,275	0	0	0	32,635		SD -Asset Cashflow)
Interest Rate Swap - 71601PR - Receive: Floating 1 Month Libor +41.6 BPS Pay: Fixed	706106658 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/01/2006	08/05/2016	0	4,084,700	573 / 6.04	0	0	(223,040)	(325,246)		(325,246)	200,289	0	0	0	25,808		SD -Asset Cashflow)
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	0	5,823,317	623 / 5.52	0	0	(284,742)	(467,090)		(467,090)	212,638	0	0	0	41,315		SD -Asset Cashflow)
Interest Rate Swap - 73429PR - Receive: Floating 1 Month Libor +45.8 BPS Pay: Fixed	706106977 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2006	02/05/2017	0	12,500,000	6145 / 5.69	0	0	(633,538)	(1,143,873)		(1,143,873)	532,421	0	0	0	90,502		SD -Asset Cashflow)
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	0	6,996,004	887 / 5.66	0	0	(333,151)	(592,079)		(592,079)	253,146	0	0	0	51,649		SD -Asset Cashflow)
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	0	14,412,548	651 / 5.46	0	0	(691,989)	(1,999,136)		(1,999,136)	231,915	0	0	0	148,796		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	0	10,135,275	6485 / 5.46	0	0	(486,882)	(1,406,866)		(1,406,866)	163,313	0	0	0	104,637		SD -Asset Cashflow)
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	0	3,724,232	467 / 5.53	0	0	(188,366)	(511,049)		(511,049)	18,520	0	0	0	50,185		SD -Asset Cashflow)
Interest Rate Swap - 75533PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514C#7 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	0	63,558,000	7833 / 5.79	0	0	(3,175,043)	(5,755,722)		(5,755,722)	2,389,955	0	0	0	661,533		SD -Asset Cashflow)
Interest Rate Swap - 76740PR - Receive: Floating 3 Month Libor +37.1 BPS Pay: Fixed	G2614#AB9 - DCC PLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2007	07/11/2019	0	16,200,000	.6006 / 6.19	0	0	(903,395)	(2,939,486)		(2,939,486)	356,958	0	0	0	172,391		SD -Asset Cashflow)
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	0	56,747,608	6045 / 5.57	0	0	(2,813,798)	(5,679,021)		(5,679,021)	1,856,479	0	0	0	464,509		SD -Asset Cashflow)
Interest Rate Swap - 77410PR - Receive: Floating 3 Month Libor +59 BPS Pay: Fixed	077838AD8 - Belk, Inc Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/26/2007	09/05/2017	0	36,350,000	.8249 / 6.2	0	0	(1,949,979)	(4,258,858)		(4,258,858)	1,541,158	0	0	0	297,544		SD -Asset Cashflow)
Interest Rate Swap - 75528PR - Receive: Floating 3 Month Libor +55.1 BPS Pay: Fixed	353514D*0 - Franklin Electric Co. Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/16/2007	04/30/2019	0	23,112,000	7833 / 5.79	0	0	(1,154,561)	(2,092,990)		(2,092,990)	869,074	0	0	0	240,557		SD -Asset Cashflow)
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	0	8,734,068	2.112 / 6.47	0	0	(386,034)	(851,804)		(851,804)	251,804	0	0	0	74,753		SD -Asset Cashflow)
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	0	45,948,596	1.894 / 6.25	0	0	(2,029,935)	(4,575,790)		(4,575,790)	1,292,310	0	0	0	398,817		SD -Asset Cashflow)
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	0	3,005,740	2.4321 / 6.218	0	0	(113,119)	(25,132)		(25,132)	55,812	0	0	0	7,056		SD -Asset Cashflow)
Interest Rate Swap - 82519PR - Receive: Floating 3 Month Libor +146.7 BPS Pay: Fixed	94106*AA4 - Waste Connection Inc. Series 2008 A Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	10/01/2015	0	36,800,000	1.7021 / 6.22	0	0	(1,653,038)	(1,198,806)		(1,198,806)	1,564,620	0	0	0	159,634		SD -Asset Cashflow)
Interest Rate Swap - 82477PR - Receive: Floating 3 Month Libor +126 BPS Pay: Fixed	15135#BH4 - Centennial Energy Holdings, In SR NT SER Q	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/05/2008	06/19/2015	0	21,700,000	1.5057 / 5.78	0	0	(925,060)	(428,666)		(428,666)	883,767	0	0	0	74,205		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/23/2018	0	51,125,000	2.1301 / 6.5	0	0	(2,227,500)	(3,489,226)		(3,489,226)	943,427	0	0	0	476,759		SD -Asset Cashflow)
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2008	06/10/2015	0	3,350,521	2.1467 / 6.349	0	0	(140,027)	(32,883)		(32,883)	70,653	0	0	0	11,157		SD -Asset Cashflow)
Interest Rate Swap - 82346PR - Receive: Floating 3 Month Libor +178.7 BPS Pay: Fixed	G3424#AB7 - G4S PLC Series B Senior Unsecured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2008	07/15/2015	0	42,200,000	2.0179 / 6.43	0	0	(1,849,109)	(984,945)		(984,945)	1,758,747	0	0	0	155,099		SD -Asset Cashflow)
Interest Rate Swap - 82483PR - Receive: Floating 3 Month Libor +183.3 BPS Pay: Fixed	F1369#AA1 - Bureau Veritas S.A. Series A Guaranteed Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2008	07/16/2018	0	50,750,000	2.0616 / 6.58	0	0	(2,276,837)	(5,760,878)		(5,760,878)	1,284,739	0	0	0	477,631		SD -Asset Cashflow)
Interest Rate Swap - 83185PR - Receive: Floating 3 Month Libor +154.9 BPS Pay: Fixed	04070*AQ0 - Arizona Water Company GEN MTG SER M	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2008	09/26/2038	0	35,000,000	1.8036 / 6.67	0	0	(1,700,596)	(15,247,868)		(15,247,868)	(8,226,995)	0	0	0	852,603		SD -Asset Cashflow)
Interest Rate Swap - 83420PR - Receive: Floating 3 Month Libor +137.2 BPS Pay: Fixed	F8493@AB5 - Sodexo Senior Note Series B	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/11/2008	09/26/2015	0	42,500,000	1.6269 / 5.99	0	0	(1,852,150)	(1,313,458)		(1,313,458)	1,750,824	0	0	0	182,374		SD -Asset Cashflow)
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/11/2018	0	21,862,857	3.0486 / 7.35	0	0	(931,382)	(1,534,664)		(1,534,664)	386,189	0	0	0	207,781		SD -Asset Cashflow)
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	24715@AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2008	08/20/2023	0	29,209,091	2.0494 / 6.73	0	0	(1,358,667)	(3,939,934)		(3,939,934)	(189,988)	0	0	0	429,212		SD -Asset Cashflow)
Interest Rate Swap - 83385PR - Receive: Floating 3 Month Libor +215.8 BPS Pay: Fixed	C7208#AE8 - Pengrowth Corp Senior Note Series A	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2008	08/21/2018	0	26,360,000	2.3886 / 6.98	0	0	(1,201,144)	(3,110,993)		(3,110,993)	652,232	0	0	0	251,451		SD -Asset Cashflow)
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	0	5,049,253	2.489 / 6.85	0	0	(223,323)	(491,006)		(491,006)	144,803	0	0	0	43,215		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	0	22,380,626	3.304 / 7.89	0	0	(944,332)	(4,825,028)		(4,825,028)	(1,643,915)	0	0	0	379,704		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/07/2014	07/05/2026	0	2,841	3.304 / 7.89	0	0	(119)	0		0	0	0	0	0	48		SD -Asset Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2014	07/05/2026	0	2,865	3.304 / 7.89	0	0	(109)	0		0	0	0	0	0	49		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	07/05/2026	0	2,890	3.304 / 7.89	0	0	(98)	0		0	0	0	0	0	49		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/07/2014	07/05/2026	0	2,914	3.304 / 7.89	0	0	(89)	0		0	0	0	0	0	49		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	07/05/2026	0	2,939	3.304 / 7.89	0	0	(78)	0		0	0	0	0	0	50		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2014	07/05/2026	0	2,964	3.304 / 7.89	0	0	(67)	0		0	0	0	0	0	50		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2014	07/05/2026	0	2,990	3.304 / 7.89	0	0	(57)	0		0	0	0	0	0	51		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	07/05/2026	0	3,015	3.304 / 7.89	0	0	(46)	0		0	0	0	0	0	51		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2014	07/05/2026	0	3,041	3.304 / 7.89	0	0	(35)	0		0	0	0	0	0	52		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2014	07/05/2026	0	3,067	3.304 / 7.89	0	0	(23)	0		0	0	0	0	0	52		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/05/2014	07/05/2026	0	3,094	3.304 / 7.89	0	0	(12)	0		0	0	0	0	0	52		SD -Asset Cashflow)
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2014	07/05/2026	0	3,121	3.304 / 7.89	0	0	(72,188)	0		0	0	0	0	0	53		SD -Asset Cashflow)
Interest Rate Swap - 82076PR - Receive: Floating CPISP +202 BPS Pay: Floating 1 Month Libor +74 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2008	05/10/2018	0	537,000	3.68 / .9017	0	0	14,768	20,409		20,409	(19,216)	0	0	0	4,922		LD -Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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

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Interest Rate Swap - 82131PR - Receive: Floating CPISP +275 BPS Pay: Floating 3 Month Libor +119 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2008	05/23/2018	0	20,000,000	4.41 / 1.4229	0	0	587,986	884,918		884,918	(778,433)	0	0	0	184,260		LD -Liability Cashflow)
Interest Rate Swap - 82294PR - Receive: Floating CPISP +250 BPS Pay: Floating 1 Month Libor +120 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	06/11/2018	0	5,000,000	4.16 / 1.3585	0	0	136,013	195,137		195,137	(172,322)	0	0	0	46,410		LD -Liability Cashflow)
Interest Rate Swap - 83070PR - Receive: Floating CPISP +275 BPS Pay: Floating 1 Month Libor +134 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2008	08/10/2018	0	30,000,000	4.41 / 1.5017	0	0	844,881	1,324,230		1,324,230	(1,028,536)	0	0	0	285,008		LD -Liability Cashflow)
Interest Rate Swap - 88600PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	14,000,000	4.0963 / .2321	0	0	540,313	2,255,962		2,255,962	1,043,981	0	0	0	216,820		LD -Liability Cashflow)
Interest Rate Swap - 88587PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	4,000,000	4.1913 / .2321	0	0	158,175	1,118,640		1,118,640	911,282	0	0	0	99,185		LD -Liability Cashflow)
Interest Rate Swap - 88585PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	5,000,000	4.1313 / .2321	0	0	194,719	1,021,336		1,021,336	699,361	0	0	0	95,506		LD -Liability Cashflow)
Interest Rate Swap - 88575PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	0	495,000,000	3.435 / .2321	0	0	15,830,731	21,424,461		21,424,461	(13,419,478)	0	0	0	3,124,864		LD -Liability Cashflow)
Interest Rate Swap - 88572PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	365,000,000	3.804 / .2321	0	0	13,020,015	34,323,733		34,323,733	(829,112)	0	0	0	3,911,672		LD -Liability Cashflow)
Interest Rate Swap - 93166PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	1,000,000	2426 / 3.4738	0	0	(32,346)	(151,061)		(151,061)	(223,054)	0	0	0	25,354		LD -Liability Cashflow)
Interest Rate Swap - 93164PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	11,000,000	2426 / 3.1288	0	0	(317,855)	(853,700)		(853,700)	(1,050,057)	0	0	0	180,014		LD -Liability Cashflow)
Interest Rate Swap - 93161PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	192,000,000	2426 / 2.1763	0	0	(3,719,212)	(5,130,307)		(5,130,307)	1,664,700	0	0	0	1,581,049		LD -Liability Cashflow)
Interest Rate Swap - 93158PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	127,000,000	2426 / 2.6853	0	0	(3,106,534)	(5,600,996)		(5,600,996)	(3,186,976)	0	0	0	1,517,685		LD -Liability Cashflow)
Interest Rate Swap - 93157PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	1,000,000	3.3263 / .2426	0	0	30,871	106,001		106,001	149,841	0	0	0	19,819		LD -Liability Cashflow)
Interest Rate Swap - 93154PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2015	0	259,000,000	2426 / 1.6313	0	0	(3,605,512)	(2,322,785)		(2,322,785)	3,033,224	0	0	0	1,093,003		LD -Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 94427PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	38,000,000	2329 / 3.085	0	0	(1,082,401)	(2,062,591)		(2,062,591)	521,303	0	0	0	337,101		LD -Liability Cashflow)
Interest Rate Swap - 94426PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	237,000,000	2329 / 2.4225	0	0	(5,180,639)	(5,204,993)		(5,204,993)	4,347,896	0	0	0	1,269,582		LD -Liability Cashflow)
Interest Rate Swap - 95372PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	9,000,000	2.4825 / .2551	0	0	201,787	323,554		323,554	(40,412)	0	0	0	83,961		LD -Liability Cashflow)
Interest Rate Swap - 95364PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	16,000,000	3.0925 / .2551	0	0	456,333	1,094,803		1,094,803	535,770	0	0	0	203,665		LD -Liability Cashflow)
Interest Rate Swap - 100704PR - Receive: Floating 1 Month Libor +413.8 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	08/10/2018	0	30,000,000	4.2998 / 4.41	0	0	6,201	1,688,291		1,688,291	207,357	0	0	0	285,008		LD -Liability Cashflow)
Interest Rate Swap - 100697PR - Receive: Floating 1 Month Libor +391.2 BPS Pay: Floating CPISP +250 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	06/11/2018	0	5,000,000	4.0709 / 4.16	0	0	1,492	270,120		270,120	39,189	0	0	0	46,410		LD -Liability Cashflow)
Interest Rate Swap - 100688PR - Receive: Floating 3 Month Libor +412.6 BPS Pay: Floating CPISP +275 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/23/2018	0	20,000,000	4.3585 / 4.41	0	0	7,281	1,097,318		1,097,318	202,454	0	0	0	184,260		LD -Liability Cashflow)
Interest Rate Swap - 100678PR - Receive: Floating 1 Month Libor +346.4 BPS Pay: Floating CPISP +202 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/20/2012	05/10/2018	0	537,000	3.6259 / 3.68	0	0	64	28,538		28,538	4,831	0	0	0	4,922		LD -Liability Cashflow)
Interest Rate Swap - 105079CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2014	05/28/2043	0	36,000,000	3.107 / .2356	0	0	599,494	3,048,050		3,048,050	3,048,050	0	0	0	959,395		PD -Duration)
Interest Rate Swap - 105117CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/04/2014	05/28/2043	0	43,000,000	3.107 / .2356	0	0	702,313	3,640,726		3,640,726	3,640,726	0	0	0	1,145,944		PD -Duration)
Interest Rate Swap - 105162CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	05/28/2043	0	30,000,000	3.107 / .2356	0	0	466,006	2,540,041		2,540,041	2,540,041	0	0	0	799,496		PD -Duration)
Interest Rate Swap - 88598PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2024	0	130,000,000	2321 / 4.0963	0	0	(5,017,191)	(20,948,220)		(20,948,220)	(9,694,113)	0	0	0	2,013,331		PD -Duration)
Interest Rate Swap - 88588PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2039	0	24,000,000	2321 / 4.1913	0	0	(949,051)	(6,711,839)		(6,711,839)	(5,467,692)	0	0	0	595,109		PD -Duration)

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - 88586PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2029	0	72,000,000	2321 / 4.1313	0	0	(2,803,952)	(14,707,241)		(14,707,241)	(10,070,801)	0	0	0	1,375,279		PD -Duration)
Interest Rate Swap - 88573PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2016	0	618,000,000	2321 / 3.435	0	0	(19,764,428)	(26,748,115)		(26,748,115)	16,754,015	0	0	0	3,901,345		PD -Duration)
Interest Rate Swap - 88571PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2009	08/04/2019	0	366,000,000	2321 / 3.804	0	0	(13,055,687)	(34,417,771)		(34,417,771)	831,383	0	0	0	3,922,389		PD -Duration)
Interest Rate Swap - 93165PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2040	0	3,000,000	3.4738 / .2426	0	0	97,038	453,184		453,184	669,161	0	0	0	76,061		PD -Duration)
Interest Rate Swap - 93163PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2025	0	17,000,000	3.1288 / .2426	0	0	491,230	1,319,354		1,319,354	1,622,815	0	0	0	278,203		PD -Duration)
Interest Rate Swap - 93162PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2017	0	37,000,000	2.1763 / .2426	0	0	716,723	988,653		988,653	(320,802)	0	0	0	304,681		PD -Duration)
Interest Rate Swap - 93160PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2020	0	20,000,000	2.6853 / .2426	0	0	489,218	882,047		882,047	501,886	0	0	0	239,006		PD -Duration)
Interest Rate Swap - 93159PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2030	0	7,000,000	3.3263 / .2426	0	0	216,096	742,009		742,009	1,048,888	0	0	0	138,736		PD -Duration)
Interest Rate Swap - 93153PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/15/2010	09/17/2015	0	213,000,000	1.6313 / .2426	0	0	2,965,151	1,910,244		1,910,244	(2,494,505)	0	0	0	898,879		PD -Duration)
Interest Rate Swap - 94428PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2018	0	18,000,000	2329 / 3.085	0	0	(512,716)	(977,017)		(977,017)	246,933	0	0	0	159,680		PD -Duration)
Interest Rate Swap - 94425PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/22/2011	02/24/2016	0	67,000,000	2.4225 / .2329	0	0	1,464,569	1,471,454		1,471,454	(1,229,152)	0	0	0	358,911		PD -Duration)
Interest Rate Swap - 95376PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2026	0	13,000,000	2551 / 3.6	0	0	(436,745)	(1,639,750)		(1,639,750)	(1,345,033)	0	0	0	220,245		PD -Duration)
Interest Rate Swap - 95371PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2018	0	93,000,000	2551 / 2.4825	0	0	(2,085,134)	(3,343,390)		(3,343,390)	417,586	0	0	0	867,594		PD -Duration)
Interest Rate Swap - 95365PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	06/24/2021	0	29,000,000	2551 / 3.0925	0	0	(827,103)	(1,984,338)		(1,984,330)	(971,083)	0	0	0	369,143		PD -Duration)
0919999. Subtotal - Swaps - Hedging Other - Interest Rate										8,179,950	0	175,936,514	1,177,492,987	XXX	1,177,492,995	1,189,982,368	0	(1,088,053)	0	490,655,690	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 107656LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2007	03/20/2017	0	6,500,000	Credit Event / 24	0	0	(15,817)	44,440		44,440	(71,787)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107655LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2007	03/20/2017	0	20,000,000	Credit Event / 24	0	0	(48,667)	136,739		136,739	(220,883)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107658LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2006	12/20/2016	0	4,250,000	Credit Event / 1.21	0	0	(52,139)	(82,673)		(82,673)	39,475	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107660LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2007	12/20/2017	0	12,800,000	Credit Event / 51	0	0	(66,187)	(46,733)		(46,733)	(29,665)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107663LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2007	12/20/2015	0	3,000,000	Credit Event / 93	0	0	(28,288)	(25,970)		(25,970)	25,683	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107661LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/26/2007	12/20/2017	0	2,200,000	Credit Event / 51	0	0	(11,376)	(8,032)		(8,032)	(5,099)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107659LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/12/2006	12/20/2016	0	750,000	Credit Event / 1.21	0	0	(9,201)	(14,589)		(14,589)	6,966	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107657LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	01/16/2007	03/20/2017	0	5,000,000	Credit Event / 24	0	0	(12,167)	34,185		34,185	(55,221)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107662LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2007	12/20/2015	0	2,000,000	Credit Event / 93	0	0	(18,858)	(17,313)		(17,313)	17,122	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107665LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.16	0	0	(93,683)	(341,357)		(341,357)	68,473	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107664LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	1,500,000	Credit Event / 6.06	0	0	(92,163)	(335,191)		(335,191)	67,088	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107666LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2009	03/20/2019	0	11,284,000	Credit Event / 2.56	0	0	(292,883)	(1,145,246)		(1,145,246)	(2,246)	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107667LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	0	2,100,000	Credit Event / 5.01	362,250	0	(106,671)	(312,556)		(312,556)	49,819	0	(36,111)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107668LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2009	03/20/2019	0	4,700,000	Credit Event / 5.01	564,000	0	(238,740)	(699,531)		(699,531)	87,138	0	(56,457)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107669LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	03/20/2019	0	3,842,000	Credit Event / 5.01	461,040	0	(195,158)	(571,829)		(571,829)	71,252	0	(46,172)	0	0	2	CR -Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 107671LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2009	06/20/2019	0	13,000,000	Credit Event / 2.06	0	0	(271,519)	(858,141)		(858,141)	96,019	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107670LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2009	06/20/2019	0	10,000,000	Credit Event / 2.06	0	0	(208,861)	(660,108)		(660,108)	73,861	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 107674LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	5,120,000	Credit Event / 5	371,200	0	(259,556)	(56,589)		(56,589)	387,746	0	(81,597)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107673LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	915,000	Credit Event / 5	75,488	0	(46,385)	(20,860)		(20,860)	59,247	0	(16,651)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107672LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	3,410,000	Credit Event / 5	221,650	0	(172,868)	(37,689)		(37,689)	252,474	0	(48,574)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107677LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	7,465,000	Credit Event / 5	503,887	0	(378,434)	(82,508)		(82,508)	557,165	0	(110,798)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107676LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	980,000	Credit Event / 5	73,500	0	(49,681)	(22,342)		(22,342)	61,817	0	(16,195)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107675LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	2,390,000	Credit Event / 5	143,400	0	(121,160)	(26,416)		(26,416)	174,345	0	(31,436)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107678LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	1,015,000	Credit Event / 5	71,050	0	(51,455)	(23,140)		(23,140)	62,888	0	(15,636)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107682LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	675,000	Credit Event / 5	28,688	0	(34,219)	(15,388)		(15,388)	37,689	0	(6,265)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107681LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	720,000	Credit Event / 5	30,600	0	(36,500)	(16,414)		(16,414)	40,201	0	(6,683)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107680LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	340,000	Credit Event / 5	14,450	0	(17,236)	(7,751)		(7,751)	18,984	0	(3,156)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107679LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2010	06/20/2015	0	1,355,000	Credit Event / 5	71,138	0	(68,691)	(30,891)		(30,891)	78,660	0	(15,579)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107683LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	12/20/2015	0	9,600,000	Credit Event / 1	32,765	0	(97,333)	(83,318)		(83,318)	72,067	0	(6,409)	0	0	2	CR -Credit Risk)
Credit Default Swap - 107653LI Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2013	09/20/2018	0	25,000,000	Credit Event / 1	(77,285)	0	(253,472)	(470,105)		(470,105)	167,081	0	15,085	0	0	2	CR -Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 91769CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	500,000	Credit Event / 5	22,500	0	(25,347)	(11,445)		(11,445)	26,624	0	(4,900)	0	0	2	CR -Credit Risk)
Credit Default Swap - 93773CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	1,800,000	Credit Event / 5.01	(320,387)	0	(91,433)	(267,905)		(267,905)	(26,346)	0	38,096	0	0	3	CR -Credit Risk)
Credit Default Swap - 93772CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	2,200,000	Credit Event / 5.01	(391,584)	0	(111,751)	(327,440)		(327,440)	(32,201)	0	46,562	0	0	3	CR -Credit Risk)
Credit Default Swap - 93771CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	12/15/2010	03/20/2019	0	1,000,000	Credit Event / 5.01	(177,993)	0	(50,796)	(148,836)		(148,836)	(14,637)	0	21,165	0	0	3	CR -Credit Risk)
Credit Default Swap - 86473CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	650,000	Credit Event / 6.16	0	0	(40,596)	(147,921)		(147,921)	29,672	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 86449CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	1,000,000	Credit Event / 6.06	0	0	(61,442)	(223,461)		(223,461)	44,726	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 91802CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	905,000	Credit Event / 5	65,613	0	(45,878)	(10,003)		(10,003)	68,537	0	(14,423)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91767CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	602,500	Credit Event / 5	39,163	0	(30,543)	(6,659)		(6,659)	44,609	0	(8,582)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91884CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	1,322,500	Credit Event / 5	89,269	0	(67,043)	(14,617)		(14,617)	98,707	0	(19,629)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91848CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	420,000	Credit Event / 5	25,200	0	(21,292)	(4,642)		(4,642)	30,638	0	(5,524)	0	0	2	CR -Credit Risk)
Credit Default Swap - 86840CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	0	2,800,000	Credit Event / 5.01	483,000	0	(142,228)	(416,742)		(416,742)	66,426	0	(48,148)	0	0	3	CR -Credit Risk)
Credit Default Swap - 91798CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	555,000	Credit Event / 5	40,238	0	(28,135)	(6,134)		(6,134)	42,031	0	(8,845)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91768CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	2,000,000	Credit Event / 5	90,000	0	(101,389)	(45,780)		(45,780)	106,496	0	(19,600)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91762CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	370,000	Credit Event / 5	24,050	0	(18,757)	(4,089)		(4,089)	27,395	0	(5,270)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91882CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	815,000	Credit Event / 5	55,012	0	(41,316)	(9,008)		(9,008)	60,829	0	(12,096)	0	0	2	CR -Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 91846CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	260,000	Credit Event / 5	15,600	0	(13,181)	(2,874)		(2,874)	18,966	0	(3,420)	0	0	2	CR -Credit Risk)
Credit Default Swap - 88145CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2009	12/20/2015	0	2,500,000	Credit Event / 5	434,375	0	(126,736)	(109,991)		(109,991)	150,605	0	(77,051)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91792CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	4,800,000	Credit Event / 5	348,000	0	(243,333)	(53,052)		(53,052)	363,512	0	(76,497)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91761CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	3,200,000	Credit Event / 5	208,000	0	(162,222)	(35,368)		(35,368)	236,926	0	(45,583)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91879CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	7,010,000	Credit Event / 5	473,175	0	(355,368)	(77,479)		(77,479)	523,205	0	(104,045)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91843CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	2,240,000	Credit Event / 5	134,400	0	(113,556)	(24,758)		(24,758)	163,403	0	(29,463)	0	0	2	CR -Credit Risk)
Credit Default Swap - 92800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2010	09/20/2015	0	1,800,000	Credit Event / 5	(104,564)	0	(91,250)	(61,645)		(61,645)	50,896	0	20,861	0	0	5	CR -Credit Risk)
Credit Default Swap - 88143CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2012	03/20/2017	0	6,000,000	Credit Event / 5	712,728	0	(304,167)	(519,187)		(519,187)	234,991	0	(150,009)	0	0	2	CR -Credit Risk)
Credit Default Swap - 93406CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	12/20/2015	0	11,000,000	Credit Event / 1	599,141	0	(111,528)	(85,335)		(85,335)	175,490	0	(118,551)	0	0	2	CR -Credit Risk)
Credit Default Swap - 93405CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2010	12/20/2015	0	11,500,000	Credit Event / 1	735,164	0	(116,597)	(75,833)		(75,833)	132,822	0	(145,776)	0	0	2	CR -Credit Risk)
Credit Default Swap - 86469CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	7,000,000	Credit Event / 6.16	0	0	(437,189)	(1,593,000)		(1,593,000)	319,541	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 86461CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	5,000,000	Credit Event / 6.06	0	0	(307,208)	(1,117,304)		(1,117,304)	223,628	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 86436CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	0	3,000,000	Credit Event / 5.86	0	0	(178,242)	(645,718)		(645,718)	128,638	0	0	0	0	2	CR -Credit Risk)
Credit Default Swap - 86838CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	0	2,350,000	Credit Event / 5.01	405,375	0	(119,370)	(349,765)		(349,765)	55,750	0	(40,410)	0	0	3	CR -Credit Risk)
Credit Default Swap - 86943CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	03/20/2019	0	1,858,000	Credit Event / 5.01	222,960	0	(94,379)	(276,538)		(276,538)	34,458	0	(22,329)	0	0	3	CR -Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 87037CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	03/20/2019	0	1,500,000	Credit Event / 5.01	247,500	0	(76,194)	(223,255)		(223,255)	34,543	0	(24,751)	0	0	3	CR -Credit Risk)
Credit Default Swap - 91799CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	1,940,000	Credit Event / 5	160,050	0	(98,347)	(44,227)		(44,227)	125,617	0	(35,303)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91796CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	1,392,500	Credit Event / 5	100,956	0	(70,592)	(15,391)		(15,391)	105,456	0	(22,192)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91770CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	10,000,000	Credit Event / 5	450,000	0	(506,944)	(228,902)		(228,902)	532,478	0	(98,002)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91765CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	930,000	Credit Event / 5	60,450	0	(47,146)	(10,279)		(10,279)	68,856	0	(13,247)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91881CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	2,027,500	Credit Event / 5	136,856	0	(102,783)	(22,409)		(22,409)	151,327	0	(30,093)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91855CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	2,080,000	Credit Event / 5	156,000	0	(105,444)	(47,419)		(47,419)	131,204	0	(34,373)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91845CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	650,000	Credit Event / 5	39,000	0	(32,951)	(7,184)		(7,184)	47,416	0	(8,549)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91933CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	1,875,000	Credit Event / 5	131,250	0	(95,052)	(42,745)		(42,745)	116,173	0	(28,885)	0	0	2	CR -Credit Risk)
Credit Default Swap - 92031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	1,250,000	Credit Event / 5	53,125	0	(63,368)	(28,497)		(28,497)	69,794	0	(11,602)	0	0	2	CR -Credit Risk)
Credit Default Swap - 92022CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	1,330,000	Credit Event / 5	56,525	0	(67,424)	(30,321)		(30,321)	74,261	0	(12,345)	0	0	2	CR -Credit Risk)
Credit Default Swap - 92013CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	0	625,000	Credit Event / 5	26,562	0	(31,684)	(14,248)		(14,248)	34,897	0	(5,801)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91965CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2010	06/20/2015	0	2,500,000	Credit Event / 5	131,250	0	(126,736)	(56,994)		(56,994)	145,128	0	(28,744)	0	0	2	CR -Credit Risk)
Credit Default Swap - 86837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	0	100,000	Credit Event / 5.01	17,250	0	(5,080)	(14,884)		(14,884)	2,372	0	(1,720)	0	0	3	CR -Credit Risk)
Credit Default Swap - 86839CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2009	03/20/2019	0	2,000,000	Credit Event / 5.01	345,000	0	(101,592)	(297,673)		(297,673)	47,447	0	(34,391)	0	0	3	CR -Credit Risk)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Default Swap - 86913CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	0	880,000	Credit Event / 5.01	202,400	0	(44,700)	(55,560)		(55,560)	75,277	0	(32,023)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91793CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	0	835,000	Credit Event / 5	60,538	0	(42,330)	(9,229)		(9,229)	63,236	0	(13,307)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91763CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2010	06/20/2015	0	557,500	Credit Event / 5	36,238	0	(28,262)	(6,162)		(6,162)	41,277	0	(7,941)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91880CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	0	1,217,500	Credit Event / 5	82,181	0	(61,720)	(13,457)		(13,457)	90,871	0	(18,071)	0	0	2	CR -Credit Risk)
Credit Default Swap - 91844CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	0	390,000	Credit Event / 5	23,400	0	(19,771)	(4,311)		(4,311)	28,450	0	(5,130)	0	0	2	CR -Credit Risk)
Credit Default Swap - 92801CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2010	09/20/2015	0	2,000,000	Credit Event / 5	(116,183)	0	(101,389)	(68,494)		(68,494)	56,551	0	23,179	0	0	5	CR -Credit Risk)
Credit Default Swap - 86914CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	0	295,000	Credit Event / 5.01	67,850	0	(14,985)	(18,625)		(18,625)	25,235	0	(10,735)	0	0	2	CR -Credit Risk)
0929999. Subtotal - Swaps - Hedging Other - Credit Default										9,644,454	0	(8,846,133)	(13,730,111)	XXX	(13,730,111)	7,642,567	0	(1,770,124)	0	0	XXX	XXX
Currency Swap - 98859PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AY2 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	0	8,452,344	4.3 / 3.8125	0	0	10,445	(147,848)		(147,848)	(108,127)	1,134,760	0	0	89,570		FX -Foreign Exchange)
Currency Swap - 102403PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	0	8,452,344	1.85 / 1.75	0	0	(5,667)	36,990		36,990	86,274	0	0	0	89,570		FX -Foreign Exchange)
Currency Swap - 105422PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2014	09/17/2021	0	7,500,000	4.28 / 2.87	0	0	30,550	763,964		763,964	(13,536)	777,500	0	0	97,156		FX -Foreign Exchange)
Currency Swap - 106912PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	6,400,000	5.5575 / 5.26	0	0	7,712	101,699		101,699	(157,255)	258,954	0	0	100,016		FX -Foreign Exchange)
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	1,686,713	7.12 / 6.23	0	0	12,628	136,514		136,514	(2,429)	215,215	0	0	16,850		FX -Foreign Exchange)
Currency Swap - 107386PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AC7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,133,426	4.52 / 4.55	0	0	17,630	596,281		596,281	(41,910)	828,613	0	0	90,613		FX -Foreign Exchange)
Currency Swap - 107740PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	20	18,221		18,221	6,520	8,207	0	0	2,303		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107744PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	75	79,562		79,562	28,521	35,928	0	0	10,082		FX -Foreign Exchange)
Currency Swap - 100805PR - Receive: Fixed USD Pay: Floating BBSW6 +65 BPS AUD	Q7160#\A6 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	05/05/2015	0	13,607,579	1.205 / 3.4333	0	0	(236,397)	3,008,873		3,008,873	(58,630)	990,786	0	0	40,066		FX -Foreign Exchange)
Currency Swap - 100804PR - Receive: Fixed USD Pay: Fixed EUR	54401PA#3 - Lord Corporation Sr. Unsecured Notes	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	07/12/2016	0	10,455,807	5.85 / 4.7625	0	0	97,517	974,339		974,339	(49,412)	1,330,559	0	0	64,713		FX -Foreign Exchange)
Currency Swap - 101090PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AB0 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/07/2033	0	1,910,000	4.73 / 4.61	0	0	(1,934)	(177,022)		(177,022)	(37,335)	118,482	0	0	40,725		FX -Foreign Exchange)
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	0	10,278,373	5.85 / 5.305	0	0	16,156	79,705		79,705	(64,507)	933,660	0	0	92,763		FX -Foreign Exchange)
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	2,412,515	6.53 / 7.1675	0	0	(43,623)	(271,169)		(271,169)	9,011	236,603	0	0	26,394		FX -Foreign Exchange)
Currency Swap - 107571PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	3,409,857	4.72 / 4.24	0	0	2,536	(179,735)		(179,735)	(58,128)	457,876	0	0	43,440		FX -Foreign Exchange)
Currency Swap - 107321PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	3,409,857	1.85 / 1.75	0	0	(2,299)	13,433		13,433	46,159	0	0	0	43,440		FX -Foreign Exchange)
Currency Swap - 107388PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AC7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	7,068,238	4.52 / 4.55	0	0	17,469	590,832		590,832	(41,527)	821,041	0	0	89,785		FX -Foreign Exchange)
Currency Swap - 107739PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	107,087	5.728 / 6.3	0	0	20	18,221		18,221	6,520	8,207	0	0	2,303		FX -Foreign Exchange)
Currency Swap - 107743PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	468,808	5.725 / 6.3	0	0	75	79,562		79,562	28,521	35,928	0	0	10,082		FX -Foreign Exchange)
Currency Swap - 107297PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	(5,414)	(390,115)		(390,115)	(54,097)	186,098	0	0	72,219		FX -Foreign Exchange)
Currency Swap - 104088PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	1,900,000	5.4825 / 2.4329	0	0	54,036	342,202		342,202	268,295	112,505	0	0	37,987		FX -Foreign Exchange)
Currency Swap - 106970PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	0	1,789,500	4.145 / 2.36	0	0	0	(6,034)		(6,034)	(51,928)	45,894	0	0	28,317		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107127PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	1,400,000	5.71 / 4.38	0	0	13,090	32,058		32,058	(6,121)	191,516	0	0	7,526		FX -Foreign Exchange)
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	362,238	7.12 / 6.23	0	0	2,712	29,318		29,318	(523)	46,219	0	0	3,619		FX -Foreign Exchange)
Currency Swap - 107307PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AA4 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	(1,147)	(187,188)		(187,188)	(74,199)	186,098	0	0	54,462		FX -Foreign Exchange)
Currency Swap - 107298PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AC8 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	4,150,000	5.07 / 5.01	0	0	(7,489)	(539,659)		(539,659)	(74,833)	257,435	0	0	99,902		FX -Foreign Exchange)
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	9,046,950	6.53 / 7.1675	0	0	(163,586)	(1,016,885)		(1,016,885)	33,790	887,263	0	0	98,977		FX -Foreign Exchange)
Currency Swap - 107109PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	11,905,000	6.035 / 4.27	0	0	61,500	(2,495,089)		(2,495,089)	29,163	1,646,318	0	0	101,518		FX -Foreign Exchange)
Currency Swap - 107387PR - Receive: Fixed USD Pay: Fixed EUR	L6346#AC7 - Messer Finance S.A. Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	11,757,633	4.52 / 4.55	0	0	29,059	982,818		982,818	(69,078)	1,365,757	0	0	149,353		FX -Foreign Exchange)
Currency Swap - 107308PR - Receive: Fixed USD Pay: Fixed GBP	G9105#AA2 - Trustees of Fund 20 - Viscount Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	3,000,000	4.29 / 4.13	0	0	(1,147)	(187,188)		(187,188)	(74,199)	186,098	0	0	54,462		FX -Foreign Exchange)
Currency Swap - 107299PR - Receive: Fixed USD Pay: Fixed GBP	G9105*AC2 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	(5,414)	(390,115)		(390,115)	(54,097)	186,098	0	0	72,219		FX -Foreign Exchange)
Currency Swap - 104085PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	10,200,000	5.4825 / 2.4329	0	0	290,088	1,837,083		1,837,083	1,440,319	603,972	0	0	203,931		FX -Foreign Exchange)
Currency Swap - 105381PR - Receive: Fixed USD Pay: Fixed GBP	G1744#AV0 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/16/2014	09/18/2034	0	21,425,000	4.0888 / 3.87	0	0	13,670	784,946		784,946	(1,149,429)	1,934,375	0	0	475,653		FX -Foreign Exchange)
Currency Swap - 75401PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2007	05/15/2017	0	12,800,000	5.92 / 7.38	0	0	(326,481)	(128,361)		(128,361)	(270,331)	1,211,304	0	0	98,603		FX -Foreign Exchange)
Currency Swap - 107112PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	29,690,224	6.5225 / 5.7025	0	0	223,424	2,700,988		2,700,988	(176,392)	3,672,442	0	0	319,303		FX -Foreign Exchange)
Currency Swap - 107116PR - Receive: Fixed USD Pay: Fixed CHF	H2731#AA8 - Franke Holding AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	29,950,000	6.19 / 4.42	0	0	143,083	(7,566,354)		(7,566,354)	(5,817)	4,141,723	0	0	331,777		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107193PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	47,401,076	6.3435 / 5.44	0	0	469,553	4,842,731		4,842,731	(355,234)	5,815,987	0	0	652,546		FX -Foreign Exchange)
Currency Swap - 107101PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	7,855,267	5.27 / 1.2382	0	0	329,241	1,183,461		1,183,461	(334,661)	430,708	0	0	33,831		FX -Foreign Exchange)
Currency Swap - 106910PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	2,344,000	5.5575 / 5.26	0	0	2,824	37,247		37,247	(57,595)	94,842	0	0	36,631		FX -Foreign Exchange)
Currency Swap - 107762PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	10/14/2019	0	1,224,356	6.53 / 7.1675	0	0	(717)	(137,619)		(137,619)	(29,533)	(108,086)	0	0	13,395		FX -Foreign Exchange)
Currency Swap - 107300PR - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	3,000,000	5.07 / 5.01	0	0	(5,414)	(390,115)		(390,115)	(54,097)	186,098	0	0	72,219		FX -Foreign Exchange)
Currency Swap - 106911PR - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	4,457,000	5.5575 / 5.26	0	0	5,370	70,824		70,824	(109,513)	180,337	0	0	69,652		FX -Foreign Exchange)
Currency Swap - 107104PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	3,072,433	5.27 / 1.2382	0	0	128,776	462,887		462,887	(130,896)	168,463	0	0	13,232		FX -Foreign Exchange)
Currency Swap - 107126PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	6,400,000	5.71 / 4.38	0	0	59,840	146,551		146,551	(27,967)	875,501	0	0	34,404		FX -Foreign Exchange)
Currency Swap - 75064PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	3,518,732	5.7 / 4.849	0	0	26,525	281,643		281,643	(13,309)	450,167	0	0	26,453		FX -Foreign Exchange)
Currency Swap - 75402PR - Receive: Fixed USD Pay: Fixed AUD	Q0455#AG3 - APT Pipelines, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2007	05/15/2017	0	12,200,000	5.92 / 7.38	0	0	(312,823)	(121,283)		(121,283)	(256,598)	1,154,524	0	0	93,981		FX -Foreign Exchange)
Currency Swap - 107110PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	5,950,000	6.035 / 4.27	0	0	30,737	(1,247,021)		(1,247,021)	14,576	822,813	0	0	50,738		FX -Foreign Exchange)
Currency Swap - 107573PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	20,256,324	4.72 / 4.24	0	0	15,064	(1,067,717)		(1,067,717)	(345,310)	2,720,019	0	0	258,058		FX -Foreign Exchange)
Currency Swap - 107322PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	20,256,324	1.85 / 1.75	0	0	(13,657)	79,797		79,797	274,213	0	0	0	258,058		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 104086PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G2956@AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	17,200,000	5.4825 / 2.4329	0	0	489,168	3,097,826		3,097,826	2,428,772	1,018,462	0	0	343,884		FX -Foreign Exchange)
Currency Swap - 105152PR - Receive: Fixed USD Pay: Fixed AUD	Q7794#AF0 - QPH Finance Co. Pty. Ltd Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2014	08/14/2029	0	16,457,900	4.5325 / 6.28	0	0	(109,448)	1,923,614		1,923,614	(186,440)	2,110,055	0	0	314,653		FX -Foreign Exchange)
Currency Swap - 105421PR - Receive: Fixed USD Pay: Fixed EUR	N0797#AD0 - Attero Holding NV Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2014	09/17/2021	0	7,500,000	4.28 / 2.87	0	0	30,550	763,964		763,964	(13,536)	777,500	0	0	97,156		FX -Foreign Exchange)
Currency Swap - 106899PR - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	7,500,000	4.8863 / 2.3843	0	0	70,768	1,136,882		1,136,882	526,058	610,825	0	0	144,035		FX -Foreign Exchange)
Currency Swap - 98858PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AY2 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	0	10,988,048	4.3 / 3.8125	0	0	13,579	(192,203)		(192,203)	(140,565)	1,475,188	0	0	116,441		FX -Foreign Exchange)
Currency Swap - 102402PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	0	10,988,048	1.85 / 1.75	0	0	(7,367)	48,087		48,087	112,156	0	0	0	116,441		FX -Foreign Exchange)
Currency Swap - 106634PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2023	0	18,900,000	3.777 / 1.92	0	0	0	(41,453)		(41,453)	(586,762)	545,309	0	0	271,386		FX -Foreign Exchange)
Currency Swap - 106695PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	11,700,000	4.36 / 4.14	0	0	2,360	(22,337)		(22,337)	(249,332)	226,995	0	0	153,583		FX -Foreign Exchange)
Currency Swap - 107103PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	1,686,100	5.27 / 1.2382	0	0	70,670	254,025		254,025	(71,834)	92,450	0	0	7,262		FX -Foreign Exchange)
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	0	1,587,413	7.12 / 6.23	0	0	11,884	128,477		128,477	(2,290)	202,544	0	0	15,858		FX -Foreign Exchange)
Currency Swap - 75065PR - Receive: Fixed USD Pay: Fixed EUR	G2624@AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	1,749,944	5.7 / 4.849	0	0	13,192	140,067		140,067	(6,623)	223,878	0	0	13,156		FX -Foreign Exchange)
Currency Swap - 107108PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	18,455	(748,736)		(748,736)	8,751	494,034	0	0	30,464		FX -Foreign Exchange)
Currency Swap - 107194PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	6,899,194	6.3435 / 5.44	0	0	68,343	704,856		704,856	(51,704)	846,513	0	0	94,978		FX -Foreign Exchange)
Currency Swap - 107572PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	4,191,546	4.72 / 4.24	0	0	3,117	(220,938)		(220,938)	(71,453)	562,841	0	0	53,399		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107737PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	182,047	5.728 / 6.3	0	0	35	30,967		30,967	11,076	13,952	0	0	3,915		FX -Foreign Exchange)
Currency Swap - 107741PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	0	796,973	5.725 / 6.3	0	0	128	135,256		135,256	48,485	61,078	0	0	17,140		FX -Foreign Exchange)
Currency Swap - 107323PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	4,191,546	1.85 / 1.75	0	0	(2,826)	16,512		16,512	56,741	0	0	0	53,399		FX -Foreign Exchange)
Currency Swap - 104087PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +175 BPS GBP	G29568AG6 - ABP Acquisitions UK Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	12/27/2030	0	2,200,000	5.4825 / 2.4329	0	0	62,568	396,234		396,234	310,657	130,268	0	0	43,985		FX -Foreign Exchange)
Currency Swap - 106567PR - Receive: Fixed USD Pay: Fixed GBP	493859C89 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	6,280,000	4.77 / 4.43	0	0	2,104	(55,216)		(55,216)	(177,056)	121,840	0	0	98,733		FX -Foreign Exchange)
Currency Swap - 106637PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/31/2025	0	2,955,000	3.9775 / 2.16	0	0	0	(4,738)		(4,738)	(89,996)	85,259	0	0	47,303		FX -Foreign Exchange)
Currency Swap - 106633PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2021	0	10,770,000	3.506 / 1.67	0	0	0	(15,453)		(15,453)	(326,192)	310,740	0	0	134,596		FX -Foreign Exchange)
Currency Swap - 106694PR - Receive: Fixed USD Pay: Fixed GBP	493859B#8 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/22/2021	0	7,589,000	4.36 / 4.14	0	0	1,531	(14,488)		(14,488)	(161,725)	147,236	0	0	99,619		FX -Foreign Exchange)
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	2,412,515	6.53 / 7.1675	0	0	(43,623)	(271,169)		(271,169)	9,011	236,603	0	0	26,394		FX -Foreign Exchange)
Currency Swap - 107102PR - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	2,997,500	5.27 / 1.2382	0	0	125,635	451,598		451,598	(127,704)	164,354	0	0	12,910		FX -Foreign Exchange)
Currency Swap - 107128PR - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	10,100,000	5.71 / 4.38	0	0	94,435	231,275		231,275	(44,135)	1,381,650	0	0	54,294		FX -Foreign Exchange)
Currency Swap - 107195PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	2,469,830	6.3435 / 5.44	0	0	24,466	252,330		252,330	(18,509)	303,042	0	0	34,001		FX -Foreign Exchange)
Currency Swap - 75063PR - Receive: Fixed USD Pay: Fixed EUR	G26248AE3 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/08/2007	04/04/2017	0	3,143,868	5.7 / 4.849	0	0	23,699	251,639		251,639	(11,891)	402,209	0	0	23,635		FX -Foreign Exchange)
Currency Swap - 107111PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	8,734,445	6.5225 / 5.7025	0	0	65,728	794,593		794,593	(51,892)	1,080,381	0	0	93,934		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107115PR - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	8,150,000	6.19 / 4.42	0	0	38,936	(2,058,958)		(2,058,958)	(1,583)	1,127,047	0	0	90,283		FX -Foreign Exchange)
Currency Swap - 107196PR - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	13,471,799	6.3435 / 5.44	0	0	133,451	1,376,346		1,376,346	(100,961)	1,652,954	0	0	185,459		FX -Foreign Exchange)
Currency Swap - 106667VT - Receive: Fixed USD Pay: Floating BBSW6 +65 BPS AUD	Q7160#AC3 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2005	05/05/2015	0	5,000,000	5.47 / 3.4333	0	0	73,316	(231,803)		(231,803)	(226,998)	495,393	0	0	14,722		FX -Foreign Exchange)
Currency Swap - 106668VT - Receive: Fixed USD Pay: Floating BBSW6 +67 BPS AUD	Q7160#AD1 - Orica Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2005	05/05/2017	0	12,500,000	5.57 / 3.4533	0	0	192,789	405,727		405,727	(473,018)	1,238,483	0	0	95,745		FX -Foreign Exchange)
Currency Swap - 106884VT - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	6,182,985	6.53 / 7.1675	0	0	(111,800)	(694,973)		(694,973)	23,093	606,385	0	0	67,644		FX -Foreign Exchange)
Currency Swap - 107099VT - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +52.5 BPS GBP	G1846#AD7 - Capita Plc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2005	09/28/2015	0	23,268,166	5.27 / 1.2382	0	0	975,248	3,505,541		3,505,541	(991,303)	1,275,805	0	0	100,211		FX -Foreign Exchange)
Currency Swap - 107106VT - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	49,000,000	5.71 / 4.38	0	0	458,149	1,122,028		1,122,028	(214,121)	6,703,056	0	0	263,408		FX -Foreign Exchange)
Currency Swap - 106671VT - Receive: Fixed USD Pay: Fixed EUR	N2962#AD5 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2022	0	28,897,000	5.78 / 4.905	0	0	221,129	682,792		682,792	(444,410)	3,692,700	0	0	388,821		FX -Foreign Exchange)
Currency Swap - 106670VT - Receive: Fixed USD Pay: Fixed EUR	N2962#AC7 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2019	0	18,389,000	5.68 / 4.817	0	0	138,874	1,079,780		1,079,780	(183,441)	2,349,900	0	0	189,370		FX -Foreign Exchange)
Currency Swap - 107089VT - Receive: Fixed USD Pay: Fixed EUR	D8282#AA2 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2019	0	18,569,331	6.5225 / 5.7025	0	0	139,737	1,689,295		1,689,295	(110,322)	2,296,877	0	0	199,703		FX -Foreign Exchange)
Currency Swap - 107062VT - Receive: Fixed USD Pay: Fixed CHF	G3659*AC5 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2019	0	36,900,000	6.19 / 4.42	0	0	176,285	(9,322,152)		(9,322,152)	(7,167)	5,102,825	0	0	408,766		FX -Foreign Exchange)
Currency Swap - 107191VT - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	72,584,423	6.3435 / 5.44	0	0	719,018	7,415,587		7,415,587	(543,964)	8,905,918	0	0	999,232		FX -Foreign Exchange)
Currency Swap - 106673VT - Receive: Fixed USD Pay: Fixed CAD	763169A@8 - Richardson International Ltd. Senior Secured Note 2009-3	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2009	09/25/2019	0	10,000,000	6.352 / 6.335	0	0	14,171	927,075		927,075	(80,252)	834,070	0	0	108,787		FX -Foreign Exchange)
Currency Swap - 107348VT - Receive: Fixed USD Pay: Fixed EUR	D5364#AA9 - Messer Group GmbH Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2011	06/14/2021	0	89,640,702	4.52 / 4.55	0	0	221,546	7,493,044		7,493,044	(526,655)	10,412,589	0	0	1,138,675		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107527VT - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	0	24,401,391	4.72 / 4.24	0	0	18,146	(1,286,205)		(1,286,205)	(415,971)	3,276,619	0	0	310,865		FX -Foreign Exchange)
Currency Swap - 106609VT - Receive: Fixed USD Pay: Fixed GBP	G6970*AC0 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2012	12/10/2027	0	16,323,000	5.67 / 5.68	0	0	(32,757)	(635,767)		(635,767)	(289,600)	995,380	0	0	293,627		FX -Foreign Exchange)
Currency Swap - 107304VT - Receive: Fixed USD Pay: Fixed GBP	G9105*AA6 - Trustees of Fd 26- Primary Set Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/06/2028	0	11,700,000	4.29 / 4.13	0	0	(4,472)	(730,034)		(730,034)	(289,376)	725,781	0	0	212,403		FX -Foreign Exchange)
Currency Swap - 107296VT - Receive: Fixed USD Pay: Fixed GBP	G9105@AC0 - Trustees of Fund 22- Vicountcy Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/06/2013	03/05/2038	0	12,050,000	5.07 / 5.01	0	0	(21,745)	(1,566,963)		(1,566,963)	(217,288)	747,493	0	0	290,078		FX -Foreign Exchange)
Currency Swap - 106627VT - Receive: Fixed USD Pay: Floating 6 Month British Pound Libor +225 BPS GBP	G2956@AB7 - ABP Acquisitions UK Limited Debt in Infrastructure Proj	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2013	06/26/2030	0	35,160,000	5.255 / 2.9329	0	0	707,820	(312,784)		(312,784)	4,364,271	2,259,787	0	0	691,825		FX -Foreign Exchange)
Currency Swap - 107320VT - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	0	24,401,391	1.85 / 1.75	0	0	(16,451)	96,126		96,126	330,326	0	0	0	310,865		FX -Foreign Exchange)
Currency Swap - 106631VT - Receive: Fixed USD Pay: Fixed GBP	G1744#AT5 - Cadogan Estates Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2013	09/12/2030	0	31,683,750	4.49 / 4.07	0	0	62,680	(1,840,292)		(1,840,292)	(846,383)	1,994,751	0	0	627,685		FX -Foreign Exchange)
Currency Swap - 106660VT - Receive: Fixed USD Pay: Fixed GBP	G3646#AB9 - Forth Ports Finance Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2013	12/05/2023	0	21,579,750	5.02 / 4.8	0	0	23,198	(159,835)		(159,835)	(496,471)	1,310,175	0	0	322,437		FX -Foreign Exchange)
Currency Swap - 106664VT - Receive: Fixed USD Pay: Fixed AUD	87124VB*9 - Sydney Airport Finance Co Pty Debt in Infrastructure	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2014	11/20/2028	0	44,661,000	4.47 / 6.04	0	0	(58,013)	5,792,485		5,792,485	137,173	5,655,312	0	0	832,155		FX -Foreign Exchange)
Currency Swap - 106898VT - Receive: Fixed USD Pay: Floating BPL3M +182 BPS GBP	G6970*AF3 - Peel Ports PP Finance Limited Debt in Infrastructure Project	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/24/2014	10/01/2029	0	10,780,000	4.8863 / 2.3843	0	0	101,717	1,634,079		1,634,079	756,120	877,959	0	0	207,026		FX -Foreign Exchange)
Currency Swap - 106665VT - Receive: Fixed USD Pay: Fixed GBP	G6679#AB2 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2026	0	24,629,000	5.92 / 5.55	0	0	34,575	356,188		356,188	(640,339)	996,527	0	0	422,458		FX -Foreign Exchange)
Currency Swap - 106888VT - Receive: Fixed USD Pay: Fixed GBP	G6679#AA4 - Nuffield Health Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/07/2024	0	8,587,000	5.5575 / 5.26	0	0	10,347	136,451		136,451	(210,992)	347,443	0	0	134,194		FX -Foreign Exchange)
Currency Swap - 106653VT - Receive: Fixed USD Pay: Fixed GBP	493859C@9 - Kier Group plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2014	11/20/2024	0	13,751,700	4.77 / 4.43	0	0	4,606	(120,909)		(120,909)	(387,710)	266,801	0	0	216,203		FX -Foreign Exchange)
Currency Swap - 106776VT - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2023	0	34,055,000	3.777 / 1.92	0	0	0	(74,692)		(74,692)	(1,057,258)	982,566	0	0	488,998		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 106771VT - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2014	03/30/2021	0	33,780,000	3.506 / 1.67	0	0	0	(48,467)		(48,467)	(1,023,098)	974,632	0	0	422,159		FX -Foreign Exchange)
Currency Swap - 107248VT - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	0	35,467,500	4.145 / 2.36	0	0	0	(119,589)		(119,589)	(1,029,195)	909,606	0	0	561,242		FX -Foreign Exchange)
Currency Swap - 106934VT - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	0	1,338,039	6.53 / 7.1675	0	0	(24,194)	(150,397)		(150,397)	4,997	131,226	0	0	14,639		FX -Foreign Exchange)
Currency Swap - 107105VT - Receive: Fixed USD Pay: Fixed EUR	955306B*5 - West Pharmaceutical Svcs, Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2006	02/27/2016	0	6,450,000	5.71 / 4.38	0	0	60,307	147,695		147,695	(28,185)	882,341	0	0	34,673		FX -Foreign Exchange)
Currency Swap - 107083VT - Receive: Fixed USD Pay: Fixed CHF	G3659*AA9 - Franke Finance Int'l Ltd Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/19/2007	11/28/2017	0	3,572,500	6.035 / 4.27	0	0	18,455	(748,736)		(748,736)	8,751	494,034	0	0	30,464		FX -Foreign Exchange)
Currency Swap - 107192VT - Receive: Fixed USD Pay: Fixed EUR	F2000#AA4 - Compagnie des Levures Lesaffre Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2007	07/30/2022	0	7,787,108	6.3435 / 5.44	0	0	77,139	795,570		795,570	(58,358)	955,458	0	0	107,201		FX -Foreign Exchange)
Currency Swap - 107598LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -28.9 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/19/2015	0	18,900,000	2308 / 0	0	0	49,433	1,497,954		1,497,954	(56,498)	2,417,040	0	0	84,580		FX -Foreign Exchange)
Currency Swap - 107602LI - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	18,319,000	2.605 / 2.295	0	0	40,972	1,389,867		1,389,867	(8,876)	2,349,900	0	0	60,817		FX -Foreign Exchange)
Currency Swap - 107606LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating BPL3M -11.3 BPS GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2018	0	14,517,015	.2319 / .4449	0	0	(32,660)	(271,293)		(271,293)	(30,774)	922,946	0	0	133,586		FX -Foreign Exchange)
Currency Swap - 107605LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -21.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2018	0	148,595,100	2319 / 0	0	0	286,625	9,500,896		9,500,896	(482,820)	19,334,642	0	0	1,367,377		FX -Foreign Exchange)
Currency Swap - 107604LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2013	05/20/2016	0	258,000,000	2319 / 0	0	0	537,474	16,292,123		16,292,123	(577,790)	33,570,000	0	0	1,519,298		FX -Foreign Exchange)
Currency Swap - 107608LI - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	0	19,965,200	3.165 / 2.295	0	0	41,564	1,606,397		1,606,397	33,957	1,572,440	0	0	139,072		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 107640LI - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2018	0	1,280,000	8.45 / .2351	0	0	103,526	(163,731)		(163,731)	34,390	(97,966)	0	0	25,183		FX -Foreign Exchange)
Currency Swap - 107643LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating SWL3M -13.3 BPS CHF	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2014	03/21/2016	0	243,429	2471 / 0	0	0	656	28,273		28,273	(795)	29,068	0	0	1,346		FX -Foreign Exchange)
Currency Swap - 107644LI - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating JPYL3 -31.3 BPS JPY	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2014	05/14/2017	0	187,788	2332 / 0	0	0	440	27,806		27,806	(300)	28,107	0	0	1,446		FX -Foreign Exchange)
Currency Swap - 101567CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	654,250	2.605 / 2.295	0	0	1,463	49,638		49,638	(318)	83,925	0	0	2,172		FX -Foreign Exchange)
Currency Swap - 103713CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	0	1,376,500	2.452 / 2.295	0	0	2,592	160,658		160,658	(2,290)	167,850	0	0	8,261		FX -Foreign Exchange)
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	0	11,211,500	6.46 / 5.375	0	0	103,721	306,225		306,225	(165,817)	1,426,725	0	0	171,209		FX -Foreign Exchange)
Currency Swap - 101569CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	981,375	2.605 / 2.295	0	0	2,195	74,457		74,457	(478)	125,888	0	0	3,258		FX -Foreign Exchange)
Currency Swap - 101575CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	8,505,250	2.605 / 2.295	0	0	19,023	645,296		645,296	(4,121)	1,091,025	0	0	28,236		FX -Foreign Exchange)
Currency Swap - 105822CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	0	7,486,950	3.165 / 2.295	0	0	15,586	602,399		602,399	12,734	589,665	0	0	52,152		FX -Foreign Exchange)
Currency Swap - 101578CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	15,702,000	2.605 / 2.295	0	0	35,119	1,191,315		1,191,315	(7,608)	2,014,200	0	0	52,129		FX -Foreign Exchange)
Currency Swap - 105816CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	0	13,791,750	3.165 / 2.295	0	0	28,712	1,109,682		1,109,682	23,457	1,086,225	0	0	96,070		FX -Foreign Exchange)
Currency Swap - 101576CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	8,505,250	2.605 / 2.295	0	0	19,023	645,296		645,296	(4,121)	1,091,025	0	0	28,236		FX -Foreign Exchange)
Currency Swap - 101572CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	1,962,750	2.605 / 2.295	0	0	4,390	148,914		148,914	(955)	251,775	0	0	6,516		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor -23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	0	4,462,500	2326 / 0	(7,411)	0	8,841	351,149		351,149	(13,455)	571,071	2,443	0	20,368		FX -Foreign Exchange)
Currency Swap - 101571CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	1,635,625	2.605 / 2.295	0	0	3,658	124,095		124,095	(796)	209,813	0	0	5,430		FX -Foreign Exchange)
Currency Swap - 103712CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/30/2013	06/09/2016	0	1,348,970	2.452 / 2.295	0	0	2,540	157,444		157,444	(2,244)	164,493	0	0	8,096		FX -Foreign Exchange)
Currency Swap - 101574CM - Receive: Fixed USD Pay: Fixed EUR	B8A1AXL51 - Dryden CDO DRYD_13-27A	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/09/2013	06/09/2015	0	5,234,000	2.605 / 2.295	0	0	11,706	397,105		397,105	(2,536)	671,400	0	0	17,376		FX -Foreign Exchange)
Currency Swap - 105824CM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	12/09/2016	0	4,597,250	3.165 / 2.295	0	0	9,571	369,894		369,894	7,819	362,075	0	0	32,023		FX -Foreign Exchange)
Currency Swap - 105043PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	3,092,682	3.015 / 1.9	0	0	0	(37,055)		(37,055)	(383,094)	346,040	0	0	32,665		FX -Foreign Exchange)
Currency Swap - 105044PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	1,325,435	3.015 / 1.9	0	0	0	(15,881)		(15,881)	(164,183)	148,303	0	0	13,999		FX -Foreign Exchange)
Currency Swap - 105045PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	3,092,682	3.015 / 1.9	0	0	0	(37,055)		(37,055)	(383,094)	346,040	0	0	32,665		FX -Foreign Exchange)
Currency Swap - 105046PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	2,209,058	3.015 / 1.9	0	0	0	(26,468)		(26,468)	(273,639)	247,171	0	0	23,332		FX -Foreign Exchange)
Currency Swap - 105047PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	1,325,435	3.015 / 1.9	0	0	0	(15,881)		(15,881)	(164,183)	148,303	0	0	13,999		FX -Foreign Exchange)
Currency Swap - 105048PR - Receive: Fixed USD Pay: Fixed EUR	750000067 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	0	3,973,655	3.015 / 1.9	0	0	0	(47,610)		(47,610)	(492,222)	444,612	0	0	41,970		FX -Foreign Exchange)
Currency Swap - 107742PR - Receive: Fixed USD Pay: Fixed CAD	C29698\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	468,808	5.725 / 6.3	0	0	(182)	79,562		79,562	9,439	70,124	0	0	10,082		FX -Foreign Exchange)
Currency Swap - 107738PR - Receive: Fixed USD Pay: Fixed CAD	C29698\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	06/30/2033	0	107,087	5.728 / 6.3	0	0	(41)	18,221		18,221	2,203	16,018	0	0	2,303		FX -Foreign Exchange)
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange										(7,411)	0	7,655,522	63,550,654	XXX	63,550,654	(9,383,300)	194,747,845	2,443	0	22,106,734	XXX	XXX
Total Return Swap - 106004CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/21/2016	0	101,070,328	4651 / Total Return	0	0	113,843	222,247		222,247	222,247	0	0	0	663,363		EL -Equity Risk Liability)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap - 106004CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/21/2016	0	552,762	4651 / Total Return	0	0	623	0		0	0	0	0	0	3,628		EL -Equity Risk Liability)
Total Return Swap - 106004CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index.	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2014	09/21/2016	0	2,952,593	4651 / Total Return	0	0	10,808	0		0	0	0	0	0	19,379		EL -Equity Risk Liability)
0949999. Subtotal - Swaps - Hedging Other - Total Return										0	0	125,274	222,247	XXX	222,247	222,247	0	0	0	686,370	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										17,816,992	0	174,871,178	1,227,535,777	XXX	1,227,535,785	1,188,463,881	194,747,845	(2,855,734)	0	513,448,794	XXX	XXX
Credit Default Swap - 107652LI Sell Protection, Receive Fixed	020039E#9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2005	12/20/2015	0	3,000,000	65 / Credit Event	0	0	19,771	0		17,731	0	0	0	0	3,000,000	0	RC -Credit Replications)
Credit Default Swap - 107654LI Sell Protection, Receive Fixed	020039E#9 - Corporate Bond First to Default	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2005	12/20/2015	0	2,000,000	65 / Credit Event	0	0	13,181	0		11,821	0	0	0	0	2,000,000	0	RC -Credit Replications)
Credit Default Swap - 105658CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2024	0	251,000,000	1 / Credit Event	0	681,645	1,359,583	657,060		(783,081)	0	0	(24,585)	0	251,000,000	0	RC -Credit Replications)
0989999. Subtotal - Swaps - Replication - Credit Default										0	681,645	1,392,535	657,060	XXX	(753,529)	0	0	(24,585)	0	256,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	681,645	1,392,535	657,060	XXX	(753,529)	0	0	(24,585)	0	256,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										8,179,950	0	123,321,540	1,177,492,987	XXX	1,016,224,264	1,189,982,368	0	(1,088,053)	0	504,318,426	XXX	XXX
1169999. Total Swaps - Credit Default										9,644,454	681,645	(7,453,598)	(13,073,051)	XXX	(14,483,640)	7,642,567	0	(1,794,710)	0	256,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										(657,784)	0	13,640,719	549,669,167	XXX	273,033,408	(9,383,300)	845,348,625	15,323	0	112,445,905	XXX	XXX
1189999. Total Swaps - Total Return										0	0	125,274	222,247	XXX	222,247	222,247	0	0	0	686,370	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										17,166,620	681,645	129,633,935	1,714,311,350	XXX	1,274,996,280	1,188,463,881	845,348,625	(2,867,439)	0	873,450,700	XXX	XXX
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2014	12/15/2015	0	9,068,826	009859	0	0	0	1,348,558		1,348,558	0	1,348,558	0	0	44,358		100% \ 100%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2014	12/15/2015	0	9,068,826	009859	0	0	0	1,348,558		1,348,558	0	1,348,558	0	0	44,358		100% \ 100%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2014	12/15/2015	0	5,032,505	009859	0	0	0	748,346		748,346	0	748,346	0	0	24,615		100% \ 100%
Long: United States Dollar - Short: Japanese Yen	Net Investment in Foreign Operations	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/20/2014	12/15/2015	0	9,068,826	009859	0	0	0	1,348,558		1,348,558	0	1,348,558	0	0	44,358		100% \ 100%
1219999. Subtotal - Forwards - Hedging Effective										0	0	0	4,794,019	XXX	4,794,019	0	4,794,019	0	0	157,690	XXX	XXX
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	01/05/2015	0	212,800,000	1.216	0	0	0	(1,041,213)		(1,041,213)	0	(1,041,213)	0	0	123,355		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	04/07/2015	0	212,962,750	1.21693	0	0	0	1,031,518		1,031,518	0	1,031,518	0	0	552,080		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	01/05/2015	0	220,706,500	1.26118	0	0	0	8,947,435		8,947,435	0	8,947,435	0	0	127,938		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	01/05/2015	0	91,200,000	1.216	0	0	0	(446,234)		(446,234)	0	(446,234)	0	0	52,866		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2014	04/07/2015	0	91,269,750	1.21693	0	0	0	442,079		442,079	0	442,079	0	0	236,606		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/01/2014	01/05/2015	0	94,588,500	1.26118	0	0	0	3,834,615		3,834,615	0	3,834,615	0	0	54,830		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	1,308,675	1.61315	0	0	0	43,991		43,991	0	43,984	0	0	1,949		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	620,203	1.27665	0	0	0	32,178		32,178	0	32,178	0	0	924		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	935,769	.128886	0	0	0	(492)		(492)	0	(492)	0	0	1,329		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	695,430	1.61315	0	0	0	23,377		23,377	0	23,377	0	0	1,036		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	329,576	1.27665	0	0	0	17,099		17,099	0	17,099	0	0	491		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	1,441,084	.128886	0	0	0	(758)		(758)	0	(758)	0	0	2,046		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2014	03/31/2015	0	952,873	1.5551	0	0	0	(1,881)		(1,881)	0	(1,881)	0	0	2,382		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	800,817	1.2382	0	0	0	17,703		17,703	0	17,703	0	0	1,833		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	700,765	1.569	0	0	0	4,746		4,746	0	4,746	0	0	1,604		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	2,489,145	.128886	0	0	0	(1,309)		(1,309)	0	(1,309)	0	0	3,534		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	1,032,068	1.2382	0	0	0	22,815		22,815	0	22,815	0	0	2,363		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	903,124	1.569	0	0	0	6,116		6,116	0	6,116	0	0	2,068		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2014	03/31/2015	0	895,044	1.5551	0	0	0	(1,767)		(1,767)	0	(1,767)	0	0	2,238		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	701,827	.128886	0	0	0	(369)		(369)	0	(369)	0	0	997		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	424,706	1.569	0	0	0	2,876		2,876	0	2,876	0	0	972		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	485,343	1.2382	0	0	0	10,729		10,729	0	10,729	0	0	1,111		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	12,918,288	.128886	0	0	0	(6,793)		(6,793)	0	(6,793)	0	0	18,343		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2014	01/26/2015	0	7,485,035	1.26587	0	0	0	328,447		328,447	0	328,447	0	0	9,894		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	4,379,398	.128886	0	0	0	(2,303)		(2,303)	0	(2,303)	0	0	6,218		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	1,696,325	1.569	0	0	0	11,487		11,487	0	11,487	0	0	3,884		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	1,938,518	1.2382	0	0	0	42,853		42,853	0	42,853	0	0	4,438		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	1,263,288	.128886	0	0	0	(664)		(664)	0	(664)	0	0	1,794		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	3,992,832	1.61315	0	0	0	134,220		134,220	0	134,220	0	0	5,946		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	1,892,269	1.27665	0	0	0	98,177		98,177	0	98,177	0	0	2,818		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	5,057,830	.128886	0	0	0	(2,659)		(2,659)	0	(2,659)	0	0	7,182		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	695,430	1.61315	0	0	0	23,377		23,377	0	23,377	0	0	1,036		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	329,576	1.27665	0	0	0	17,099		17,099	0	17,099	0	0	491		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	1,215,563	1.61315	0	0	0	40,862		40,862	0	40,862	0	0	1,810		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	576,075	1.27665	0	0	0	29,889		29,889	0	29,889	0	0	858		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/29/2014	01/30/2015	0	1,693,741	.128886	0	0	0	(891)		(891)	0	(891)	0	0	2,405		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2014	01/26/2015	0	5,122,122	1.26587	0	0	0	224,761		224,761	0	224,761	0	0	6,771		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	11,896,508	1.61315	0	0	0	399,905		399,905	0	399,905	0	0	17,716		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/29/2014	02/02/2015	0	5,637,952	1.27665	0	0	0	292,516		292,516	0	292,516	0	0	8,396		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	4,308,136	1.2382	0	0	0	95,237		95,237	0	95,237	0	0	9,864		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/11/2014	03/16/2015	0	3,769,889	1.569	0	0	0	25,530		25,530	0	25,530	0	0	8,631		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2014	02/20/2015	0	1,966,878	.86723	0	0	0	117,001		117,001	0	117,001	0	0	3,641		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2014	02/20/2015	0	84,211,777	1.253767	0	0	0	2,899,725		2,899,725	0	2,899,725	0	0	155,904		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/18/2014	02/20/2015	0	55,437,150	1.56338	0	0	0	166,549		166,549	0	166,549	0	0	102,632		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/19/2014	02/20/2015	0	10,173,520	1.25726	0	0	0	377,594		377,594	0	377,594	0	0	18,835		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/20/2014	02/20/2015	0	1,691,576	1.25575	0	0	0	60,826		60,826	0	60,826	0	0	3,132		FX -Foreign Exchange)
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2AQQQ3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	0	11,000,000	4	0	0	0	46,836		46,836	46,836	0	0	0	301,550		AN - Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	0	58,000,000	3.5	0	0	0	181,250		181,250	181,250	0	0	0	1,589,990		AN - Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2014	01/21/2015	0	216,008	1.2486	0	0	0	6,633		6,633	0	6,633	0	0	257		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/21/2015	0	12,384,100	1.23841	0	0	0	281,538		281,538	0	281,538	0	0	14,712		FX -Foreign Exchange)
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A2ASH55	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/03/2014	01/21/2045	0	43,000,000	3.5	0	0	0	273,789		273,789	273,789	0	0	0	1,179,162		AN - Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2B69C6	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/04/2014	01/21/2045	0	65,000,000	4	0	0	0	58,398		58,398	58,398	0	0	0	1,782,454		AN - Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/25/2014	01/14/2045	0	12,000,000	3.5	0	0	0	41,250		41,250	41,250	0	0	0	328,964		AN - Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/26/2014	01/14/2045	0	9,000,000	3.5	0	0	0	22,500		22,500	22,500	0	0	0	246,723		AN - Anticipatory)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2014	01/01/2045	0	27,500,000	4.5	0	0	0	(4,297)		(4,297)	(4,297)	0	0	0	753,875		AN - Anticipatory)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2B69C6	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/08/2014	01/21/2045	0	66,000,000	4	0	0	0	90,234		90,234	90,234	0	0	0	1,809,876		AN - Anticipatory)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/08/2014	01/01/2045	0	6,000,000	4.5	0	0	0	(469)		(469)	(469)	0	0	0	164,482		AN - Anticipatory)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/08/2014	01/01/2045	0	31,000,000	4.5	0	0	0	(4,844)		(4,844)	(4,844)	0	0	0	849,822		AN - Anticipatory)
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2B4V36	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/09/2014	01/01/2030	0	13,500,000	3	0	0	0	1,055		1,055	1,055	0	0	0	261,999		AN - Anticipatory)
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2B4V36	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/09/2014	01/01/2030	0	6,000,000	3	0	0	0	469		469	469	0	0	0	116,444		AN - Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/09/2014	02/20/2015	0	3,628,929	1.2381	0	0	0	80,635		80,635	0	80,635	0	0	6,718		FX -Foreign Exchange)
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2BHVE3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/11/2014	01/20/2030	0	16,500,000	2.5	0	0	0	23,203		23,203	23,203	0	0	0	320,221		AN - Anticipatory)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2ASG56	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/12/2014	01/01/2045	0	12,000,000	4	0	0	0	(20,156)		(20,156)	(20,156)	0	0	0	329,398		AN - Anticipatory)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2BB6K0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/12/2014	02/12/2045	0	29,500,000	4.5	0	0	0	(24,199)		(24,199)	(24,199)	0	0	0	809,770		AN - Anticipatory)
FANNIE MAE FNMA 30YR TBA-REG A) - B8A2AQN78	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/12/2014	01/14/2045	0	95,000,000	3	0	0	0	107,617		107,617	107,617	0	0	0	2,604,294		AN - Anticipatory)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/12/2014	01/01/2045	0	29,500,000	4.5	0	0	0	(29,961)		(29,961)	(29,961)	0	0	0	808,702		AN - Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	12/12/2014	02/20/2015	0	2,139,273	1.245545	0	0	0	60,033		60,033	0	60,033	0	0	3,961		FX -Foreign Exchange)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2BQJ80	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	12/16/2014	01/01/2045	0	6,500,000	3.5	0	0	0	(21,836)		(21,836)	(21,836)	0	0	0	178,424		AN - Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2BQJ80	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/16/2014	01/01/2045	0	58,000,000	3.5	0	0	0	(194,844)		(194,844)	(194,844)	0	0	0	1,592,090		AN - Anticipatory)
FANNIE MAE FNMA 30YR TBA-REG A) - B8A2AQN68	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/16/2014	02/12/2045	0	95,000,000	3	0	0	0	(437,891)		(437,891)	(437,891)	0	0	0	2,607,734		AN - Anticipatory)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/12/2014	01/14/2045	0	14,000,000	3.5	0	0	0	(8,750)		(8,750)	(8,750)	0	0	0	383,791		AN - Anticipatory)
FANNIE MAE FNMA 30YR TBA-REG A) - B8A2AQN78	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/16/2014	01/14/2045	0	95,000,000	3	0	0	0	200,391		200,391	200,391	0	0	0	2,604,294		AN - Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	12/16/2014	02/20/2015	0	2,227,884	1.25162	0	0	0	(73,026)		(73,026)	0	(73,026)	0	0	4,125		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	12/16/2014	02/20/2015	0	587,714	1.57311	0	0	0	(5,389)		(5,389)	0	(5,389)	0	0	1,088		FX -Foreign Exchange)
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2BSD90	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/17/2014	02/18/2030	0	16,500,000	2.5	0	0	0	(49,629)		(49,629)	(49,629)	0	0	0	321,064		AN - Anticipatory)
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2BHVE3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/17/2014	01/20/2030	0	16,500,000	2.5	0	0	0	18,047		18,047	18,047	0	0	0	320,221		AN - Anticipatory)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	12/17/2014	03/19/2015	0	62,094,500	1.24189	0	0	0	1,551,541		1,551,541	0	1,551,541	0	0	144,875		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	491,978	.8688	0	0	0	28,934		28,934	0	28,934	0	0	510		FX -Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	195,345	.888391	0	0	0	(5,556)		(5,556)	0	(5,556)	0	0	203		FX -Foreign Exchange)
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	45,018	.088968	0	0	0	(1,354)		(1,354)	0	(1,354)	0	0	47		FX -Foreign Exchange)
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	316,129	.030618	0	0	0	(2,751)		(2,751)	0	(2,751)	0	0	328		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	903,904	429941	0	0	0	7,143		7,143	0	7,143	0	0	937		FX -Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	383,883	26765	0	0	0	15,661		15,661	0	15,661	0	0	398		FX -Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	233,245	784443	0	0	0	8,921		8,921	0	8,921	0	0	242		FX -Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	107,489	1.048526	0	0	0	(4,304)		(4,304)	0	(4,304)	0	0	111		FX -Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	219,794	138302	0	0	0	16,772		16,772	0	16,772	0	0	228		FX -Foreign Exchange)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,401,790	128942	0	0	0	(117)		(117)	0	(117)	0	0	1,454		FX -Foreign Exchange)
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	177,870	15201	0	0	0	(21,855)		(21,855)	0	(21,855)	0	0	184		FX -Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,115,933	77934	0	0	0	(2,145)		(2,145)	0	(2,145)	0	0	1,157		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	9,018,533	1.26627	0	0	0	399,353		399,353	0	399,353	0	0	9,352		FX -Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	307,832	300183	0	0	0	(19,283)		(19,283)	0	(19,283)	0	0	319		FX -Foreign Exchange)
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	122,900	046	0	0	0	(6,250)		(6,250)	0	(6,250)	0	0	127		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	302,680	1.59155	0	0	0	6,167		6,167	0	6,167	0	0	314		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	19,715,966	00935	0	0	0	(2,125,839)		(2,125,839)	0	(2,125,839)	0	0	20,445		FX -Foreign Exchange)
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,611,159	074029	0	0	0	135,531		135,531	0	135,531	0	0	1,671		FX -Foreign Exchange)
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	241,188	304183	0	0	0	(14,797)		(14,797)	0	(14,797)	0	0	287		FX -Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	1,468,697	000936	0	0	0	(42,202)		(42,202)	0	(42,202)	0	0	1,745		FX -Foreign Exchange)
Long: Russian Ruble - New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	177,155	023967	0	0	0	(54,481)		(54,481)	0	(54,481)	0	0	210		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	303,000	1.58978	0	0	0	(5,843)		(5,843)	0	(5,843)	0	0	314		FX -Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	134,500	88494	0	0	0	(3,316)		(3,316)	0	(3,316)	0	0	139		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	798,100	009349	0	0	0	(85,941)		(85,941)	0	(85,941)	0	0	828		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,217,400	1.26529	0	0	0	(53,007)		(53,007)	0	(53,007)	0	0	1,262		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2014	01/16/2015	0	476,599	1.28127	0	0	0	(26,436)		(26,436)	0	(26,436)	0	0	494		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/21/2014	01/16/2015	0	151,573	1.272675	0	0	0	7,441		7,441	0	7,441	0	0	157		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/22/2014	01/16/2015	0	132,844	1.26518	0	0	0	5,773		5,773	0	5,773	0	0	138		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	267,644	.008928	0	0	0	(17,567)		(17,567)	0	(17,567)	0	0	278		FX -Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	133,822	.29649	0	0	0	6,820		6,820	0	6,820	0	0	139		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/06/2014	01/16/2015	0	233,241	.85337	0	0	0	9,749		9,749	0	9,749	0	0	242		FX -Foreign Exchange)
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	33,072	.293348	0	0	0	(1,349)		(1,349)	0	(1,349)	0	0	34		FX -Foreign Exchange)
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	20,244	.134903	0	0	0	(1,074)		(1,074)	0	(1,074)	0	0	21		FX -Foreign Exchange)
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	97,127	.436034	0	0	0	(2,114)		(2,114)	0	(2,114)	0	0	101		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	128,647	.00865	0	0	0	4,577		4,577	0	4,577	0	0	133		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	107,580	1.5859	0	0	0	(1,817)		(1,817)	0	(1,817)	0	0	112		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/12/2014	01/16/2015	0	1,243,040	1.24304	0	0	0	32,845		32,845	0	32,845	0	0	1,289		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/17/2014	01/16/2015	0	126,229	.86749	0	0	0	7,244		7,244	0	7,244	0	0	131		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	01/16/2015	0	288,745	.85835	0	0	0	13,673		13,673	0	13,673	0	0	299		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	199,225	.008431	0	0	0	(2,115)		(2,115)	0	(2,115)	0	0	207		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/02/2014	01/16/2015	0	124,881	.84191	0	0	0	3,591		3,591	0	3,591	0	0	130		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2014	01/16/2015	0	145,100	1.2311	0	0	0	2,464		2,464	0	2,464	0	0	150		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/09/2014	01/16/2015	0	90,916	1.2378	0	0	0	(2,028)		(2,028)	0	(2,028)	0	0	94		FX -Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2014	01/16/2015	0	16,688	.864659	0	0	0	(30)		(30)	0	(30)	0	0	17		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2014	01/16/2015	0	51,863	1.57151	0	0	0	(409)		(409)	0	(409)	0	0	54		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2014	01/16/2015	0	157,844	1.21019	0	0	0	0		0	0	0	0	0	164		FX -Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	3,486,359	.888391	0	0	0	99,153		99,153	0	99,153	0	0	3,615		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	1,651,442	.8688	0	0	0	97,124		97,124	0	97,124	0	0	1,712		FX -Foreign Exchange)
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	277,629	.088968	0	0	0	8,350		8,350	0	8,350	0	0	288		FX -Foreign Exchange)
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	283,458	.429941	0	0	0	2,240		2,240	0	2,240	0	0	294		FX -Foreign Exchange)
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	7,539	.004122	0	0	0	(533)		(533)	0	(533)	0	0	8		FX -Foreign Exchange)
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	151,610	26765	0	0	0	6,185		6,185	0	6,185	0	0	157		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	21,029,041	.00935	0	0	0	2,267,419		2,267,419	0	2,267,419	0	0	21,806		FX -Foreign Exchange)
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	181,039	15201	0	0	0	22,245		22,245	0	22,245	0	0	188		FX -Foreign Exchange)
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	325,802	300183	0	0	0	20,408		20,408	0	20,408	0	0	338		FX -Foreign Exchange)
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	125,290	.046	0	0	0	6,372		6,372	0	6,372	0	0	130		FX -Foreign Exchange)
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	316,754	.030618	0	0	0	2,757		2,757	0	2,757	0	0	328		FX -Foreign Exchange)
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	398,481	.170082	0	0	0	17,711		17,711	0	17,711	0	0	413		FX -Foreign Exchange)
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	700,269	138302	0	0	0	53,436		53,436	0	53,436	0	0	726		FX -Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	208,064	.784443	0	0	0	7,958		7,958	0	7,958	0	0	216		FX -Foreign Exchange)
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	180,495	77934	0	0	0	(347)		(347)	0	(347)	0	0	187		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	7,740,940	1.59155	0	0	0	157,726		157,726	0	157,726	0	0	8,027		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	33,953,137	1.26627	0	0	0	1,503,492		1,503,492	0	1,503,492	0	0	35,208		FX -Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	01/16/2015	0	1,019,987	1.048526	0	0	0	40,843		40,843	0	40,843	0	0	1,058		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	532,190	.074029	0	0	0	44,768		44,768	0	44,768	0	0	552		FX -Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	1,448,233	.000936	0	0	0	41,613		41,613	0	41,613	0	0	1,720		FX -Foreign Exchange)
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	241,704	.304183	0	0	0	14,829		14,829	0	14,829	0	0	287		FX -Foreign Exchange)
Long: United States Dollar - Short: Russian Ruble -New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	177,155	.023967	0	0	0	54,481		54,481	0	54,481	0	0	210		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	303,000	1.58978	0	0	0	5,843		5,843	0	5,843	0	0	314		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	798,100	.009349	0	0	0	85,941		85,941	0	85,941	0	0	828		FX -Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	134,500	.88494	0	0	0	3,316		3,316	0	3,316	0	0	139		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,217,400	1.26529	0	0	0	53,007		53,007	0	53,007	0	0	1,262		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	161,054	.87448	0	0	0	10,456		10,456	0	10,456	0	0	167		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	187,896	1.5989	0	0	0	4,675		4,675	0	4,675	0	0	195		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	322,108	.008928	0	0	0	21,141		21,141	0	21,141	0	0	334		FX -Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	135,365	.87606	0	0	0	1,999		1,999	0	1,999	0	0	140		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	392,588	1.246985	0	0	0	11,582		11,582	0	11,582	0	0	407		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	189,511	1.56561	0	0	0	786		786	0	786	0	0	197		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	230,120	.008431	0	0	0	2,443		2,443	0	2,443	0	0	239		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/04/2014	01/16/2015	0	118,700	1.2311	0	0	0	2,016		2,016	0	2,016	0	0	123		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/16/2015	0	176,711	1.21019	0	0	0	0		0	0	0	0	0	183		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/16/2015	0	176,711	.008341	0	0	0	(16)		(16)	0	(16)	0	0	183		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/05/2015	0	177,070,514	1.24687	0	0	0	5,228,698		5,228,698	0	5,228,698	0	0	102,643		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/05/2015	0	350,727	1.565745	0	0	0	1,455		1,455	0	1,455	0	0	203		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/05/2015	0	1,132,406	1.24687	0	0	0	33,439		33,439	0	33,439	0	0	656		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2014	01/05/2015	0	647,049	1.251185	0	0	0	(21,272)		(21,272)	0	(21,272)	0	0	375		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	02/03/2015	0	700,130	1.2142	0	0	0	2,186		2,186	0	2,186	0	0	1,058		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/05/2015	0	172,314,822	1.21005	0	0	0	(2)		(2)	0	(2)	0	0	99,886		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	02/03/2015	0	172,363,951	1.210395	0	0	0	(1,796)		(1,796)	0	(1,796)	0	0	260,546		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/05/2015	0	349,272	1.55925	0	0	0	0		0	0	0	0	0	202		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	02/03/2015	0	349,191	1.55889	0	0	0	(2)		(2)	0	(2)	0	0	528		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	02/03/2015	0	971,249	1.210395	0	0	0	(10)		(10)	0	(10)	0	0	1,468		FX -Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	3,764,656	.888391	0	0	0	(107,068)		(107,068)	0	(107,068)	0	0	3,904		FX -Foreign Exchange)
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	682,753	.8688	0	0	0	(40,154)		(40,154)	0	(40,154)	0	0	708		FX -Foreign Exchange)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	893,141	1.048526	0	0	0	(35,763)		(35,763)	0	(35,763)	0	0	926		FX -Foreign Exchange)
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	113,995	.784443	0	0	0	(4,360)		(4,360)	0	(4,360)	0	0	118		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	3,060,602	.00935	0	0	0	(330,004)		(330,004)	0	(330,004)	0	0	3,174		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	1,776,552	1.26627	0	0	0	78,668		78,668	0	78,668	0	0	1,842		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	174,644	1.59155	0	0	0	(3,558)		(3,558)	0	(3,558)	0	0	181		FX -Foreign Exchange)
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	157,776	.000936	0	0	0	(4,534)		(4,534)	0	(4,534)	0	0	187		FX -Foreign Exchange)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	95,100	.009349	0	0	0	(10,241)		(10,241)	0	(10,241)	0	0	99		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	269,300	1.58978	0	0	0	(5,193)		(5,193)	0	(5,193)	0	0	279		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	25,319	1.26597	0	0	0	1,115		1,115	0	1,115	0	0	26		FX -Foreign Exchange)
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	179,600	.88494	0	0	0	(4,427)		(4,427)	0	(4,427)	0	0	186		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	692,200	1.26529	0	0	0	(30,139)		(30,139)	0	(30,139)	0	0	718		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/20/2014	01/16/2015	0	1,216,917	1.28127	0	0	0	(67,501)		(67,501)	0	(67,501)	0	0	1,262		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/23/2014	01/16/2015	0	1,012,676	1.265845	0	0	0	44,518		44,518	0	44,518	0	0	1,050		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/27/2014	01/16/2015	0	63,565	1.27129	0	0	0	3,055		3,055	0	3,055	0	0	66		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/31/2014	01/16/2015	0	210,811	1.2535	0	0	0	7,283		7,283	0	7,283	0	0	219		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/11/2014	01/16/2015	0	484,331	1.5859	0	0	0	8,178		8,178	0	8,178	0	0	502		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2014	01/16/2015	0	85,629	1.24831	0	0	0	2,614		2,614	0	2,614	0	0	89		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/13/2014	01/16/2015	0	474,685	1.57028	0	0	0	3,374		3,374	0	3,374	0	0	492		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/17/2014	01/16/2015	0	996,788	1.245985	0	0	0	28,632		28,632	0	28,632	0	0	1,034		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/20/2014	01/16/2015	0	370,260	1.25545	0	0	0	13,346		13,346	0	13,346	0	0	384		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/24/2014	01/16/2015	0	80,487	1.24402	0	0	0	2,188		2,188	0	2,188	0	0	83		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	315,492	1.246985	0	0	0	(9,308)		(9,308)	0	(9,308)	0	0	327		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	126,197	1.56561	0	0	0	523		523	0	523	0	0	131		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	01/16/2015	0	1,553,715	1.24855	0	0	0	47,729		47,729	0	47,729	0	0	1,611		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/01/2014	01/16/2015	0	178,779	1.57415	0	0	0	(1,707)		(1,707)	0	(1,707)	0	0	185		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2014	01/16/2015	0	1,770,570	1.24527	0	0	0	(49,870)		(49,870)	0	(49,870)	0	0	1,836		FX -Foreign Exchange)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/12/2014	01/16/2015	0	263,608	1.57151	0	0	0	(2,078)		(2,078)	0	(2,078)	0	0	273		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/16/2014	01/16/2015	0	1,135,943	1.25131	0	0	0	(37,323)		(37,323)	0	(37,323)	0	0	1,178		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/16/2015	0	413,800	1.21019	0	0	0	(1)		(1)	0	(1)	0	0	429		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/31/2014	01/16/2015	0	275,866	1.5591	0	0	0	(3)		(3)	0	(3)	0	0	286		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	3,852,140	.888391	0	0	0	109,556		109,556	0	109,556	0	0	3,994		FX -Foreign Exchange)
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	682,753	.8688	0	0	0	40,154		40,154	0	40,154	0	0	708		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	3,240,969	.00935	0	0	0	349,452		349,452	0	349,452	0	0	3,361		FX -Foreign Exchange)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	112,826	.784443	0	0	0	4,315		4,315	0	4,315	0	0	117		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	8,711,004	1.59155	0	0	0	177,492		177,492	0	177,492	0	0	9,033		FX -Foreign Exchange)
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	890,630	1.048526	0	0	0	35,663		35,663	0	35,663	0	0	924		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	28,927,707	1.26627	0	0	0	1,280,959		1,280,959	0	1,280,959	0	0	29,997		FX -Foreign Exchange)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/21/2015	0	157,776	.000936	0	0	0	4,534		4,534	0	4,534	0	0	187		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	269,300	1.58978	0	0	0	5,193		5,193	0	5,193	0	0	279		FX -Foreign Exchange)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	95,100	.009349	0	0	0	10,241		10,241	0	10,241	0	0	99		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	692,200	1.26529	0	0	0	30,139		30,139	0	30,139	0	0	718		FX -Foreign Exchange)
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	10/14/2014	01/16/2015	0	179,600	.88494	0	0	0	4,427		4,427	0	4,427	0	0	186		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	482,197	1.246985	0	0	0	14,226		14,226	0	14,226	0	0	500		FX -Foreign Exchange)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	11/28/2014	01/16/2015	0	126,894	1.56561	0	0	0	526		526	0	526	0	0	132		FX -Foreign Exchange)
Interest Rate Forward - 107855LI - Receive: Floating 3 Month Libor +52 BPS Pay: Floating 3 Month Libor +152 BPS	88432CAA4 - Wind River CLO LTD	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	04/28/2014	05/01/2015	0	63,397,718	.7508 / 1.7508	0	(11,187,833)	(566,315)	(10,880,270)		(10,880,270)	307,563	0	0	0	183,750		AN - Anticipatory)
Interest Rate Forward - 107856LI - Receive: Floating 3 Month Libor +52 BPS Pay: Floating 3 Month Libor +149 BPS	08180FAA9 - Benefit Street Partners CLO LT	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30MQ85	05/28/2014	05/29/2015	0	21,201,125	.7508 / 1.7208	0	(3,741,375)	(164,168)	(3,597,765)		(3,597,765)	143,610	0	0	0	67,983		AN - Anticipatory)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2014	01/05/2015	0	18,240,000	1.216	0	0	0	(89,247)		(89,247)	0	(89,247)	0	0	10,573		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30MQ85	12/30/2014	04/07/2015	0	18,253,950	1.21693	0	0	0	88,416		88,416	0	88,416	0	0	47,321		FX -Foreign Exchange)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	01/05/2015	0	18,917,700	1.26118	0	0	0	766,923		766,923	0	766,923	0	0	10,966		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	01/05/2015	0	36,480,000	1.216	0	0	0	(178,494)		(178,494)	0	(178,494)	0	0	21,146		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	04/07/2015	0	36,507,900	1.21693	0	0	0	176,832		176,832	0	176,832	0	0	94,642		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	01/05/2015	0	37,835,400	1.26118	0	0	0	1,533,846		1,533,846	0	1,533,846	0	0	21,932		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	01/05/2015	0	6,080,000	1.216	0	0	0	(29,749)		(29,749)	0	(29,749)	0	0	3,524		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	04/07/2015	0	6,084,650	1.21693	0	0	0	29,472		29,472	0	29,472	0	0	15,774		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	Private Equity Hedge	BA	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	01/05/2015	0	6,305,900	1.26118	0	0	0	255,641		255,641	0	255,641	0	0	3,655		FX -Foreign Exchange)
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2014	03/20/2015	0	42,208,402	1.22933	0	0	0	634,092		634,092	0	634,092	0	0	99,084		FX -Foreign Exchange)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	03/31/2015	0	560,613	1.3222	0	0	0	(47,137)		(47,137)	0	(71,397)	0	0	1,402		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	03/31/2015	0	569,983	1.3443	0	0	0	(56,502)		(56,502)	0	(71,431)	0	0	1,425		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	03/31/2015	0	567,219	1.33778	0	0	0	(53,739)		(53,739)	0	(71,421)	0	0	1,418		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	06/30/2015	0	568,012	1.33965	0	0	0	(53,994)		(53,994)	0	(71,223)	0	0	2,008		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	03/31/2015	0	567,566	1.3386	0	0	0	(54,086)		(54,086)	0	(71,422)	0	0	1,419		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	03/31/2015	0	1,072,572	1.2649	0	0	0	(45,713)		(45,713)	0	(142,612)	0	0	2,681		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/30/2015	0	1,073,869	1.2664	0	0	0	(45,958)		(45,958)	0	(142,181)	0	0	3,797		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	03/31/2015	0	530,933	1.2522	0	0	0	(17,476)		(17,476)	0	(71,291)	0	0	1,327		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	09/30/2015	0	532,035	1.2548	0	0	0	(17,137)		(17,137)	0	(70,500)	0	0	2,304		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	06/30/2015	0	531,442	1.2534	0	0	0	(17,475)		(17,475)	0	(71,070)	0	0	1,879		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	03/31/2015	0	541,575	1.2773	0	0	0	(28,112)		(28,112)	0	(71,329)	0	0	1,354		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	06/30/2015	0	542,169	1.2787	0	0	0	(28,188)		(28,188)	0	(71,115)	0	0	1,917		LD -Liability Cashflow)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	09/30/2015	0	542,720	1.28	0	0	0	(27,791)		(27,791)	0	(70,549)	0	0	2,350		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	06/30/2015	0	553,074	1.3045	0	0	0	(39,109)		(39,109)	0	(71,156)	0	0	1,955		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	09/30/2015	0	553,503	1.3055	0	0	0	(38,570)		(38,570)	0	(70,594)	0	0	2,397		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/31/2015	0	552,726	1.3037	0	0	0	(39,295)		(39,295)	0	(71,364)	0	0	1,382		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	09/30/2015	0	546,324	1.2885	0	0	0	(31,385)		(31,385)	0	(70,565)	0	0	2,366		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	12/31/2015	0	546,833	1.2897	0	0	0	(30,926)		(30,926)	0	(70,085)	0	0	2,734		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	03/31/2015	0	545,264	1.286	0	0	0	(31,798)		(31,798)	0	(71,342)	0	0	1,363		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	06/30/2015	0	545,815	1.2873	0	0	0	(31,829)		(31,829)	0	(71,130)	0	0	1,930		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	03/31/2015	0	560,994	1.3231	0	0	0	(47,519)		(47,519)	0	(71,399)	0	0	1,402		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	12/31/2015	0	562,521	1.3267	0	0	0	(46,546)		(46,546)	0	(70,169)	0	0	2,813		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	06/30/2015	0	561,461	1.3242	0	0	0	(47,452)		(47,452)	0	(71,196)	0	0	1,985		LD -Liability Cashflow)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	09/30/2015	0	561,970	1.3254	0	0	0	(46,986)		(46,986)	0	(70,636)	0	0	2,433		LD -Liability Cashflow)
1229999. Subtotal - Forwards - Hedging Other										0	(14,929,208)	(730,483)	17,958,768	XXX	17,958,768	719,337	31,246,176	0	0	25,317,624	XXX	XXX
1269999. Subtotal - Forwards										0	(14,929,208)	(730,483)	22,752,788	XXX	22,752,788	719,337	36,040,195	0	0	25,475,315	XXX	XXX
1399999. Subtotal - Hedging Effective										(650,373)	0	(46,629,777)	490,912,532	XXX	53,008,043	0	655,394,799	12,880	0	104,159,597	XXX	XXX
1409999. Subtotal - Hedging Other										22,689,633	(4,144,194)	174,602,965	1,270,302,987	XXX	1,270,302,995	1,199,038,407	225,850,358	(2,855,734)	0	538,766,418	XXX	XXX
1419999. Subtotal - Replication										0	681,645	1,392,535	657,060	XXX	(753,529)	0	0	(24,585)	0	256,000,000	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										22,039,260	(3,462,549)	129,365,722	1,761,872,579	XXX	1,322,557,509	1,199,038,407	881,245,156	(2,867,439)	0	898,926,015	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	AN -Anticipatory) Hedges to capture market value change netted cumulative loss of $7.6 million
0002	CR -Credit Risk) Hedges to offset change in value of related credits captured cumulative net market value loss of $13.7 million
0003	Hedges on exposure to equity-driven change in product liabilities captured cumulative net market value gain of $15.5 million.
0004	EL -Equity Risk Liability) Hedges against impact of changes in foreign currency exchange rates on cashflow values captured cumulative net market value gain of $92.3 million
0005	LD -Liability Cashflow) Hedges against impact of changes in interest rates on value of liability cashflows contributed approximately 0.11 years to general account portfolio duration
0006	PD -Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately 0.63 years to general account portfolio duration
0007	RC -Credit Replications) Derivatives used to replicate the investment characteristics of authorized cash market instruments captured cumulative net market value loss of $.753 million
0008	SD -Asset Cashflow) Hedges against impact of changes in interest rates on value of specific assets contributed approximately -0.02 years to general account portfolio duration

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets -$167.9B) as of 12/31/201

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Pendragon plc None	09/02/2010	12/30/2014	07/25/2014	Option Closing Sale	86,812	86,812	.000007	1	0	6,300	0	0		(42,057)	0	0	6,299	0	0	AN -Anticipatory
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Pendragon plc None	08/02/2011	12/30/2014	07/25/2014	Option Closing Sale	34,774	34,774	.000017	0	1	2,524	0	0		0	0	0	2,523	0	0	AN -Anticipatory
Whitecap NY Growth Fd I, LLC WARRANT	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap NY Growth Fd I, LLC None	12/14/2004	03/01/2015	07/31/2014	Option Closing Sale	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN -Anticipatory
Whitecap NY Growth Fd I, LLC Warrant	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap NY Growth Fd I, LLC None	12/14/2004	03/01/2015	07/31/2014	Option Closing Sale	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN -Anticipatory
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Pendragon plc None	09/02/2010	12/30/2014	07/25/2014	Option Closing Sale	57,874	57,874	.000007	0	0	4,200	0	0		(28,038)	0	0	4,200	0	0	AN -Anticipatory
Pendragon plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Pendragon plc None	08/02/2011	12/30/2014	07/25/2014	Option Closing Sale	23,182	23,182	.000017	0	0	1,682	0	0		0	0	0	1,682	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	83,672	83,672	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	168,372	168,372	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	09/25/2012	09/30/2015	06/11/2014	Option Closing Sale	167,344	167,344	00001	2	0	2	0	0		2	0	0	0	0	0	AN -Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Solutions Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	5,839	5,839	39.594515	231,204	0	231,204	0	0		(417,190)	(13,449)	0	0	0	0	AN -Anticipatory
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Holdings Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	1,844	1,844	39.594703	73,012	0	73,012	0	0		(131,743)	(4,247)	0	0	0	0	AN -Anticipatory
Whitecap Texas Oppor. Fund Warrant B-7	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	06/27/2005	03/01/2017	07/31/2014	Option Closing Sale	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN -Anticipatory
Whitecap Texas Oppor. Fund Warrant B-3	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Texas Oppor. Fund None	06/27/2005	03/01/2017	07/31/2014	Option Closing Sale	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	174,176	174,176	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	350,492	350,492	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	09/25/2012	09/30/2015	06/11/2014	Option Closing Sale	348,352	348,352	.000005	2	0	2	0	0		2	0	0	0	0	0	AN -Anticipatory
CitiLog Enterprises LLC Warrants	Bond Portfolio Hedge	D1	Equity/Index.	CitiLog Enterprises LLC None	12/19/2012	12/19/2017	09/23/2014	Option Closing Sale	1	1	01	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Alabama Growth Fd II None	04/18/2008	08/15/2018	07/31/2014	Option Closing Sale	1	1	1	1	0	1	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	244,856	244,856	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	492,721	492,721	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Solutions Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	1,030	1,030	39.594705	40,801	0	40,801	0	0		(73,621)	(2,373)	0	0	0	0	AN -Anticipatory
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Holdings Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	325	325	39.594512	12,884	0	12,884	0	0		(23,249)	(749)	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	09/25/2012	09/30/2015	06/11/2014	Option Closing Sale	489,713	489,713	.000003	2	0	2	0	0		2	0	0	0	0	0	AN -Anticipatory
Whitecap Alabama Growth Fd II WT PUR CL B EXP	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Alabama Growth Fd II None	04/18/2008	08/15/2018	07/31/2014	Option Closing Sale	0	0	1	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	32,059	32,059	.000002	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	64,511	64,511	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	09/25/2012	09/30/2015	06/11/2014	Option Closing Sale	64,117	64,117	.000025	2	0	2	0	0		2	0	0	0	0	0	AN -Anticipatory
Whitecap Alabama Growth Fund 1 Warrants/Rights	Bond Portfolio Hedge	D1	Equity/Index.	Whitecap Alabama Growth Fund 1 None	02/06/2004	03/01/2014	03/01/2014	Expiration-Purchased Option	1	1	1	1	0	0	0	0		0	0	(1)	0	0	0	AN -Anticipatory
Solyndra Inc. Warrant - Common)	Bond Portfolio Hedge	D1	Equity/Index.	Solyndra Inc. None	08/31/2007	04/06/2014	01/14/2014	Option Closing Sale	98,630	98,630	.000006	1	0	1	0	0		1	0	0	0	0	0	AN -Anticipatory
Solyndra Inc. Warrant - Common)	Bond Portfolio Hedge	D1	Equity/Index.	Solyndra Inc. None	01/01/2008	04/06/2014	01/14/2014	Option Closing Sale	13,537	13,537	.000006	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	252,429	252,429	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	05/04/2012	09/30/2015	06/11/2014	Option Closing Sale	507,960	507,960	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
YourCash Solutions Ltd Loan Note Preferred Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Solutions Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	9,862	9,862	39.594556	390,481	0	390,481	0	0		(704,592)	(22,714)	0	0	0	0	AN -Anticipatory
YourCash Holdings Ltd Sub Note Warrants	Bond Portfolio Hedge	D1	Equity/Index.	YourCash Holdings Ltd None	02/07/2013	02/07/2019	06/11/2014	Option Closing Sale	3,114	3,114	39.594597	123,310	0	123,310	0	0		(222,502)	(7,173)	0	0	0	0	AN -Anticipatory
Johnston Press plc Warrants	Bond Portfolio Hedge	D1	Equity/Index.	Johnston Press plc None	09/25/2012	09/30/2015	06/11/2014	Option Closing Sale	504,858	504,858	.000003	2	0	2	0	0		2	0	0	0	0	0	AN -Anticipatory
FEB14 FVH4 C Option @ 119	Bond Portfolio Hedge	D1	Equity/Index.	US - CBOE 549300EX0402OBFQT027	01/03/2014	01/24/2014	01/14/2014	Option Closing Sale	2,928	2,928	119	0	1,723,179	2,737,329	0	0		0	0	0	1,014,149	0	0	PD -Duration

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USH4 C Option @129	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/16/2014	02/21/2014	02/21/2014	Expiration-Purchased Option	294	294	129	0	717,395	0	0	0		0	0	0	(717,395)	0	0	PD -Duration
USH4 C Option @129	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/16/2014	02/21/2014	02/21/2014	Expiration-Purchased Option	471	471	129	0	1,164,015	0	0	0		0	0	0	(1,164,015)	0	0	PD -Duration
USH4 C Option @129	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/16/2014	02/21/2014	02/21/2014	Expiration-Purchased Option	294	294	129	0	639,302	0	0	0		0	0	0	(639,302)	0	0	PD -Duration
MAR14 TYH4 C Option @ 123.5	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/23/2014	02/21/2014	02/21/2014	Expiration-Purchased Option	1,036	1,036	123.5	0	1,184,402	0	0	0		0	0	0	(1,184,402)	0	0	PD -Duration
MAR14 TYH4 C Option @126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/23/2014	02/21/2014	02/07/2014	Option Closing Purchase	44	44	126	0	(10,197)	(19,348)	0	0		0	0	0	(9,151)	0	0	PD -Duration
MAR14 TYH4 C Option @126	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/23/2014	02/21/2014	02/12/2014	Option Closing Purchase	1,036	1,036	126	0	(240,098)	(116,027)	0	0		0	0	0	124,071	0	0	PD -Duration
JAN14C US Option @ 125.5	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/30/2014	01/31/2014	01/30/2014	Option Closing Sale	482	482	125.5	0	38,919	58,975	0	0		0	0	0	20,056	0	0	PD -Duration
JAN14C US Option @ 125.5	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	01/30/2014	01/31/2014	01/31/2014	Option Closing Sale	603	603	125.5	0	48,689	158,827	0	0		0	0	0	110,138	0	0	PD -Duration
USH4 C Option @133	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	02/07/2014	02/21/2014	02/07/2014	Option Closing Sale	42	42	133	0	36,187	40,577	0	0		0	0	0	4,390	0	0	PD -Duration
USH4 C Option @133	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	02/07/2014	02/21/2014	02/21/2014	Option Closing Purchase	1,059	1,059	133	0	(1,023,132)	(68,962)	0	0		0	0	0	954,170	0	0	PD -Duration
JUN14 FVM4 Option @ 118.25	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	03/28/2014	05/23/2014	05/23/2014	Expiration-Purchased Option	3,009	3,009	118.25	0	3,251,962	0	0	0		0	0	0	(3,251,962)	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/07/2014	05/23/2014	04/21/2014	Option Closing Purchase	442	442	119.5	0	(147,326)	(108,205)	0	0		0	0	0	39,121	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/07/2014	05/23/2014	04/21/2014	Option Closing Purchase	1,392	1,392	119.5	0	(463,978)	(329,897)	0	0		0	0	0	134,081	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/07/2014	05/23/2014	04/21/2014	Option Closing Purchase	62	62	119.5	0	(20,181)	(14,694)	0	0		0	0	0	5,488	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/07/2014	05/23/2014	04/21/2014	Option Closing Purchase	1,113	1,113	119.5	0	(353,592)	(263,775)	0	0		0	0	0	89,816	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/25/2014	05/23/2014	05/02/2014	Option Closing Purchase	563	563	119.5	0	(161,267)	(93,842)	0	0		0	0	0	67,425	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/25/2014	05/23/2014	05/02/2014	Option Closing Purchase	976	976	119.5	0	(279,568)	(170,307)	0	0		0	0	0	109,261	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	04/25/2014	05/23/2014	05/02/2014	Option Closing Purchase	1,470	1,470	119.5	0	(409,586)	(256,508)	0	0		0	0	0	153,078	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	05/02/2014	05/23/2014	05/23/2014	Option Expiration-Written	1,539	1,539	119.5	0	(416,788)	0	0	0		0	0	0	416,788	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	05/02/2014	05/23/2014	05/23/2014	Option Expiration-Written	363	363	119.5	0	(118,158)	0	0	0		0	0	0	118,158	0	0	PD -Duration
JUNE14 Option@119.50	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402OBFQTQ27	05/02/2014	05/23/2014	05/23/2014	Option Expiration-Written	1,100	1,100	119.5	0	(323,681)	0	0	0		0	0	0	323,681	0	0	PD -Duration
REPSOL SPAIN	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL SPAIN None	12/23/2013	01/09/2014	12/27/2013	Option Closing Sale	96,208	96,208	0	0	0	64,851	0	0		0	0	0	64,851	0	0	AN -Anticipatory
REPSOL SPAIN	Equity Portfolio Hedge	D2.2	Equity/Index	REPSOL SPAIN None	12/27/2013	01/09/2014	01/11/2014	Option Closing Sale	96,208	96,208	0	0	0	(47,498)	0	0		0	0	0	(47,498)	0	0	AN -Anticipatory
Iberdrola SA	Equity Portfolio Hedge	D2.2	Equity/Index	Iberdrola SA None	01/13/2014	01/27/2014	01/27/2014	Option Closing Sale	376,337	376,337	0	0	0	65,854	0	0		0	0	0	65,854	0	0	AN -Anticipatory
BANCO SANTANDER SA	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA None	01/15/2014	01/29/2014	01/22/2014	Option Closing Sale	69,617	69,617	.000001	0	0	14,728	0	0		0	0	0	14,727	0	0	AN -Anticipatory
ACS ACTIVIDADES CO	Equity Portfolio Hedge	D2.2	Equity/Index	ACS ACTIVIDADES CO None	01/30/2014	02/13/2014	02/18/2014	Option Closing Sale	71,134	71,134	0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
BANCO BILBAO VISCAYA ARG Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO BILBAO VISCAYA ARG None	03/31/2014	04/14/2014	04/02/2014	Option Closing Sale	16,004	16,004	.000001	0	0	3,855	0	0		0	0	0	3,855	0	0	AN -Anticipatory
BANCO SANTANDER SA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA None	04/14/2014	04/28/2014	04/16/2014	Option Closing Sale	401,074	401,074	0	0	0	82,025	0	0		0	0	0	82,025	0	0	AN -Anticipatory
Babcock International Group PL	Equity Portfolio Hedge	D2.2	Equity/Index	Babcock International Group PL None	04/17/2014	05/06/2014	04/22/2014	Option Closing Sale	43,100	43,100	0	0	0	292,950	0	0		0	0	0	292,950	0	0	AN -Anticipatory
AUTOPISTAS CESA SPAIN	Equity Portfolio Hedge	D2.2	Equity/Index	AUTOPISTAS CESA SPAIN None	05/14/2014	05/28/2014	05/21/2014	Option Closing Sale	63,913	63,913	0	0	0	68,530	0	0		0	0	0	68,530	0	0	AN -Anticipatory
Repsol SA-RTS WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	Repsol SA-RTS None	06/19/2014	07/04/2014	06/23/2014	Option Closing Sale	4,409	4,409	.000002	0	0	2,986	0	0		0	0	0	2,986	0	0	AN -Anticipatory
BANCO SANTANDER SA WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA None	07/15/2014	07/29/2014	07/17/2014	Option Closing Sale	234,522	234,522	0	0	0	47,597	0	0		0	0	0	47,597	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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ACS ACTIVIDADES CO WARRANTS/RIGHTS	Equity Portfolio Hedge	D2.2	Equity/Index	ACS ACTIVIDADES CO	None	07/03/2014	07/17/2014	07/09/2014	Option Closing Sale	72,274	72,274	.0	0	0	64,137	0	0		0	0	0	64,137	0	0	AN -Anticipatory
OSEA CHINESE BKG CORP SINGAPOR Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	OSEA CHINESE BKG CORP SINGAPOR	None	08/25/2014	09/15/2014	09/04/2014	Option Closing Sale	61,331	61,331	.0	0	0	98,799	0	0		0	0	0	98,799	0	0	AN -Anticipatory
BANCO BILBAO VISCAYA ARG RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO BILBAO VISCAYA ARG	None	09/29/2014	10/13/2014	10/02/2014	Option Closing Sale	16,004	16,004	.000001	0	0	1,592	0	0		0	0	0	1,592	0	0	AN -Anticipatory
FIAT SPA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	FIAT SPA	None	09/05/2014	10/06/2014	09/26/2014	Option Closing Sale	38,253	38,253	.0	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
BANCO SANTANDER SA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	BANCO SANTANDER SA	None	10/20/2014	11/03/2014	10/24/2014	Option Closing Sale	823,903	823,903	.0	0	0	158,979	0	0		0	0	0	158,979	0	0	AN -Anticipatory
Ferrovial SA RIGHTS/WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	Ferrovial SA	None	11/04/2014	11/18/2014	11/07/2014	Option Closing Sale	16,892	16,892	.000001	0	0	8,238	0	0		0	0	0	8,238	0	0	AN -Anticipatory
TELEKOM AUSTRIA-TA Rights/Warrants	Equity Portfolio Hedge	D2.2	Equity/Index	TELEKOM AUSTRIA-TA	None	11/10/2014	11/24/2014	11/14/2014	Option Closing Sale	6,027	6,027	.000002	0	0	3,007	0	0		0	0	0	3,007	0	0	AN -Anticipatory
TELEFONICA S.A. RIGHTS AND WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	TELEFONICA S.A.	None	11/19/2014	12/03/2014	11/21/2014	Option Closing Sale	210,929	210,929	.0	0	0	92,920	0	0		0	0	0	92,920	0	0	AN -Anticipatory
HARVEY NORMAN HOLDINGS RIGHTS and WARRANTS	Equity Portfolio Hedge	D2.2	Equity/Index	HARVEY NORMAN HOLDINGS	None	11/28/2014	12/15/2014	12/05/2014	Option Closing Sale	968	968	.00001	0	0	820	0	0		0	0	0	820	0	0	AN -Anticipatory
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/03/2013	01/03/2014	01/03/2014	Option Closing Sale	1,919	2,800,000	1459.3699999999999	140,000	0	713,733	0	0		(605,959)	0	0	573,733	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/03/2013	01/03/2014	01/03/2014	Option Closing Purchase	1,713	2,800,000	1634.49	0	0	(377,741)	0	0		409,984	0	0	(377,741)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2013	01/15/2014	01/17/2014	Option Closing Sale	4,415	6,500,000	1472.3399999999999	318,500	0	1,660,119	0	0		(1,336,617)	0	0	1,341,619	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	01/15/2013	01/15/2014	01/17/2014	Option Closing Purchase	3,942	6,500,000	1649.02	0	0	(880,123)	0	0		875,569	0	0	(880,123)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/04/2013	02/03/2014	02/03/2014	Option Closing Sale	2,206	3,300,000	1495.71	155,000	0	543,149	0	0		(618,019)	0	0	388,149	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/04/2013	02/03/2014	02/03/2014	Option Closing Purchase	1,970	3,300,000	1675.2	0	0	(147,139)	0	0		381,677	0	0	(147,139)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/15/2013	02/18/2014	02/18/2014	Option Closing Sale	3,718	5,650,000	1519.79	254,000	0	1,193,244	0	0		(957,793)	0	0	939,244	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/15/2013	02/18/2014	02/18/2014	Option Closing Sale	99	150,000	1519.79	7,725	0	31,679	0	0		(24,446)	0	0	23,954	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	02/15/2013	02/18/2014	02/18/2014	Option Closing Purchase	3,319	5,650,000	1702.1600000000001	0	0	(515,262)	0	0		554,559	0	0	(515,262)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/04/2013	03/04/2014	03/04/2014	Option Closing Sale	2,000	3,050,000	1525.2	139,080	0	640,976	0	0		(501,633)	0	0	501,896	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/04/2013	03/04/2014	03/04/2014	Option Closing Purchase	1,785	3,050,000	1708.22	0	0	(274,984)	0	0		290,890	0	0	(274,984)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/15/2013	03/17/2014	03/17/2014	Option Closing Sale	8,522	13,300,000	1560.7	571,900	0	2,540,609	0	0		(1,861,701)	0	0	1,968,709	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	03/15/2013	03/17/2014	03/17/2014	Option Closing Purchase	7,609	13,300,000	1747.98	0	0	(944,643)	0	0		959,388	0	0	(944,643)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/03/2013	04/03/2014	04/03/2014	Option Closing Sale	1,513	2,350,000	1553.6900000000001	103,400	0	506,818	0	0		(338,763)	0	0	403,418	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/15/2013	04/15/2014	04/15/2014	Option Closing Sale	4,831	7,500,000	1552.3599999999999	367,500	0	1,404,088	0	0		(1,053,042)	0	0	1,036,588	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/03/2013	04/03/2014	04/03/2014	Option Closing Purchase	1,350	2,350,000	1740.1300000000001	0	0	(224,822)	0	0		183,726	0	0	(224,822)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	04/15/2013	04/15/2014	04/15/2014	Option Closing Purchase	4,314	7,500,000	1738.6400000000001	0	0	(504,103)	0	0		603,422	0	0	(504,103)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/03/2013	05/05/2014	05/05/2014	Option Closing Sale	2,849	4,600,000	1614.4200000000001	200,100	0	770,000	0	0		(474,691)	0	0	569,900	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/03/2013	05/05/2014	05/05/2014	Option Closing Purchase	2,544	4,600,000	1808.1500000000001	0	0	(218,002)	0	0		218,022	0	0	(218,002)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/15/2013	05/15/2014	05/15/2014	Option Closing Sale	3,617	6,000,006	1658.78	261,000	0	767,083	0	0		(454,077)	0	0	506,083	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/15/2013	05/15/2014	05/15/2014	Option Closing Sale	90	150,003	1658.78	8,400	0	19,177	0	0		(9,477)	0	0	10,777	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund	B2XP4TQXV02CZP30M085	05/15/2013	05/15/2014	05/15/2014	Option Closing Purchase	3,230	6,000,006	1857.8299999999999	0	0	(47,095)	0	0		176,287	0	0	(47,095)	0	0	EL -Equity Risk Liability

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/03/2014	06/03/2014	Option Closing Sale	1,585	2,600,000	1640.4200000000 01	121,000	0	449,843	0	0		(220,842)	0	0	328,843	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2013	06/03/2014	06/03/2014	Option Closing Purchase	1,415	2,600,000	1837.27	0	0	(137,844)	0	0		102,246	0	0	(137,844)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2013	06/16/2014	06/16/2014	Option Closing Sale	92	150,000	1639.04	9,500	0	27,340	0	0		(10,447)	0	0	17,840	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2013	06/16/2014	06/16/2014	Option Closing Sale	5,186	8,500,000	1639.04	400,500	0	1,549,254	0	0		(729,825)	0	0	1,148,754	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2013	06/16/2014	06/16/2014	Option Closing Purchase	4,630	8,500,000	1835.72	0	0	(529,279)	0	0		354,199	0	0	(529,279)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2013	07/03/2014	07/03/2014	Option Closing Sale	1,145	1,850,000	1615.4100000000 01	86,950	0	423,766	0	0		(188,060)	0	0	336,816	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/15/2014	07/15/2014	Option Closing Sale	4,160	7,000,008	1682.5	314,300	0	1,209,784	0	0		(451,684)	0	0	895,484	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/15/2014	07/15/2014	Option Closing Sale	238	399,998	1682.5	22,880	0	69,130	0	0		(20,890)	0	0	46,250	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/03/2013	07/03/2014	07/03/2014	Option Closing Purchase	1,023	1,850,000	1809.26	0	0	(201,765)	0	0		101,020	0	0	(201,765)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2013	07/15/2014	07/15/2014	Option Closing Purchase	3,715	7,000,008	1884.4000000000 01	0	0	(369,783)	0	0		204,450	0	0	(369,783)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2013	08/04/2014	08/04/2014	Option Closing Sale	996	1,700,000	1707.1400000000 01	78,200	0	230,881	0	0		(88,424)	0	0	152,681	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2013	08/04/2014	08/04/2014	Option Closing Purchase	889	1,700,000	1912	0	0	(26,877)	0	0		40,970	0	0	(26,877)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2013	08/15/2014	08/15/2014	Option Closing Sale	3,371	5,600,000	1661.3199999999 99	258,720	0	990,143	0	0		(434,172)	0	0	731,423	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2013	08/15/2014	08/15/2014	Option Closing Purchase	3,010	5,600,000	1860.6800000000 01	0	0	(318,137)	0	0		225,823	0	0	(318,137)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	09/03/2014	09/03/2014	Option Closing Sale	1,433	2,350,000	1639.77	110,450	0	517,287	0	0		(212,990)	0	0	406,837	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2013	09/03/2014	09/03/2014	Option Closing Purchase	1,280	2,350,000	1836.5424	0	0	(235,287)	0	0		120,381	0	0	(235,287)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/15/2014	09/15/2014	Option Closing Sale	3,593	6,100,000	1697.5999999999 99	271,500	0	1,029,591	0	0		(378,508)	0	0	758,091	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/15/2014	09/15/2014	Option Closing Purchase	3,208	6,100,000	1901.3099999999 99	0	0	(297,598)	0	0		192,952	0	0	(297,598)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	10/03/2014	10/03/2014	Option Closing Sale	1,668	2,800,000	1678.6600000000 01	129,920	0	482,451	0	0		(200,303)	0	0	352,531	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2013	10/03/2014	10/03/2014	Option Closing Purchase	1,489	2,800,000	1880.0999999999 99	0	0	(146,450)	0	0		111,607	0	0	(146,450)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/15/2014	10/15/2014	Option Closing Sale	2,915	4,950,000	1698.0599999999 99	285,478	0	479,328	0	0		(252,900)	0	0	193,850	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	10/15/2014	10/15/2014	Option Expiration-Written	2,603	4,950,000	1901.8271999999 99	(53,000)	0	0	0	0		118,719	0	0	53,000	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2013	11/03/2014	11/03/2014	Option Closing Sale	1,386	2,450,000	1767.9300000000 01	107,800	0	346,284	0	0		(83,083)	0	0	238,484	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/04/2013	11/03/2014	11/03/2014	Option Closing Purchase	1,237	2,450,000	1980.0799999999 99	0	0	(52,286)	0	0		45,846	0	0	(52,286)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2013	11/17/2014	11/17/2014	Option Closing Sale	4,171	7,500,000	1798.1800000000 01	336,000	0	1,014,109	0	0		(166,461)	0	0	678,109	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2013	11/17/2014	11/17/2014	Option Closing Sale	56	100,000	1798.1800000000 01	5,630	0	13,521	0	0		(1,069)	0	0	7,891	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	11/15/2013	11/17/2014	11/17/2014	Option Closing Purchase	3,724	7,500,000	2013.96	0	0	(114,115)	0	0		107,713	0	0	(114,115)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/03/2014	12/03/2014	Option Closing Sale	1,532	2,750,008	1795.1500000000 01	123,000	0	427,679	0	0		(68,406)	0	0	304,679	0	0	EL -Equity Risk Liability

SCHEDULE DB - PART A - SECTION 2

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Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	12/03/2014	12/03/2014	Option Closing Purchase	1,368	2,750,008	2010.5699999999999	0	0	(97,675)	0	0		44,058	0	0	(97,675)	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2013	12/15/2014	12/15/2014	Option Closing Sale	84	150,000	1786.54	8,490	0	17,052	0	0		(2,614)	0	0	8,562	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2013	12/15/2014	12/15/2014	Option Closing Sale	9,851	17,600,000	1786.54	793,760	0	2,000,730	0	0		(509,134)	0	0	1,206,970	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2013	12/15/2014	12/15/2014	Option Expiration-Written	8,796	17,600,000	2000.9200000000001	0	0	0	0	0		324,875	0	0	0	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2014	08/15/2014	08/15/2014	Option Closing Sale	783	1,299,983	1661.3199999999999	0	104,650	229,852	0	0		0	0	0	125,202	0	0	EL -Equity Risk Liability
Pru Global Fund OPTION	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	02/12/2014	08/15/2014	08/15/2014	Option Closing Purchase	699	1,299,983	1860.6800000000001	0	0	(73,852)	0	0		0	0	0	(73,852)	0	0	EL -Equity Risk Liability
JUN14 TYM4 Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402QBFQTQ27	05/08/2014	05/23/2014	05/23/2014	Option Expiration-Written	1,717	1,717	124	0	(102,814)	0	0	0		0	0	0	102,814	0	0	PD -Duration
JUN14 TYM4 Option @ 124.5	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402QBFQTQ27	05/08/2014	05/23/2014	05/23/2014	Expiration-Purchased Option	1,717	1,717	124.5	0	272,780	0	0	0		0	0	0	(272,780)	0	0	PD -Duration
JUN14 TYM4 Option @ 124.5	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402QBFQTQ27	05/08/2014	05/23/2014	05/23/2014	Expiration-Purchased Option	19	19	124.5	0	3,019	0	0	0		0	0	0	(3,019)	0	0	PD -Duration
JUN14 TYM4 Option @ 124	Bond Portfolio Hedge	D1	Equity/Index	US - CBOE 549300EX0402QBFQTQ27	05/08/2014	05/23/2014	05/23/2014	Option Expiration-Written	19	19	124	0	(1,138)	0	0	0		0	0	0	1,138	0	0	PD -Duration
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												6,809,391	5,112,996	19,028,763	0	0	XXX	(7,150,634)	(50,706)	0	7,106,376	0	0	XXX
S&P 500 STOCK INDEX SPX Euro Put Option	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2004	10/31/2014	10/31/2014	Expiration-Purchased Option	70,891	80,000,494	1128.5	9,049,056	0	0	0	0		8,736,803	0	0	(9,049,056)	0	0	EL -Equity Risk Liability
Pru Global Fund PUT SPX USD	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	03/28/2014	03/28/2014	Expiration-Purchased Option	65,259	50,999,994	781.5	13,765,154	0	0	0	0		13,764,878	0	0	(13,765,154)	0	0	EL -Equity Risk Liability
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												22,814,210	0	0	0	0	XXX	22,501,681	0	0	(22,814,210)	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												29,623,600	5,112,996	19,028,763	0	0	XXX	15,351,047	(50,706)	0	(15,707,834)	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												6,809,391	5,112,996	19,028,763	0	0	XXX	(7,150,634)	(50,706)	0	7,106,376	0	0	XXX
0379999. Total Purchased Options - Put Options												22,814,210	0	0	0	0	XXX	22,501,681	0	0	(22,814,210)	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												29,623,600	5,112,996	19,028,763	0	0	XXX	15,351,047	(50,706)	0	(15,707,834)	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
Interest Rate Swap - 68469CM - Receive: Floating 3 Month Libor +188.8 BPS Pay: Fixed	460377AB0 - ARCELORMITTAL USA INC CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/13/2005	04/15/2014	04/15/2014	Maturity	0	5,000,000	2.1264 / 6.5	0	0	0	(63,165)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 92189CM - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed	693476BK8 - PNC FUNDING CORP CORPORATE	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2010	05/19/2014	05/19/2014	Maturity	0	10,000,000	1.5651 / 3	0	0	0	(54,964)	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 104347PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	02/19/2014	Sale	0	49,000,000	1605 / 2.75	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104576PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	03/20/2024	03/21/2014	Sale	0	24,700,000	1545 / 2.795	0	0	0	0	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	01/05/2014	Maturity	0	0	44 / 5.4	0	0	0	(13)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	01/06/2014	Maturity	0	21,677	44 / 5.4	0	0	0	1	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	02/05/2014	Maturity	0	21,775	4408 / 5.4	0	0	0	(102)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	03/05/2014	Maturity	0	21,873	4296 / 5.4	0	0	0	(193)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	04/05/2014	Maturity	0	0	4278 / 5.4	0	0	0	(310)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	04/07/2014	Maturity	0	21,971	4278 / 5.4	0	0	0	25	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	05/05/2014	Maturity	0	22,070	425 / 5.4	0	0	0	(378)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	06/05/2014	Maturity	0	22,170	423 / 5.4	0	0	0	(471)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	07/05/2014	Maturity	0	0	4234 / 5.4	0	0	0	(615)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	07/07/2014	Maturity	0	22,269	4234 / 5.4	0	0	0	50	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	08/05/2014	Maturity	0	22,370	428 / 5.4	0	0	0	(661)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	09/05/2014	Maturity	0	22,470	4285 / 5.4	0	0	0	(756)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	10/05/2014	Maturity	0	0	4286 / 5.4	0	0	0	(928)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	10/06/2014	Maturity	0	22,571	4286 / 5.4	0	0	0	75	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	11/05/2014	Maturity	0	22,673	4245 / 5.4	0	0	0	(951)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 70841PR - Receive: Floating 1 Month Libor +27.3 BPS Pay: Fixed	706106460 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/15/2006	06/05/2016	12/05/2014	Maturity	0	22,775	428 / 5.4	0	0	0	(1,050)	0		0	0	0	0	0	0	99.98% \ 97.09%
Interest Rate Swap - 77307PRD - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	466008*\A6 - J.B. Hunt Transport, Inc	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2007	07/26/2014	04/04/2014	Sale	0	2,525,000	6861 / 6.08	0	0	0	(9,411)	0		0	0	0	0	0	0	PD -Duration

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 104385PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	07/29/2014	Sale	0	9,114,000	151 / 2.76	0	0	0	(96,609)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104382PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	07/29/2014	Sale	0	3,626,000	151 / 2.76	0	0	0	(38,436)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104383PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	07/29/2014	Sale	0	1,568,000	151 / 2.76	0	0	0	(16,621)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104384PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	07/29/2014	Sale	0	21,266,000	151 / 2.76	0	0	0	(225,420)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 104386PR - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2014	03/01/2024	07/29/2014	Sale	0	13,426,000	151 / 2.76	0	0	0	(142,316)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/05/2014	Maturity	0	0	5655 / 5.47	0	0	0	(13)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	01/06/2014	Maturity	0	21,547	5655 / 5.47	0	0	0	2	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	02/05/2014	Maturity	0	21,646	5663 / 5.47	0	0	0	(100)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	03/05/2014	Maturity	0	21,744	5551 / 5.47	0	0	0	(190)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/05/2014	Maturity	0	0	5533 / 5.47	0	0	0	(312)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	04/07/2014	Maturity	0	21,843	5533 / 5.47	0	0	0	33	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	05/05/2014	Maturity	0	21,943	5505 / 5.47	0	0	0	(371)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	06/05/2014	Maturity	0	22,043	5485 / 5.47	0	0	0	(463)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	07/05/2014	Maturity	0	0	5489 / 5.47	0	0	0	(619)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	07/07/2014	Maturity	0	22,144	5489 / 5.47	0	0	0	64	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	08/05/2014	Maturity	0	22,244	5535 / 5.47	0	0	0	(649)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	09/05/2014	Maturity	0	22,346	554 / 5.47	0	0	0	(744)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/05/2014	Maturity	0	0	5541 / 5.47	0	0	0	(935)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/17/2006	06/05/2019	10/06/2014	Maturity	0	22,448	5541 / 5.47	0	0	0	96	0		0	0	0	0	0	0	99.98% \ 99.70%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2006	06/05/2019	11/05/2014	Maturity	0	22,550	.55 / 5.47	0	0	0	(935)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70867PR - Receive: Floating 1 Month Libor +39.8 BPS Pay: Fixed	706106492 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/17/2006	06/05/2019	12/05/2014	Maturity	0	22,653	.5535 / 5.47	0	0	0	(1,032)	0		0	0	0	0	0	0	99.98% \ 99.70%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	01/01/2014	Maturity	0	0	.4488 / 5.5	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	01/02/2014	Maturity	0	9,911	.4488 / 5.5	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	02/01/2014	Maturity	0	0	.4502 / 5.5	0	0	0	(46)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	02/03/2014	Maturity	0	9,957	.4502 / 5.5	0	0	0	4	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	03/01/2014	Maturity	0	0	.4385 / 5.5	0	0	0	(92)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	03/03/2014	Maturity	0	10,002	.4385 / 5.5	0	0	0	8	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	04/01/2014	Maturity	0	10,048	.4345 / 5.5	0	0	0	(127)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	05/01/2014	Maturity	0	10,094	.4318 / 5.5	0	0	0	(170)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	06/01/2014	Maturity	0	0	.4315 / 5.5	0	0	0	(232)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	06/02/2014	Maturity	0	10,140	.4315 / 0	0	0	0	19	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	07/01/2014	Maturity	0	10,187	.431 / 5.5	0	0	0	(258)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	08/01/2014	Maturity	0	10,234	.4315 / 5.5	0	0	0	(302)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	09/01/2014	Maturity	0	0	.4358 / 5.5	0	0	0	(377)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	09/02/2014	Maturity	0	10,281	.4358 / 5.5	0	0	0	30	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	10/01/2014	Maturity	0	10,328	.4345 / 5.5	0	0	0	(392)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	11/01/2014	Maturity	0	0	.4325 / 5.5	0	0	0	(476)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	11/03/2014	Maturity	0	10,375	.4325 / 5.5	0	0	0	38	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 70997PR - Receive: Floating 1 Month Libor +28 BPS Pay: Fixed	706106526 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	12/01/2014	Maturity	0	10,423	.4367 / 5.5	0	0	0	(483)	0		0	0	0	0	0	0	99.99% \ 98.11%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	01/01/2014	Maturity	0	0	.5381 / 5.58	0	0	0	0	0		0	0	0	0	0	0	99.99% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	01/02/2014	Maturity	0	40,923	.5381 / 5.58	0	0	0	1	0		0	0	0	0	0	0	99.99% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2006	06/01/2016	02/01/2014	Maturity	0	0	.5395 / 5.58	0	0	0	(191)	0		0	0	0	0	0	0	99.99% \ 98.10%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	02/03/2014	Maturity	0	41,113	5395 / 5.58	0	0	0	20	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/01/2014	Maturity	0	0	5278 / 5.58	0	0	0	(384)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	03/03/2014	Maturity	0	41,304	5278 / 5.58	0	0	0	37	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	04/01/2014	Maturity	0	41,496	5238 / 5.58	0	0	0	(524)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	05/01/2014	Maturity	0	41,689	5211 / 5.58	0	0	0	(702)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/01/2014	Maturity	0	0	5208 / 5.58	0	0	0	(974)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	06/02/2014	Maturity	0	41,883	5208 / 0	0	0	0	93	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	07/01/2014	Maturity	0	42,078	5203 / 5.58	0	0	0	(1,063)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	08/01/2014	Maturity	0	42,273	5208 / 5.58	0	0	0	(1,245)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/01/2014	Maturity	0	0	5251 / 5.58	0	0	0	(1,580)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	09/02/2014	Maturity	0	42,470	5251 / 5.58	0	0	0	151	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	10/01/2014	Maturity	0	42,667	5238 / 5.58	0	0	0	(1,616)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	11/01/2014	Maturity	0	0	5218 / 5.58	0	0	0	(1,993)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	11/03/2014	Maturity	0	42,866	5218 / 5.58	0	0	0	191	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 71000PR - Receive: Floating 1 Month Libor +36.9 BPS Pay: Fixed	706106525 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2006	06/01/2016	12/01/2014	Maturity	0	43,065	526 / 5.58	0	0	0	(1,993)	0		0	0	0	0	0	0	99.9% \ 98.10%
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	01/05/2014	Maturity	0	0	8175 / 5.79	0	0	0	(34)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	01/06/2014	Maturity	0	52,228	8175 / 5.79	0	0	0	6	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	02/05/2014	Maturity	0	52,480	8183 / 5.79	0	0	0	(245)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	03/05/2014	Maturity	0	52,733	8071 / 5.79	0	0	0	(468)	0		0	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	04/05/2014	Maturity	0	0	8053 / 5.79	0	0	0	(801)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	04/07/2014	Maturity	0	52,987	8053 / 5.79	0	0	0	115	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	05/05/2014	Maturity	0	53,243	8025 / 5.79	0	0	0	(914)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	06/05/2014	Maturity	0	53,500	8005 / 5.79	0	0	0	(1,139)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	07/05/2014	Maturity	0	0	8009 / 5.79	0	0	0	(1,591)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	07/07/2014	Maturity	0	53,758	8009 / 5.79	0	0	0	225	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	08/05/2014	Maturity	0	54,017	8055 / 5.79	0	0	0	(1,598)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	09/05/2014	Maturity	0	54,278	806 / 5.79	0	0	0	(1,830)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	10/05/2014	Maturity	0	0	8061 / 5.79	0	0	0	(2,403)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	10/06/2014	Maturity	0	54,540	8061 / 5.79	0	0	0	339	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	11/05/2014	Maturity	0	54,803	802 / 5.79	0	0	0	(2,302)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70750PR - Receive: Floating 1 Month Libor +65 BPS Pay: Fixed	706106467 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2006	08/05/2026	11/19/2014	Sale	0	28,673,769	802 / 5.79	0	0	(6,714,894)	(1,277,437)	0		0	0	0	(6,714,894)	0	0	SD -Asset Cashflow
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	01/05/2014	Maturity	0	0	689 / 6.08	0	0	0	(24)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	01/06/2014	Maturity	0	35,789	689 / 6.08	0	0	0	3	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	02/05/2014	Maturity	0	35,971	6898 / 6.08	0	0	0	(182)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	03/05/2014	Maturity	0	36,153	6786 / 6.08	0	0	0	(347)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	04/05/2014	Maturity	0	0	6768 / 6.08	0	0	0	(577)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	04/07/2014	Maturity	0	36,336	6768 / 6.08	0	0	0	66	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	05/05/2014	Maturity	0	36,520	674 / 6.08	0	0	0	(679)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	06/05/2014	Maturity	0	36,705	672 / 6.08	0	0	0	(847)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	07/05/2014	Maturity	0	0	6724 / 6.08	0	0	0	(1,146)	0		0	0	0	0	0	0	PD -Duration

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	07/07/2014	Maturity	0	36,891	6724 / 6.08	0	0	0	130	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PRD - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/13/2006	08/05/2016	07/30/2014	Sale	0	20,609,702	6724 / 6.08	0	0	0	(646,031)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	01/05/2014	Maturity	0	0	8725 / 6.21	0	0	0	(23)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	01/06/2014	Maturity	0	33,003	8725 / 6.21	0	0	0	4	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	02/05/2014	Maturity	0	33,174	8733 / 6.21	0	0	0	(166)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	03/05/2014	Maturity	0	33,345	8621 / 6.21	0	0	0	(317)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	04/05/2014	Maturity	0	0	8603 / 6.21	0	0	0	(544)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	04/07/2014	Maturity	0	33,518	8603 / 6.21	0	0	0	77	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	05/05/2014	Maturity	0	33,691	8575 / 6.21	0	0	0	(620)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	06/05/2014	Maturity	0	33,866	8555 / 6.21	0	0	0	(774)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	07/05/2014	Maturity	0	0	8559 / 6.21	0	0	0	(1,080)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	07/07/2014	Maturity	0	34,041	8559 / 6.21	0	0	0	152	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	08/05/2014	Maturity	0	34,217	8605 / 6.21	0	0	0	(1,086)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	09/05/2014	Maturity	0	34,394	861 / 6.21	0	0	0	(1,244)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	10/05/2014	Maturity	0	0	8611 / 6.21	0	0	0	(1,634)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	10/06/2014	Maturity	0	34,572	8611 / 6.21	0	0	0	230	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	11/05/2014	Maturity	0	34,751	857 / 6.21	0	0	0	(1,567)	0		0	0	0	0	0	0	99.98% \ 98.03%
Interest Rate Swap - 71471PR - Receive: Floating 1 Month Libor +70.5 BPS Pay: Fixed	706106634 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/18/2006	08/05/2016	12/05/2014	Maturity	0	34,931	8605 / 6.21	0	0	0	(1,730)	0		0	0	0	0	0	0	99.98% \ 98.03%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 72553PR - Receive: Floating 3 Month Libor +45.5 BPS Pay: Fixed	74951#AD2 - RE Rich Family Holding Corp Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2006	09/22/2016	09/22/2014	Maturity	0	3,240,000	6846 / 5.95	0	0	0	(123,347)	0		0	0	0	0	0	0	100.00% \ 98.76%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	01/10/2014	Maturity	0	59,908	4805 / 5.62	0	0	0	(77)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	02/10/2014	Maturity	0	60,188	472 / 5.62	0	0	0	(335)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	03/10/2014	Maturity	0	60,470	4675 / 5.62	0	0	0	(598)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	04/10/2014	Maturity	0	60,753	4654 / 5.62	0	0	0	(861)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/10/2014	Maturity	0	0	4614 / 5.62	0	0	0	(1,229)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	05/12/2014	Maturity	0	61,038	4614 / 5.62	0	0	0	104	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	06/10/2014	Maturity	0	61,324	4613 / 5.62	0	0	0	(1,395)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	07/10/2014	Maturity	0	61,611	4645 / 5.62	0	0	0	(1,666)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/10/2014	Maturity	0	0	4635 / 5.62	0	0	0	(2,116)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	08/11/2014	Maturity	0	61,899	4635 / 5.62	0	0	0	178	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	09/10/2014	Maturity	0	62,189	468 / 5.62	0	0	0	(2,215)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	10/10/2014	Maturity	0	62,481	4645 / 5.62	0	0	0	(2,493)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	11/10/2014	Maturity	0	62,773	4628 / 5.62	0	0	0	(2,774)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73380PR - Receive: Floating 1 Month Libor +31.1 BPS Pay: Fixed	706106949 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2006	02/10/2022	12/10/2014	Maturity	0	63,067	4665 / 5.62	0	0	0	(3,058)	0		0	0	0	0	0	0	99.98% \ 99.58%
Interest Rate Swap - 73624PR - Receive: Floating 3 Month Libor +76.5 BPS Pay: Fixed	44216#AE4 - HFOTC LLC Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2006	12/15/2031	08/18/2014	Sale	0	10,000,000	9956 / 5.96	0	0	(3,075,365)	(314,913)	0		0	0	0	(3,075,365)	0	0	SD -Asset Cashflow
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	01/15/2014	Maturity	0	22,082	474 / 5.58	0	0	0	(44)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/15/2014	Maturity	0	0	4674 / 5.58	0	0	0	(151)	0		0	0	0	0	0	0	99.99% \ 99.84%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	02/18/2014	Maturity	0	22,184	4674 / 5.58	0	0	0	14	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/15/2014	Maturity	0	0	4619 / 5.58	0	0	0	(256)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	03/17/2014	Maturity	0	22,288	4619 / 5.58	0	0	0	22	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	04/15/2014	Maturity	0	22,391	4624 / 5.58	0	0	0	(331)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	05/15/2014	Maturity	0	22,495	4596 / 5.58	0	0	0	(428)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/15/2014	Maturity	0	0	4585 / 5.58	0	0	0	(574)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	06/16/2014	Maturity	0	22,600	4585 / 5.58	0	0	0	48	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	07/15/2014	Maturity	0	22,705	4592 / 5.58	0	0	0	(626)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	08/15/2014	Maturity	0	22,811	4594 / 5.58	0	0	0	(726)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	09/15/2014	Maturity	0	22,917	4624 / 5.58	0	0	0	(827)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	10/15/2014	Maturity	0	23,023	461 / 5.58	0	0	0	(929)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/15/2014	Maturity	0	0	4607 / 5.58	0	0	0	(1,126)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	11/17/2014	Maturity	0	23,130	4607 / 5.58	0	0	0	95	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 73563PR - Receive: Floating 1 Month Libor +30.7 BPS Pay: Fixed	706106923 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/03/2006	02/15/2022	12/15/2014	Maturity	0	23,238	4621 / 5.58	0	0	0	(1,135)	0		0	0	0	0	0	0	99.99% \ 99.84%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	01/21/2014	Maturity	0	189,309	722 / 5.81	0	0	0	(535)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	02/21/2014	Maturity	0	190,226	7145 / 5.81	0	0	0	(1,342)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	03/21/2014	Maturity	0	191,147	712 / 5.81	0	0	0	(2,168)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	04/21/2014	Maturity	0	192,072	7151 / 5.81	0	0	0	(2,990)	0		0	0	0	0	0	0	99.98% \ 99.81%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	05/21/2014	Maturity	0	193,002	7095 / 5.81	0	0	0	(3,825)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	06/21/2014	Maturity	0	0	706 / 5.81	0	0	0	(5,321)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	06/23/2014	Maturity	0	193,937	706 / 5.81	0	0	0	664	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	07/21/2014	Maturity	0	194,876	7108 / 5.81	0	0	0	(5,515)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	08/21/2014	Maturity	0	195,819	7137 / 5.81	0	0	0	(6,370)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	09/21/2014	Maturity	0	0	713 / 5.81	0	0	0	(8,257)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	09/22/2014	Maturity	0	196,767	713 / 5.81	0	0	0	1,028	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	10/21/2014	Maturity	0	197,720	711 / 5.81	0	0	0	(8,107)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	11/21/2014	Maturity	0	198,677	7147 / 5.81	0	0	0	(8,986)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	12/21/2014	Maturity	0	0	7125 / 5.81	0	0	0	(11,277)	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 74718PR - Receive: Floating 1 Month Libor +55.8 BPS Pay: Fixed	281504A*1 - Educational Ventures, Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2007	03/21/2027	12/22/2014	Maturity	0	199,639	7125 / 5.81	0	0	0	1,403	0		0	0	0	0	0	0	99.98% \ 99.81%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/05/2014	Maturity	0	0	687 / 5.53	0	0	0	(7)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	01/06/2014	Maturity	0	11,557	687 / 5.53	0	0	0	1	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	02/05/2014	Maturity	0	11,610	6878 / 5.53	0	0	0	(53)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	03/05/2014	Maturity	0	11,664	6766 / 5.53	0	0	0	(101)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	04/05/2014	Maturity	0	0	6748 / 5.53	0	0	0	(169)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	04/07/2014	Maturity	0	11,718	6748 / 5.53	0	0	0	21	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	05/05/2014	Maturity	0	11,772	672 / 5.53	0	0	0	(197)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	06/05/2014	Maturity	0	11,826	67 / 5.53	0	0	0	(245)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/05/2014	Maturity	0	0	6704 / 5.53	0	0	0	(336)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	07/07/2014	Maturity	0	11,880	6704 / 5.53	0	0	0	42	0		0	0	0	0	0	0	99.99% \ 99.21%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	08/05/2014	Maturity	0	11,935	.675 / 5.53	0	0	0	(344)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	09/05/2014	Maturity	0	11,990	.6755 / 5.53	0	0	0	(394)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	10/05/2014	Maturity	0	0	.6756 / 5.53	0	0	0	(507)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	10/06/2014	Maturity	0	12,045	.6756 / 5.53	0	0	0	63	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	11/05/2014	Maturity	0	12,101	.6715 / 5.53	0	0	0	(495)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75079PR - Receive: Floating 1 Month Libor +52 BPS Pay: Fixed	706107269 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2007	06/05/2017	12/05/2014	Maturity	0	12,157	.675 / 5.53	0	0	0	(547)	0		0	0	0	0	0	0	99.99% \ 99.21%
Interest Rate Swap - 75573PR - Receive: Floating 3 Month Libor +32 BPS Pay: Fixed	832696C*7 - Smucker Company J M Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2007	04/01/2022	04/01/2014	Maturity	0	1,741,250	5666 / 5.55	0	0	0	(21,693)	0		0	0	0	0	0	0	100.00% \ 100.00%
Interest Rate Swap - 76023PR - Receive: Floating 3 Month Libor +42.6 BPS Pay: Fixed	G4691*AA7 - IAWS Finance PP Limited Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2007	06/13/2014	06/13/2014	Maturity	0	37,550,000	6593 / 5.72	0	0	0	(853,663)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	01/05/2014	Maturity	0	0	6975 / 6.21	0	0	0	(20)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	01/06/2014	Maturity	0	28,804	6975 / 6.21	0	0	0	3	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	02/05/2014	Maturity	0	28,953	6983 / 6.21	0	0	0	(150)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	03/05/2014	Maturity	0	29,103	6871 / 6.21	0	0	0	(286)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	04/05/2014	Maturity	0	0	6853 / 6.21	0	0	0	(474)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	04/07/2014	Maturity	0	29,253	6853 / 6.21	0	0	0	54	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	05/05/2014	Maturity	0	29,405	6825 / 6.21	0	0	0	(559)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	06/05/2014	Maturity	0	29,557	6805 / 6.21	0	0	0	(698)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	07/05/2014	Maturity	0	0	6809 / 6.21	0	0	0	(943)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	07/07/2014	Maturity	0	29,710	6809 / 6.21	0	0	0	106	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	08/05/2014	Maturity	0	29,863	6855 / 6.21	0	0	0	(979)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	09/05/2014	Maturity	0	30,018	686 / 6.21	0	0	0	(1,122)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	10/05/2014	Maturity	0	0	6861 / 6.21	0	0	0	(1,426)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	10/06/2014	Maturity	0	30,173	6861 / 6.21	0	0	0	160	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	11/05/2014	Maturity	0	30,329	682 / 6.21	0	0	0	(1,413)	0		0	0	0	0	0	0	99.98% \ 99.18%
Interest Rate Swap - 76703PR - Receive: Floating 1 Month Libor +53 BPS Pay: Fixed	706107301 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/07/2007	09/05/2017	12/05/2014	Maturity	0	30,486	6855 / 6.21	0	0	0	(1,560)	0		0	0	0	0	0	0	99.98% \ 99.18%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	01/15/2014	Maturity	0	46,876	6128 / 6.03	0	0	0	(99)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/15/2014	Maturity	0	0	6062 / 6.03	0	0	0	(347)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	02/18/2014	Maturity	0	47,112	6062 / 6.03	0	0	0	38	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/15/2014	Maturity	0	0	6007 / 6.03	0	0	0	(587)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	03/17/2014	Maturity	0	47,349	6007 / 6.03	0	0	0	60	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	04/15/2014	Maturity	0	47,587	6012 / 6.03	0	0	0	(746)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	05/15/2014	Maturity	0	47,826	5984 / 6.03	0	0	0	(966)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/15/2014	Maturity	0	0	5973 / 6.03	0	0	0	(1,320)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	06/16/2014	Maturity	0	48,066	5973 / 6.03	0	0	0	133	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	07/15/2014	Maturity	0	48,308	598 / 6.03	0	0	0	(1,412)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	08/15/2014	Maturity	0	48,550	5982 / 6.03	0	0	0	(1,639)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	09/15/2014	Maturity	0	48,794	6012 / 6.03	0	0	0	(1,867)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	10/15/2014	Maturity	0	49,040	5998 / 6.03	0	0	0	(2,098)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/15/2014	Maturity	0	0	5995 / 6.03	0	0	0	(2,592)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	11/17/2014	Maturity	0	49,286	5995 / 6.03	0	0	0	263	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 76678PR - Receive: Floating 1 Month Libor +44.6 BPS Pay: Fixed	706107461 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2007	10/15/2027	12/15/2014	Maturity	0	49,534	6009 / 6.03	0	0	0	(2,567)	0		0	0	0	0	0	0	99.97% \ 99.83%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	01/05/2014	Maturity	0	0	1.145 / 6.4	0	0	0	(21)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	01/06/2014	Maturity	0	29,536	1.145 / 6.4	0	0	0	5	0		0	0	0	0	0	0	99.95% \ 99.19%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	02/05/2014	Maturity	0	29,694	1.1458 / 6.4	0	0	0	(146)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	03/05/2014	Maturity	0	29,852	1.1346 / 6.4	0	0	0	(280)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	04/05/2014	Maturity	0	0	1.1328 / 6.4	0	0	0	(502)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	04/07/2014	Maturity	0	30,011	1.1328 / 6.4	0	0	0	91	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	05/05/2014	Maturity	0	30,171	1.13 / 6.4	0	0	0	(547)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	06/05/2014	Maturity	0	30,332	1.128 / 6.4	0	0	0	(682)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	07/05/2014	Maturity	0	0	1.1284 / 6.4	0	0	0	(997)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	07/07/2014	Maturity	0	30,494	1.1284 / 6.4	0	0	0	180	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	08/05/2014	Maturity	0	30,657	1.133 / 6.4	0	0	0	(958)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	09/05/2014	Maturity	0	30,820	1.1335 / 6.4	0	0	0	(1,097)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	10/05/2014	Maturity	0	0	1.1336 / 6.4	0	0	0	(1,509)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	10/06/2014	Maturity	0	30,984	1.1336 / 6.4	0	0	0	271	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	11/05/2014	Maturity	0	31,150	1.1295 / 6.4	0	0	0	(1,381)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77742PR - Receive: Floating 1 Month Libor +97.8 BPS Pay: Fixed	706107619 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/13/2007	12/05/2017	12/05/2014	Maturity	0	31,316	1.133 / 6.4	0	0	0	(1,526)	0		0	0	0	0	0	0	99.95% \ 99.19%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	01/15/2014	Maturity	0	22,999	.8391 / 6.4	0	0	0	(50)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	02/15/2014	Maturity	0	0	.8325 / 6.4	0	0	0	(181)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	02/18/2014	Maturity	0	23,122	.8325 / 6.4	0	0	0	26	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	03/15/2014	Maturity	0	0	.827 / 6.4	0	0	0	(306)	0		0	0	0	0	0	0	99.93% \ 99.37%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	03/17/2014	Maturity	0	23,245	.827 / 6.4	0	0	0	40	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	04/15/2014	Maturity	0	23,369	.8275 / 6.4	0	0	0	(376)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	05/15/2014	Maturity	0	23,494	.8247 / 6.4	0	0	0	(487)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	06/15/2014	Maturity	0	0	.8236 / 6.4	0	0	0	(689)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	06/16/2014	Maturity	0	23,619	.8236 / 6.4	0	0	0	90	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	07/15/2014	Maturity	0	23,745	.8243 / 6.4	0	0	0	(713)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	08/15/2014	Maturity	0	23,872	.8245 / 6.4	0	0	0	(827)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	09/15/2014	Maturity	0	23,999	.8275 / 6.4	0	0	0	(942)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	10/15/2014	Maturity	0	24,127	.8261 / 6.4	0	0	0	(1,059)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	11/15/2014	Maturity	0	0	.8258 / 6.4	0	0	0	(1,354)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	11/17/2014	Maturity	0	24,256	.8258 / 6.4	0	0	0	178	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 77268PR - Receive: Floating 1 Month Libor +67.3 BPS Pay: Fixed	706107519 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2007	11/15/2017	12/15/2014	Maturity	0	24,385	.8272 / 6.4	0	0	0	(1,296)	0		0	0	0	0	0	0	99.93% \ 99.37%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	06/30/2014	Maturity	0	447,436	1.1146 / 6.01	0	0	0	(10,863)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 78555PR - Receive: Floating 3 Month Libor +88.1 BPS Pay: Fixed	65605*AC6 - NorLease, Inc. Debt In A Leveraged Lease	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2007	12/31/2028	12/31/2014	Maturity	0	447,436	1.1141 / 6.01	0	0	0	(21,759)	0		0	0	0	0	0	0	99.98% \ 99.98%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RB88 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	02/08/2014	Maturity	0	0	1.9687 / 5.78	0	0	0	(29,703)	0		0	0	0	0	0	0	99.94% \ 99.98%
Interest Rate Swap - 80114PR - Receive: Floating 3 Month Libor +173 BPS Pay: Fixed	12542RB88 - CHS Inc. Senior Series J Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/18/2008	02/08/2018	02/10/2014	Maturity	0	5,000,000	1.9687 / 5.78	0	0	0	10,937	0		0	0	0	0	0	0	99.94% \ 99.98%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2014	Maturity	0	0	2.3075 / 6.67	0	0	0	(4)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/06/2014	Maturity	0	5,462	2.3075 / 6.67	0	0	0	2	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2014	Maturity	0	5,493	2.3083 / 6.67	0	0	0	(23)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2014	Maturity	0	8,918	2.2971 / 6.67	0	0	0	(68)	0		0	0	0	0	0	0	99.80% \ 99.35%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2014	Maturity	0	0	2.2953 / 6.67	0	0	0	(97)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/07/2014	Maturity	0	5,576	2.2953 / 6.67	0	0	0	34	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2014	Maturity	0	6,736	2.2925 / 6.67	0	0	0	(101)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2014	Maturity	0	5,647	2.2905 / 6.67	0	0	0	(106)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2014	Maturity	0	0	2.2909 / 6.67	0	0	0	(233)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/07/2014	Maturity	0	6,805	2.2909 / 6.67	0	0	0	81	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2014	Maturity	0	5,718	2.2955 / 6.67	0	0	0	(150)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2014	Maturity	0	5,751	2.296 / 6.67	0	0	0	(173)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2014	Maturity	0	0	2.2961 / 6.67	0	0	0	(354)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/06/2014	Maturity	0	6,907	2.2961 / 6.67	0	0	0	122	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2014	Maturity	0	5,824	2.292 / 6.67	0	0	0	(218)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 80721PR - Receive: Floating 1 Month Libor +214 BPS Pay: Fixed	706107777 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2014	Maturity	0	6,977	2.2955 / 6.67	0	0	0	(287)	0		0	0	0	0	0	0	99.80% \ 99.35%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/05/2014	Maturity	0	0	6275 / 6.27	0	0	0	(40)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	01/06/2014	Maturity	0	58,003	6275 / 6.27	0	0	0	5	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	02/05/2014	Maturity	0	58,306	6283 / 6.27	0	0	0	(310)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	03/05/2014	Maturity	0	58,610	6171 / 6.27	0	0	0	(589)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	04/05/2014	Maturity	0	0	6153 / 6.27	0	0	0	(965)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	04/07/2014	Maturity	0	58,917	6153 / 6.27	0	0	0	97	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	05/05/2014	Maturity	0	59,224	6125 / 6.27	0	0	0	(1,153)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	06/05/2014	Maturity	0	59,534	6105 / 6.27	0	0	0	(1,439)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	07/05/2014	Maturity	0	0	6109 / 6.27	0	0	0	(1,918)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	07/07/2014	Maturity	0	59,845	6109 / 6.27	0	0	0	191	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	08/05/2014	Maturity	0	60,158	6155 / 6.27	0	0	0	(2,020)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	09/05/2014	Maturity	0	60,472	616 / 6.27	0	0	0	(2,314)	0		0	0	0	0	0	0	99.83% \ 99.48%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	10/05/2014	Maturity	0	0	6161 / 6.27	0	0	0	(2,901)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	10/06/2014	Maturity	0	60,788	6161 / 6.27	0	0	0	289	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	11/05/2014	Maturity	0	61,106	612 / 6.27	0	0	0	(2,914)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 76775PR - Receive: Floating 1 Month Libor +46 BPS Pay: Fixed	706107477 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2007	03/05/2018	12/05/2014	Maturity	0	61,425	6155 / 6.27	0	0	0	(3,218)	0		0	0	0	0	0	0	99.83% \ 99.48%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/05/2014	Maturity	0	0	2.84 / 6.58	0	0	0	(25)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	01/06/2014	Maturity	0	34,279	2.84 / 6.58	0	0	0	14	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	02/05/2014	Maturity	0	34,473	2.8408 / 6.58	0	0	0	(125)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	03/05/2014	Maturity	0	50,434	2.8296 / 6.58	0	0	0	(330)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	04/05/2014	Maturity	0	0	2.8278 / 6.58	0	0	0	(601)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	04/07/2014	Maturity	0	34,955	2.8278 / 6.58	0	0	0	264	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	05/05/2014	Maturity	0	40,392	2.825 / 6.58	0	0	0	(522)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	06/05/2014	Maturity	0	35,381	2.823 / 6.58	0	0	0	(571)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	07/05/2014	Maturity	0	0	2.8234 / 6.58	0	0	0	(1,380)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	07/07/2014	Maturity	0	40,807	2.8234 / 6.58	0	0	0	600	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	08/05/2014	Maturity	0	35,813	2.828 / 6.58	0	0	0	(806)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	09/05/2014	Maturity	0	36,016	2.8285 / 6.58	0	0	0	(927)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	10/05/2014	Maturity	0	0	2.8286 / 6.58	0	0	0	(2,097)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	10/06/2014	Maturity	0	41,425	2.8286 / 6.58	0	0	0	905	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	11/05/2014	Maturity	0	36,455	2.8245 / 6.58	0	0	0	(1,170)	0		0	0	0	0	0	0	99.45% \ 99.31%

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Interest Rate Swap - 81489PR - Receive: Floating 1 Month Libor +267.3 BPS Pay: Fixed	706107753 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2008	01/05/2018	12/05/2014	Maturity	0	41,852	2.828 / 6.58	0	0	0	(1,474)	0		0	0	0	0	0	0	99.45% \ 99.31%
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	01/05/2014	Maturity	0	0	2.215 / 6.26	0	0	0	(87)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	01/06/2014	Maturity	0	124,829	2.215 / 6.26	0	0	0	38	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	02/05/2014	Maturity	0	125,480	2.2158 / 6.26	0	0	0	(472)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	03/05/2014	Maturity	0	126,135	2.2046 / 6.26	0	0	0	(916)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	04/05/2014	Maturity	0	0	2.2028 / 6.26	0	0	0	(2,073)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	04/07/2014	Maturity	0	126,793	2.2028 / 6.26	0	0	0	747	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	05/05/2014	Maturity	0	127,454	2.2 / 6.26	0	0	0	(1,780)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	06/05/2014	Maturity	0	128,119	2.198 / 6.26	0	0	0	(2,215)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	07/05/2014	Maturity	0	0	2.1984 / 6.26	0	0	0	(4,121)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	07/07/2014	Maturity	0	128,787	2.1984 / 6.26	0	0	0	1,474	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	08/05/2014	Maturity	0	129,459	2.203 / 6.26	0	0	0	(3,106)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	09/05/2014	Maturity	0	130,135	2.2035 / 6.26	0	0	0	(3,554)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	10/05/2014	Maturity	0	0	2.2036 / 6.26	0	0	0	(6,233)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	10/06/2014	Maturity	0	130,814	2.2036 / 6.26	0	0	0	2,226	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	11/05/2014	Maturity	0	131,496	2.1995 / 6.26	0	0	0	(4,473)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	12/05/2014	Maturity	0	132,182	2.203 / 6.26	0	0	0	(4,943)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80570PR - Receive: Floating 1 Month Libor +204.8 BPS Pay: Fixed	706107851 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/11/2008	06/05/2017	12/31/2014	Sale	0	81,609,949	2.203 / 6.26	0	0	(6,574,922)	(2,896,839)	0		0	0	0	(6,574,922)	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 81429PR - Receive: Floating 3 Month Libor +303.3 BPS Pay: Fixed	76169#AF0 - Reyes Holdings, LLC Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2008	04/30/2017	04/30/2014	Maturity	0	12,000,000	3.2686 / 6.95	0	0	0	(146,031)	0		0	0	0	0	0	0	99.87% \ 99.95%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	03/15/2014	Maturity	0	0	1.5654 / 5.25	0	0	0	(12,691)	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	03/17/2014	Maturity	0	1,176,000	1.5654 / 5.25	0	0	0	3,835	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/15/2014	Maturity	0	0	1.5559 / 5.25	0	0	0	(28,126)	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	06/16/2014	Maturity	0	1,176,000	1.5559 / 5.25	0	0	0	8,460	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	09/15/2014	Maturity	0	1,176,000	1.5531 / 5.25	0	0	0	(30,484)	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 81702PR - Receive: Floating 3 Month Libor +132.3 BPS Pay: Fixed	256911AJ7 - Dollar Diversified Payment Rig 2008-2 NT ACCREDITED INVS	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2008	06/15/2018	12/15/2014	Maturity	0	1,176,000	1.5566 / 5.25	0	0	0	(41,292)	0		0	0	0	0	0	0	99.98% \ 99.88%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	01/07/2014	Maturity	0	20,712	.8875 / 5.73	0	0	0	(11)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	02/06/2014	Maturity	0	20,810	.8883 / 5.73	0	0	0	(95)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	03/05/2014	Maturity	0	20,910	.8771 / 5.73	0	0	0	(181)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	04/07/2014	Maturity	0	21,010	.8753 / 5.73	0	0	0	(265)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	05/05/2014	Maturity	0	21,110	.8725 / 5.73	0	0	0	(353)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	06/06/2014	Maturity	0	21,211	.8705 / 5.73	0	0	0	(440)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	07/07/2014	Maturity	0	21,312	.8709 / 5.73	0	0	0	(527)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	08/05/2014	Maturity	0	21,414	.8755 / 5.73	0	0	0	(617)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	09/05/2014	Maturity	0	21,516	.876 / 5.73	0	0	0	(706)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	10/06/2014	Maturity	0	21,619	.8761 / 5.73	0	0	0	(797)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	11/05/2014	Maturity	0	21,722	.872 / 5.73	0	0	0	(888)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 73976PR - Receive: Floating 1 Month Libor +72 BPS Pay: Fixed	706107073 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2006	04/05/2017	12/05/2014	Maturity	0	21,826	.8755 / 5.73	0	0	0	(981)	0		0	0	0	0	0	0	99.99% \ 99.11%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	01/05/2014	Maturity	0	0	1.95 / 6.56	0	0	0	(7)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	01/06/2014	Maturity	0	9,287	1.95 / 6.56	0	0	0	3	0		0	0	0	0	0	0	99.85% \ 99.45%

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	02/05/2014	Maturity	0	9,338	1.9508 / 6.56	0	0	0	(40)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	03/05/2014	Maturity	0	9,389	1.9396 / 6.56	0	0	0	(78)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	04/05/2014	Maturity	0	0	1.9378 / 6.56	0	0	0	(162)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	04/07/2014	Maturity	0	9,440	1.9378 / 6.56	0	0	0	49	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	05/05/2014	Maturity	0	9,492	1.935 / 6.56	0	0	0	(151)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	06/05/2014	Maturity	0	9,544	1.933 / 6.56	0	0	0	(188)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	07/05/2014	Maturity	0	0	1.9334 / 6.56	0	0	0	(322)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	07/07/2014	Maturity	0	9,596	1.9334 / 6.56	0	0	0	97	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	08/05/2014	Maturity	0	9,648	1.938 / 6.56	0	0	0	(264)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	09/05/2014	Maturity	0	9,701	1.9385 / 6.56	0	0	0	(302)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	10/05/2014	Maturity	0	0	1.9386 / 6.56	0	0	0	(487)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	10/06/2014	Maturity	0	9,754	1.9386 / 6.56	0	0	0	146	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	11/05/2014	Maturity	0	9,807	1.9345 / 6.56	0	0	0	(381)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 82533PR - Receive: Floating 1 Month Libor +178.3 BPS Pay: Fixed	706107992 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2008	04/05/2018	12/05/2014	Maturity	0	9,861	1.938 / 6.56	0	0	0	(421)	0		0	0	0	0	0	0	99.85% \ 99.45%
Interest Rate Swap - 87443PR - Receive: Fixed Pay: Floating 3 Month Libor +116.1 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2009	03/20/2014	03/20/2014	Maturity	0	500,000,000	3.51 / 1.3961	0	0	0	2,278,954	0		0	0	0	0	0	0	100.00% \ 100.00%
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(16,365,181)	(5,052,608)	0	XXX	0	0	0	(16,365,181)	0	0	XXX
Currency Swap - 72477PR - Receive: Fixed USD Pay: Fixed EUR	D9860*AB2 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2016	06/30/2014	Maturity	0	1,578,860	6.4835 / 4.99	0	0	(116,588)	8,452	0		0	127,423	0	(116,588)	0	0	100.00% \ 100.00%
Currency Swap - 98477PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	10/14/2014	Sale	0	3,397,844	3.691 / 1.676	0	0	935,947	64,182	0		0	(828,569)	0	935,947	0	0	100.00% \ 100.00%
Currency Swap - 100496PR - Receive: Fixed USD Pay: Fixed CAD	C2969#AA8 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	12/01/2014	Sale	0	2,446,128	5.719 / 6.3	0	0	0	(61)	0		0	(178,423)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 101219PR - Receive: Fixed USD Pay: Fixed CAD	C2969#\F6 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2013	06/30/2033	12/01/2014	Sale	0	1,396,646	5.999 / 6.3	0	0	0	470	0		0	(47,322)	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 101702PR - Receive: Fixed USD Pay: Fixed CAD	C29698\G4 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/26/2013	06/30/2033	12/01/2014	Sale	0	1,021,644	6.015 / 6.3	0	0	0	1,018	0		0	(43,750)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107755PR - Receive: Fixed USD Pay: Fixed CAD	C29698\D1 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2013	06/30/2033	12/01/2014	Sale	0	2,202,656	6.195 / 6.3	0	0	0	3,144	0		0	(46,644)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 102425PR - Receive: Fixed USD Pay: Fixed CAD	C29698\A7 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2013	06/30/2033	12/01/2014	Sale	0	2,014,779	6.175 / 6.3	0	0	0	1,720	0		0	(29,013)	0	0	0	0	100.00% \ 100.00%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	09/28/2014	Maturity	0	469,779	6.1275 / 2.59	0	0	(25,777)	11,110	0		0	45,791	0	(25,777)	0	0	100.00% \ 100.00%
Currency Swap - 78380PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	10/14/2014	Sale	0	1,409,337	6.1275 / 2.59	0	0	(48,481)	35,746	0		0	137,374	0	(48,481)	0	0	100.00% \ 100.00%
Currency Swap - 73004PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2014	Maturity	0	379,429	5.04 / 1.7225	0	0	(6,872)	4,063	0		0	(3,989)	0	(6,872)	0	0	100.00% \ 100.00%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	03/31/2014	Maturity	0	57,772	4.07 / 4.6	0	0	4,726	(45)	0		0	(2,664)	0	4,726	0	0	100.00% \ 100.00%
Currency Swap - 107311PR - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	09/30/2014	Maturity	0	59,194	4.07 / 4.6	0	0	5,511	(115)	0		0	(2,730)	0	5,511	0	0	100.00% \ 100.00%
Currency Swap - 107078PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	733,000	5.01 / 4.15	0	0	(37,272)	568	0		0	46,322	0	(37,272)	0	0	100.00% \ 100.00%
Currency Swap - 107058PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2014	Maturity	0	263,314	5.755 / 6.6	0	0	(66,238)	(3,279)	0		0	73,232	0	(66,238)	0	0	100.00% \ 100.00%
Currency Swap - 107058PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2014	Maturity	0	0	5.755 / 6.6	(272,004)	0	(317,542)	(21,796)	0		0	75,649	0	(45,539)	0	0	100.00% \ 100.00%
Currency Swap - 107058PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2014	Maturity	0	272,004	5.755 / 6.6	272,004	0	272,004	15,002	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107066PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	1,643,880	5.93 / 5.7075	0	0	(110,530)	(10,042)	0		0	285,180	0	(110,530)	0	0	100.00% \ 100.00%
Currency Swap - 107079PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	7,116,000	5.01 / 4.15	0	0	(361,840)	5,517	0		0	449,692	0	(361,840)	0	0	100.00% \ 100.00%
Currency Swap - 107071PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	3,287,760	5.93 / 5.7075	0	0	(221,060)	(20,083)	0		0	570,360	0	(221,060)	0	0	100.00% \ 100.00%
Currency Swap - 107093PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2014	Maturity	0	1,205,200	5.75 / 5.03	0	0	(134,853)	1,008	0		0	161,586	0	(134,853)	0	0	100.00% \ 100.00%
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2014	Maturity	0	119,688	5.755 / 6.6	0	0	(30,108)	(1,491)	0		0	33,287	0	(30,108)	0	0	100.00% \ 100.00%
Currency Swap - 107179PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2014	Maturity	0	123,638	5.755 / 6.6	0	0	(20,699)	(3,089)	0		0	34,386	0	(20,699)	0	0	100.00% \ 100.00%
Currency Swap - 93858PR - Receive: Fixed USD Pay: Fixed CAD	564905D#3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2021	04/14/2014	Sale	0	67,650,000	5.738 / 5.91	(81,278)	0	7,277,335	33,984	0		0	(4,060,689)	0	7,358,613	0	0	100.00% \ 100.00%
Currency Swap - 98474PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	10/14/2014	Sale	0	12,666,608	3.691 / 1.676	0	0	3,489,057	239,261	0		0	(3,088,770)	0	3,489,057	0	0	100.00% \ 100.00%
Currency Swap - 73005PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2014	Maturity	0	452,143	5.04 / 1.7225	0	0	(8,189)	4,841	0		0	(4,754)	0	(8,189)	0	0	100.00% \ 100.00%
Currency Swap - 73055PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	12/16/2014	Maturity	0	4,083,333	7.08 / 5.5	0	0	(282,518)	27,999	0		0	725,577	0	(282,518)	0	0	100.00% \ 100.00%
Currency Swap - 98475PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	10/14/2014	Sale	0	11,365,977	3.691 / 1.676	0	0	3,130,795	214,693	0		0	(2,771,610)	0	3,130,795	0	0	100.00% \ 100.00%
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	06/16/2014	Maturity	0	559,910	3.49 / 3.77	0	0	(17,313)	(344)	0		0	0	0	(17,313)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 104590PR - Receive: Fixed USD Pay: Fixed CAD	390730AJ8 - Great Lakes Power Limited Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	12/16/2014	Maturity	0	120,057	3.49 / 3.77	0	0	4,608	(312)	0		0	0	0	4,608	0	0	100.00% \ 100.00%
Currency Swap - 73006PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2014	Maturity	0	416,571	5.04 / 1.7225	0	0	(7,544)	4,460	0		0	(4,380)	0	(7,544)	0	0	100.00% \ 100.00%
Currency Swap - 107080PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	2,624,000	5.01 / 4.15	0	0	(133,427)	2,034	0		0	165,822	0	(133,427)	0	0	100.00% \ 100.00%
Currency Swap - 98476PR - Receive: Fixed USD Pay: Fixed JPY	67018TD*3 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2012	05/31/2022	10/14/2014	Sale	0	23,064,318	3.691 / 1.676	0	0	6,353,140	435,664	0		0	(5,624,266)	0	6,353,140	0	0	100.00% \ 100.00%
Currency Swap - 107067PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	1,643,880	5.93 / 5.7075	0	0	(110,530)	(10,042)	0		0	285,180	0	(110,530)	0	0	100.00% \ 100.00%
Currency Swap - 107081PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	1,123,000	5.01 / 4.15	0	0	(57,103)	871	0		0	70,967	0	(57,103)	0	0	100.00% \ 100.00%
Currency Swap - 107072PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	3,287,760	5.93 / 5.7075	0	0	(221,060)	(20,083)	0		0	570,360	0	(221,060)	0	0	100.00% \ 100.00%
Currency Swap - 107095PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2014	Maturity	0	534,000	5.75 / 5.03	0	0	(59,751)	447	0		0	71,596	0	(59,751)	0	0	100.00% \ 100.00%
Currency Swap - 73056PR - Receive: Fixed USD Pay: Fixed EUR	D3164#AA6 - Herrenknecht AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/09/2005	12/16/2015	12/16/2014	Maturity	0	4,283,333	7.08 / 5.5	0	0	(296,355)	29,370	0		0	761,115	0	(296,355)	0	0	100.00% \ 100.00%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	09/28/2014	Maturity	0	1,141,092	6.1275 / 2.59	0	0	(62,611)	26,985	0		0	111,227	0	(62,611)	0	0	100.00% \ 100.00%
Currency Swap - 78381PR - Receive: Fixed USD Pay: Fixed JPY	67018TC#0 - Nu Skin Enterprises Inc JPY Series F Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2007	09/28/2017	10/14/2014	Sale	0	3,423,277	6.1275 / 2.59	0	0	(117,761)	86,826	0		0	333,680	0	(117,761)	0	0	100.00% \ 100.00%
Currency Swap - 107057PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2014	Maturity	0	39,010	5.755 / 6.6	0	0	(9,813)	(486)	0		0	10,849	0	(9,813)	0	0	100.00% \ 100.00%
Currency Swap - 107057PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2014	Maturity	0	0	5.755 / 6.6	(40,297)	0	(47,043)	(3,229)	0		0	11,207	0	(6,746)	0	0	100.00% \ 100.00%
Currency Swap - 107057PR - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2014	Maturity	0	40,297	5.755 / 6.6	40,297	0	40,297	2,222	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107063PR - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	08/20/2014	Maturity	0	2,081,690	5.97 / 5.89	0	0	(82,290)	(647)	0		0	71,500	0	(82,290)	0	0	100.00% \ 100.00%
Currency Swap - 107068PR - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	1,291,620	5.93 / 5.7075	0	0	(86,845)	(7,890)	0		0	224,070	0	(86,845)	0	0	100.00% \ 100.00%
Currency Swap - 107082PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	899,000	5.01 / 4.15	0	0	(45,713)	697	0		0	56,812	0	(45,713)	0	0	100.00% \ 100.00%
Currency Swap - 107073PR - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	2,583,240	5.93 / 5.7075	0	0	(173,690)	(15,780)	0		0	448,140	0	(173,690)	0	0	100.00% \ 100.00%
Currency Swap - 107094PR - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2014	Maturity	0	360,200	5.75 / 5.03	0	0	(40,304)	301	0		0	48,293	0	(40,304)	0	0	100.00% \ 100.00%
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2014	Maturity	0	17,732	5.755 / 6.6	0	0	(4,460)	(221)	0		0	4,931	0	(4,460)	0	0	100.00% \ 100.00%
Currency Swap - 107180PR - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2014	Maturity	0	18,317	5.755 / 6.6	0	0	(3,067)	(458)	0		0	5,094	0	(3,067)	0	0	100.00% \ 100.00%
Currency Swap - 93859PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2021	04/14/2014	Sale	0	14,350,000	5.738 / 5.91	(17,241)	0	1,543,677	7,209	0		0	(861,358)	0	1,560,918	0	0	100.00% \ 100.00%
Currency Swap - 106669VT - Receive: Fixed USD Pay: Fixed EUR	D9860*AC0 - Zollner Elektronik AG Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/01/2006	06/30/2018	06/30/2014	Maturity	0	4,462,500	6.6465 / 5.18	0	0	(329,525)	22,939	0		0	360,150	0	(329,525)	0	0	100.00% \ 100.00%
Currency Swap - 107048VT - Receive: Fixed USD Pay: Fixed CAD	C41118AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	06/16/2014	Maturity	0	185,295	5.755 / 6.6	0	0	(46,612)	(2,308)	0		0	51,534	0	(46,612)	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107048VT - Receive: Fixed USD Pay: Fixed CAD	C4111@AB9 - Great Lakes PIIR LTD SR BD SER 2	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2003	06/16/2023	12/16/2014	Maturity	0	191,410	5.755 / 6.6	0	0	(32,046)	(4,782)	0		0	53,234	0	(32,046)	0	0	100.00% \ 100.00%
Currency Swap - 73007PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2014	Maturity	0	1,171,571	5.04 / 1.7225	0	0	(21,218)	12,544	0		0	(12,317)	0	(21,218)	0	0	100.00% \ 100.00%
Currency Swap - 107060VT - Receive: Fixed USD Pay: Fixed GBP	G8038#AB4 - Serco Group, plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2003	08/20/2015	08/20/2014	Maturity	0	13,931,310	5.97 / 5.89	0	0	(550,710)	(4,327)	0		0	478,500	0	(550,710)	0	0	100.00% \ 100.00%
Currency Swap - 107064VT - Receive: Fixed USD Pay: Fixed EUR	F8629#AA2 - Soparind S.C.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	7,162,620	5.93 / 5.7075	0	0	(481,595)	(43,753)	0		0	1,242,570	0	(481,595)	0	0	100.00% \ 100.00%
Currency Swap - 107077VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	5,574,000	5.01 / 4.15	0	0	(283,431)	4,321	0		0	352,246	0	(283,431)	0	0	100.00% \ 100.00%
Currency Swap - 107069VT - Receive: Fixed USD Pay: Fixed EUR	F3784#AA4 - Bongrain S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2003	11/18/2018	11/18/2014	Maturity	0	14,325,240	5.93 / 5.7075	0	0	(963,190)	(87,506)	0		0	2,485,140	0	(963,190)	0	0	100.00% \ 100.00%
Currency Swap - 107087VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2014	Maturity	0	3,274,600	5.75 / 5.03	0	0	(366,405)	2,740	0		0	439,039	0	(366,405)	0	0	100.00% \ 100.00%
Currency Swap - 107178VT - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	06/16/2014	Maturity	0	84,225	5.755 / 6.6	0	0	(21,187)	(1,049)	0		0	23,424	0	(21,187)	0	0	100.00% \ 100.00%
Currency Swap - 107178VT - Receive: Fixed USD Pay: Fixed CAD	39071#AA6 - Great Lakes Pwr Tranmission LP CDN SER 1 SR BD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2008	06/16/2023	12/16/2014	Maturity	0	87,005	5.755 / 6.6	0	0	(14,566)	(2,173)	0		0	24,197	0	(14,566)	0	0	100.00% \ 100.00%
Currency Swap - 93860PR - Receive: Fixed USD Pay: Fixed CAD	564905D@3 - Maple Leaf Food Inc. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2010	01/04/2021	04/14/2014	Sale	0	20,500,000	5.738 / 5.91	(24,630)	0	2,205,253	10,298	0		0	(1,230,512)	0	2,229,883	0	0	100.00% \ 100.00%
Currency Swap - 107312VT - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	03/31/2014	Maturity	0	740,259	4.07 / 4.6	0	0	60,559	(582)	0		0	(34,139)	0	60,559	0	0	100.00% \ 100.00%
Currency Swap - 107312VT - Receive: Fixed USD Pay: Fixed CAD	C4111*AA3 - Great Lakes Power Trans Hldgs Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/04/2013	06/16/2023	09/30/2014	Maturity	0	758,489	4.07 / 4.6	0	0	70,619	(1,469)	0		0	(34,980)	0	70,619	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	01/02/2014	Maturity	0	142,396	6.6 / 6.25	0	0	115	2	0		0	1,135	0	115	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	02/03/2014	Maturity	0	142,396	6.6 / 6.25	0	0	1,573	20	0		0	1,135	0	1,573	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	03/03/2014	Maturity	0	142,396	6.6 / 6.25	0	0	(1,083)	119	0		0	1,135	0	(1,083)	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	04/01/2014	Maturity	0	142,396	6.6 / 6.25	0	0	(1,302)	128	0		0	1,135	0	(1,302)	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	05/02/2014	Maturity	0	142,396	6.6 / 6.25	0	0	(2,036)	164	0		0	1,135	0	(2,036)	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	06/02/2014	Maturity	0	142,396	6.6 / 6.25	0	0	651	169	0		0	1,135	0	651	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	07/01/2014	Maturity	0	142,396	6.6 / 6.25	0	0	(99)	213	0		0	1,135	0	(99)	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	08/01/2014	Maturity	0	142,396	6.6 / 6.25	0	0	2,510	229	0		0	1,135	0	2,510	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	09/02/2014	Maturity	0	142,396	6.6 / 6.25	0	0	5,703	261	0		0	1,135	0	5,703	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	10/01/2014	Maturity	0	142,396	6.6 / 6.25	0	0	11,193	330	0		0	1,135	0	11,193	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	11/03/2014	Maturity	0	142,396	6.6 / 6.25	0	0	12,349	414	0		0	1,135	0	12,349	0	0	100.00% \ 100.00%
Currency Swap - 106659VT - Receive: Fixed USD Pay: Fixed EUR	D84158AB2 - Tower Automotive Holding GmbH Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	11/01/2017	12/01/2014	Maturity	0	142,396	6.6 / 6.25	0	0	12,432	513	0		0	1,135	0	12,432	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 73008PR - Receive: Fixed USD Pay: Fixed JPY	67018TB*5 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/22/2004	04/30/2014	04/30/2014	Maturity	0	307,571	5.04 / 1.7225	0	0	(5,570)	3,293	0		0	(3,234)	0	(5,570)	0	0	100.00% \ 100.00%
Currency Swap - 107076VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AC1 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/04/2005	02/09/2017	02/09/2014	Maturity	0	1,371,000	5.01 / 4.15	0	0	(69,714)	1,063	0		0	86,640	0	(69,714)	0	0	100.00% \ 100.00%
Currency Swap - 107086VT - Receive: Fixed USD Pay: Fixed EUR	F1068#AB3 - Bonduelle S.A. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2004	07/20/2016	07/20/2014	Maturity	0	701,000	5.75 / 5.03	0	0	(78,437)	587	0		0	93,986	0	(78,437)	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/20/2014	Maturity	0	47,535	3.84 / 3.29	0	0	0	59	0		0	750	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	06/20/2014	Maturity	0	47,535	3.84 / 3.29	0	0	0	109	0		0	750	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/20/2014	Maturity	0	47,535	3.84 / 3.29	47,535	0	0	1,313	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/22/2014	Maturity	0	0	3.84 / 3.29	(47,535)	0	0	(1,156)	0		0	750	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/20/2014	Maturity	0	47,535	3.84 / 3.29	47,535	0	0	1,770	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106891PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/22/2014	Maturity	0	0	3.84 / 3.29	(47,535)	0	0	(1,530)	0		0	750	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	11,468	2.88 / 1.9	0	11,468	0	14	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(11,468)	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	11,468	2.88 / 1.9	0	0	0	33	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105049PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	11,468	2.88 / 1.9	0	0	0	64	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	4,915	2.88 / 1.9	0	4,915	0	6	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(4,915)	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	4,915	2.88 / 1.9	0	0	0	14	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105050PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	4,915	2.88 / 1.9	0	0	0	27	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	11,468	2.88 / 1.9	0	11,468	0	14	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(11,468)	0	(10)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	11,468	2.88 / 1.9	0	0	0	33	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105051PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	11,468	2.88 / 1.9	0	0	0	64	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	8,191	2.88 / 1.9	0	8,191	0	10	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(8,191)	0	(7)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	8,191	2.88 / 1.9	0	0	0	24	0		0	0	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 105052PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	8,191	2.88 / 1.9	0	0	0	46	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	5,127	4.8455 / 4.3	5,127	0	0	17	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(5,127)	0	0	(17)	0		0	398	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	5,127	4.8455 / 4.3	0	0	0	5	0		0	398	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	5,127	4.8455 / 4.3	0	0	0	7	0		0	398	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	5,127	4.8455 / 4.3	5,127	0	0	203	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107729PR - Receive: Fixed USD Pay: Fixed GBP	â@ /â@ /â@Æ	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(5,127)	0	0	(197)	0		0	398	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	7,530	4.8455 / 4.3	7,530	0	0	24	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(7,530)	0	0	(24)	0		0	584	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	7,530	4.8455 / 4.3	0	0	0	7	0		0	584	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	7,530	4.8455 / 4.3	0	0	0	10	0		0	584	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	7,530	4.8455 / 4.3	7,530	0	0	298	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107730PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(7,530)	0	0	(289)	0		0	584	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	12,351	4.8455 / 4.3	12,351	0	0	40	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(12,351)	0	0	(40)	0		0	959	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	12,351	4.8455 / 4.3	0	0	0	12	0		0	959	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	12,351	4.8455 / 4.3	0	0	0	16	0		0	959	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	12,351	4.8455 / 4.3	12,351	0	0	489	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107732PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(12,351)	0	0	(474)	0		0	959	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	4,915	2.88 / 1.9	0	4,915	0	6	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(4,915)	0	(4)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	4,915	2.88 / 1.9	0	0	0	14	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105053PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	4,915	2.88 / 1.9	0	0	0	27	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107310VT - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	03/17/2014	Maturity	0	97,033	4.4075 / 3.75	0	0	0	74	0		0	6,212	0	0	0	0	100.00% \ 100.00%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107310VT - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	06/16/2014	Maturity	0	97,033	4.4075 / 3.75	0	0	0	154	0		0	6,212	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107310VT - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	09/15/2014	Maturity	0	97,033	4.4075 / 3.75	0	0	0	259	0		0	6,212	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107310VT - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	12/15/2014	Maturity	0	97,033	4.4075 / 3.75	0	0	0	409	0		0	6,212	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	162,438	4.8455 / 4.3	162,438	0	0	525	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(162,438)	0	0	(523)	0		0	12,608	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	162,438	4.8455 / 4.3	0	0	0	153	0		0	12,608	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	162,438	4.8455 / 4.3	0	0	0	216	0		0	12,608	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	162,438	4.8455 / 4.3	162,438	0	0	6,428	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106853VT - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(162,438)	0	0	(6,231)	0		0	12,608	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/20/2014	Maturity	0	327,994	3.84 / 3.29	0	0	0	408	0		0	5,174	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	06/20/2014	Maturity	0	327,994	3.84 / 3.29	0	0	0	754	0		0	5,174	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/20/2014	Maturity	0	327,994	3.84 / 3.29	327,994	0	0	9,061	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/22/2014	Maturity	0	0	3.84 / 3.29	(327,994)	0	0	(7,978)	0		0	5,174	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/20/2014	Maturity	0	327,994	3.84 / 3.29	327,994	0	0	12,210	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106880VT - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/22/2014	Maturity	0	0	3.84 / 3.29	(327,994)	0	0	(10,557)	0		0	5,174	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107536PR - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/06/2012	07/31/2023	12/01/2014	Sale	0	14,670,000	4.23 / 4.22	0	0	0	(49,334)	0		0	1,046,637	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106688PR - Receive: Fixed USD Pay: Fixed GBP	749000037 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	07/31/2023	12/01/2014	Sale	0	4,058,200	4.31 / 4.24	0	0	0	(4,549)	0		0	116,705	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	0	4.8455 / 0	7,530	0	0	24	0		0	0	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(7,530)	0	0	(24)	0		0	584	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	7,530	4.8455 / 4.3	0	0	0	7	0		0	584	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	7,530	4.8455 / 4.3	0	0	0	10	0		0	584	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	0	4.8455 / 0	7,530	0	0	298	0		0	0	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(7,530)	0	0	(289)	0		0	584	0	0	0	0	100% \ 100%
Currency Swap - 107723PZM - Receive: Fixed USD Pay: Fixed GBP	749000024 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	12/01/2014	Sale	0	2,974,237	4.8455 / 4.3	0	0	(82,216)	5,282	0		0	230,857	0	(82,216)	0	0	100% \ 100%

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	03/17/2014	Maturity	0	45,031	4.4075 / 3.75	0	0	0	34	0		0	2,883	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	06/16/2014	Maturity	0	45,031	4.4075 / 3.75	0	0	0	71	0		0	2,883	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	09/15/2014	Maturity	0	45,031	4.4075 / 3.75	0	0	0	120	0		0	2,883	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107309PR - Receive: Fixed USD Pay: Fixed EUR	750000039 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2013	03/16/2020	12/15/2014	Maturity	0	45,031	4.4075 / 3.75	0	0	0	190	0		0	2,883	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/25/2014	Maturity	0	49,725	4.8455 / 4.3	49,725	0	0	161	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	01/27/2014	Maturity	0	0	4.8455 / 4.3	(49,725)	0	0	(160)	0		0	3,860	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	04/25/2014	Maturity	0	49,725	4.8455 / 4.3	0	0	0	47	0		0	3,860	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	07/25/2014	Maturity	0	49,725	4.8455 / 4.3	0	0	0	66	0		0	3,860	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/25/2014	Maturity	0	49,725	4.8455 / 4.3	49,725	0	0	1,968	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 107731PR - Receive: Fixed USD Pay: Fixed GBP	749000040 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	07/24/2023	10/27/2014	Maturity	0	0	4.8455 / 4.3	(49,725)	0	0	(1,907)	0		0	3,860	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	03/20/2014	Maturity	0	142,606	3.84 / 3.29	0	0	0	177	0		0	2,250	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	06/20/2014	Maturity	0	142,606	3.84 / 3.29	0	0	0	328	0		0	2,250	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/20/2014	Maturity	0	142,606	3.84 / 3.29	142,606	0	0	3,940	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	09/22/2014	Maturity	0	0	3.84 / 3.29	(142,606)	0	0	(3,469)	0		0	2,250	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/20/2014	Maturity	0	142,606	3.84 / 3.29	142,606	0	0	5,309	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 106890PR - Receive: Fixed USD Pay: Fixed EUR	750000057 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/11/2013	10/16/2018	12/22/2014	Maturity	0	0	3.84 / 3.29	(142,606)	0	0	(4,590)	0		0	2,250	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/15/2014	Maturity	0	14,734	2.88 / 1.9	0	14,734	0	18	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	06/16/2014	Maturity	0	0	2.88 / 1.9	0	(14,734)	0	(12)	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	09/15/2014	Maturity	0	14,734	2.88 / 1.9	0	0	0	42	0		0	0	0	0	0	0	100.00% \ 100.00%
Currency Swap - 105054PR - Receive: Fixed USD Pay: Fixed EUR	750000066 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2014	06/17/2019	12/15/2014	Maturity	0	14,734	2.88 / 1.9	0	0	0	82	0		0	0	0	0	0	0	100.00% \ 100.00%
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(123,148)	0	18,723,865	1,022,984	0	XXX	0	(5,653,878)	0	18,847,013	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												(123,148)	0	2,358,685	(4,029,623)	0	XXX	0	(5,653,878)	0	2,481,833	0	0	XXX
Interest Rate Swap - 100395PR - Receive: Floating 3 Month Libor +133 BPS Pay: Fixed ...	02112#AE7 - Alsco Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2012	12/17/2016	12/17/2014	Maturity	0	10,000,000	1.5646 / 1.86	0	0	0	(80,006)	0		(25,679)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 100464PR - Receive: Floating 3 Month Libor +97 BPS Pay: Fixed ...	96329*KR2 - Wheels Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2012	12/20/2014	12/20/2014	Maturity	0	27,000,000	1.2031 / 1.38	0	0	0	(40,215)	0		21,488	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed ...	87936#AF9 - Teleflora LLC	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	09/24/2014	Maturity	0	375,000	5.0318 / 4.66	0	0	0	(2,482)	0		0	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	87936#AF9 - Teleflora LLC	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	09/24/2014	Maturity	0	375,000	5.0318 / 4.66	0	0	0	(2,482)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 105634PR - Receive: Floating 3 Month Libor +487 BPS Pay: Fixed	87936#AF9 - Teleflora LLC	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	06/24/2016	12/24/2014	Maturity	0	375,000	5.1056 / 4.66	0	0	0	(2,011)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 790450M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2007	11/15/2014	11/15/2014	Maturity	0	150,000,000	.2336 / 4.2725	0	0	0	(5,315,523)	0		5,219,245	0	0	0	0	0	PD -Duration
Interest Rate Swap - 878200M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2009	06/05/2014	06/05/2014	Maturity	0	7,100,000	2.8888 / .2274	0	0	0	80,464	0		(79,735)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 890000M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/31/2009	09/02/2014	09/02/2014	Maturity	0	270,000,000	2.745 / .2336	0	0	0	4,534,190	0		(4,447,351)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 982350M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	05/11/2019	10/16/2014	Sale	0	370,000,000	1.505 / .2331	0	0	533,750	3,776,223	0		8,047,339	0	0	533,750	0	0	PD -Duration
Interest Rate Swap - 101055CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2013	02/05/2020	10/16/2014	Sale	0	370,000,000	1.476 / .2381	0	0	(3,311,767)	3,686,267	0		15,382,033	0	0	(3,311,767)	0	0	PD -Duration
Interest Rate Swap - 102294CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/28/2013	11/30/2017	05/29/2014	Sale	0	544,000,000	.2333 / 1.4575	0	0	(7,690,389)	(2,752,586)	0		3,243,776	0	0	(7,690,389)	0	0	PD -Duration
Interest Rate Swap - 102451CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/11/2013	06/21/2023	05/28/2014	Sale	0	160,000,000	4.2088 / .2349	0	0	4,547,107	0	0		2,041,086	0	0	4,547,107	0	0	PD -Duration
Interest Rate Swap - 102579CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2013	06/21/2023	05/28/2014	Sale	0	160,000,000	.2349 / 4.0725	0	0	(3,592,000)	0	0		(2,961,959)	0	0	(3,592,000)	0	0	PD -Duration
Interest Rate Swap - 102689CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/02/2013	08/06/2023	01/23/2014	Sale	0	145,000,000	4.2263 / .2381	0	0	(18,000)	0	0		1,932,867	0	0	(18,000)	0	0	PD -Duration
Interest Rate Swap - 102772CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/20/2013	11/30/2017	05/29/2014	Sale	0	544,000,000	1.471 / .2276	0	0	7,941,465	2,782,982	0		(3,527,231)	0	0	7,941,465	0	0	PD -Duration
Interest Rate Swap - 103650CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	10/29/2023	05/21/2014	Sale	0	150,000,000	4.0138 / .2266	0	0	2,352,000	0	0		3,626,392	0	0	2,352,000	0	0	PD -Duration
Interest Rate Swap - 107916LL - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2014	04/14/2019	08/29/2014	Sale	0	300,000,000	2336 / 1.6935	0	0	(319,808)	(1,678,012)	0		0	0	0	(319,808)	0	0	PD -Duration
Interest Rate Swap - 104954CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/15/2014	11/19/2023	05/21/2014	Sale	0	150,000,000	.2259 / 3.61	0	0	360,000	0	0		0	0	0	360,000	0	0	PD -Duration
Interest Rate Swap - 969780M - Receive: Fixed Pay: Floating 6 Month British Pound Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	12/01/2016	11/24/2014	Sale	0	784,150	1.75 / .6366	0	0	11,852	8,443	0		(8,275)	0	0	11,852	0	0	PD -Duration
Interest Rate Swap - 975340M - Receive: Fixed Pay: Floating SF6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2012	02/14/2017	11/24/2014	Sale	0	1,090,156	.45 / .0774	0	0	9,719	3,717	0		(4,735)	0	0	9,719	0	0	PD -Duration
Interest Rate Swap - 103318CM - Receive: Fixed Pay: Floating SF6M 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2023	11/24/2014	Sale	0	442,233	1.53 / .0594	0	0	34,514	5,753	0		3,349	0	0	34,514	0	0	PD -Duration
Interest Rate Swap - 103304CM - Receive: Floating SF6M 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2013	10/01/2015	11/24/2014	Sale	0	2,487,562	.0594 / .175	0	0	(2,488)	(2,219)	0		2,070	0	0	(2,488)	0	0	PD -Duration
Interest Rate Swap - 982330M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/09/2012	11/11/2014	11/11/2014	Maturity	0	50,000,000	.2331 / .6313	0	0	0	(171,429)	0		143,206	0	0	0	0	0	PD -Duration
Interest Rate Swap - 984510M - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2012	11/29/2014	11/29/2014	Maturity	0	100,000,000	.2346 / .6775	0	0	0	(400,750)	0		340,091	0	0	0	0	0	PD -Duration

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 103087CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/19/2013	06/23/2014	06/23/2014	Maturity	0	100,000,000	.2336 / .2913	0	0	0	(24,105)	0		13,116	0	0	0	0	0	PD -Duration
Interest Rate Swap - 103963CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	12/13/2014	12/13/2014	Maturity	0	75,000,000	.2341 / .2775	0	0	0	(28,706)	0		(21,202)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 103961CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2013	06/13/2014	06/13/2014	Maturity	0	150,000,000	.2333 / .254	0	0	0	(9,879)	0		(5,308)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 104015CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2013	08/18/2014	08/18/2014	Maturity	0	50,000,000	.2259 / .265	0	0	0	(7,159)	0		(6,045)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 870590M - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2009	04/01/2014	04/01/2014	Maturity	0	140,000,000	2.25 / .2334	0	0	0	701,183	0		(700,258)	0	0	0	0	0	LD -Liability Cashflow
Interest Rate Swap - 69685CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2005	11/16/2015	02/03/2014	Sale	0	30,000,000	.159 / 5.1585	0	0	(2,591,646)	(141,425)	0		2,671,522	0	0	(2,591,646)	0	0	PD -Duration
Interest Rate Swap - 77307PR - Receive: Floating 3 Month Libor +44.8 BPS Pay: Fixed	44565#AE1 - JB Hunt Transport Inc. Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2007	07/26/2014	04/09/2014	Sale	0	2,525,000	.6861 / 6.08	0	0	(68,000)	0	0		0	0	0	(68,000)	0	0	PD -Duration
Interest Rate Swap - 86131CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	01/26/2009	01/28/2014	01/28/2014	Maturity	0	230,000,000	2.315 / .2354	0	0	0	358,265	0		(357,785)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 92545CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/28/2010	07/30/2015	01/22/2014	Sale	0	1,650,000	.167 / 1.835	0	0	(37,557)	(1,758)	0		39,339	0	0	(37,557)	0	0	PD -Duration
Interest Rate Swap - 92599CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	08/04/2010	08/06/2015	01/22/2014	Sale	0	3,900,000	.1685 / 1.7175	0	0	(82,070)	(3,860)	0		86,372	0	0	(82,070)	0	0	PD -Duration
Interest Rate Swap - 95136CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/25/2011	05/27/2016	07/16/2014	Sale	0	2,250,000	.151 / 1.9725	0	0	(60,911)	(22,371)	0		76,285	0	0	(60,911)	0	0	PD -Duration
Interest Rate Swap - 98266CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2012	05/16/2016	07/16/2014	Sale	0	2,000,000	.1518 / .7425	0	0	(8,959)	(6,423)	0		9,439	0	0	(8,959)	0	0	PD -Duration
Interest Rate Swap - 101328CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/12/2013	03/14/2014	03/14/2014	Maturity	0	4,500,000	.1535 / .2225	0	0	0	(601)	0		485	0	0	0	0	0	PD -Duration
Interest Rate Swap - 102537CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/19/2013	07/23/2023	06/16/2014	Sale	0	1,900,000	.1485 / 2.637	0	0	(19,423)	(21,867)	0		(50,768)	0	0	(19,423)	0	0	PD -Duration
Interest Rate Swap - 101483CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	2,976,523	0 / 2.6075	0	0	0	0	0		(191,623)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101734CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	1,577,057	.5578 / 2.755	0	0	0	0	0		(56,613)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101481CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	1,771,394	0 / 2.6075	0	0	0	0	0		(114,039)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101742CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	938,541	.5578 / 2.755	0	0	0	0	0		(33,692)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101482CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	595,305	0 / 2.6075	0	0	0	0	0		(38,325)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101743CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	311,565	.5578 / 2.755	0	0	0	0	0		(11,185)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 88417CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/20/2009	07/22/2014	07/22/2014	Maturity	0	500,000,000	3.0188 / .2316	0	0	0	7,772,831	0		(7,662,529)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 88150CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2009	07/02/2014	07/02/2014	Maturity	0	85,000,000	2.955 / .2307	0	0	0	1,160,315	0		(1,148,028)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 101480CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed ...	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	52,241,602	0 / 2.6075	0	0	0	0	0		(3,363,221)	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 1017360CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	10,966,314	5578 / 2.755	0	0	0	0	0		(393,667)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	05/20/2014	Sale	0	6,000,000	3.107 / .2333	0	0	(284,079)	67,006	0		872,559	0	0	(284,079)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	05/29/2014	Sale	0	36,000,000	3.107 / .2294	0	0	0	433,433	0		5,235,355	0	0	0	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	06/04/2014	Sale	0	43,000,000	3.107 / .2294	0	0	0	531,460	0		6,253,341	0	0	0	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	06/12/2014	Sale	0	30,000,000	3.107 / .2294	0	0	0	394,767	0		4,362,796	0	0	0	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	06/19/2014	Sale	0	30,000,000	3.107 / .2294	0	0	(1,785,760)	411,553	0		4,362,796	0	0	(1,785,760)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	06/25/2014	Sale	0	40,000,000	3.107 / .2294	0	0	(1,598,469)	561,527	0		5,817,061	0	0	(1,598,469)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	07/02/2014	Sale	0	20,000,000	3.107 / .2294	0	0	(1,142,228)	288,757	0		2,908,531	0	0	(1,142,228)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	07/29/2014	Sale	0	6,000,000	3.107 / .2294	0	0	(105,777)	100,536	0		872,559	0	0	(105,777)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	07/31/2014	Sale	0	30,000,000	3.107 / .2294	0	0	(1,151,739)	509,681	0		4,362,796	0	0	(1,151,739)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	08/06/2014	Sale	0	19,000,000	3.107 / .2294	0	0	(539,171)	328,873	0		2,763,104	0	0	(539,171)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	08/21/2014	Sale	0	25,000,000	3.107 / .2294	0	0	(387,289)	466,700	0		3,635,663	0	0	(387,289)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	08/27/2014	Sale	0	6,000,000	3.107 / .2381	0	0	(4,333)	113,925	0		872,559	0	0	(4,333)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	09/10/2014	Sale	0	4,000,000	3.107 / .2381	0	0	(68,506)	80,068	0		581,706	0	0	(68,506)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	09/17/2014	Sale	0	40,000,000	3.107 / .2381	0	0	(1,527,376)	822,989	0		5,817,061	0	0	(1,527,376)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	10/03/2014	Sale	0	61,000,000	3.107 / .2381	0	0	(377,001)	1,342,560	0		8,871,018	0	0	(377,001)	0	0	PD -Duration
Interest Rate Swap - 101960CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/23/2013	05/28/2043	10/14/2014	Sale	0	9,000,000	3.107 / .2381	0	0	240,325	204,538	0		1,308,839	0	0	240,325	0	0	PD -Duration
Interest Rate Swap - 1060750CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2014	09/29/2044	12/30/2014	Sale	0	225,000,000	3.255 / .2336	0	0	24,578,816	1,752,744	0		0	0	0	24,578,816	0	0	LD -Liability Cashflow
Interest Rate Swap - 953666CM - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2011	03/04/2016	10/01/2014	Sale	0	60,000,000	.2331 / 1.6988	0	0	(1,008,660)	(663,190)	0		1,501,645	0	0	(1,008,660)	0	0	PD -Duration

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 94299CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/08/2011	02/10/2014	02/10/2014	Maturity	0	75,000,000	1.6288 / .2369	0	0	0	112,334	0		(112,177)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 70825PR - Receive: Floating 3 Month Libor +42 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/13/2006	03/20/2017	02/03/2014	Sale	0	15,592,500	.6651 / 5.55	0	0	(1,015,744)	(204,925)	0		1,191,680	0	0	(1,015,744)	0	0	PD -Duration
Interest Rate Swap - 101478CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	5,321,442	0 / 2.6075	0	0	0	0	0		(342,585)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101737CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	2,823,316	.5578 / 2.755	0	0	0	0	0		(101,351)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101477CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	1,183,349	0 / 2.6075	0	0	0	0	0		(76,182)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101741CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	626,976	.5578 / 2.755	0	0	0	0	0		(22,507)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 87457CM - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/06/2009	05/08/2014	05/08/2014	Maturity	0	85,000,000	2.5838 / .2249	0	0	0	703,574	0		(697,885)	0	0	0	0	0	PD -Duration
Interest Rate Swap - 101479CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	6,737,105	0 / 2.6075	0	0	0	0	0		(433,723)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101739CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	3,569,533	.5578 / 2.755	0	0	0	0	0		(128,139)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101735CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	16,712,956	.5578 / 2.755	0	0	0	0	0		(599,971)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101476CM - Receive: Floating 1 Month Libor 0 BPS Pay: Fixed	Real Estate	A	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/27/2022	11/22/2014	Sale	0	1,771,394	0 / 2.6075	0	0	0	0	0		(114,039)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 101740CM - Receive: Floating BPL3M 0 BPS Pay: Fixed	Real Estate	BA	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/07/2012	07/20/2022	11/22/2014	Sale	0	938,541	.5578 / 2.755	0	0	0	0	0		(33,692)	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69273PR - Receive: Floating 3 Month Libor +156 BPS Pay: Fixed	81683RAC8 - The Seminole Tribe of Florida Senior Secured Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2005	10/01/2020	10/01/2014	Maturity	0	1,780,219	1.7946 / 6.535	0	0	0	(62,978)	0		221,624	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	01/05/2014	Maturity	0	0	.3775 / 5.32	0	0	0	(36)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	01/06/2014	Maturity	0	60,171	.3775 / 5.32	0	0	0	3	0		5,119	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	02/05/2014	Maturity	0	60,438	.3783 / 5.32	0	0	0	(281)	0		5,142	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	03/05/2014	Maturity	0	60,706	.3671 / 5.32	0	0	0	(535)	0		5,165	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	04/05/2014	Maturity	0	0	.3653 / 5.32	0	0	0	(847)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	04/07/2014	Maturity	0	60,975	.3653 / 5.32	0	0	0	60	0		5,188	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	05/05/2014	Maturity	0	61,245	.3625 / 5.32	0	0	0	(1,044)	0		5,211	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	06/05/2014	Maturity	0	61,517	.3605 / 5.32	0	0	0	(1,303)	0		5,234	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	07/05/2014	Maturity	0	0	.3609 / 5.32	0	0	0	(1,680)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	07/07/2014	Maturity	0	61,789	.3609 / 5.32	0	0	0	117	0		5,257	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	08/05/2014	Maturity	0	62,063	.3655 / 5.32	0	0	0	(1,826)	0		5,280	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	09/05/2014	Maturity	0	62,338	.366 / 5.32	0	0	0	(2,091)	0		5,304	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	10/05/2014	Maturity	0	0	.3661 / 5.32	0	0	0	(2,535)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	10/06/2014	Maturity	0	62,615	.3661 / 5.32	0	0	0	177	0		5,327	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	11/05/2014	Maturity	0	62,892	.362 / 5.32	0	0	0	(2,629)	0		5,351	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 69513PR - Receive: Floating 1 Month Libor +21 BPS Pay: Fixed	706106254 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/02/2005	02/05/2016	12/05/2014	Maturity	0	63,171	.3655 / 5.32	0	0	0	(2,901)	0		5,375	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	03/31/2014	Maturity	0	190,590	1.9796 / 6.45	0	0	0	(2,106)	0		24,354	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	06/30/2014	Maturity	0	193,506	1.9666 / 6.45	0	0	0	(4,297)	0		24,726	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	09/30/2014	Maturity	0	196,467	1.9671 / 6.45	0	0	0	(6,543)	0		25,104	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 68459PR - Receive: Floating 3 Month Libor +173.3 BPS Pay: Fixed	35669#AA2 - Freeport LNG Development LP Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	07/12/2005	06/30/2025	12/31/2014	Maturity	0	199,473	1.9661 / 6.45	0	0	0	(8,857)	0		25,489	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	01/05/2014	Maturity	0	0	.9965 / 5.8	0	0	0	(45)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	01/06/2014	Maturity	0	69,562	.9965 / 5.8	0	0	0	10	0		6,712	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	02/05/2014	Maturity	0	69,898	.9973 / 5.8	0	0	0	(315)	0		6,744	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	03/05/2014	Maturity	0	70,236	.9861 / 5.8	0	0	0	(602)	0		6,777	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	04/05/2014	Maturity	0	0	.9843 / 5.8	0	0	0	(1,069)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	04/07/2014	Maturity	0	70,575	.9843 / 5.8	0	0	0	186	0		6,809	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	05/05/2014	Maturity	0	70,916	.9815 / 5.8	0	0	0	(1,175)	0		6,842	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	06/05/2014	Maturity	0	71,259	.9795 / 5.8	0	0	0	(1,465)	0		6,875	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	07/05/2014	Maturity	0	0	.9799 / 5.8	0	0	0	(2,123)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	07/07/2014	Maturity	0	71,603	.9799 / 5.8	0	0	0	366	0		6,909	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	08/05/2014	Maturity	0	71,950	.9845 / 5.8	0	0	0	(2,055)	0		6,942	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	09/05/2014	Maturity	0	72,297	.985 / 5.8	0	0	0	(2,354)	0		6,976	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	10/05/2014	Maturity	0	0	.9851 / 5.8	0	0	0	(3,207)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	10/06/2014	Maturity	0	72,647	.9851 / 5.8	0	0	0	553	0		7,009	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	11/05/2014	Maturity	0	72,998	.981 / 5.8	0	0	0	(2,960)	0		7,043	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70254PR - Receive: Floating 1 Month Libor +82.9 BPS Pay: Fixed	706106333 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/16/2005	04/05/2016	12/05/2014	Maturity	0	73,351	.9845 / 5.8	0	0	0	(3,269)	0		7,077	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	01/05/2014	Maturity	0	0	.763 / 5.62	0	0	0	(21)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	01/06/2014	Maturity	0	33,179	.763 / 5.62	0	0	0	4	0		3,379	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	02/05/2014	Maturity	0	33,334	.7638 / 5.62	0	0	0	(152)	0		3,395	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	03/05/2014	Maturity	0	33,490	.7526 / 5.62	0	0	0	(290)	0		3,410	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	04/05/2014	Maturity	0	0	.7508 / 5.62	0	0	0	(494)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	04/07/2014	Maturity	0	33,647	.7508 / 5.62	0	0	0	68	0		3,426	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	05/05/2014	Maturity	0	33,805	.748 / 5.62	0	0	0	(567)	0		3,442	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	06/05/2014	Maturity	0	33,963	.746 / 5.62	0	0	0	(706)	0		3,459	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	07/05/2014	Maturity	0	0	.7464 / 5.62	0	0	0	(980)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	07/07/2014	Maturity	0	34,122	.7464 / 5.62	0	0	0	133	0		3,475	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	08/05/2014	Maturity	0	34,282	.751 / 5.62	0	0	0	(991)	0		3,491	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	09/05/2014	Maturity	0	34,443	.7515 / 5.62	0	0	0	(1,134)	0		3,507	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	10/05/2014	Maturity	0	0	7516 / 5.62	0	0	0	(1,480)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	10/06/2014	Maturity	0	34,604	7516 / 5.62	0	0	0	201	0		3,524	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	11/05/2014	Maturity	0	34,766	7475 / 5.62	0	0	0	(1,426)	0		3,540	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 70798PR - Receive: Floating 1 Month Libor +59.5 BPS Pay: Fixed	706106480 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/10/2006	05/05/2016	12/05/2014	Maturity	0	34,929	751 / 5.62	0	0	0	(1,575)	0		3,557	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	01/05/2014	Maturity	0	0	4735 / 5.57	0	0	0	(63)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	01/06/2014	Maturity	0	102,323	4735 / 5.57	0	0	0	7	0		10,307	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	02/05/2014	Maturity	0	102,798	4743 / 5.57	0	0	0	(493)	0		10,354	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	03/05/2014	Maturity	0	103,275	4631 / 5.57	0	0	0	(938)	0		10,402	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	04/05/2014	Maturity	0	0	4613 / 5.57	0	0	0	(1,509)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	04/07/2014	Maturity	0	103,755	4613 / 5.57	0	0	0	129	0		10,451	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	05/05/2014	Maturity	0	104,236	4585 / 5.57	0	0	0	(1,833)	0		10,499	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	06/05/2014	Maturity	0	104,720	4565 / 5.57	0	0	0	(2,286)	0		10,548	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	07/05/2014	Maturity	0	0	4569 / 5.57	0	0	0	(2,995)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	07/07/2014	Maturity	0	105,206	4569 / 5.57	0	0	0	252	0		10,597	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	08/05/2014	Maturity	0	105,695	4615 / 5.57	0	0	0	(3,207)	0		10,646	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	09/05/2014	Maturity	0	106,185	462 / 5.57	0	0	0	(3,672)	0		10,695	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	10/05/2014	Maturity	0	0	4621 / 5.57	0	0	0	(4,522)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	10/06/2014	Maturity	0	106,678	4621 / 5.57	0	0	0	381	0		10,745	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	11/05/2014	Maturity	0	107,173	458 / 5.57	0	0	0	(4,618)	0		10,795	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71068PR - Receive: Floating 1 Month Libor +30.6 BPS Pay: Fixed	706106531 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2006	07/05/2016	12/05/2014	Maturity	0	107,671	4615 / 5.57	0	0	0	(5,097)	0		10,845	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2014	Maturity	0	0	4675 / 5.73	0	0	0	(56)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/06/2014	Maturity	0	88,285	4675 / 5.73	0	0	0	6	0		9,421	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2014	Maturity	0	88,706	4683 / 5.73	0	0	0	(440)	0		9,466	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/05/2014	Maturity	0	89,130	4571 / 5.73	0	0	0	(836)	0		9,511	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2014	Maturity	0	0	4553 / 5.73	0	0	0	(1,340)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/07/2014	Maturity	0	89,555	4553 / 5.73	0	0	0	110	0		9,556	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2014	Maturity	0	89,983	4525 / 5.73	0	0	0	(1,634)	0		9,602	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/05/2014	Maturity	0	90,413	4505 / 5.73	0	0	0	(2,038)	0		9,648	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2014	Maturity	0	0	4509 / 5.73	0	0	0	(2,661)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/07/2014	Maturity	0	90,844	4509 / 5.73	0	0	0	215	0		9,694	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2014	Maturity	0	91,278	4555 / 5.73	0	0	0	(2,859)	0		9,740	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	09/05/2014	Maturity	0	91,714	456 / 5.73	0	0	0	(3,275)	0		9,787	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/05/2014	Maturity	0	0	4561 / 5.73	0	0	0	(4,019)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/06/2014	Maturity	0	92,152	4561 / 5.73	0	0	0	324	0		9,833	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	11/05/2014	Maturity	0	92,592	452 / 5.73	0	0	0	(4,119)	0		9,880	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71410PR - Receive: Floating 1 Month Libor +30 BPS Pay: Fixed	706106604 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	12/05/2014	Maturity	0	93,034	4555 / 5.73	0	0	0	(4,548)	0		9,927	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/05/2014	Maturity	0	0	605 / 5.89	0	0	0	(8)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	01/06/2014	Maturity	0	12,670	605 / 5.89	0	0	0	1	0		1,530	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	02/05/2014	Maturity	0	12,732	6058 / 5.89	0	0	0	(63)	0		1,538	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	03/05/2014	Maturity	0	12,795	5946 / 5.89	0	0	0	(121)	0		1,545	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/05/2014	Maturity	0	0	5928 / 5.89	0	0	0	(198)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	04/07/2014	Maturity	0	12,858	5928 / 5.89	0	0	0	21	0		1,553	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	05/05/2014	Maturity	0	12,921	.59 / 5.89	0	0	0	(236)	0		1,560	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	06/05/2014	Maturity	0	12,984	588 / 5.89	0	0	0	(294)	0		1,568	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/05/2014	Maturity	0	0	5884 / 5.89	0	0	0	(393)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	07/07/2014	Maturity	0	13,048	5884 / 5.89	0	0	0	40	0		1,576	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	08/05/2014	Maturity	0	13,112	593 / 5.89	0	0	0	(412)	0		1,583	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	09/05/2014	Maturity	0	13,176	5935 / 5.89	0	0	0	(472)	0		1,591	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/05/2014	Maturity	0	0	5936 / 5.89	0	0	0	(594)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	10/06/2014	Maturity	0	13,241	5936 / 5.89	0	0	0	61	0		1,599	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	11/05/2014	Maturity	0	13,306	5895 / 5.89	0	0	0	(594)	0		1,607	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71421PR - Receive: Floating 1 Month Libor +43.8 BPS Pay: Fixed	706106578 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/11/2006	08/05/2016	12/05/2014	Maturity	0	13,371	593 / 5.89	0	0	0	(656)	0		1,615	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/05/2014	Maturity	0	0	685 / 6.19	0	0	0	(17)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	01/06/2014	Maturity	0	25,016	685 / 6.19	0	0	0	2	0		5,836	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	02/05/2014	Maturity	0	25,145	6858 / 6.19	0	0	0	(130)	0		5,866	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	03/05/2014	Maturity	0	25,275	6746 / 6.19	0	0	0	(248)	0		5,896	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/05/2014	Maturity	0	0	6728 / 6.19	0	0	0	(411)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	04/07/2014	Maturity	0	25,405	6728 / 6.19	0	0	0	46	0		5,927	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	05/05/2014	Maturity	0	25,536	.67 / 6.19	0	0	0	(485)	0		5,957	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	06/05/2014	Maturity	0	25,668	.668 / 6.19	0	0	0	(605)	0		5,988	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/05/2014	Maturity	0	0	.6684 / 6.19	0	0	0	(816)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	07/07/2014	Maturity	0	25,800	.6684 / 6.19	0	0	0	90	0		6,019	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	08/05/2014	Maturity	0	25,933	.673 / 6.19	0	0	0	(849)	0		6,050	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	09/05/2014	Maturity	0	26,067	.6735 / 6.19	0	0	0	(973)	0		6,081	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/05/2014	Maturity	0	0	.6736 / 6.19	0	0	0	(1,234)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	10/06/2014	Maturity	0	26,202	.6736 / 6.19	0	0	0	136	0		6,112	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	11/05/2014	Maturity	0	26,337	.6695 / 6.19	0	0	0	(1,225)	0		6,144	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71496PR - Receive: Floating 1 Month Libor +51.8 BPS Pay: Fixed	706106595 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/19/2006	08/05/2026	12/05/2014	Maturity	0	26,473	.673 / 6.19	0	0	0	(1,353)	0		6,176	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	01/05/2014	Maturity	0	0	.6335 / 5.52	0	0	0	(16)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	01/06/2014	Maturity	0	26,816	.6335 / 5.52	0	0	0	2	0		3,130	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	02/05/2014	Maturity	0	26,939	.6343 / 5.52	0	0	0	(124)	0		3,144	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	03/05/2014	Maturity	0	27,063	.6231 / 5.52	0	0	0	(236)	0		3,159	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	04/05/2014	Maturity	0	0	.6213 / 5.52	0	0	0	(392)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	04/07/2014	Maturity	0	27,188	.6213 / 5.52	0	0	0	45	0		3,173	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	05/05/2014	Maturity	0	27,313	.6185 / 5.52	0	0	0	(461)	0		3,188	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	09/25/2006	01/05/2017	06/05/2014	Maturity	0	27,438	.6165 / 5.52	0	0	0	(574)	0		3,203	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	07/05/2014	Maturity	0	0	6169 / 5.52	0	0	0	(778)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	07/07/2014	Maturity	0	27,565	6169 / 5.52	0	0	0	89	0		3,217	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	08/05/2014	Maturity	0	27,691	6215 / 5.52	0	0	0	(805)	0		3,232	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	09/05/2014	Maturity	0	27,819	622 / 5.52	0	0	0	(922)	0		3,247	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	10/05/2014	Maturity	0	0	6221 / 5.52	0	0	0	(1,174)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	10/06/2014	Maturity	0	27,947	6221 / 5.52	0	0	0	134	0		3,262	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	706106922 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	11/05/2014	Maturity	0	28,075	618 / 5.52	0	0	0	(1,159)	0		3,277	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73125PR - Receive: Floating 1 Month Libor +46.6 BPS Pay: Fixed	â€9â€9â€Æ	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	09/25/2006	01/05/2017	12/05/2014	Maturity	0	28,204	6215 / 5.52	0	0	0	(1,280)	0		3,292	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	01/05/2014	Maturity	0	0	8975 / 5.66	0	0	0	(12)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	01/06/2014	Maturity	0	18,916	8975 / 5.66	0	0	0	2	0		2,285	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	02/05/2014	Maturity	0	19,005	8983 / 5.66	0	0	0	(85)	0		2,296	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	03/05/2014	Maturity	0	19,095	8871 / 5.66	0	0	0	(162)	0		2,307	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	04/05/2014	Maturity	0	0	8853 / 5.66	0	0	0	(284)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	04/07/2014	Maturity	0	19,185	8853 / 5.66	0	0	0	46	0		2,318	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	05/05/2014	Maturity	0	19,275	8825 / 5.66	0	0	0	(317)	0		2,329	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	06/05/2014	Maturity	0	19,366	8805 / 5.66	0	0	0	(395)	0		2,340	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	07/05/2014	Maturity	0	0	8809 / 5.66	0	0	0	(563)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	07/07/2014	Maturity	0	19,458	8809 / 5.66	0	0	0	90	0		2,351	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	â€9â€T â€ÊÀ]â€à Tâ€H²	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	08/05/2014	Maturity	0	19,550	8855 / 5.66	0	0	0	(554)	0		2,362	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	09/05/2014	Maturity	0	19,642	886 / 5.66	0	0	0	(634)	0		2,373	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	10/05/2014	Maturity	0	0	8861 / 5.66	0	0	0	(850)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	11/29/2006	03/05/2017	10/06/2014	Maturity	0	19,734	8861 / 5.66	0	0	0	135	0		2,384	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	11/05/2014	Maturity	0	19,827	.882 / 5.66	0	0	0	(797)	0		2,395	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73813PR - Receive: Floating 1 Month Libor +73 BPS Pay: Fixed	706107025 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2006	03/05/2017	12/05/2014	Maturity	0	19,921	.8855 / 5.66	0	0	0	(880)	0		2,407	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	01/15/2014	Maturity	0	8,963	.5876 / 5.27	0	0	0	(16)	0		1,086	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	02/15/2014	Maturity	0	0	.581 / 5.27	0	0	0	(58)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	02/18/2014	Maturity	0	9,003	.581 / 5.27	0	0	0	7	0		1,091	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	03/15/2014	Maturity	0	0	.5755 / 5.27	0	0	0	(98)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	03/17/2014	Maturity	0	9,042	.5755 / 5.27	0	0	0	11	0		1,095	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	04/15/2014	Maturity	0	9,082	.576 / 5.27	0	0	0	(123)	0		1,100	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	05/15/2014	Maturity	0	9,122	.5732 / 5.27	0	0	0	(159)	0		1,105	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	06/15/2014	Maturity	0	0	.5721 / 5.27	0	0	0	(220)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	06/16/2014	Maturity	0	9,162	.5721 / 5.27	0	0	0	24	0		1,110	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	07/15/2014	Maturity	0	9,202	.5728 / 5.27	0	0	0	(233)	0		1,115	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	08/15/2014	Maturity	0	9,243	.573 / 5.27	0	0	0	(270)	0		1,120	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	09/15/2014	Maturity	0	9,283	.576 / 5.27	0	0	0	(307)	0		1,125	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73882PR - Receive: Floating 1 Month Libor +42.1 BPS Pay: Fixed	706107051 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2006	03/15/2017	10/01/2014	Sale	0	4,808,073	.5746 / 5.27	0	0	(446,288)	(171,929)	0		582,472	0	0	(446,288)	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2014	Maturity	0	0	.6615 / 5.46	0	0	0	(13)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/06/2014	Maturity	0	20,873	.6615 / 5.46	0	0	0	2	0		3,231	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2014	Maturity	0	20,968	.6623 / 5.46	0	0	0	(95)	0		3,246	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2014	Maturity	0	21,063	.6511 / 5.46	0	0	0	(180)	0		3,261	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2014	Maturity	0	0	6493 / 5.46	0	0	0	(302)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/07/2014	Maturity	0	21,159	6493 / 5.46	0	0	0	37	0		3,275	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2014	Maturity	0	21,255	6465 / 5.46	0	0	0	(352)	0		3,290	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2014	Maturity	0	21,352	6445 / 5.46	0	0	0	(439)	0		3,305	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2014	Maturity	0	0	6449 / 5.46	0	0	0	(599)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/07/2014	Maturity	0	21,449	6449 / 5.46	0	0	0	72	0		3,320	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2014	Maturity	0	21,547	6495 / 5.46	0	0	0	(615)	0		3,335	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2014	Maturity	0	21,645	.65 / 5.46	0	0	0	(704)	0		3,351	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2014	Maturity	0	0	6501 / 5.46	0	0	0	(904)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/06/2014	Maturity	0	21,743	6501 / 5.46	0	0	0	109	0		3,366	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2014	Maturity	0	21,842	.646 / 5.46	0	0	0	(886)	0		3,381	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73935PR - Receive: Floating 1 Month Libor +49.4 BPS Pay: Fixed	706107066 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2014	Maturity	0	21,942	6495 / 5.46	0	0	0	(978)	0		3,397	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/05/2014	Maturity	0	0	.659 / 5.46	0	0	0	(9)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	01/06/2014	Maturity	0	14,678	.659 / 5.46	0	0	0	1	0		2,274	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	02/05/2014	Maturity	0	14,745	6598 / 5.46	0	0	0	(67)	0		2,284	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	03/05/2014	Maturity	0	14,812	6486 / 5.46	0	0	0	(127)	0		2,295	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/05/2014	Maturity	0	0	6468 / 5.46	0	0	0	(212)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	04/07/2014	Maturity	0	14,880	6468 / 5.46	0	0	0	26	0		2,305	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	05/05/2014	Maturity	0	14,947	.644 / 5.46	0	0	0	(248)	0		2,316	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	06/05/2014	Maturity	0	15,015	.642 / 5.46	0	0	0	(309)	0		2,326	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/05/2014	Maturity	0	0	.6424 / 5.46	0	0	0	(421)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	07/07/2014	Maturity	0	15,084	.6424 / 5.46	0	0	0	51	0		2,337	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	08/05/2014	Maturity	0	15,152	.647 / 5.46	0	0	0	(433)	0		2,347	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	09/05/2014	Maturity	0	15,221	.6475 / 5.46	0	0	0	(496)	0		2,358	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/05/2014	Maturity	0	0	.6476 / 5.46	0	0	0	(635)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	10/06/2014	Maturity	0	15,291	.6476 / 5.46	0	0	0	76	0		2,369	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	11/05/2014	Maturity	0	15,360	.6435 / 5.46	0	0	0	(623)	0		2,380	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73937PR - Receive: Floating 1 Month Libor +49.1 BPS Pay: Fixed	706107065 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	12/07/2006	04/05/2019	12/05/2014	Maturity	0	15,430	.647 / 5.46	0	0	0	(688)	0		2,390	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/05/2014	Maturity	0	0	4775 / 5.53	0	0	0	(20)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	01/06/2014	Maturity	0	32,567	4775 / 5.53	0	0	0	2	0		4,631	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	02/05/2014	Maturity	0	32,717	4783 / 5.53	0	0	0	(156)	0		4,652	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	03/05/2014	Maturity	0	32,868	4671 / 5.53	0	0	0	(296)	0		4,674	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/05/2014	Maturity	0	0	4653 / 5.53	0	0	0	(477)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	04/07/2014	Maturity	0	33,019	4653 / 5.53	0	0	0	41	0		4,695	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	05/05/2014	Maturity	0	33,171	4625 / 5.53	0	0	0	(578)	0		4,717	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	06/05/2014	Maturity	0	33,324	4605 / 5.53	0	0	0	(721)	0		4,739	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/05/2014	Maturity	0	0	4609 / 5.53	0	0	0	(946)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	07/07/2014	Maturity	0	33,478	4609 / 5.53	0	0	0	81	0		4,760	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed	706106994 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	08/05/2014	Maturity	0	33,632	4655 / 5.53	0	0	0	(1,012)	0		4,782	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	09/05/2014	Maturity	0	33,787	.466 / 5.53	0	0	0	(1,158)	0		4,804	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/05/2014	Maturity	0	0	.4661 / 5.53	0	0	0	(1,429)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	10/06/2014	Maturity	0	33,943	.4661 / 5.53	0	0	0	122	0		4,827	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	11/05/2014	Maturity	0	34,099	.462 / 5.53	0	0	0	(1,457)	0		4,849	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 73575PR - Receive: Floating 1 Month Libor +31 BPS Pay: Fixed ..	706106994 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2006	04/05/2022	12/05/2014	Maturity	0	34,256	.4655 / 5.53	0	0	0	(1,608)	0		4,871	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	01/05/2014	Maturity	0	0	.615 / 5.57	0	0	0	(150)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	01/06/2014	Maturity	0	241,672	.615 / 5.57	0	0	0	21	0		32,092	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	02/05/2014	Maturity	0	242,793	.6158 / 5.57	0	0	0	(1,132)	0		32,240	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	03/05/2014	Maturity	0	243,920	.6046 / 5.57	0	0	0	(2,155)	0		32,390	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	04/05/2014	Maturity	0	0	.6028 / 5.57	0	0	0	(3,564)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	04/07/2014	Maturity	0	245,052	.6028 / 5.57	0	0	0	397	0		32,540	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	05/05/2014	Maturity	0	246,190	.6 / 5.57	0	0	0	(4,209)	0		32,692	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	06/05/2014	Maturity	0	247,333	.598 / 5.57	0	0	0	(5,249)	0		32,843	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	07/05/2014	Maturity	0	0	.5984 / 5.57	0	0	0	(7,074)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	07/07/2014	Maturity	0	248,481	.5984 / 5.57	0	0	0	779	0		32,996	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	08/05/2014	Maturity	0	249,634	.603 / 5.57	0	0	0	(7,362)	0		33,149	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	09/05/2014	Maturity	0	250,793	.6035 / 5.57	0	0	0	(8,430)	0		33,303	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	10/05/2014	Maturity	0	0	.6036 / 5.57	0	0	0	(10,681)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan ...	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	10/06/2014	Maturity	0	251,957	.6036 / 5.57	0	0	0	1,174	0		33,457	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	11/05/2014	Maturity	0	253,126	5995 / 5.57	0	0	0	(10,600)	0		33,613	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 75928PR - Receive: Floating 1 Month Libor +44.8 BPS Pay: Fixed	706107401 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/10/2007	09/05/2017	12/05/2014	Maturity	0	254,301	603 / 5.57	0	0	0	(11,702)	0		33,769	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/05/2014	Maturity	0	0	2.1225 / 6.47	0	0	0	(6)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	01/06/2014	Maturity	0	8,353	2.1225 / 6.47	0	0	0	2	0		1,055	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	02/05/2014	Maturity	0	8,400	2.1233 / 6.47	0	0	0	(36)	0		1,061	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	03/05/2014	Maturity	0	13,209	2.1121 / 6.47	0	0	0	(101)	0		1,669	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	04/05/2014	Maturity	0	0	2.1103 / 6.47	0	0	0	(144)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	04/07/2014	Maturity	0	8,520	2.1103 / 6.47	0	0	0	48	0		1,077	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	05/05/2014	Maturity	0	10,151	2.1075 / 6.47	0	0	0	(152)	0		1,283	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	06/05/2014	Maturity	0	8,624	2.1055 / 6.47	0	0	0	(162)	0		1,090	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	07/05/2014	Maturity	0	0	2.1059 / 6.47	0	0	0	(341)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	07/07/2014	Maturity	0	10,252	2.1059 / 6.47	0	0	0	112	0		1,295	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	08/05/2014	Maturity	0	8,729	2.1105 / 6.47	0	0	0	(228)	0		1,103	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	09/05/2014	Maturity	0	8,778	2.111 / 6.47	0	0	0	(263)	0		1,109	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/05/2014	Maturity	0	0	2.1111 / 6.47	0	0	0	(518)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	10/06/2014	Maturity	0	10,402	2.1111 / 6.47	0	0	0	170	0		1,314	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	11/05/2014	Maturity	0	8,885	2.107 / 6.47	0	0	0	(331)	0		1,123	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80714PR - Receive: Floating 1 Month Libor +195.5 BPS Pay: Fixed	706107698 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	12/05/2017	12/05/2014	Maturity	0	10,506	2.1105 / 6.47	0	0	0	(430)	0		1,328	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/05/2014	Maturity	0	0	1.9045 / 6.25	0	0	0	(27)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	01/06/2014	Maturity	0	39,176	1.9045 / 6.25	0	0	0	10	0		5,003	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	02/05/2014	Maturity	0	39,386	1.9053 / 6.25	0	0	0	(166)	0		5,030	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	03/05/2014	Maturity	0	63,772	1.8941 / 6.25	0	0	0	(485)	0		8,144	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/05/2014	Maturity	0	0	1.8923 / 6.25	0	0	0	(652)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	04/07/2014	Maturity	0	39,942	1.8923 / 6.25	0	0	0	202	0		5,101	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	05/05/2014	Maturity	0	48,196	1.8895 / 6.25	0	0	0	(723)	0		6,155	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	06/05/2014	Maturity	0	40,416	1.8875 / 6.25	0	0	0	(758)	0		5,162	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/05/2014	Maturity	0	0	1.8879 / 6.25	0	0	0	(1,563)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	07/07/2014	Maturity	0	48,658	1.8879 / 6.25	0	0	0	478	0		6,214	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	08/05/2014	Maturity	0	40,895	1.8925 / 6.25	0	0	0	(1,069)	0		5,223	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	09/05/2014	Maturity	0	41,115	1.893 / 6.25	0	0	0	(1,229)	0		5,251	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/05/2014	Maturity	0	0	1.8931 / 6.25	0	0	0	(2,373)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	10/06/2014	Maturity	0	49,338	1.8931 / 6.25	0	0	0	721	0		6,301	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	11/05/2014	Maturity	0	41,602	1.889 / 6.25	0	0	0	(1,551)	0		5,313	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80699PR - Receive: Floating 1 Month Libor +173.7 BPS Pay: Fixed	706107793 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/19/2008	01/05/2018	12/05/2014	Maturity	0	49,812	1.8925 / 6.25	0	0	0	(2,038)	0		6,362	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	03/20/2014	Maturity	0	2,827,704	2.4301 / 6.218	0	0	0	(23,696)	0		76,150	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	04/25/2008	03/20/2015	09/20/2014	Maturity	0	0	2.416 / 6.218	0	0	0	(130,419)	0		0	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Interest Rate Swap - 81928PR - Receive: Floating 3 Month Libor +218.5 BPS Pay: Fixed	10575VAC9 - Brazil Foreign Diversified Pay Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/25/2008	03/20/2015	09/22/2014	Maturity	0	2,915,363	2.416 / 6.218	0	0	0	51,770	0		78,511	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82666PR - Receive: Floating 3 Month Libor +187.8 BPS Pay: Fixed	52742#AC4 - Leviton Manufacturing Company Series B Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/23/2018	06/23/2014	Maturity	0	12,781,250	2.1116 / 6.5	0	0	0	(266,876)	0		1,108,163	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	01/10/2014	Maturity	0	483,324	2.1545 / 6.349	0	0	0	(507)	0		14,935	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	02/10/2014	Maturity	0	488,158	2.146 / 6.349	0	0	0	(2,193)	0		15,085	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	03/10/2014	Maturity	0	493,039	2.1415 / 6.349	0	0	0	(4,002)	0		15,236	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	04/10/2014	Maturity	0	497,969	2.1394 / 6.349	0	0	0	(5,759)	0		15,388	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	05/12/2014	Maturity	0	502,949	2.1354 / 6.349	0	0	0	(7,523)	0		15,542	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	06/10/2014	Maturity	0	507,978	2.1353 / 6.349	0	0	0	(9,412)	0		15,697	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	07/10/2014	Maturity	0	513,058	2.1385 / 6.349	0	0	0	(11,307)	0		15,854	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	08/11/2014	Maturity	0	518,189	2.1375 / 6.349	0	0	0	(13,177)	0		16,013	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	09/10/2014	Maturity	0	523,371	2.142 / 6.349	0	0	0	(15,143)	0		16,173	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	10/10/2014	Maturity	0	528,604	2.1385 / 6.349	0	0	0	(17,150)	0		16,335	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	11/10/2014	Maturity	0	533,891	2.1368 / 6.349	0	0	0	(19,163)	0		16,498	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82669PR - Receive: Floating 1 Month Libor +198.5 BPS Pay: Fixed	12502YAG8 - CCR Inc. MT 100 Paymt Rights Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/20/2008	06/10/2015	12/10/2014	Maturity	0	539,229	2.1405 / 6.349	0	0	0	(21,246)	0		16,663	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 83382PR - Receive: Floating 3 Month Libor +281.6 BPS Pay: Fixed	80852#AG2 - The Schwan Food Company Series H Senior Note	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	08/07/2008	08/11/2018	08/11/2014	Maturity	0	5,465,714	3.0394 / 7.35	0	0	0	(143,928)	0		480,213	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 83044PR - Receive: Floating 3 Month Libor +181.8 BPS Pay: Fixed	247158AA2 - Deloitte LLP Guaranteed Series A Senior NT	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/18/2008	08/20/2023	08/20/2014	Maturity	0	3,245,455	2.0461 / 6.73	0	0	0	(96,242)	0		416,661	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2008	12/05/2017	01/07/2014	Maturity	0	5,791	2.4995 / 6.85	0	0	0	(2)	0		729	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	02/20/2008	12/05/2017	02/06/2014	Maturity	0	5,825	2.5003 / 6.85	0	0	0	(25)	0		733	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	03/05/2014	Maturity	0	8,780	2.4891 / 6.85	0	0	0	(67)	0		1,106	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	04/07/2014	Maturity	0	5,911	2.4873 / 6.85	0	0	0	(66)	0		744	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	05/05/2014	Maturity	0	6,917	2.4845 / 6.85	0	0	0	(104)	0		871	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	06/06/2014	Maturity	0	5,987	2.4825 / 6.85	0	0	0	(112)	0		754	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	07/07/2014	Maturity	0	6,900	2.4829 / 6.85	0	0	0	(154)	0		869	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	08/05/2014	Maturity	0	6,153	2.4875 / 6.85	0	0	0	(161)	0		775	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	09/05/2014	Maturity	0	6,099	2.488 / 6.85	0	0	0	(183)	0		768	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	10/06/2014	Maturity	0	7,100	2.4881 / 6.85	0	0	0	(238)	0		894	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	11/05/2014	Maturity	0	6,177	2.484 / 6.85	0	0	0	(231)	0		778	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 80724PR - Receive: Floating 1 Month Libor +233.2 BPS Pay: Fixed	706107731 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2008	12/05/2017	12/05/2014	Maturity	0	7,175	2.4875 / 6.85	0	0	0	(294)	0		904	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/05/2014	Maturity	0	0	3.3145 / 7.89	0	0	0	(38)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	01/06/2014	Maturity	0	43,281	3.3145 / 7.89	0	0	0	20	0		6,152	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	02/05/2014	Maturity	0	43,571	3.3153 / 7.89	0	0	0	(184)	0		6,193	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	03/05/2014	Maturity	0	43,863	3.3041 / 7.89	0	0	0	(361)	0		6,235	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/05/2014	Maturity	0	0	3.3023 / 7.89	0	0	0	(910)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	04/07/2014	Maturity	0	44,157	3.3023 / 7.89	0	0	0	389	0		6,276	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	05/05/2014	Maturity	0	44,453	3.2995 / 7.89	0	0	0	(702)	0		6,318	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2008	07/05/2026	06/05/2014	Maturity	0	44,751	3.2975 / 7.89	0	0	0	(874)	0		6,361	0	0	0	0	0	SD -Asset Cashflow

SCHEDULE DB - PART A - SECTION 2

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Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	07/05/2014	Maturity	0	0	3.2979 / 7.89	0	0	0	(1,817)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	07/07/2014	Maturity	0	45,051	3.2979 / 7.89	0	0	0	773	0		6,403	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	08/05/2014	Maturity	0	45,353	3.3025 / 7.89	0	0	0	(1,228)	0		6,446	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	09/05/2014	Maturity	0	45,657	3.303 / 7.89	0	0	0	(1,407)	0		6,490	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	10/05/2014	Maturity	0	0	3.3031 / 7.89	0	0	0	(2,760)	0		0	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	10/06/2014	Maturity	0	45,964	3.3031 / 7.89	0	0	0	1,172	0		6,533	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	11/05/2014	Maturity	0	46,272	3.299 / 7.89	0	0	0	(1,776)	0		6,577	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 82285PR - Receive: Floating 1 Month Libor +314.7 BPS Pay: Fixed	706107646 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	05/21/2008	07/05/2026	12/05/2014	Maturity	0	46,583	3.3025 / 7.89	0	0	0	(1,965)	0		6,621	0	0	0	0	0	SD -Asset Cashflow
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/13/2006	08/05/2016	08/05/2014	Maturity	0	37,078	.677 / 6.08	0	0	0	(27)	0		0	0	0	0	0	0	PD -Duration
Interest Rate Swap - 71454PR - Receive: Floating 1 Month Libor +52.1 BPS Pay: Fixed	706106608 - Mortgage Loan	B	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	04/13/2006	08/05/2016	08/15/2014	Sale	0	20,572,623	.677 / 6.08	0	0	(1,976,777)	(58,274)	0		0	0	0	(1,976,777)	0	0	PD -Duration
Interest Rate Swap - 80914PR - Receive: Fixed Pay: Floating 3 Month Libor +132.8 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	03/03/2008	03/17/2014	03/17/2014	Maturity	0	13,317,000	.5 / 1.5609	0	0	0	97,001	0		(96,854)	0	0	0	0	0	LD -Liability Cashflow
Interest Rate Swap - 87989PR - Receive: Fixed Pay: Floating 1 Month Libor +232.3 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	06/18/2009	06/11/2014	06/11/2014	Maturity	0	500,000,000	.5.45 / 2.4748	0	0	0	6,569,315	0		(6,485,377)	0	0	0	0	0	LD -Liability Cashflow
Interest Rate Swap - 88548PR - Receive: Fixed Pay: Floating 3 Month Libor 0 BPS	Liability Hedge	N/A	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2009	08/03/2014	08/03/2014	Maturity	0	1,821,000,000	3.01 / .2391	0	0	0	29,906,298	0		(29,427,950)	0	0	0	0	0	LD -Liability Cashflow
Interest Rate Swap - 88549PR - Receive: Floating 3 Month Libor 0 BPS Pay: Fixed	Bond Portfolio Hedge	D1	Interest Rate	Pru Global Fund B2XP4TQXVC2CZP30M085	07/30/2009	08/03/2014	08/03/2014	Maturity	0	908,000,000	.2229 / 3.01	0	0	0	(14,912,092)	0		14,673,574	0	0	0	0	0	PD -Duration
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												0	0	9,387,330	42,876,538	0	XXX	59,823,216	0	0	9,387,330	0	0	XXX
Credit Default Swap - 74691CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/02/2007	03/20/2014	03/20/2014	Maturity	0	12,000,000	Credit Event / .27	0	0	0	(7,110)	0		(3,430)	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 74692CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	02/02/2007	03/20/2014	03/20/2014	Maturity	0	2,000,000	Credit Event / .27	0	0	0	(1,185)	0		(572)	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 86809CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	561,000	Credit Event / 7.96	0	0	0	(9,799)	0		9,730	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 86808CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	10,000,000	Credit Event / 7.96	0	0	0	(174,678)	0		173,441	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 87643CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	05/20/2009	06/20/2014	06/20/2014	Maturity	0	12,000,000	Credit Event / 1	(60,227)	0	0	(57,000)	0		47,996	0	5,529	0	0	0	CR -Credit Risk
Credit Default Swap - 87624CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	4,350,000	Credit Event / 1	188,716	0	0	(20,663)	0		37,566	0	(18,055)	0	0	0	CR -Credit Risk
Credit Default Swap - 87620CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	12,804,000	Credit Event / 1	544,393	0	0	(60,819)	0		109,493	0	(52,063)	0	0	0	CR -Credit Risk
Credit Default Swap - 87663CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXVC2CZP30M085	05/22/2009	06/20/2014	06/20/2014	Maturity	0	5,000,000	Credit Event / 1	(13,582)	0	0	(23,750)	0		21,055	0	1,247	0	0	0	CR -Credit Risk

SCHEDULE DB - PART A - SECTION 2

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Credit Default Swap - 87712CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	10,000,000	Credit Event / 1	617,986	0	0	(47,500)	0		104,143	0	(59,902)	0	0	0	CR -Credit Risk
Credit Default Swap - 87690CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	4,000,000	Credit Event / 5	(110,712)	0	0	(94,444)	0		80,568	0	10,304	0	0	0	CR -Credit Risk
Credit Default Swap - 87837CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/03/2009	06/20/2014	06/20/2014	Maturity	0	6,500,000	Credit Event / 1	261,176	0	0	(30,875)	0		51,246	0	(25,147)	0	0	0	CR -Credit Risk
Credit Default Swap - 87950CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2009	06/20/2014	06/11/2014	Sale	0	6,000,000	Credit Event / 1	223,343	0	(1,316)	(27,167)	0		48,624	0	(20,712)	(2,216)	0	0	CR -Credit Risk
Credit Default Swap - 86807CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	1,679,000	Credit Event / 7.96	0	0	0	(29,328)	0		29,121	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 87621CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	411,000	Credit Event / 1	17,475	0	0	(1,952)	0		3,515	0	(1,671)	0	0	0	CR -Credit Risk
Credit Default Swap - 87664CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2009	06/20/2014	06/20/2014	Maturity	0	1,716,000	Credit Event / 1	36,363	0	0	(8,151)	0		11,236	0	(3,449)	0	0	0	CR -Credit Risk
Credit Default Swap - 87719CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	2,225,000	Credit Event / 1	132,889	0	0	(10,569)	0		22,712	0	(12,868)	0	0	0	CR -Credit Risk
Credit Default Swap - 88034CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2009	09/20/2014	09/20/2014	Maturity	0	12,310,000	Credit Event / 1	86,851	0	0	(89,931)	0		94,553	0	(12,205)	0	0	0	CR -Credit Risk
Credit Default Swap - 91800CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	12/18/2014	Sale	0	475,000	Credit Event / 5	39,188	0	(11,811)	(23,288)	0		45,833	0	(8,333)	(16,370)	0	0	CR -Credit Risk
Credit Default Swap - 91856CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/14/2010	06/20/2015	12/18/2014	Sale	0	505,000	Credit Event / 5	37,875	0	(12,558)	(24,759)	0		47,463	0	(8,046)	(16,953)	0	0	CR -Credit Risk
Credit Default Swap - 91934CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	12/18/2014	Sale	0	455,000	Credit Event / 5	31,850	0	(11,314)	(22,308)	0		42,002	0	(6,758)	(15,002)	0	0	CR -Credit Risk
Credit Default Swap - 92032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	12/18/2014	Sale	0	305,000	Credit Event / 5	12,963	0	(7,584)	(14,953)	0		25,366	0	(2,731)	(9,067)	0	0	CR -Credit Risk
Credit Default Swap - 92023CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	12/18/2014	Sale	0	325,000	Credit Event / 5	13,813	0	(8,081)	(15,934)	0		27,030	0	(2,910)	(9,662)	0	0	CR -Credit Risk
Credit Default Swap - 92014CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	12/18/2014	Sale	0	150,000	Credit Event / 5	6,375	0	(3,730)	(7,354)	0		12,475	0	(1,343)	(4,459)	0	0	CR -Credit Risk
Credit Default Swap - 91976CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2010	06/20/2015	12/18/2014	Sale	0	610,000	Credit Event / 5	32,025	0	(15,169)	(29,907)	0		52,749	0	(6,764)	(18,849)	0	0	CR -Credit Risk
Credit Default Swap - 87698CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	2,520,000	Credit Event / 5	(74,953)	0	0	(59,850)	0		50,616	0	6,983	0	0	0	CR -Credit Risk
Credit Default Swap - 87688CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	4,680,000	Credit Event / 5	(129,533)	0	0	(111,150)	0		94,914	0	12,056	0	0	0	CR -Credit Risk
Credit Default Swap - 87717CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	4,445,000	Credit Event / 1	265,479	0	0	(21,114)	0		45,372	0	(25,707)	0	0	0	CR -Credit Risk
Credit Default Swap - 86818CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	4,029,000	Credit Event / 7.96	0	0	0	(70,378)	0		69,879	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 86811CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2019	10/07/2014	Sale	0	3,500,000	Credit Event / 5.01	577,500	0	(588,030)	(137,845)	0		896,645	0	(44,053)	(896,848)	0	0	CR -Credit Risk
Credit Default Swap - 86912CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	10/07/2014	Sale	0	1,175,000	Credit Event / 5.01	270,250	0	(93,003)	(46,113)	0		245,275	0	(32,532)	(173,807)	0	0	CR -Credit Risk
Credit Default Swap - 86951CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	06/20/2016	10/06/2014	Sale	0	500,000	Credit Event / 5.01	115,000	0	(39,576)	(19,623)	0		104,386	0	(13,847)	(73,970)	0	0	CR -Credit Risk
Credit Default Swap - 87098CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2009	06/20/2014	06/20/2014	Maturity	0	1,200,000	Credit Event / 5.01	264,000	0	0	(28,557)	0		57,749	0	(29,910)	0	0	0	CR -Credit Risk
Credit Default Swap - 87159CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2009	06/20/2014	06/20/2014	Maturity	0	675,000	Credit Event / 5.01	131,625	0	0	(16,063)	0		30,390	0	(14,730)	0	0	0	CR -Credit Risk
Credit Default Swap - 87619CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	5,000,000	Credit Event / 1	206,082	0	0	(23,750)	0		42,123	0	(19,696)	0	0	0	CR -Credit Risk
Credit Default Swap - 87665CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/22/2009	06/20/2014	06/20/2014	Maturity	0	6,600,000	Credit Event / 1	139,859	0	0	(31,350)	0		43,217	0	(13,264)	0	0	0	CR -Credit Risk
Credit Default Swap - 87714CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	10,225,000	Credit Event / 5	(1,243,711)	0	0	(242,844)	0		118,053	0	121,220	0	0	0	CR -Credit Risk
Credit Default Swap - 87783CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2009	06/20/2014	06/20/2014	Maturity	0	9,100,000	Credit Event / 1	(10,251)	0	0	(43,225)	0		38,040	0	946	0	0	0	CR -Credit Risk
Credit Default Swap - 87781CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/29/2009	06/20/2014	06/20/2014	Maturity	0	15,000,000	Credit Event / 1	32,854	0	0	(71,250)	0		67,371	0	(3,109)	0	0	0	CR -Credit Risk
Credit Default Swap - 88032CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2009	09/20/2014	09/20/2014	Maturity	0	10,000,000	Credit Event / 1	70,553	0	0	(73,056)	0		76,810	0	(9,915)	0	0	0	CR -Credit Risk

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Credit Default Swap - 93386CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2010	12/20/2014	12/20/2014	Maturity	0	10,000,000	Credit Event / 1	429,626	0	0	(98,333)	0		180,202	0	(102,749)	0	0	0	CR -Credit Risk
Credit Default Swap - 86810CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	1,000,000	Credit Event / 7.96	0	0	0	(17,468)	0		17,344	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 86470CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	10/03/2014	Sale	0	2,500,000	Credit Event / 6.16	0	0	0	(119,350)	0		683,051	0	0	(613,154)	0	0	CR -Credit Risk
Credit Default Swap - 86446CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	10/03/2014	Sale	0	2,500,000	Credit Event / 6.06	0	0	0	(117,413)	0		670,466	0	0	(602,376)	0	0	CR -Credit Risk
Credit Default Swap - 88139CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2012	09/20/2014	09/20/2014	Maturity	0	13,000,000	Credit Event / 5	71,195	0	0	(474,861)	0		480,304	0	(25,795)	0	0	0	CR -Credit Risk
Credit Default Swap - 105708CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2014	06/20/2019	08/22/2014	Sale	0	46,000,000	Credit Event / 1	0	(998,779)	1,278	(1,278)	0		0	0	559	999,498	0	0	RC -Credit Replications
Credit Default Swap - 87636CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	5,000,000	Credit Event / 1	206,082	0	0	(23,750)	0		42,123	0	(19,696)	0	0	0	CR -Credit Risk
Credit Default Swap - 87635CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	3,000,000	Credit Event / 1	130,149	0	0	(14,250)	0		25,908	0	(12,452)	0	0	0	CR -Credit Risk
Credit Default Swap - 87867CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2009	06/20/2014	06/20/2014	Maturity	0	5,900,000	Credit Event / 5	(511,485)	0	0	(140,125)	0		86,385	0	49,312	0	0	0	CR -Credit Risk
Credit Default Swap - 86815CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	350,000	Credit Event / 7.96	0	0	0	(6,114)	0		6,070	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 86911CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	10/07/2014	Sale	0	590,000	Credit Event / 5.01	135,700	0	(46,699)	(23,155)	0		123,159	0	(16,335)	(87,273)	0	0	CR -Credit Risk
Credit Default Swap - 87097CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2009	06/20/2014	06/20/2014	Maturity	0	700,000	Credit Event / 5.01	154,000	0	0	(16,658)	0		33,687	0	(17,447)	0	0	0	CR -Credit Risk
Credit Default Swap - 87158CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2009	06/20/2014	06/20/2014	Maturity	0	410,000	Credit Event / 5.01	79,950	0	0	(9,757)	0		18,459	0	(8,947)	0	0	0	CR -Credit Risk
Credit Default Swap - 93385CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2010	12/20/2014	12/20/2014	Maturity	0	11,000,000	Credit Event / 1	472,588	0	0	(108,167)	0		198,222	0	(113,024)	0	0	0	CR -Credit Risk
Credit Default Swap - 87623CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	1,000,000	Credit Event / 1	43,383	0	0	(4,750)	0		8,636	0	(4,151)	0	0	0	CR -Credit Risk
Credit Default Swap - 87713CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	13,325,000	Credit Event / 1	823,467	0	0	(63,294)	0		138,771	0	(79,819)	0	0	0	CR -Credit Risk
Credit Default Swap - 87697CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	2,898,000	Credit Event / 5	(86,196)	0	0	(68,829)	0		58,209	0	8,030	0	0	0	CR -Credit Risk
Credit Default Swap - 87689CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	2,894,000	Credit Event / 5	(80,100)	0	0	(68,733)	0		58,692	0	7,455	0	0	0	CR -Credit Risk
Credit Default Swap - 87687CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	2,860,000	Credit Event / 1	63,873	0	0	(13,585)	0		19,053	0	(6,073)	0	0	0	CR -Credit Risk
Credit Default Swap - 87868CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/08/2009	06/20/2014	06/20/2014	Maturity	0	1,650,000	Credit Event / 5	(143,042)	0	0	(39,188)	0		24,158	0	13,791	0	0	0	CR -Credit Risk
Credit Default Swap - 88035CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2009	09/20/2014	09/20/2014	Maturity	0	4,270,000	Credit Event / 1	30,126	0	0	(31,195)	0		32,798	0	(4,234)	0	0	0	CR -Credit Risk
Credit Default Swap - 87699CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	404,000	Credit Event / 5	(12,016)	0	0	(9,595)	0		8,115	0	1,119	0	0	0	CR -Credit Risk
Credit Default Swap - 86813CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	250,000	Credit Event / 7.96	0	0	0	(4,367)	0		4,336	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 87099CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2009	06/20/2014	06/20/2014	Maturity	0	1,000,000	Credit Event / 5.01	220,000	0	0	(23,798)	0		48,124	0	(24,925)	0	0	0	CR -Credit Risk
Credit Default Swap - 87160CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2009	06/20/2014	06/20/2014	Maturity	0	670,000	Credit Event / 5.01	130,650	0	0	(15,944)	0		30,165	0	(14,621)	0	0	0	CR -Credit Risk
Credit Default Swap - 87716CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	4,445,000	Credit Event / 1	265,479	0	0	(21,114)	0		45,372	0	(25,707)	0	0	0	CR -Credit Risk
Credit Default Swap - 87696CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2009	06/20/2014	06/20/2014	Maturity	0	3,950,000	Credit Event / 5	(117,487)	0	0	(93,813)	0		79,339	0	10,945	0	0	0	CR -Credit Risk
Credit Default Swap - 88033CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2009	09/20/2014	09/20/2014	Maturity	0	6,000,000	Credit Event / 1	42,332	0	0	(43,833)	0		46,086	0	(5,949)	0	0	0	CR -Credit Risk
Credit Default Swap - 86447CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	10/03/2014	Sale	0	1,500,000	Credit Event / 6.06	0	0	(361,425)	(70,448)	0		402,280	0	0	(361,425)	0	0	CR -Credit Risk
Credit Default Swap - 86471CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	02/05/2009	03/20/2019	10/03/2014	Sale	0	1,500,000	Credit Event / 6.16	0	0	(367,892)	(71,610)	0		409,830	0	0	(367,892)	0	0	CR -Credit Risk
Credit Default Swap - 86915CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/23/2009	06/20/2016	10/07/2014	Sale	0	2,060,000	Credit Event / 5.01	473,800	0	(163,052)	(80,845)	0		430,014	0	(57,035)	(304,716)	0	0	CR -Credit Risk

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Credit Default Swap - 869500CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2009	06/20/2016	10/06/2014	Sale	0	1,500,000	Credit Event / 5.01	345,000	0	(118,727)	(58,868)	0		313,159	0	(41,542)	(221,911)	0	0	CR -Credit Risk
Credit Default Swap - 871010M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2009	06/20/2014	06/20/2014	Maturity	0	1,700,000	Credit Event / 5.01	374,000	0	0	(40,456)	0		81,810	0	(42,372)	0	0	0	CR -Credit Risk
Credit Default Swap - 871620M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2009	06/20/2014	06/20/2014	Maturity	0	1,060,000	Credit Event / 5.01	206,700	0	0	(25,225)	0		47,723	0	(23,132)	0	0	0	CR -Credit Risk
Credit Default Swap - 876220M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2009	06/20/2014	06/20/2014	Maturity	0	10,000,000	Credit Event / 1	433,830	0	0	(47,500)	0		86,360	0	(41,506)	0	0	0	CR -Credit Risk
Credit Default Swap - 877150M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	4,450,000	Credit Event / 5	(541,273)	0	0	(105,688)	0		51,378	0	52,756	0	0	0	CR -Credit Risk
Credit Default Swap - 88031CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/22/2009	09/20/2014	09/20/2014	Maturity	0	6,000,000	Credit Event / 1	42,332	0	0	(43,833)	0		46,086	0	(5,949)	0	0	0	CR -Credit Risk
Credit Default Swap - 918570M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	10/03/2014	Sale	0	3,765,000	Credit Event / 5	282,375	0	(132,211)	(146,417)	0		353,861	0	(47,138)	(177,827)	0	0	CR -Credit Risk
Credit Default Swap - 918640M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/11/2010	06/20/2015	10/03/2014	Sale	0	3,515,000	Credit Event / 5	289,988	0	(123,432)	(136,694)	0		339,164	0	(48,452)	(170,375)	0	0	CR -Credit Risk
Credit Default Swap - 919350M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/15/2010	06/20/2015	10/03/2014	Sale	0	3,395,000	Credit Event / 5	237,650	0	(119,218)	(132,028)	0		313,397	0	(39,628)	(157,539)	0	0	CR -Credit Risk
Credit Default Swap - 920330M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	10/03/2014	Sale	0	2,265,000	Credit Event / 5	96,263	0	(79,537)	(88,083)	0		188,377	0	(15,937)	(94,896)	0	0	CR -Credit Risk
Credit Default Swap - 920240M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	10/03/2014	Sale	0	2,405,000	Credit Event / 5	102,213	0	(84,453)	(93,528)	0		200,020	0	(16,922)	(100,762)	0	0	CR -Credit Risk
Credit Default Swap - 920150M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2010	06/20/2015	10/03/2014	Sale	0	1,130,000	Credit Event / 5	48,025	0	(39,681)	(43,944)	0		93,980	0	(7,951)	(47,343)	0	0	CR -Credit Risk
Credit Default Swap - 919800M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	06/17/2010	06/20/2015	10/03/2014	Sale	0	4,525,000	Credit Event / 5	237,563	0	(158,898)	(175,972)	0		391,293	0	(39,435)	(196,943)	0	0	CR -Credit Risk
Credit Default Swap - 86814CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/11/2009	03/20/2014	03/20/2014	Maturity	0	500,000	Credit Event / 7.96	0	0	0	(8,734)	0		8,672	0	0	0	0	0	CR -Credit Risk
Credit Default Swap - 871000M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2009	06/20/2014	06/20/2014	Maturity	0	400,000	Credit Event / 5.01	88,000	0	0	(9,519)	0		19,250	0	(9,970)	0	0	0	CR -Credit Risk
Credit Default Swap - 871610M Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	04/06/2009	06/20/2014	06/20/2014	Maturity	0	185,000	Credit Event / 5.01	36,075	0	0	(4,403)	0		8,329	0	(4,037)	0	0	0	CR -Credit Risk
Credit Default Swap - 87718CM Buy Protection, Pay Fixed	Bond Portfolio Hedge	D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	05/27/2009	06/20/2014	06/20/2014	Maturity	0	885,000	Credit Event / 1	52,857	0	0	(4,204)	0		9,034	0	(5,118)	0	0	0	CR -Credit Risk
0929999. Subtotal - Swaps - Hedging Other - Credit Default												7,867,179	(998,779)	(3,801,650)	(4,890,301)	0	XXX	10,036,009	0	(1,075,519)	(3,742,139)	0	0	XXX
Currency Swap - 76603PR - Receive: Fixed CAD Pay: Floating 3 Month Libor +18.1 BPS USD	U7410C\A6 - PRICOA Global Funding I Global Fanip	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/24/2007	05/29/2014	05/29/2014	Maturity	0	369,003,690	4.95 / .4109	(302,583)	0	51,068	7,057,619	0		(5,613,547)	(7,465,819)	53,349	51,068	0	0	FX -Foreign Exchange
Currency Swap - 77760PR - Receive: Fixed USD Pay: Fixed EUR	D8282#AC8 - Surteco SE Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2007	08/16/2014	08/16/2014	Maturity	0	6,807,750	6.2225 / 5.4925	0	0	126,000	28,561	0		(26,879)	81,750	0	126,000	0	0	FX -Foreign Exchange
Currency Swap - 98859PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AY2 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	11/13/2014	Sale	0	1,656,351	4.3 / 3.8125	0	0	(81,957)	1,701	0		61,033	169,122	0	(81,957)	0	0	FX -Foreign Exchange
Currency Swap - 102403PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	11/13/2014	Sale	0	1,656,351	1.85 / 1.75	0	0	(665)	(1,019)	0		9,658	0	0	(665)	0	0	FX -Foreign Exchange
Currency Swap - 104262PRM - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	02/19/2014	Sale	0	7,550,000	5.23 / 4.21	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104441PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	04/02/2014	Sale	0	8,500,000	5.27 / 4.05	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104791PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	05/15/2014	Sale	0	7,500,000	3.63 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 74209PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2014	Maturity	0	421,678	7.12 / 6.23	0	0	31,237	3,109	0		(934)	20,002	0	31,237	0	0	FX -Foreign Exchange
Currency Swap - 104490PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	03/28/2014	Sale	0	5,000,000	5.035 / 4.77	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104568PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	04/22/2014	Sale	0	1,427,125	6.856 / 6.85	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106913PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	244,871	6.53 / 7.1675	0	0	(29,921)	(3,585)	0		6,821	45,632	0	(29,921)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 106913PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	12/01/2014	Sale	0	1,224,356	6.53 / 7.1675	0	0	0	(20,628)	0		34,106	228,162	0	0	0	0	FX -Foreign Exchange
Currency Swap - 100756PR - Receive: Fixed USD Pay: Fixed CAD	C2969#\C3 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	12/01/2014	Sale	0	107,087	5.728 / 6.3	0	0	0	6	0		4,318	(7,811)	0	0	0	0	FX -Foreign Exchange
Currency Swap - 100779PR - Receive: Fixed USD Pay: Fixed CAD	C2969#\B5 - Des Moulins Wind Power, L.P. Senior Secured Note CAD	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/14/2012	06/30/2033	12/01/2014	Sale	0	468,808	5.725 / 6.3	0	0	0	14	0		19,082	(34,195)	0	0	0	0	FX -Foreign Exchange
Currency Swap - 71189PR - Receive: Fixed USD Pay: Fixed CAD	C0439#AB0 - A. O. Smith Enterprises, Ltd. Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/24/2006	04/03/2018	04/03/2014	Maturity	0	2,569,593	5.85 / 5.305	0	0	(150,755)	104	0		(56,574)	253,936	0	(150,755)	0	0	FX -Foreign Exchange
Currency Swap - 107761PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	482,503	6.53 / 7.1675	0	0	(58,957)	(7,064)	0		13,441	89,916	0	(58,957)	0	0	FX -Foreign Exchange
Currency Swap - 79779PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2014	Maturity	0	112,045	6.16 / 3.275	0	0	(4,809)	158	0		(3,437)	3,619	0	(4,809)	0	0	FX -Foreign Exchange
Currency Swap - 79779PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	10/14/2014	Sale	0	336,135	6.16 / 3.275	0	0	3,632	7,240	0		(10,311)	10,857	0	3,632	0	0	FX -Foreign Exchange
Currency Swap - 107571PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	11/13/2014	Sale	0	668,208	4.72 / 4.24	0	0	(59,392)	393	0		45,186	68,371	0	(59,392)	0	0	FX -Foreign Exchange
Currency Swap - 107321PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	11/13/2014	Sale	0	668,208	1.85 / 1.75	0	0	(267)	(413)	0		6,413	0	0	(267)	0	0	FX -Foreign Exchange
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2014	Maturity	0	347,339	6.16 / 3.275	0	0	(14,907)	489	0		(10,654)	11,219	0	(14,907)	0	0	FX -Foreign Exchange
Currency Swap - 79780PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	10/14/2014	Sale	0	1,042,017	6.16 / 3.275	0	0	11,258	22,443	0		(31,963)	33,658	0	11,258	0	0	FX -Foreign Exchange
Currency Swap - 104489PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	03/28/2014	Sale	0	5,000,000	5.035 / 4.77	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106971PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	12/22/2014	Sale	0	596,500	4.14 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	03/28/2014	Maturity	0	228,571	7.4 / 5.77	0	0	(33,063)	495	0		(1,846)	33,558	0	(33,063)	0	0	FX -Foreign Exchange
Currency Swap - 73071PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	09/05/2014	Sale	0	457,143	7.4 / 5.77	0	0	(33,220)	2,607	0		(3,693)	67,116	0	(33,220)	0	0	FX -Foreign Exchange
Currency Swap - 74208PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/28/2014	Maturity	0	90,559	7.12 / 6.23	0	0	6,708	668	0		(201)	4,296	0	6,708	0	0	FX -Foreign Exchange
Currency Swap - 104589PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	03/27/2014	Sale	0	7,630,000	4.86 / 4.96	0	0	0	(64)	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 107763PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	1,809,390	6.53 / 7.1675	0	0	(221,090)	(26,490)	0		50,402	337,185	0	(221,090)	0	0	FX -Foreign Exchange
Currency Swap - 75061PR - Receive: Fixed USD Pay: Fixed EUR	G26248AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	04/04/2014	Maturity	0	3,035,200	5.58 / 4.735	0	0	(132,790)	5,279	0		(4,890)	152,454	0	(132,790)	0	0	FX -Foreign Exchange
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2014	Maturity	0	1,159,664	6.16 / 3.275	0	0	(49,771)	1,634	0		(35,572)	37,458	0	(49,771)	0	0	FX -Foreign Exchange
Currency Swap - 79777PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	10/14/2014	Sale	0	3,478,992	6.16 / 3.275	0	0	37,586	74,929	0		(106,716)	112,375	0	37,586	0	0	FX -Foreign Exchange
Currency Swap - 104030PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	01/31/2014	Sale	0	19,280,000	5.04 / 4.45	0	0	0	0	0		46,976	343,588	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104486PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	03/28/2014	Sale	0	28,200,000	5.035 / 4.77	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104787PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	05/15/2014	Sale	0	8,160,000	3.63 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 104873PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	07/17/2014	Sale	0	8,050,000	4.8175 / 4.52	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105163PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	12/14/2029	12/15/2014	Sale	0	23,998,050	4.8125 / 6.59	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105471PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	11/19/2014	Sale	0	31,119,800	4.34 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105671PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	08/31/2021	08/29/2014	Sale	0	23,301,250	4.09 / 2.54	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105714PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	08/27/2014	Sale	0	5,459,452	5.73 / 5.85	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106017PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	11/12/2014	Sale	0	7,895,000	3.75 / 1.93	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106015PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	11/12/2014	Sale	0	17,215,000	3.855 / 2.1	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106480PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	12/02/2014	Sale	0	8,745,000	4.41 / 2.9	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	01/20/2014	Maturity	0	1,238,095	6.16 / 3.275	0	0	(53,137)	1,744	0		(37,978)	39,992	0	(53,137)	0	0	FX -Foreign Exchange
Currency Swap - 79778PR - Receive: Fixed USD Pay: Fixed JPY	67018TC82 - Nu Skin Enterprises Inc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/04/2008	01/20/2017	10/14/2014	Sale	0	3,714,285	6.16 / 3.275	0	0	40,128	79,997	0		(113,934)	119,975	0	40,128	0	0	FX -Foreign Exchange
Currency Swap - 104261PRM - Receive: Fixed USD Pay: Fixed DKK	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/23/2014	12/30/2022	02/19/2014	Sale	0	7,500,000	5.23 / 4.21	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104440PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/02/2024	04/02/2014	Sale	0	9,300,000	5.27 / 4.05	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104567PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/22/2022	04/22/2014	Sale	0	15,300,000	6.856 / 6.85	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104590PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	03/27/2014	Sale	0	10,792,315	3.49 / 3.77	0	0	0	(252)	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104788PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	05/15/2014	Sale	0	7,500,000	3.63 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105472PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	11/19/2014	Sale	0	14,442,000	4.34 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105598PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	08/19/2014	Sale	0	20,265,000	3.61 / 3.52	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106018PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2024	11/12/2014	Sale	0	7,658,200	3.75 / 1.93	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104588PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/16/2023	03/27/2014	Sale	0	8,461,543	4.86 / 4.96	0	0	0	(71)	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104871PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	07/17/2014	Sale	0	5,000,000	4.705 / 4.41	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105473PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	11/19/2014	Sale	0	8,265,500	4.34 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105599PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	08/19/2014	Sale	0	7,090,000	3.61 / 3.52	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106145PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	10/09/2014	Sale	0	3,200,000	6.62 / 4.65	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106481PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2026	12/02/2014	Sale	0	3,090,000	4.41 / 2.9	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 107573PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	11/13/2014	Sale	0	3,969,501	4.72 / 4.24	0	0	(352,820)	2,335	0		268,431	406,159	0	(352,820)	0	0	FX -Foreign Exchange
Currency Swap - 107322PR - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	11/13/2014	Sale	0	3,969,501	1.85 / 1.75	0	0	(1,587)	(2,455)	0		38,098	0	0	(1,587)	0	0	FX -Foreign Exchange
Currency Swap - 104031PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	01/31/2014	Sale	0	23,800,000	5.04 / 4.45	0	0	0	0	0		57,989	424,138	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104487PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	03/28/2014	Sale	0	7,500,000	5.035 / 4.77	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104789PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	05/15/2014	Sale	0	7,500,000	3.63 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104874PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/18/2039	07/17/2014	Sale	0	7,745,000	4.8175 / 4.52	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105715PRM - Receive: Fixed USD Pay: Fixed CAD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/19/2014	06/30/2033	08/27/2014	Sale	0	5,440,000	5.73 / 5.85	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 98858PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AY2 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2019	11/13/2014	Sale	0	2,153,257	4.3 / 3.8125	0	0	(106,545)	2,211	0		79,343	219,859	0	(106,545)	0	0	FX -Foreign Exchange
Currency Swap - 102402PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AF3 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2019	11/13/2014	Sale	0	2,153,257	1.85 / 1.75	0	0	(864)	(1,325)	0		12,555	0	0	(864)	0	0	FX -Foreign Exchange
Currency Swap - 104032PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	02/01/2044	01/31/2014	Sale	0	5,935,000	5.04 / 4.45	0	0	0	0	0		14,461	105,767	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104790PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/17/2021	05/15/2014	Sale	0	5,000,000	3.63 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 74207PR - Receive: Fixed USD Pay: Fixed EUR	435596C*0 - Hollingsworth & Vose Company Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/21/2006	12/28/2018	12/29/2014	Maturity	0	396,853	7.12 / 6.23	0	0	29,398	2,926	0		(880)	18,825	0	29,398	0	0	FX -Foreign Exchange
Currency Swap - 107572PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	11/13/2014	Sale	0	821,390	4.72 / 4.24	0	0	(73,007)	483	0		55,545	84,045	0	(73,007)	0	0	FX -Foreign Exchange
Currency Swap - 107323PR - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	11/13/2014	Sale	0	821,390	1.85 / 1.75	0	0	(328)	(508)	0		7,883	0	0	(328)	0	0	FX -Foreign Exchange
Currency Swap - 104488PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/05/2014	03/30/2026	03/28/2014	Sale	0	5,000,000	5.035 / 4.77	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104872PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/17/2034	07/17/2014	Sale	0	5,000,000	4.705 / 4.41	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106588PRM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	11/18/2014	Sale	0	21,000,000	4 / 5.7	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 107764PR - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	482,503	6.53 / 7.1675	0	0	(58,957)	(7,064)	0		13,441	89,916	0	(58,957)	0	0	FX -Foreign Exchange
Currency Swap - 106884VT - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	1,236,597	6.53 / 7.1675	0	0	(151,100)	(18,104)	0		34,447	230,443	0	(151,100)	0	0	FX -Foreign Exchange
Currency Swap - 73042PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB89 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2005	06/28/2014	06/28/2014	Maturity	0	28,600,000	4.91 / 4.314	0	0	(6,609,125)	73,330	0		(553,256)	4,499,915	0	(6,609,125)	0	0	FX -Foreign Exchange
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	03/28/2014	Maturity	0	4,577,429	7.4 / 5.77	0	0	(662,137)	9,919	0		(36,966)	672,042	0	(662,137)	0	0	FX -Foreign Exchange
Currency Swap - 73072PR - Receive: Fixed USD Pay: Fixed EUR	D5519*AA7 - Muehlhan Aktiengesellschaft Euro Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2006	03/28/2016	09/05/2014	Sale	0	9,154,857	7.4 / 5.77	0	0	(665,262)	52,200	0		(73,933)	1,344,084	0	(665,262)	0	0	FX -Foreign Exchange
Currency Swap - 74796PR - Receive: Fixed USD Pay: Fixed EUR	N2962#AA1 - Eneco Holding NV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/20/2007	03/28/2014	03/28/2014	Maturity	0	14,448,500	5.48 / 4.62	0	0	(679,800)	25,030	0		(22,701)	708,400	0	(679,800)	0	0	FX -Foreign Exchange
Currency Swap - 75062PR - Receive: Fixed USD Pay: Fixed EUR	G26248AD5 - Dairy Crest Group Plc Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/07/2007	04/04/2014	04/04/2014	Maturity	0	13,496,000	5.58 / 4.735	0	0	(590,450)	23,471	0		(21,743)	677,886	0	(590,450)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap - 107527VT - Receive: Fixed USD Pay: Fixed EUR	N4445#AZ9 - Imtech Capital BV Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/26/2012	06/28/2021	11/13/2014	Sale	0	4,781,783	4.72 / 4.24	0	0	(425,018)	2,813	0		323,360	489,272	0	(425,018)	0	0	FX -Foreign Exchange
Currency Swap - 107320VT - Receive: Fixed USD Pay: Fixed EUR	N4445#AG1 - Imtech Capital BV	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2013	06/28/2021	11/13/2014	Sale	0	4,781,783	1.85 / 1.75	0	0	(1,912)	(2,957)	0		45,895	0	0	(1,912)	0	0	FX -Foreign Exchange
Currency Swap - 102339PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/02/2013	03/26/2026	03/26/2014	Sale	0	49,888,000	4.35 / 3.81	0	0	0	0	0		(5,109,398)	4,663,723	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104143PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/06/2014	01/04/2021	01/10/2014	Sale	0	20,300,000	4.55 / 3.56	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104414PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/06/2021	04/02/2014	Sale	0	14,288,517	4.66 / 3.57	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104511PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/31/2021	03/31/2014	Sale	0	32,207,550	4.325 / 4.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 104679PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/02/2014	05/10/2021	05/08/2014	Sale	0	80,000,000	4.455 / 3.18	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105438PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	09/30/2021	09/30/2014	Sale	0	46,105,000	3.88 / 3.98	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105474PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	11/19/2024	11/19/2014	Sale	0	26,335,200	4.34 / 2.82	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 105600PRM - Receive: Fixed USD Pay: Fixed GBP	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/05/2014	08/19/2024	08/19/2014	Sale	0	16,755,000	3.61 / 3.52	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106016PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	11/12/2026	11/12/2014	Sale	0	13,891,400	3.855 / 2.1	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106146PRM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	10/09/2024	10/09/2014	Sale	0	24,400,000	6.62 / 4.65	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106666VTM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/20/2014	12/02/2024	12/02/2014	Sale	0	20,000,000	4.28 / 2.75	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 107049VTM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2014	12/04/2029	12/04/2014	Sale	0	53,000,000	3.99 / 5.636	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106656VTM - Receive: Fixed USD Pay: Fixed AUD	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/10/2014	11/20/2029	11/18/2014	Sale	0	32,000,066	.4 / 5.7	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 107247VTM - Receive: Fixed USD Pay: Fixed EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	01/06/2025	12/22/2014	Sale	0	11,822,500	4.14 / 2.36	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Currency Swap - 106934VT - Receive: Fixed USD Pay: Fixed CAD	C4111#AC5 - Graymont Western Canada Inc Senior Secured Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/05/2004	10/14/2019	10/14/2014	Maturity	0	267,608	6.53 / 7.1675	0	0	(32,699)	(3,918)	0		7,454	49,870	0	(32,699)	0	0	FX -Foreign Exchange
Currency Swap - 73041PR - Receive: Fixed USD Pay: Floating NZD3M +69.4 BPS NZD	68618RB89 - Origin Energy Limited Senior Note	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/26/2005	06/28/2014	06/28/2014	Maturity	0	6,400,000	4.91 / 4.314	0	0	(1,478,965)	16,409	0		(123,806)	1,006,974	0	(1,478,965)	0	0	FX -Foreign Exchange
Currency Swap - 99678CM - Receive: Floating 3 Month Libor +32.8 BPS USD Pay: Floating 90 Day Euribor 0 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2012	11/20/2014	11/20/2014	Maturity	0	163,218,750	5596 / .196	0	0	6,462,500	424,895	0		(372,419)	9,018,750	0	6,462,500	0	0	FX -Foreign Exchange
Currency Swap - 100803CM - Receive: Fixed USD Pay: Fixed EUR	W9801LCS7 - VATTENFALL TREASURY GOVT FOREIGN	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/02/2013	04/29/2024	12/02/2014	Sale	0	8,573,500	6.46 / 5.375	0	0	(75,513)	73,983	0		347,202	382,850	0	(75,513)	0	0	FX -Foreign Exchange
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	06/09/2014	Sale	0	0	.2249 / .11	0	0	(87,155)	333	0		0	0	0	(87,155)	0	0	FX -Foreign Exchange
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	06/11/2014	Maturity	0	2,625,000	.2249 / .11	(4,359)	0	0	1,663	0		(10,672)	130,931	2,630	0	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	12/02/2014	Sale	0	0	2326 / 0	0	0	189,536	750	0		0	0	0	189,536	0	0	FX -Foreign Exchange
Currency Swap - 100027CM - Receive: Floating 3 Month Libor 0 BPS USD Pay: Floating 90 Day Euribor - 23.5 BPS EUR	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/17/2012	10/31/2015	12/04/2014	Maturity	0	3,412,500	2326 / 0	(5,667)	0	0	5,394	0		(13,874)	170,210	3,419	0	0	0	FX -Foreign Exchange
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(312,610)	0	(5,988,893)	7,911,421	0	XXX	(10,795,238)	20,150,477	59,398	(5,988,893)	0	0	XXX
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	03/19/2014	Sale	0	0	7594 / Total Return	0	0	(1,764,549)	0	0		0	0	0	(1,764,549)	0	0	EL -Equity Risk Liability
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	06/19/2014	Maturity	0	70,755,032	7495 / Total Return	0	0	0	250,432	0		3,310,123	0	0	0	0	0	EL -Equity Risk Liability
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/13/2013	06/19/2014	06/19/2014	Sale	0	0	7495 / Total Return	0	0	(4,943,433)	0	0		0	0	0	(4,943,433)	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	03/19/2014	Sale	0	0	5151 / Total Return	0	0	(3,190,118)	0	0		0	0	0	(3,190,118)	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	06/19/2014	Sale	0	0	5049 / Total Return	0	0	(5,291,803)	0	0		0	0	0	(5,291,803)	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	09/24/2014	Maturity	0	88,381,300	501 / Total Return	0	0	0	331,716	0		3,212,490	0	0	0	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2013	09/24/2014	09/24/2014	Sale	0	0	501 / Total Return	0	0	(4,759,868)	0	0		0	0	0	(4,759,868)	0	0	EL -Equity Risk Liability
Total Return Swap - 102409CM - Receive: Floating 3 Month Libor +51.5 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	06/19/2014	06/19/2014	Maturity	0	1,764,549	7495 / Total Return	0	0	0	3,380	0		0	0	0	0	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	03/19/2014	09/24/2014	09/24/2014	Maturity	0	3,190,118	501 / Total Return	0	0	0	8,419	0		0	0	0	0	0	0	EL -Equity Risk Liability
Total Return Swap - 103029CM - Receive: Floating 3 Month Libor +27 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	06/19/2014	09/24/2014	09/24/2014	Maturity	0	5,291,803	501 / Total Return	0	0	0	7,144	0		0	0	0	0	0	0	EL -Equity Risk Liability
Total Return Swap - 106004CM - Receive: Floating 3 Month Libor +21 BPS Pay: Fixed	Liability Hedge	N/A	Equity/Index	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/21/2016	12/24/2014	Sale	0	0	4456 / Total Return	0	0	(2,952,593)	0	0		0	0	0	(2,952,593)	0	0	EL -Equity Risk Liability
0949999. Subtotal - Swaps - Hedging Other - Total Return												0	0	(22,902,365)	601,091	0	XXX	6,522,613	0	0	(22,902,365)	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												7,554,569	(998,779)	(23,305,577)	46,498,749	0	XXX	65,586,599	20,150,477	(1,016,122)	(23,246,066)	0	0	XXX
Credit Default Swap - 105659CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2019	08/22/2014	Sale	0	46,000,000	1 / Credit Event	0	970,568	(3,833)	3,833	0		0	0	(1,628)	(972,773)	0	0	RC -Credit Replications
Credit Default Swap - 105659CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2019	08/27/2014	Sale	0	83,000,000	1 / Credit Event	0	1,751,243	1,820,585	20,750	0		0	0	(8,813)	78,155	0	0	RC -Credit Replications
Credit Default Swap - 105659CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2019	09/11/2014	Sale	0	21,000,000	1 / Credit Event	0	443,085	426,124	14,000	0		0	0	(5,944)	(11,018)	0	0	RC -Credit Replications
Credit Default Swap - 105658CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2024	09/11/2014	Sale	0	26,000,000	1 / Credit Event	0	70,609	1,495	17,333	0		0	0	(454)	(68,659)	0	0	RC -Credit Replications
Credit Default Swap - 105658CM Sell Protection, Receive Fixed		D1	Credit	Pru Global Fund B2XP4TQXV02CZP30M085	08/18/2014	06/20/2024	09/17/2014	Sale	0	73,000,000	1 / Credit Event	0	198,247	(12,849)	60,833	0		0	0	(1,585)	(209,512)	0	0	RC -Credit Replications
0989999. Subtotal - Swaps - Replication - Credit Default												0	3,433,752	2,231,521	116,750	0	XXX	0	0	(18,424)	(1,183,807)	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	3,433,752	2,231,521	116,750	0	XXX	0	0	(18,424)	(1,183,807)	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	(6,977,850)	37,823,930	0	XXX	59,823,216	0	0	(6,977,850)	0	0	XXX
1169999. Total Swaps - Credit Default												7,867,179	2,434,973	(1,570,129)	(4,773,551)	0	XXX	10,036,009	0	(1,093,944)	(4,925,946)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1179999. Total Swaps - Foreign Exchange												(435,758)	0	12,734,973	8,934,406	0	XXX	(10,795,238)	14,496,599	59,398	12,858,121	0	0	XXX
1189999. Total Swaps - Total Return												0	0	(22,902,365)	601,091	0	XXX	6,522,613	0	0	(22,902,365)	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												7,431,421	2,434,973	(18,715,371)	42,585,876	0	XXX	65,586,599	14,496,599	(1,034,546)	(21,948,040)	0	0	XXX
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	936,233	12895	0	0	1,212	0	0		0	166	0	1,212	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2013	01/13/2014	01/13/2014	Sale	0	384,887	1.38203	0	0	4,631	0	0		0	(1,153)	0	4,631	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/13/2014	01/13/2014	Sale	0	377,561	1.3568	0	0	2,393	0	0		0	0	0	2,393	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/21/2014	01/21/2014	Sale	0	377,703	1.35679	0	0	637	0	0		0	0	0	637	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	935,130	128798	0	0	(361)	0	0		0	0	0	(361)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	935,070	12879	0	0	(48)	0	0		0	0	0	(48)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	935,672	128873	0	0	(181)	0	0		0	0	0	(181)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	935,739	128882	0	0	(235)	0	0		0	0	0	(235)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	671,052	1.3925	0	0	2,867	0	0		0	0	0	2,867	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,998,204	1.6685	0	0	(6,826)	0	0		0	0	0	(6,826)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	1,342,334	1.66785	0	0	(16,660)	0	0		0	0	0	(16,660)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	935,889	128903	0	0	84	0	0		0	0	0	84	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	935,986	128916	0	0	(501)	0	0		0	0	0	(501)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	936,445	128979	0	0	(30)	0	0		0	0	0	(30)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	936,421	128976	0	0	66	0	0		0	0	0	66	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	672,495	1.385	0	0	22,894	0	0		0	0	0	22,894	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	1,361,999	1.67973	0	0	(8,571)	0	0		0	0	0	(8,571)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	1,342,116	1.681	0	0	6,028	0	0		0	0	0	6,028	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	662,227	1.3854	0	0	550	0	0		0	0	0	550	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	936,505	128987	0	0	(284)	0	0		0	0	0	(284)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	936,469	128982	0	0	6	0	0		0	0	0	6	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	936,590	128999	0	0	199	0	0		0	0	0	199	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	936,517	128989	0	0	(308)	0	0		0	0	0	(308)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	641,959	1.343	0	0	(2,462)	0	0		0	0	0	(2,462)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	1,355,289	1.6975	0	0	(5,749)	0	0		0	0	0	(5,749)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	652,359	1.3433	0	0	43,902	0	0		0	0	0	43,902	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	1,375,464	1.69605	0	0	78,016	0	0		0	0	0	78,016	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	936,849	129035	0	0	36	0	0		0	0	0	36	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	936,831	129032	0	0	(6)	0	0		0	0	0	(6)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	936,831	129032	0	0	(18)	0	0		0	0	0	(18)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	936,849	129035	0	0	1,840	0	0		0	0	0	1,840	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	935,238	128813	0	0	(965)	0	0		0	0	0	(965)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	935,383	128833	0	0	(373)	0	0		0	0	0	(373)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	609,933	1.276	0	0	(11,042)	0	0		0	0	0	(11,042)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	936,203	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	936,212	128947	0	0	(15)	0	0		0	0	0	(15)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,289,022	1.6145	0	0	(11,697)	0	0		0	0	0	(11,697)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	936,288	128957	0	0	(60)	0	0		0	0	0	(60)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	936,254	128953	0	0	9	0	0		0	0	0	9	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	935,865	128899	0	0	380	0	0		0	0	0	380	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	1,054,260	1.3753	0	0	(13,338)	0	0		0	1,980	0	(13,338)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	865,115	1.6342	0	0	(16,040)	0	0		0	11,241	0	(16,040)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2013	03/31/2014	03/31/2014	Sale	0	1,135,588	1.6329	0	0	(23,854)	0	0		0	15,547	0	(23,854)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	1,441,799	12895	0	0	1,866	0	0		0	256	0	1,866	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	1,440,100	128798	0	0	(557)	0	0		0	0	0	(557)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	1,440,007	12879	0	0	(74)	0	0		0	0	0	(74)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	1,441,037	128882	0	0	(362)	0	0		0	0	0	(362)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	1,440,935	128873	0	0	(278)	0	0		0	0	0	(278)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	852,617	1.66855	0	0	(15,330)	0	0		0	0	0	(15,330)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	356,597	1.3925	0	0	1,524	0	0		0	0	0	1,524	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	836,570	1.6698	0	0	(2,655)	0	0		0	0	0	(2,655)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	1,011,761	1.395	0	0	(1,668)	0	0		0	0	0	(1,668)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	713,316	1.66785	0	0	(8,853)	0	0		0	0	0	(8,853)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	985,465	1.6685	0	0	(3,367)	0	0		0	0	0	(3,367)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	84,107	1.6685	0	0	(287)	0	0		0	0	0	(287)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	1,032,073	1.3948	0	0	27,933	0	0		0	0	0	27,933	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,061,845	1.6685	0	0	(3,628)	0	0		0	0	0	(3,628)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/31/2014	03/31/2014	Sale	0	1,098,587	1.6562	0	0	7,297	0	0		0	0	0	7,297	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	06/30/2014	06/30/2014	Sale	0	1,116,950	1.655	0	0	(37,018)	0	0		0	0	0	(37,018)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	1,441,270	128903	0	0	130	0	0		0	0	0	130	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	1,441,418	128916	0	0	(772)	0	0		0	0	0	(772)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	1,442,125	128979	0	0	(47)	0	0		0	0	0	(47)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	1,442,088	128976	0	0	102	0	0		0	0	0	102	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	357,364	1.385	0	0	12,166	0	0		0	0	0	12,166	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	723,766	1.67973	0	0	(4,554)	0	0		0	0	0	(4,554)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	713,200	1.681	0	0	3,203	0	0		0	0	0	3,203	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	351,907	1.3854	0	0	292	0	0		0	0	0	292	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	1,442,218	128987	0	0	(437)	0	0		0	0	0	(437)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	1,442,162	128982	0	0	9	0	0		0	0	0	9	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	947,040	1.3545	0	0	1,783	0	0		0	0	0	1,783	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	811,970	1.6812	0	0	8,380	0	0		0	0	0	8,380	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	966,383	1.35477	0	0	43,455	0	0		0	0	0	43,455	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	827,525	1.6799	0	0	27,807	0	0		0	0	0	27,807	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	09/30/2014	09/30/2014	Sale	0	1,110,706	1.69745	0	0	49,926	0	0		0	0	0	49,926	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/30/2014	06/30/2014	Sale	0	1,092,317	1.6988	0	0	7,105	0	0		0	0	0	7,105	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	1,442,348	128999	0	0	307	0	0		0	0	0	307	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	1,442,236	128989	0	0	(475)	0	0		0	0	0	(475)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	346,663	1.3433	0	0	23,329	0	0		0	0	0	23,329	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	730,922	1.69605	0	0	41,458	0	0		0	0	0	41,458	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	341,137	1.343	0	0	(1,308)	0	0		0	0	0	(1,308)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	720,201	1.6975	0	0	(3,055)	0	0		0	0	0	(3,055)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	1,442,748	129035	0	0	56	0	0		0	0	0	56	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	1,442,720	129032	0	0	(9)	0	0		0	0	0	(9)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	1,442,748	129035	0	0	2,833	0	0		0	0	0	2,833	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	1,442,720	129032	0	0	(28)	0	0		0	0	0	(28)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	725,070	1.6224	0	0	469	0	0		0	0	0	469	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	837,072	1.2938	0	0	32	0	0		0	0	0	32	0	0	FX -Foreign Exchange

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Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	738,907	1.62103	0	0	27,113	0	0		0	0	0	27,113	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	854,580	1.29468	0	0	34,608	0	0		0	0	0	34,608	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	12/31/2014	12/31/2014	Sale	0	1,028,359	1.6229	0	0	40,332	0	0		0	0	0	40,332	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	09/30/2014	09/30/2014	Sale	0	1,011,401	1.6243	0	0	(1,961)	0	0		0	0	0	(1,961)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	1,440,267	128813	0	0	(1,486)	0	0		0	0	0	(1,486)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	1,440,490	128833	0	0	(575)	0	0		0	0	0	(575)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,441,753	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	1,441,767	128947	0	0	(23)	0	0		0	0	0	(23)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	324,118	1.276	0	0	(5,868)	0	0		0	0	0	(5,868)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	684,986	1.6145	0	0	(6,216)	0	0		0	0	0	(6,216)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	1,441,883	128957	0	0	(93)	0	0		0	0	0	(93)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	1,441,832	128953	0	0	14	0	0		0	0	0	14	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	687,587	1.5702	0	0	(3,788)	0	0		0	0	0	(3,788)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	784,499	1.2375	0	0	3,011	0	0		0	0	0	3,011	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	1,441,233	128899	0	0	585	0	0		0	0	0	585	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	12/31/2014	12/31/2014	Sale	0	937,428	1.5563	0	0	1,777	0	0		0	0	0	1,777	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2013	01/13/2014	01/13/2014	Sale	0	246,379	1.38203	0	0	2,965	0	0		0	(738)	0	2,965	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/21/2014	01/21/2014	Sale	0	241,780	1.35679	0	0	408	0	0		0	0	0	408	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/13/2014	01/13/2014	Sale	0	241,689	1.3568	0	0	1,532	0	0		0	0	0	1,532	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	1,358,699	1.3753	0	0	(17,190)	0	0		0	2,551	0	(17,190)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	1,114,934	1.6342	0	0	(20,672)	0	0		0	14,487	0	(20,672)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	2,490,381	12895	0	0	3,223	0	0		0	442	0	3,223	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	2,487,286	12879	0	0	(128)	0	0		0	0	0	(128)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	2,487,446	128798	0	0	(962)	0	0		0	0	0	(962)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	2,489,065	128882	0	0	(626)	0	0		0	0	0	(626)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	2,488,888	128873	0	0	(481)	0	0		0	0	0	(481)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	1,098,827	1.66855	0	0	(19,757)	0	0		0	0	0	(19,757)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	1,078,146	1.6698	0	0	(3,422)	0	0		0	0	0	(3,422)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	487,896	1.6685	0	0	(1,667)	0	0		0	0	0	(1,667)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	5,716,602	1.6685	0	0	(19,529)	0	0		0	0	0	(19,529)	0	0	FX -Foreign Exchange

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	1,330,105	1.3948	0	0	35,999	0	0		0	0	0	35,999	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	1,303,927	1.395	0	0	(2,150)	0	0		0	0	0	(2,150)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	2,489,466	128903	0	0	225	0	0		0	0	0	225	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	2,489,723	128916	0	0	(1,333)	0	0		0	0	0	(1,333)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	2,490,879	128976	0	0	177	0	0		0	0	0	177	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	2,490,943	128979	0	0	(80)	0	0		0	0	0	(80)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	2,491,103	128987	0	0	(755)	0	0		0	0	0	(755)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	2,491,007	128982	0	0	16	0	0		0	0	0	16	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	1,220,516	1.3545	0	0	2,298	0	0		0	0	0	2,298	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	1,046,443	1.6812	0	0	10,799	0	0		0	0	0	10,799	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	1,245,446	1.35477	0	0	56,004	0	0		0	0	0	56,004	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	1,066,489	1.6799	0	0	35,837	0	0		0	0	0	35,837	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	2,491,136	128989	0	0	(820)	0	0		0	0	0	(820)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	2,491,328	128999	0	0	530	0	0		0	0	0	530	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	2,492,020	129035	0	0	96	0	0		0	0	0	96	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	2,491,971	129032	0	0	(16)	0	0		0	0	0	(16)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	2,491,971	129032	0	0	(48)	0	0		0	0	0	(48)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	2,492,020	129035	0	0	4,894	0	0		0	0	0	4,894	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	1,078,793	1.2938	0	0	42	0	0		0	0	0	42	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	952,282	1.62103	0	0	34,942	0	0		0	0	0	34,942	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	1,101,358	1.29468	0	0	44,601	0	0		0	0	0	44,601	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	934,449	1.6224	0	0	605	0	0		0	0	0	605	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	2,487,734	128813	0	0	(2,566)	0	0		0	0	0	(2,566)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	2,488,119	128833	0	0	(993)	0	0		0	0	0	(993)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	2,490,300	128946	0	0	0	0	0		0	0	0	0	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	2,490,325	128947	0	0	(40)	0	0		0	0	0	(40)	0	0	FX - Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	2,490,525	128957	0	0	(161)	0	0		0	0	0	(161)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	2,490,437	128953	0	0	24	0	0		0	0	0	24	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	886,141	1.5702	0	0	(4,882)	0	0		0	0	0	(4,882)	0	0	FX - Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	1,011,039	1.2375	0	0	3,881	0	0		0	0	0	3,881	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	2,489,402	128899	0	0	1,011	0	0		0	0	0	1,011	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	638,946	1.3753	0	0	(8,084)	0	0		0	1,200	0	(8,084)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	524,312	1.6342	0	0	(9,721)	0	0		0	6,812	0	(9,721)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/23/2013	03/31/2014	03/31/2014	Sale	0	1,066,670	1.6329	0	0	(22,406)	0	0		0	14,604	0	(22,406)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	702,175	12895	0	0	909	0	0		0	125	0	909	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	701,302	12879	0	0	(36)	0	0		0	0	0	(36)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	701,348	128798	0	0	(271)	0	0		0	0	0	(271)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	701,804	128882	0	0	(176)	0	0		0	0	0	(176)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	701,754	128873	0	0	(136)	0	0		0	0	0	(136)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,419,738	1.6685	0	0	(4,850)	0	0		0	0	0	(4,850)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	121,171	1.6685	0	0	(414)	0	0		0	0	0	(414)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	613,188	1.395	0	0	(1,011)	0	0		0	0	0	(1,011)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	516,737	1.66855	0	0	(9,291)	0	0		0	0	0	(9,291)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	507,012	1.6698	0	0	(1,609)	0	0		0	0	0	(1,609)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	625,499	1.3948	0	0	16,929	0	0		0	0	0	16,929	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	03/31/2014	03/31/2014	Sale	0	1,031,914	1.6562	0	0	6,854	0	0		0	0	0	6,854	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/26/2014	06/30/2014	06/30/2014	Sale	0	1,049,163	1.655	0	0	(34,771)	0	0		0	0	0	(34,771)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	701,917	128903	0	0	63	0	0		0	0	0	63	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	701,989	128916	0	0	(376)	0	0		0	0	0	(376)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	702,334	128979	0	0	(23)	0	0		0	0	0	(23)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	702,315	128976	0	0	50	0	0		0	0	0	50	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	702,352	128982	0	0	5	0	0		0	0	0	5	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	702,379	128987	0	0	(213)	0	0		0	0	0	(213)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	573,963	1.3545	0	0	1,081	0	0		0	0	0	1,081	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	492,103	1.6812	0	0	5,079	0	0		0	0	0	5,079	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	585,687	1.35477	0	0	26,337	0	0		0	0	0	26,337	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	501,530	1.6799	0	0	16,853	0	0		0	0	0	16,853	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	09/30/2014	09/30/2014	Sale	0	1,043,298	1.69745	0	0	46,896	0	0		0	0	0	46,896	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/30/2014	06/30/2014	Sale	0	1,026,025	1.6988	0	0	6,674	0	0		0	0	0	6,674	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	702,388	128989	0	0	(231)	0	0		0	0	0	(231)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	702,442	129899	0	0	150	0	0		0	0	0	150	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	702,624	129032	0	0	(5)	0	0		0	0	0	(5)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	702,637	129035	0	0	27	0	0		0	0	0	27	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	702,637	129035	0	0	1,380	0	0		0	0	0	1,380	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	702,623	129032	0	0	(14)	0	0		0	0	0	(14)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	517,927	1.29468	0	0	20,974	0	0		0	0	0	20,974	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	507,316	1.2938	0	0	20	0	0		0	0	0	20	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	447,823	1.62103	0	0	16,432	0	0		0	0	0	16,432	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	439,436	1.6224	0	0	284	0	0		0	0	0	284	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	12/31/2014	12/31/2014	Sale	0	965,948	1.6229	0	0	37,884	0	0		0	0	0	37,884	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/26/2014	09/30/2014	09/30/2014	Sale	0	950,019	1.6243	0	0	(1,842)	0	0		0	0	0	(1,842)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	701,537	128833	0	0	(280)	0	0		0	0	0	(280)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	701,429	128813	0	0	(724)	0	0		0	0	0	(724)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	702,159	128947	0	0	(11)	0	0		0	0	0	(11)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	702,152	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	702,216	128957	0	0	(45)	0	0		0	0	0	(45)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	702,191	128953	0	0	7	0	0		0	0	0	7	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	416,719	1.5702	0	0	(2,296)	0	0		0	0	0	(2,296)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	475,454	1.2375	0	0	1,825	0	0		0	0	0	1,825	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	701,899	128899	0	0	285	0	0		0	0	0	285	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/30/2014	12/31/2014	12/31/2014	Sale	0	880,536	1.5563	0	0	1,669	0	0		0	0	0	1,669	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	12,924,701	12895	0	0	16,728	0	0		0	2,293	0	16,728	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	12,908,638	12879	0	0	(665)	0	0		0	0	0	(665)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	12,909,470	128798	0	0	(4,990)	0	0		0	0	0	(4,990)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	12,917,872	128882	0	0	(3,247)	0	0		0	0	0	(3,247)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	12,916,956	128873	0	0	(2,496)	0	0		0	0	0	(2,496)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	12,919,953	128903	0	0	1,166	0	0		0	0	0	1,166	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	12,921,286	128916	0	0	(6,917)	0	0		0	0	0	(6,917)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	12,927,285	128976	0	0	917	0	0		0	0	0	917	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	12,927,619	128979	0	0	(417)	0	0		0	0	0	(417)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	12,928,452	128987	0	0	(3,920)	0	0		0	0	0	(3,920)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	12,927,952	128982	0	0	83	0	0		0	0	0	83	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	12,929,620	128999	0	0	2,753	0	0		0	0	0	2,753	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	12,928,619	128989	0	0	(4,254)	0	0		0	0	0	(4,254)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	12,932,956	129032	0	0	(83)	0	0		0	0	0	(83)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	12,933,207	129035	0	0	501	0	0		0	0	0	501	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	12,933,207	129035	0	0	25,400	0	0		0	0	0	25,400	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	12,932,956	129032	0	0	(250)	0	0		0	0	0	(250)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	12,912,962	128833	0	0	(5,155)	0	0		0	0	0	(5,155)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	12,910,966	128813	0	0	(13,319)	0	0		0	0	0	(13,319)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	12,924,410	128947	0	0	(208)	0	0		0	0	0	(208)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	12,924,285	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	12,924,993	128953	0	0	125	0	0		0	0	0	125	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	12,925,451	128957	0	0	(833)	0	0		0	0	0	(833)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	12,919,620	128899	0	0	5,248	0	0		0	0	0	5,248	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2013	01/13/2014	01/13/2014	Sale	0	3,671,423	1.38203	0	0	44,178	0	0		0	(10,994)	0	44,178	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/21/2014	01/21/2014	Sale	0	3,602,901	1.35679	0	0	6,081	0	0		0	0	0	6,081	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/09/2014	01/13/2014	01/13/2014	Sale	0	3,601,542	1.3568	0	0	22,828	0	0		0	0	0	22,828	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	2,552,024	1.3753	0	0	(32,288)	0	0		0	4,792	0	(32,288)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	2,094,165	1.6342	0	0	(38,828)	0	0		0	27,210	0	(38,828)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	4,381,572	12895	0	0	5,671	0	0		0	777	0	5,671	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	4,376,408	128798	0	0	(1,692)	0	0		0	0	0	(1,692)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	4,376,127	12879	0	0	(225)	0	0		0	0	0	(225)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	4,378,946	128873	0	0	(846)	0	0		0	0	0	(846)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	4,379,257	128882	0	0	(1,101)	0	0		0	0	0	(1,101)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	2,025,065	1.6698	0	0	(6,428)	0	0		0	0	0	(6,428)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	2,449,147	1.395	0	0	(4,038)	0	0		0	0	0	(4,038)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	2,063,910	1.66855	0	0	(37,108)	0	0		0	0	0	(37,108)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	2,498,316	1.3948	0	0	67,616	0	0		0	0	0	67,616	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	4,379,962	128903	0	0	395	0	0		0	0	0	395	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	4,380,414	128916	0	0	(2,345)	0	0		0	0	0	(2,345)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	4,382,561	128979	0	0	(141)	0	0		0	0	0	(141)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	4,382,448	128976	0	0	311	0	0		0	0	0	311	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	4,382,844	128987	0	0	(1,329)	0	0		0	0	0	(1,329)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	4,382,674	128982	0	0	28	0	0		0	0	0	28	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	2,292,477	1.3545	0	0	4,316	0	0		0	0	0	4,316	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	1,965,518	1.6812	0	0	20,284	0	0		0	0	0	20,284	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	2,339,302	1.35477	0	0	105,192	0	0		0	0	0	105,192	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	2,003,171	1.6799	0	0	67,313	0	0		0	0	0	67,313	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	4,382,900	128989	0	0	(1,442)	0	0		0	0	0	(1,442)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	4,383,239	128999	0	0	933	0	0		0	0	0	933	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	10/27/2014	10/27/2014	Sale	0	7,964,712	1.34633	0	0	444,755	0	0		0	0	0	444,755	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2014	07/25/2014	Sale	0	7,839,558	1.7035	0	0	(27,842)	0	0		0	0	0	(27,842)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	4,384,371	129032	0	0	(28)	0	0		0	0	0	(28)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	4,384,455	129035	0	0	170	0	0		0	0	0	170	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	4,384,455	129035	0	0	8,611	0	0		0	0	0	8,611	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	4,384,371	129032	0	0	(85)	0	0		0	0	0	(85)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	2,068,663	1.29468	0	0	83,774	0	0		0	0	0	83,774	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	1,788,656	1.62103	0	0	65,631	0	0		0	0	0	65,631	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	2,026,281	1.2938	0	0	78	0	0		0	0	0	78	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	1,755,161	1.6224	0	0	1,136	0	0		0	0	0	1,136	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	4,377,592	128833	0	0	(1,748)	0	0		0	0	0	(1,748)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	4,376,916	128813	0	0	(4,515)	0	0		0	0	0	(4,515)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2014	10/27/2014	10/27/2014	Sale	0	7,369,305	1.2652	0	0	34,656	0	0		0	0	0	34,656	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	4,381,431	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	4,381,473	128947	0	0	(71)	0	0		0	0	0	(71)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	4,381,826	128957	0	0	(283)	0	0		0	0	0	(283)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	4,381,671	128953	0	0	42	0	0		0	0	0	42	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	1,664,425	1.5702	0	0	(9,169)	0	0		0	0	0	(9,169)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	1,899,020	1.2375	0	0	7,289	0	0		0	0	0	7,289	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	4,379,849	128899	0	0	1,779	0	0		0	0	0	1,779	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	1,263,915	12895	0	0	1,636	0	0		0	224	0	1,636	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	1,262,344	12879	0	0	(65)	0	0		0	0	0	(65)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	1,262,425	128798	0	0	(488)	0	0		0	0	0	(488)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	1,263,247	128882	0	0	(318)	0	0		0	0	0	(318)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	1,263,158	128873	0	0	(244)	0	0		0	0	0	(244)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	1,263,451	128903	0	0	114	0	0		0	0	0	114	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	1,263,581	128916	0	0	(676)	0	0		0	0	0	(676)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	1,264,200	128979	0	0	(41)	0	0		0	0	0	(41)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	1,264,168	128976	0	0	90	0	0		0	0	0	90	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	1,264,233	128982	0	0	8	0	0		0	0	0	8	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	1,264,282	128987	0	0	(383)	0	0		0	0	0	(383)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	1,264,298	128989	0	0	(416)	0	0		0	0	0	(416)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	1,264,396	128999	0	0	269	0	0		0	0	0	269	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	1,264,747	129035	0	0	49	0	0		0	0	0	49	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	1,264,722	129032	0	0	(8)	0	0		0	0	0	(8)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	1,264,722	129032	0	0	(24)	0	0		0	0	0	(24)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	1,264,747	129035	0	0	2,484	0	0		0	0	0	2,484	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	1,262,767	128833	0	0	(504)	0	0		0	0	0	(504)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	1,262,572	128813	0	0	(1,302)	0	0		0	0	0	(1,302)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	1,263,887	128947	0	0	(20)	0	0		0	0	0	(20)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,263,874	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	1,263,988	128957	0	0	(82)	0	0		0	0	0	(82)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	1,263,944	128953	0	0	12	0	0		0	0	0	12	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	1,263,418	128899	0	0	513	0	0		0	0	0	513	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	5,060,341	12895	0	0	6,549	0	0		0	898	0	6,549	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	5,054,052	12879	0	0	(260)	0	0		0	0	0	(260)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	5,054,378	128798	0	0	(1,954)	0	0		0	0	0	(1,954)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	5,057,667	128882	0	0	(1,271)	0	0		0	0	0	(1,271)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	5,057,309	128873	0	0	(977)	0	0		0	0	0	(977)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	4,095,527	1.66785	0	0	(50,830)	0	0		0	0	0	(50,830)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	166,788	1.6685	0	0	(570)	0	0		0	0	0	(570)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	2,047,413	1.3925	0	0	8,748	0	0		0	0	0	8,748	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	6,096,619	1.6685	0	0	(20,828)	0	0		0	0	0	(20,828)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,954,227	1.6685	0	0	(6,676)	0	0		0	0	0	(6,676)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	5,058,482	128903	0	0	456	0	0		0	0	0	456	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	5,059,004	128916	0	0	(2,708)	0	0		0	0	0	(2,708)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	5,061,483	128979	0	0	(163)	0	0		0	0	0	(163)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	5,061,353	128976	0	0	359	0	0		0	0	0	359	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	2,051,815	1.385	0	0	69,851	0	0		0	0	0	69,851	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	4,155,527	1.67973	0	0	(26,149)	0	0		0	0	0	(26,149)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	4,094,862	1.681	0	0	18,392	0	0		0	0	0	18,392	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	2,020,487	1.3854	0	0	1,677	0	0		0	0	0	1,677	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	5,061,614	128982	0	0	33	0	0		0	0	0	33	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	5,061,810	128987	0	0	(1,535)	0	0		0	0	0	(1,535)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	5,062,267	128999	0	0	1,078	0	0		0	0	0	1,078	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	5,061,875	128989	0	0	(1,666)	0	0		0	0	0	(1,666)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	4,196,609	1.69605	0	0	238,032	0	0		0	0	0	238,032	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	1,990,379	1.3433	0	0	133,946	0	0		0	0	0	133,946	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	4,135,056	1.6975	0	0	(17,539)	0	0		0	0	0	(17,539)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	1,958,650	1.343	0	0	(7,511)	0	0		0	0	0	(7,511)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	5,063,671	129035	0	0	196	0	0		0	0	0	196	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	5,063,573	129032	0	0	(33)	0	0		0	0	0	(33)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	5,063,573	129032	0	0	(98)	0	0		0	0	0	(98)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	5,063,671	129035	0	0	9,945	0	0		0	0	0	9,945	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	5,054,964	128813	0	0	(5,215)	0	0		0	0	0	(5,215)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	5,055,745	128833	0	0	(2,018)	0	0		0	0	0	(2,018)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	3,932,870	1.6145	0	0	(35,687)	0	0		0	0	0	(35,687)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	5,060,178	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	5,060,227	128947	0	0	(82)	0	0		0	0	0	(82)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,860,936	1.276	0	0	(33,689)	0	0		0	0	0	(33,689)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	5,060,635	128957	0	0	(326)	0	0		0	0	0	(326)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	5,060,455	128953	0	0	49	0	0		0	0	0	49	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	5,058,352	128899	0	0	2,055	0	0		0	0	0	2,055	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	356,597	1.3925	0	0	1,524	0	0		0	0	0	1,524	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,061,845	1.6685	0	0	(3,628)	0	0		0	0	0	(3,628)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	713,316	1.66785	0	0	(8,853)	0	0		0	0	0	(8,853)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	357,364	1.385	0	0	12,166	0	0		0	0	0	12,166	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	723,766	1.67973	0	0	(4,554)	0	0		0	0	0	(4,554)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	713,200	1.681	0	0	3,203	0	0		0	0	0	3,203	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	351,907	1.3854	0	0	292	0	0		0	0	0	292	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	730,922	1.69605	0	0	41,458	0	0		0	0	0	41,458	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	341,137	1.343	0	0	(1,308)	0	0		0	0	0	(1,308)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	346,663	1.3433	0	0	23,329	0	0		0	0	0	23,329	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	720,201	1.6975	0	0	(3,055)	0	0		0	0	0	(3,055)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	324,118	1.276	0	0	(5,868)	0	0		0	0	0	(5,868)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	684,986	1.6145	0	0	(6,216)	0	0		0	0	0	(6,216)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/24/2013	01/30/2014	01/30/2014	Sale	0	1,694,582	12895	0	0	2,193	0	0		0	301	0	2,193	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	01/30/2014	01/30/2014	Sale	0	1,692,476	12879	0	0	(87)	0	0		0	0	0	(87)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/29/2014	02/28/2014	02/28/2014	Sale	0	1,692,585	128798	0	0	(654)	0	0		0	0	0	(654)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	03/31/2014	03/31/2014	Sale	0	1,693,687	128882	0	0	(426)	0	0		0	0	0	(426)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/26/2014	02/28/2014	02/28/2014	Sale	0	1,693,567	128873	0	0	(327)	0	0		0	0	0	(327)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	1,856,031	1.6685	0	0	(6,341)	0	0		0	0	0	(6,341)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	623,307	1.3925	0	0	2,663	0	0		0	0	0	2,663	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	1,246,827	1.66785	0	0	(15,475)	0	0		0	0	0	(15,475)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	03/31/2014	03/31/2014	Sale	0	1,693,960	128903	0	0	153	0	0		0	0	0	153	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/30/2014	04/30/2014	Sale	0	1,694,135	128916	0	0	(907)	0	0		0	0	0	(907)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	04/30/2014	04/30/2014	Sale	0	1,694,921	128976	0	0	120	0	0		0	0	0	120	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	05/30/2014	05/30/2014	Sale	0	1,694,965	128979	0	0	(55)	0	0		0	0	0	(55)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	624,647	1.385	0	0	21,265	0	0		0	0	0	21,265	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	1,265,093	1.67973	0	0	(7,961)	0	0		0	0	0	(7,961)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	1,246,624	1.681	0	0	5,599	0	0		0	0	0	5,599	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	615,109	1.3854	0	0	511	0	0		0	0	0	511	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	06/30/2014	06/30/2014	Sale	0	1,695,074	128987	0	0	(514)	0	0		0	0	0	(514)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/28/2014	05/30/2014	05/30/2014	Sale	0	1,695,009	128982	0	0	11	0	0		0	0	0	11	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	07/31/2014	07/31/2014	Sale	0	1,695,096	128989	0	0	(558)	0	0		0	0	0	(558)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2014	06/30/2014	06/30/2014	Sale	0	1,695,227	128999	0	0	361	0	0		0	0	0	361	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	605,943	1.3433	0	0	40,778	0	0		0	0	0	40,778	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2014	07/25/2014	Sale	0	1,793,577	1.7035	0	0	(6,370)	0	0		0	0	0	(6,370)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	1,277,600	1.69605	0	0	72,465	0	0		0	0	0	72,465	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	596,284	1.343	0	0	(2,287)	0	0		0	0	0	(2,287)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	1,258,861	1.6975	0	0	(5,339)	0	0		0	0	0	(5,339)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	07/31/2014	07/31/2014	Sale	0	1,695,665	129032	0	0	(11)	0	0		0	0	0	(11)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2014	08/29/2014	08/29/2014	Sale	0	1,695,698	129035	0	0	66	0	0		0	0	0	66	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/30/2014	09/30/2014	Sale	0	1,695,698	129035	0	0	3,330	0	0		0	0	0	3,330	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	1,695,665	129032	0	0	(33)	0	0		0	0	0	(33)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	09/30/2014	09/30/2014	Sale	0	1,693,043	128833	0	0	(676)	0	0		0	0	0	(676)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/31/2014	10/31/2014	Sale	0	1,692,782	128813	0	0	(1,746)	0	0		0	0	0	(1,746)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,197,308	1.6145	0	0	(10,864)	0	0		0	0	0	(10,864)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,694,528	128946	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	11/28/2014	11/28/2014	Sale	0	1,694,544	128947	0	0	(27)	0	0		0	0	0	(27)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	566,536	1.276	0	0	(10,256)	0	0		0	0	0	(10,256)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	11/28/2014	11/28/2014	Sale	0	1,694,681	128957	0	0	(109)	0	0		0	0	0	(109)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2014	12/31/2014	12/31/2014	Sale	0	1,694,621	128953	0	0	16	0	0		0	0	0	16	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/29/2014	12/31/2014	12/31/2014	Sale	0	1,693,916	128899	0	0	688	0	0		0	0	0	688	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	4,654,042	1.6342	0	0	(86,291)	0	0		0	60,471	0	(86,291)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/12/2013	03/17/2014	03/17/2014	Sale	0	5,671,583	1.3753	0	0	(71,756)	0	0		0	10,650	0	(71,756)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	5,552,222	1.3948	0	0	150,270	0	0		0	0	0	150,270	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	06/16/2014	06/16/2014	Sale	0	4,586,804	1.66855	0	0	(82,469)	0	0		0	0	0	(82,469)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	4,500,477	1.6698	0	0	(14,285)	0	0		0	0	0	(14,285)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	6,100,197	1.3925	0	0	26,065	0	0		0	0	0	26,065	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/14/2014	03/14/2014	Sale	0	18,164,670	1.6685	0	0	(62,055)	0	0		0	0	0	(62,055)	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	03/17/2014	03/17/2014	Sale	0	5,442,949	1.395	0	0	(8,974)	0	0		0	0	0	(8,974)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/13/2014	04/30/2014	04/30/2014	Sale	0	12,202,483	1.66785	0	0	(151,447)	0	0		0	0	0	(151,447)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	6,113,314	1.385	0	0	208,118	0	0		0	0	0	208,118	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/30/2014	07/30/2014	Sale	0	12,381,253	1.67973	0	0	(77,911)	0	0		0	0	0	(77,911)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	12,200,503	1.681	0	0	54,797	0	0		0	0	0	54,797	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	04/30/2014	04/30/2014	Sale	0	6,019,972	1.3854	0	0	4,997	0	0		0	0	0	4,997	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	5,094,769	1.3545	0	0	9,591	0	0		0	0	0	9,591	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	06/16/2014	06/16/2014	Sale	0	4,368,140	1.6812	0	0	45,079	0	0		0	0	0	45,079	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	5,198,833	1.35477	0	0	233,776	0	0		0	0	0	233,776	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/12/2014	09/15/2014	09/15/2014	Sale	0	4,451,818	1.6799	0	0	149,595	0	0		0	0	0	149,595	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	10/27/2014	10/27/2014	Sale	0	5,450,373	1.34633	0	0	304,353	0	0		0	0	0	304,353	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	12,320,258	1.6975	0	0	(52,257)	0	0		0	0	0	(52,257)	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	07/30/2014	07/30/2014	Sale	0	5,835,732	1.343	0	0	(22,378)	0	0		0	0	0	(22,378)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/23/2014	07/25/2014	07/25/2014	Sale	0	13,950,256	1.7035	0	0	(49,545)	0	0		0	0	0	(49,545)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	5,930,266	1.3433	0	0	399,089	0	0		0	0	0	399,089	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/31/2014	10/31/2014	Sale	0	12,503,655	1.69605	0	0	709,208	0	0		0	0	0	709,208	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	4,503,179	1.2938	0	0	174	0	0		0	0	0	174	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	09/15/2014	09/15/2014	Sale	0	3,900,645	1.6224	0	0	2,524	0	0		0	0	0	2,524	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	4,597,368	1.29468	0	0	186,177	0	0		0	0	0	186,177	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	12/15/2014	12/15/2014	Sale	0	3,975,084	1.62103	0	0	145,857	0	0		0	0	0	145,857	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2014	10/27/2014	10/27/2014	Sale	0	5,042,927	1.2652	0	0	23,716	0	0		0	0	0	23,716	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	5,544,597	1.276	0	0	(100,376)	0	0		0	0	0	(100,376)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	11,717,854	1.6145	0	0	(106,328)	0	0		0	0	0	(106,328)	0	0	FX - Foreign Exchange

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Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	3,698,995	1.5702	0	0	(20,377)	0	0		0	0	0	(20,377)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/11/2014	12/15/2014	12/15/2014	Sale	0	4,220,355	1.2375	0	0	16,199	0	0		0	0	0	16,199	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/24/2013	10/16/2028	10/10/2013	Sale	0	3,000,000	3.5	0	0	(1,875)	0	0		0	0	0	(1,875)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	09/24/2013	10/16/2028	02/26/2014	Sale	0	5,500,000	3.5	0	0	0	8,021	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	09/24/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/26/2013	10/16/2028	02/26/2014	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/26/2013	10/16/2028	10/16/2013	Sale	0	0	3.5	0	0	(29,219)	0	0		0	0	0	(29,219)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/26/2013	10/16/2028	10/10/2013	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/26/2013	10/16/2028	10/11/2013	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	09/26/2013	10/16/2028	10/11/2013	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/10/2013	10/16/2028	02/26/2014	Sale	0	6,000,000	3.5	0	0	1,875	0	0		0	0	0	1,875	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	TBA Linkage Module . None	10/11/2013	10/16/2028	02/26/2014	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	TBA Linkage Module . None	10/11/2013	10/16/2028	02/26/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1K3JJ9	Bond Portfolio Hedge	D1	Interest Rate	TBA Linkage Module . None	10/11/2013	10/16/2028	02/26/2014	Sale	0	5,500,000	3.5	0	0	0	(8,021)	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	11/18/2013	01/13/2044	01/09/2014	Sale	0	125,000,000	4	0	0	0	0	0		2,275,391	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	11/18/2013	01/13/2044	01/13/2014	Sale	0	0	4	0	0	89,983	0	0		0	0	0	89,983	0	0	AN -Anticipatory
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	02/20/2014	02/20/2014	Sale	0	2,164,180	93083	0	0	75,865	0	0		0	(90,516)	0	75,865	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	02/20/2014	02/20/2014	Sale	0	29,034,641	1.35026	0	0	(452,423)	0	0		0	593,743	0	(452,423)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	02/20/2014	02/20/2014	Sale	0	18,908,542	1.60869	0	0	(672,446)	0	0		0	552,995	0	(672,446)	0	0	FX -Foreign Exchange
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/21/2013	01/13/2044	01/09/2014	Sale	0	150,000,000	4	0	0	0	0	0		1,312,500	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/25/2013	01/16/2029	01/10/2014	Sale	0	6,500,000	3.5	0	0	(27,168)	0	0		51,445	0	0	(27,168)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/25/2013	01/16/2029	01/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		18,906	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/25/2013	01/16/2029	01/16/2014	Sale	0	0	3.5	0	0	6,321	0	0		0	0	0	6,321	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/26/2013	01/16/2029	01/14/2014	Sale	0	5,500,000	2.5	0	0	(16,973)	0	0		60,801	0	0	(16,973)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/26/2013	01/16/2029	01/16/2014	Sale	0	0	2.5	0	0	3,223	0	0		0	0	0	3,223	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/26/2013	01/16/2029	01/14/2014	Sale	0	3,000,000	2.5	0	0	(9,258)	0	0		33,164	0	0	(9,258)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/26/2013	01/16/2029	01/16/2014	Sale	0	0	2.5	0	0	1,758	0	0		0	0	0	1,758	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	02/20/2014	02/20/2014	Sale	0	1,902,785	1.36109	0	0	(14,273)	0	0		0	23,466	0	(14,273)	0	0	FX -Foreign Exchange

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2013	01/13/2044	01/02/2014	Sale	0	300,000,000	3.5	0	0	(750,000)	0	0		832,031	0	0	(750,000)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2013	01/13/2044	01/13/2014	Sale	0	0	3.5	0	0	284,856	0	0		0	0	0	284,856	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/05/2013	01/13/2044	01/09/2014	Sale	0	12,000,000	4	0	0	(37,031)	0	0		40,313	0	0	(37,031)	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/05/2013	01/13/2044	01/13/2014	Sale	0	0	4	0	0	12,981	0	0		0	0	0	12,981	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/05/2013	01/13/2044	01/09/2014	Sale	0	3,000,000	4	0	0	0	0	0		10,313	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/05/2013	01/13/2044	01/13/2014	Sale	0	0	4	0	0	3,245	0	0		0	0	0	3,245	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/05/2013	01/13/2044	01/02/2014	Sale	0	17,250,000	3.5	0	0	(29,648)	0	0		45,146	0	0	(29,648)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/05/2013	01/13/2044	01/13/2014	Sale	0	0	3.5	0	0	16,379	0	0		0	0	0	16,379	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30MQ85	12/05/2013	02/20/2014	02/20/2014	Sale	0	1,367,510	1.36751	0	0	(3,790)	0	0		0	10,368	0	(3,790)	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/05/2013	01/13/2044	01/02/2014	Sale	0	93,000,000	3.5	0	0	(225,234)	0	0		261,563	0	0	(225,234)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/05/2013	01/13/2044	01/13/2014	Sale	0	0	3.5	0	0	88,305	0	0		0	0	0	88,305	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/06/2013	01/21/2044	01/15/2014	Sale	0	24,000,000	4	0	0	316,875	0	0		40,313	0	0	316,875	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/06/2013	01/13/2044	01/08/2014	Sale	0	24,000,000	4	0	0	0	0	0		(48,750)	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/15/2013	01/13/2044	01/09/2014	Sale	0	20,000,000	4	0	0	0	0	0		318,750	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/15/2013	01/13/2044	01/13/2014	Sale	0	0	4	0	0	13,824	0	0		0	0	0	13,824	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/04/2013	01/13/2044	01/09/2014	Sale	0	25,000,000	3	0	0	(98,633)	0	0		95,703	0	0	(98,633)	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/04/2013	01/13/2044	01/13/2014	Sale	0	0	3	0	0	20,508	0	0		0	0	0	20,508	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 30YR TBA-REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/09/2013	01/13/2044	01/09/2014	Sale	0	500,000	3.5	0	0	0	0	0		3,770	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 30YR TBA-REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/09/2013	01/13/2044	01/13/2014	Sale	0	0	3.5	0	0	596	0	0		0	0	0	596	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/10/2013	01/13/2044	01/09/2014	Sale	0	54,500,000	4.5	0	0	(332,109)	0	0		357,656	0	0	(332,109)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/10/2013	01/13/2044	01/07/2014	Sale	0	82,000,000	4.5	0	0	(326,719)	0	0		538,125	0	0	(326,719)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/10/2013	01/13/2044	01/08/2014	Sale	0	41,000,000	4	0	0	0	0	0		(318,711)	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/10/2013	01/13/2044	01/08/2014	Sale	0	68,000,000	4	0	0	0	0	0		(510,000)	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/18/2013	01/16/2029	01/02/2014	Sale	0	2,000,000	3	0	0	(33,125)	0	0		31,719	0	0	(33,125)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/18/2013	01/16/2029	01/16/2014	Sale	0	0	3	0	0	1,231	0	0		0	0	0	1,231	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	12/11/2013	01/21/2044	01/14/2014	Sale	0	110,000,000	4	0	0	721,875	0	0		635,938	0	0	721,875	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	12/11/2013	01/21/2044	01/15/2014	Sale	0	40,000,000	4	0	0	362,500	0	0		231,250	0	0	362,500	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	12/11/2013	01/13/2044	01/08/2014	Sale	0	150,000,000	4	0	0	0	0	0		(890,625)	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/13/2013	01/16/2029	01/02/2014	Sale	0	500,000	3	0	0	(2,500)	0	0		2,148	0	0	(2,500)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/13/2013	01/16/2029	01/16/2014	Sale	0	0	3	0	0	534	0	0		0	0	0	534	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1NFTF6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/04/2013	01/21/2044	01/15/2014	Sale	0	18,500,000	4.5	0	0	102,617	0	0		60,703	0	0	102,617	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1NFTF6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	12/04/2013	01/21/2044	01/21/2014	Sale	0	0	4.5	0	0	24,992	0	0		0	0	0	24,992	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1PLHE7	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	12/16/2013	01/16/2029	01/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		4,375	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	12/16/2013	01/16/2029	01/11/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		(4,375)	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A10JG19	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/17/2013	01/21/2044	01/16/2014	Sale	0	21,750,000	3.5	0	0	0	0	0		146,133	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A10JG19	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/17/2013	01/21/2044	01/21/2014	Sale	0	0	3.5	0	0	38,839	0	0		0	0	0	38,839	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7UG3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/17/2013	01/21/2044	01/15/2014	Sale	0	20,500,000	4	0	0	120,117	0	0		184,980	0	0	120,117	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7UG3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/17/2013	01/21/2044	01/21/2014	Sale	0	0	4	0	0	37,980	0	0		0	0	0	37,980	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7UG3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/17/2013	01/21/2044	01/13/2014	Sale	0	24,000,000	4	0	0	155,625	0	0		201,563	0	0	155,625	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7UG3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/17/2013	01/21/2044	01/21/2014	Sale	0	0	4	0	0	44,464	0	0		0	0	0	44,464	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/13/2044	01/29/2014	Sale	0	100,000,000	3.5	0	0	1,628,906	0	0		0	0	0	1,628,906	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/13/2044	02/10/2014	Sale	0	33,500,000	3.5	0	0	693,555	0	0		0	0	0	693,555	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/13/2044	02/11/2014	Sale	0	66,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/13/2044	02/11/2014	Sale	0	100,000,000	3.5	0	0	2,207,031	0	0		0	0	0	2,207,031	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/13/2044	02/13/2014	Sale	0	0	3.5	0	0	925,781	0	0		0	0	0	925,781	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/02/2014	02/13/2044	02/11/2014	Sale	0	17,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/02/2014	02/13/2044	02/13/2014	Sale	0	0	3.5	0	0	53,232	0	0		0	0	0	53,232	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/02/2014	02/13/2044	02/10/2014	Sale	0	93,000,000	3.5	0	0	47,227	0	0		0	0	0	47,227	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/02/2014	02/13/2044	02/13/2014	Sale	0	0	3.5	0	0	286,992	0	0		0	0	0	286,992	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RAVD5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/19/2029	02/14/2014	Sale	0	2,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RAVD5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	02/19/2029	02/19/2014	Sale	0	0	3	0	0	6,836	0	0		0	0	0	6,836	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	01/13/2044	01/02/2014	Sale	0	300,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/02/2014	01/13/2044	01/02/2014	Sale	0	17,250,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1NNTB8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/02/2014	01/13/2044	01/02/2014	Sale	0	93,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	01/16/2029	01/02/2014	Sale	0	2,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1MVSE6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/02/2014	01/16/2029	01/02/2014	Sale	0	500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/07/2014	02/13/2044	02/06/2014	Sale	0	82,000,000	4.5	0	0	765,547	0	0		0	0	0	765,547	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/07/2014	02/13/2044	02/13/2014	Sale	0	0	4.5	0	0	275,469	0	0		0	0	0	275,469	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/07/2014	01/13/2044	01/07/2014	Sale	0	82,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/07/2014	02/13/2044	02/04/2014	Sale	0	12,000,000	4	0	0	197,109	0	0		0	0	0	197,109	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/07/2014	02/13/2044	02/13/2014	Sale	0	0	4	0	0	38,203	0	0		0	0	0	38,203	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/06/2013	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/06/2013	01/13/2044	01/09/2014	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/10/2013	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/10/2013	01/13/2044	01/09/2014	Sale	0	41,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/10/2013	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/10/2013	01/13/2044	01/09/2014	Sale	0	68,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	12/11/2013	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	12/11/2013	01/13/2044	01/09/2014	Sale	0	150,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/07/2014	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1NFWN5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/07/2014	01/13/2044	01/09/2014	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/03/2014	02/13/2044	02/07/2014	Sale	0	26,000,000	4.5	0	0	301,641	0	0		0	0	0	301,641	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/03/2014	02/13/2044	02/11/2014	Sale	0	28,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/03/2014	02/13/2044	02/13/2014	Sale	0	0	4.5	0	0	178,828	0	0		0	0	0	178,828	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1RKC25	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/09/2014	02/13/2044	01/23/2014	Sale	0	25,000,000	3	0	0	294,922	0	0		0	0	0	294,922	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1RKC25	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/09/2014	02/13/2044	02/13/2014	Sale	0	0	3	0	0	63,477	0	0		0	0	0	63,477	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1RP9P0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/09/2014	02/13/2044	02/06/2014	Sale	0	15,000,000	4	0	0	246,094	0	0		0	0	0	246,094	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1RP9P0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/09/2014	02/13/2044	02/13/2014	Sale	0	0	4	0	0	46,289	0	0		0	0	0	46,289	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	01/09/2014	02/13/2044	02/11/2014	Sale	0	21,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1PP3B9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	01/03/2014	01/13/2044	01/09/2014	Sale	0	54,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 30YR TBA-REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	01/09/2014	01/13/2044	01/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 30YR TBA-REG A) - B8A1Q3PX5	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	01/09/2014	01/13/2044	01/09/2014	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/09/2014	01/13/2044	01/09/2014	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/09/2014	01/13/2044	01/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/09/2014	01/13/2044	01/09/2014	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1Q6DT0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/09/2014	01/13/2044	01/09/2014	Sale	0	3,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1RCD25	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/10/2014	02/19/2029	02/07/2014	Sale	0	6,500,000	3.5	0	0	37,832	0	0		0	0	0	37,832	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1RCC25	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/10/2014	02/19/2029	02/19/2014	Sale	0	0	3.5	0	0	18,027	0	0		0	0	0	18,027	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/10/2014	01/16/2029	01/10/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/13/2014	02/20/2044	02/18/2014	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/13/2014	02/20/2044	02/20/2014	Sale	0	0	4	0	0	75,938	0	0		0	0	0	75,938	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	12/16/2013	01/16/2029	01/14/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1PCJG0	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	12/16/2013	01/16/2029	01/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/13/2014	01/21/2044	01/13/2014	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/13/2014	02/20/2014	02/20/2014	Sale	0	10,382,208	1.36608	0	0	(39,672)	0	0		0	0	0	(39,672)	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	02/19/2029	02/14/2014	Sale	0	5,500,000	2.5	0	0	29,219	0	0		0	0	0	29,219	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	02/19/2029	02/19/2014	Sale	0	0	2.5	0	0	12,891	0	0		0	0	0	12,891	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/14/2014	02/19/2029	02/10/2014	Sale	0	3,000,000	2.5	0	0	22,266	0	0		0	0	0	22,266	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/14/2014	02/19/2029	02/19/2014	Sale	0	0	2.5	0	0	7,031	0	0		0	0	0	7,031	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1RSSK4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	02/19/2029	02/13/2014	Sale	0	2,000,000	3.5	0	0	2,344	0	0		0	0	0	2,344	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1RSSK4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	02/19/2029	02/19/2014	Sale	0	0	3.5	0	0	5,469	0	0		0	0	0	5,469	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/14/2014	02/20/2044	01/30/2014	Sale	0	38,000,000	4	0	0	166,250	0	0		0	0	0	166,250	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/14/2014	02/20/2044	02/18/2014	Sale	0	72,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/14/2014	02/20/2044	02/20/2014	Sale	0	0	4	0	0	348,047	0	0		0	0	0	348,047	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	01/16/2029	01/14/2014	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1PP550	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/14/2014	01/16/2029	01/14/2014	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1PLHE7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	01/16/2029	01/14/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1PLHE7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/14/2014	01/16/2029	01/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/14/2014	01/21/2044	01/14/2014	Sale	0	110,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/13/2014	02/20/2044	02/18/2014	Sale	0	44,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/13/2014	02/20/2044	02/20/2014	Sale	0	0	4	0	0	140,801	0	0		0	0	0	140,801	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/13/2014	02/20/2044	01/30/2014	Sale	0	40,000,000	4	0	0	75,000	0	0		0	0	0	75,000	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/13/2014	02/20/2044	02/20/2014	Sale	0	0	4	0	0	126,563	0	0		0	0	0	126,563	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1S2DT7	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/15/2014	02/20/2044	02/17/2014	Sale	0	18,500,000	4.5	0	0	10,117	0	0		0	0	0	10,117	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1S2DT7	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/15/2014	02/20/2044	02/20/2014	Sale	0	0	4.5	0	0	53,477	0	0		0	0	0	53,477	0	0	AN -Anticipatory

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/13/2014	01/21/2044	01/15/2014	Sale	0	24,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/13/2014	01/21/2044	01/15/2014	Sale	0	20,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1P7U03	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/13/2014	01/21/2044	01/15/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1NFTF6	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/15/2014	01/21/2044	01/15/2014	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1QJQ19	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co . None	01/09/2014	01/21/2044	01/16/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1QJQ19	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co . None	01/09/2014	01/21/2044	01/16/2014	Sale	0	21,750,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1SMD97	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/23/2014	03/13/2044	03/07/2014	Sale	0	25,000,000	3	0	0	(18,555)	0	0		0	0	0	(18,555)	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1SMD97	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/23/2014	03/13/2044	03/13/2014	Sale	0	0	3	0	0	65,430	0	0		0	0	0	65,430	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1RKCZ5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/23/2014	02/13/2044	01/23/2014	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	01/29/2014	02/13/2044	01/29/2014	Sale	0	100,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/30/2014	02/13/2044	02/11/2014	Sale	0	28,000,000	4	0	0	148,750	0	0		0	0	0	148,750	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/30/2014	02/13/2044	02/11/2014	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/30/2014	02/13/2044	02/11/2014	Sale	0	22,000,000	4	0	0	70,469	0	0		0	0	0	70,469	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/30/2014	02/13/2044	02/11/2014	Sale	0	1,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/30/2014	02/20/2044	01/30/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RWSK6	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	01/30/2014	02/20/2044	01/30/2014	Sale	0	38,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1SMD97	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/04/2014	03/13/2044	03/07/2014	Sale	0	86,000,000	3	0	0	(967,500)	0	0		0	0	0	(967,500)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	02/04/2014	03/13/2044	03/11/2014	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	02/04/2014	03/13/2044	03/13/2014	Sale	0	0	4	0	0	38,438	0	0		0	0	0	38,438	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	02/04/2014	02/13/2044	02/04/2014	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1T6S95	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/31/2014	03/13/2044	03/04/2014	Sale	0	15,000,000	4	0	0	(25,781)	0	0		0	0	0	(25,781)	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1T6S95	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/31/2014	03/13/2044	03/13/2014	Sale	0	0	4	0	0	48,633	0	0		0	0	0	48,633	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/06/2014	03/13/2044	03/06/2014	Sale	0	82,000,000	4.5	0	0	(86,484)	0	0		0	0	0	(86,484)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/06/2014	03/13/2044	03/13/2014	Sale	0	0	4.5	0	0	259,453	0	0		0	0	0	259,453	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1RP9P0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	01/31/2014	02/13/2044	02/06/2014	Sale	0	15,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/06/2014	02/13/2044	02/06/2014	Sale	0	82,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	02/06/2014	03/13/2044	03/11/2014	Sale	0	26,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	02/06/2014	03/13/2044	03/13/2014	Sale	0	0	4.5	0	0	82,266	0	0		0	0	0	82,266	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1T29Y0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	02/07/2014	03/18/2029	03/13/2014	Sale	0	3,500,000	3.5	0	0	273	0	0		0	0	0	273	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1T29Y0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/07/2014	03/18/2029	03/13/2014	Sale	0	3,000,000	3.5	0	0	(10,430)	0	0		0	0	0	(10,430)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1T29Y0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/07/2014	03/18/2029	03/18/2014	Sale	0	0	3.5	0	0	16,250	0	0		0	0	0	16,250	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	01/30/2014	02/13/2044	02/11/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	01/30/2014	02/13/2044	02/11/2014	Sale	0	28,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1RCBL5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	02/06/2014	02/13/2044	02/07/2014	Sale	0	26,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1RCD25	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/07/2014	02/19/2029	02/07/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	02/04/2014	02/13/2044	02/11/2014	Sale	0	100,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	02/10/2014	03/13/2044	03/07/2014	Sale	0	33,500,000	3.5	0	0	(319,297)	0	0		0	0	0	(319,297)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	02/10/2014	03/13/2044	03/13/2014	Sale	0	0	3.5	0	0	100,762	0	0		0	0	0	100,762	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/10/2014	03/18/2029	03/12/2014	Sale	0	3,000,000	2.5	0	0	(10,078)	0	0		0	0	0	(10,078)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/10/2014	03/18/2029	03/18/2014	Sale	0	0	2.5	0	0	6,328	0	0		0	0	0	6,328	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc	None	01/07/2014	02/13/2044	02/10/2014	Sale	0	93,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc	None	01/07/2014	02/13/2044	02/11/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc	None	01/07/2014	02/13/2044	02/11/2014	Sale	0	107,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1RAPH3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	02/10/2014	02/13/2044	02/10/2014	Sale	0	33,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/10/2014	02/19/2029	02/10/2014	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/04/2014	03/13/2044	03/11/2014	Sale	0	44,000,000	4	0	0	(271,563)	0	0		0	0	0	(271,563)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/04/2014	03/13/2044	03/13/2014	Sale	0	0	4	0	0	140,938	0	0		0	0	0	140,938	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	02/06/2014	03/13/2044	03/11/2014	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	02/06/2014	03/13/2044	03/13/2014	Sale	0	0	4	0	0	91,875	0	0		0	0	0	91,875	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc	None	02/11/2014	03/13/2044	03/11/2014	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc	None	02/11/2014	03/13/2044	03/13/2014	Sale	0	0	4	0	0	100,625	0	0		0	0	0	100,625	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/04/2014	02/13/2044	02/11/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/04/2014	02/13/2044	02/11/2014	Sale	0	22,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	02/04/2014	02/13/2044	02/11/2014	Sale	0	22,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	02/06/2014	02/13/2044	02/11/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	02/06/2014	02/13/2044	02/11/2014	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1REWQ7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc	None	02/11/2014	02/13/2044	02/11/2014	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SF385	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc	None	02/12/2014	03/20/2044	03/18/2014	Sale	0	42,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1T29X2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/12/2014	03/18/2029	03/12/2014	Sale	0	2,000,000	3.5	0	0	(2,578)	0	0		0	0	0	(2,578)	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1T29X2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/12/2014	03/18/2029	03/18/2014	Sale	0	0	3.5	0	0	4,688	0	0		0	0	0	4,688	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RAVD5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/30/2014	02/19/2029	02/14/2014	Null	0	0	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RAVD5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	01/30/2014	02/19/2029	02/14/2014	Sale	0	2,500,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1RSSK4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/12/2014	02/19/2029	02/13/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/10/2014	03/18/2029	03/12/2014	Sale	0	5,500,000	2.5	0	0	(6,875)	0	0		0	0	0	(6,875)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/10/2014	03/18/2029	03/18/2014	Sale	0	0	2.5	0	0	11,602	0	0		0	0	0	11,602	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1RT1E5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/10/2014	02/19/2029	02/14/2014	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SF38S	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/21/2014	03/20/2044	03/18/2014	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SF38S	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/21/2014	03/20/2044	03/20/2014	Sale	0	0	4.5	0	0	57,813	0	0		0	0	0	57,813	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/03/2014	03/20/2044	03/18/2014	Sale	0	70,500,000	4	0	0	(454,395)	0	0		0	0	0	(454,395)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/03/2014	03/20/2044	03/18/2014	Sale	0	70,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/03/2014	03/20/2044	03/20/2014	Sale	0	0	4	0	0	450,039	0	0		0	0	0	450,039	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1S2DT7	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	01/21/2014	02/20/2044	02/17/2014	Sale	0	18,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RW9K6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/03/2014	02/20/2044	02/18/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1RW9K6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	02/03/2014	02/20/2044	02/18/2014	Sale	0	140,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	02/20/2014	02/20/2014	Sale	0	2,100,638	.9035	0	0	(12,323)	0	0		0	0	0	(12,323)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	05/20/2014	05/20/2014	Sale	0	2,105,998	.89808	0	0	(67,231)	0	0		0	0	0	(67,231)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	02/20/2014	02/20/2014	Sale	0	19,605,672	1.668	0	0	(24,683)	0	0		0	0	0	(24,683)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	05/20/2014	05/20/2014	Sale	0	19,592,390	1.66687	0	0	(211,337)	0	0		0	0	0	(211,337)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	02/20/2014	02/20/2014	Sale	0	43,345,357	1.376	0	0	(148,055)	0	0		0	0	0	(148,055)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	05/20/2014	05/20/2014	Sale	0	43,344,727	1.37598	0	0	202,551	0	0		0	0	0	202,551	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2014	05/20/2014	05/20/2014	Sale	0	2,496,675	1.66445	0	0	(30,600)	0	0		0	0	0	(30,600)	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/04/2014	03/13/2044	03/05/2014	Sale	0	22,000,000	3.5	0	0	(65,313)	0	0		0	0	0	(65,313)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/04/2014	03/13/2044	03/11/2014	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/04/2014	03/13/2044	03/11/2014	Sale	0	25,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1V4097	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/04/2014	04/10/2044	04/08/2014	Sale	0	15,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1V4097	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/04/2014	04/10/2044	04/10/2014	Sale	0	0	4	0	0	46,289	0	0		0	0	0	46,289	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1T6S95	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/04/2014	03/13/2044	03/04/2014	Sale	0	15,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1U1KX9	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/05/2014	03/20/2044	03/18/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/05/2014	03/13/2044	03/05/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	03/13/2044	03/06/2014	Sale	0	82,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	03/13/2044	03/11/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	03/13/2044	03/11/2014	Sale	0	9,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1V3KP1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	04/10/2044	04/08/2014	Sale	0	111,000,000	3	0	0	784,805	0	0		0	0	0	784,805	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1V3KP1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	04/10/2044	04/10/2014	Sale	0	0	3	0	0	260,156	0	0		0	0	0	260,156	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	03/13/2044	03/07/2014	Sale	0	33,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	03/13/2044	03/11/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1SXT05	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	03/13/2044	03/11/2014	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1SMD97	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	03/13/2044	03/07/2014	Sale	0	25,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1SMD97	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	03/13/2044	03/07/2014	Sale	0	86,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1V3BR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	04/10/2044	04/07/2014	Sale	0	6,500,000	4.5	0	0	(508)	0	0		0	0	0	(508)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1V3BR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	04/10/2044	04/07/2014	Sale	0	84,500,000	4.5	0	0	(435,703)	0	0		0	0	0	(435,703)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1V3BR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/06/2014	04/10/2044	04/10/2014	Sale	0	0	4.5	0	0	263,047	0	0		0	0	0	263,047	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPH5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	04/10/2044	04/08/2014	Sale	0	6,500,000	3.5	0	0	40,371	0	0		0	0	0	40,371	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPH5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	04/10/2044	04/08/2014	Sale	0	30,000,000	3.5	0	0	(98,437)	0	0		0	0	0	(98,437)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPH5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/07/2014	04/10/2044	04/10/2014	Sale	0	0	3.5	0	0	104,082	0	0		0	0	0	104,082	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	02/12/2014	03/13/2044	03/11/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1TGUU3	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	02/12/2014	03/13/2044	03/11/2014	Sale	0	42,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/11/2014	04/10/2044	04/08/2014	Sale	0	18,000,000	4	0	0	(99,844)	0	0		0	0	0	(99,844)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/11/2014	04/10/2044	04/10/2014	Sale	0	0	4	0	0	54,141	0	0		0	0	0	54,141	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/11/2014	04/10/2044	04/08/2014	Sale	0	38,000,000	4	0	0	23,750	0	0		0	0	0	23,750	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/11/2014	04/10/2044	04/08/2014	Sale	0	6,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/11/2014	04/10/2044	04/10/2014	Sale	0	0	4	0	0	130,625	0	0		0	0	0	130,625	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPH5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	03/11/2014	04/10/2044	04/13/2014	Sale	0	71,000,000	3.5	0	0	632,344	0	0		0	0	0	632,344	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/04/2014	03/13/2044	03/11/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	03/04/2014	03/13/2044	03/11/2014	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/11/2014	03/13/2044	03/11/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/11/2014	03/13/2044	03/11/2014	Sale	0	18,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1SMDY2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/11/2014	03/13/2044	03/11/2014	Sale	0	44,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1VJZK1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/16/2029	04/09/2014	Sale	0	2,000,000	3.5	0	0	(1,719)	0	0		0	0	0	(1,719)	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1VJZK1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/16/2029	04/16/2014	Sale	0	0	3.5	0	0	4,609	0	0		0	0	0	4,609	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/16/2029	04/14/2014	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/16/2029	04/16/2014	Sale	0	0	2.5	0	0	12,891	0	0		0	0	0	12,891	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/12/2014	04/16/2029	04/14/2014	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/12/2014	04/16/2029	04/16/2014	Sale	0	0	2.5	0	0	7,031	0	0		0	0	0	7,031	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1T29X2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	03/18/2029	03/12/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	03/18/2029	03/12/2014	Sale	0	5,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1TQ7P8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/12/2014	03/18/2029	03/12/2014	Sale	0	3,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	02/28/2014	04/16/2029	04/11/2014	Sale	0	3,500,000	3.5	0	0	(33,359)	0	0		0	0	0	(33,359)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	02/28/2014	04/16/2029	04/16/2014	Sale	0	0	3.5	0	0	9,023	0	0		0	0	0	9,023	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/13/2014	04/16/2029	04/11/2014	Sale	0	3,000,000	3.5	0	0	(17,930)	0	0		0	0	0	(17,930)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/13/2014	04/16/2029	04/16/2014	Sale	0	0	3.5	0	0	7,383	0	0		0	0	0	7,383	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1V3KP1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	03/13/2014	04/10/2044	04/08/2014	Sale	0	35,500,000	3	0	0	(371,641)	0	0		0	0	0	(371,641)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	03/13/2014	04/10/2044	04/07/2014	Sale	0	35,500,000	4	0	0	(231,582)	0	0		0	0	0	(231,582)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/13/2014	04/10/2044	04/08/2014	Sale	0	13,000,000	4	0	0	(108,164)	0	0		0	0	0	(108,164)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1T29Y0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	02/28/2014	03/18/2029	03/13/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1T29Y0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/13/2014	03/18/2029	03/13/2014	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPW5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	03/13/2014	04/10/2044	03/13/2014	Sale	0	71,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VGH27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/22/2044	04/10/2014	Sale	0	60,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VGH27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	04/22/2044	04/22/2014	Sale	0	0	4.5	0	0	198,516	0	0		0	0	0	198,516	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	04/22/2044	04/10/2014	Sale	0	11,000,000	3.5	0	0	12,031	0	0		0	0	0	12,031	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	04/22/2044	04/16/2014	Sale	0	6,500,000	3.5	0	0	(2,031)	0	0		0	0	0	(2,031)	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	04/22/2044	04/17/2014	Sale	0	4,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	04/22/2044	04/22/2014	Sale	0	0	3.5	0	0	64,453	0	0		0	0	0	64,453	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SF385	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	03/20/2044	03/18/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SF385	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/12/2014	03/20/2044	03/18/2014	Sale	0	60,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1U1KX9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	03/20/2044	03/18/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1U1KX9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/17/2014	03/20/2044	03/18/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/13/2014	04/22/2044	04/02/2014	Sale	0	47,500,000	4	0	0	(471,289)	0	0		0	0	0	(471,289)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/13/2014	04/22/2044	04/17/2014	Sale	0	22,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/13/2014	04/22/2044	04/22/2014	Sale	0	0	4	0	0	240,625	0	0		0	0	0	240,625	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/18/2014	04/22/2044	04/09/2014	Sale	0	70,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/18/2014	04/22/2044	04/22/2014	Sale	0	0	.4	0	0	234,082	0	0		0	0	0	234,082	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/13/2014	03/20/2044	03/18/2014	Null	0	0	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	03/13/2014	03/20/2044	03/18/2014	Sale	0	70,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1SM4T3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/18/2014	03/20/2044	03/18/2014	Sale	0	70,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	03/20/2014	04/10/2044	04/03/2014	Sale	0	15,000,000	.4	0	0	32,813	0	0		0	0	0	32,813	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	03/31/2014	Sale	0	52,000,000	.4	0	0	(168,594)	0	0		0	0	0	(168,594)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	05/12/2014	Sale	0	0	.4	0	0	184,844	0	0		0	0	0	184,844	0	0	AN -Anticipatory
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2014	05/20/2014	05/20/2014	Sale	0	16,684,392	1.65192	0	0	(332,593)	0	0		0	0	0	(332,593)	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1V8U53	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	03/26/2014	04/16/2029	04/14/2014	Sale	0	10,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1W1SU5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/31/2014	05/12/2044	05/07/2014	Sale	0	40,500,000	.4	0	0	811,582	0	0		0	0	0	811,582	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1W1SU5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/31/2014	05/12/2044	05/08/2014	Sale	0	33,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/31/2014	05/12/2044	03/31/2014	Sale	0	52,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/31/2014	05/12/2044	05/08/2014	Null	0	0	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/31/2014	05/12/2044	05/08/2014	Sale	0	21,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	05/20/2014	05/20/2014	Sale	0	3,167,963	1.377375	0	0	17,998	0	0		0	0	0	17,998	0	0	FX -Foreign Exchange
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/02/2014	04/10/2044	04/08/2014	Sale	0	47,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VN0F1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/02/2014	04/22/2044	04/02/2014	Sale	0	47,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	04/03/2014	05/12/2044	05/07/2014	Sale	0	99,000,000	.4	0	0	2,049,609	0	0		0	0	0	2,049,609	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	04/03/2014	05/12/2044	05/08/2014	Sale	0	61,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	04/03/2014	04/10/2044	04/03/2014	Sale	0	15,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	04/03/2014	04/10/2044	04/08/2014	Null	0	0	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	04/03/2014	04/10/2044	04/08/2014	Sale	0	32,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	04/30/2014	Sale	0	9,500,000	4.5	0	0	61,602	0	0		0	0	0	61,602	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	05/08/2014	Sale	0	12,500,000	4.5	0	0	106,445	0	0		0	0	0	106,445	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	05/08/2014	Sale	0	16,000,000	4.5	0	0	180,000	0	0		0	0	0	180,000	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	05/08/2014	Sale	0	46,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	05/12/2044	05/12/2014	Sale	0	0	4.5	0	0	297,070	0	0		0	0	0	297,070	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	03/11/2014	04/10/2044	04/07/2014	Sale	0	35,500,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1V3BR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/13/2014	04/10/2044	04/07/2014	Sale	0	6,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1V4097	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	03/20/2014	04/10/2044	04/08/2014	Null	0	0	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1V4097	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	03/20/2014	04/10/2044	04/08/2014	Sale	0	15,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1V3BR7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/25/2014	04/10/2044	04/07/2014	Sale	0	84,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	03/19/2014	05/12/2044	05/08/2014	Sale	0	38,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	03/19/2014	05/12/2044	05/12/2014	Sale	0	0	4	0	0	136,563	0	0		0	0	0	136,563	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	05/12/2044	04/14/2014	Sale	0	30,000,000	3.5	0	0	284,766	0	0		0	0	0	284,766	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	05/12/2044	05/12/2014	Sale	0	0	3.5	0	0	99,609	0	0		0	0	0	99,609	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc	None	04/03/2014	05/12/2044	05/08/2014	Sale	0	47,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc	None	04/03/2014	05/12/2044	05/12/2014	Sale	0	0	4	0	0	168,848	0	0		0	0	0	168,848	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1WU7W0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/08/2014	05/12/2044	04/30/2014	Sale	0	111,000,000	3	0	0	403,242	0	0		0	0	0	403,242	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1WU7W0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/08/2014	05/12/2044	05/12/2014	Sale	0	0	3	0	0	299,180	0	0		0	0	0	299,180	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1V3KP1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	03/11/2014	04/10/2044	04/08/2014	Sale	0	35,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPW5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/13/2014	04/10/2044	04/08/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	03/19/2014	04/10/2044	04/08/2014	Sale	0	38,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1TPPW5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	04/10/2044	04/08/2014	Sale	0	30,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	04/10/2044	04/08/2014	Sale	0	18,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	04/10/2044	04/08/2014	Sale	0	13,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	04/10/2044	04/08/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1TS2U8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	03/25/2014	04/10/2044	04/08/2014	Sale	0	21,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1V3KP1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/08/2014	04/10/2044	04/08/2014	Sale	0	111,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1X3XB6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/14/2029	05/12/2014	Sale	0	2,000,000	3.5	0	0	5,156	0	0		0	0	0	5,156	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1X3XB6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/14/2029	05/14/2014	Sale	0	0	3.5	0	0	4,766	0	0		0	0	0	4,766	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/12/2044	04/14/2014	Sale	0	25,500,000	3.5	0	0	107,578	0	0		0	0	0	107,578	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/12/2044	04/30/2014	Sale	0	25,500,000	4.5	0	0	115,547	0	0		0	0	0	115,547	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1VJZK1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	04/16/2029	04/09/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/12/2044	04/30/2014	Sale	0	31,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/12/2044	05/08/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	05/12/2044	05/08/2014	Sale	0	20,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VNOF1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	04/22/2044	04/09/2014	Sale	0	70,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VNOF1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	04/22/2044	04/17/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VNOF1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/09/2014	04/22/2044	04/17/2014	Sale	0	22,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/10/2014	05/20/2044	05/07/2014	Sale	0	59,500,000	4.5	0	0	181,289	0	0		0	0	0	181,289	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/10/2014	05/20/2044	05/16/2014	Sale	0	1,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	04/10/2014	05/20/2044	05/20/2014	Sale	0	0	4.5	0	0	163,066	0	0		0	0	0	163,066	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/10/2014	05/20/2044	04/24/2014	Sale	0	11,000,000	3.5	0	0	(69,180)	0	0		0	0	0	(69,180)	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/10/2014	05/20/2044	05/20/2014	Sale	0	0	3.5	0	0	28,789	0	0		0	0	0	28,789	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	03/26/2014	04/16/2029	04/14/2014	Null	0	0	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1VJZ88	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	03/26/2014	04/16/2029	04/14/2014	Sale	0	8,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VGH27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/10/2014	04/22/2044	04/10/2014	Sale	0	60,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/10/2014	04/22/2044	04/10/2014	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1W6GQ6	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/24/2014	05/14/2029	05/12/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1W6GQ6	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/24/2014	05/14/2029	05/14/2014	Sale	0	0	3.5	0	0	16,758	0	0		0	0	0	16,758	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1WBL63	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/26/2014	05/14/2029	05/07/2014	Sale	0	5,000,000	3	0	0	41,406	0	0		0	0	0	41,406	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1WBL63	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/26/2014	05/14/2029	05/09/2014	Sale	0	5,000,000	3	0	0	40,625	0	0		0	0	0	40,625	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1WBL63	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/26/2014	05/14/2029	05/14/2014	Sale	0	0	3	0	0	27,344	0	0		0	0	0	27,344	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/24/2014	04/16/2029	04/11/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1UYLF5	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	03/24/2014	04/16/2029	04/11/2014	Sale	0	3,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1V8U53	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/26/2014	04/16/2029	04/14/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1V8U53	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	03/26/2014	04/16/2029	04/14/2014	Sale	0	10,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/14/2014	05/12/2044	04/14/2014	Sale	0	30,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/14/2014	05/12/2044	04/14/2014	Sale	0	25,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	05/20/2014	05/20/2014	Sale	0	1,672,660	1.67266	0	0	(12,190)	0	0		0	0	0	(12,190)	0	0	FX -Foreign Exchange
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/09/2014	05/20/2044	05/07/2014	Sale	0	93,000,000	4	0	0	519,492	0	0		0	0	0	519,492	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/09/2014	05/20/2044	05/20/2014	Sale	0	0	4	0	0	279,727	0	0		0	0	0	279,727	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/16/2014	05/20/2044	04/24/2014	Sale	0	6,500,000	3.5	0	0	(31,738)	0	0		0	0	0	(31,738)	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/16/2014	05/20/2044	05/20/2014	Sale	0	0	3.5	0	0	17,012	0	0		0	0	0	17,012	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	RBC Capital Markets None	04/15/2014	04/22/2044	04/17/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	RBC Capital Markets None	04/15/2014	04/22/2044	04/17/2014	Sale	0	4,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1VN038	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/16/2014	04/22/2044	04/16/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1Y2D52	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/24/2014	06/19/2044	06/12/2014	Sale	0	17,500,000	3.5	0	0	239,258	0	0		0	0	0	239,258	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1Y2D52	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/24/2014	06/19/2044	06/19/2014	Sale	0	0	3.5	0	0	50,586	0	0		0	0	0	50,586	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/24/2014	05/20/2044	04/24/2014	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1X6371	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/24/2014	05/20/2044	04/24/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/28/2014	05/12/2044	05/08/2014	Sale	0	1,000,000	4.5	0	0	(2,656)	0	0		0	0	0	(2,656)	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	05/20/2014	05/20/2014	Sale	0	46,832,280	1.38553	0	0	(540,140)	0	0		0	0	0	(540,140)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	05/12/2044	05/06/2014	Sale	0	22,000,000	3.5	0	0	140,078	0	0		0	0	0	140,078	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YGWB7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	06/12/2044	05/14/2014	Sale	0	111,000,000	3	0	0	1,162,031	0	0		0	0	0	1,162,031	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YGWB7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	06/12/2044	06/12/2014	Sale	0	0	3	0	0	303,516	0	0		0	0	0	303,516	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	05/12/2044	04/30/2014	Sale	0	31,000,000	4	0	0	(197,383)	0	0		0	0	0	(197,383)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/30/2014	06/12/2044	06/10/2014	Sale	0	27,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	04/30/2014	05/12/2044	05/08/2014	Sale	0	29,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	04/30/2014	05/20/2044	05/16/2014	Sale	0	67,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	05/12/2044	04/30/2014	Sale	0	9,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	05/12/2044	04/30/2014	Sale	0	25,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1WU7W0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/30/2014	05/12/2044	04/30/2014	Sale	0	111,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	04/30/2014	05/12/2044	05/02/2014	Sale	0	33,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	04/30/2014	05/12/2044	05/08/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	04/30/2014	05/12/2044	05/08/2014	Sale	0	34,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	05/02/2014	05/12/2044	05/02/2014	Sale	0	33,000,000	4	0	0	(128,906)	0	0		0	0	0	(128,906)	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	05/05/2014	05/20/2014	05/20/2014	Sale	0	4,163,040	1.38768	0	0	54,390	0	0		0	0	0	54,390	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/06/2014	06/12/2044	06/04/2014	Sale	0	22,000,000	3.5	0	0	22,344	0	0		0	0	0	22,344	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/06/2014	06/12/2044	06/12/2014	Sale	0	0	3.5	0	0	73,906	0	0		0	0	0	73,906	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W87W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/06/2014	05/12/2044	05/06/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	06/17/2014	Sale	0	80,000,000	4	0	0	93,750	0	0		0	0	0	93,750	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	06/17/2014	Sale	0	13,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	06/19/2014	Sale	0	0	4	0	0	286,992	0	0		0	0	0	286,992	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	05/07/2014	06/19/2044	06/17/2014	Sale	0	40,000,000	4	0	0	128,125	0	0		0	0	0	128,125	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	05/07/2014	06/19/2044	06/17/2014	Sale	0	27,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	05/07/2014	06/19/2044	06/19/2014	Sale	0	0	4	0	0	206,758	0	0		0	0	0	206,758	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YSBA0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	05/29/2014	Sale	0	36,500,000	4.5	0	0	67,012	0	0		0	0	0	67,012	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YSBA0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	06/17/2014	Sale	0	23,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YSBA0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/19/2044	06/19/2014	Sale	0	0	4.5	0	0	162,695	0	0		0	0	0	162,695	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	05/07/2014	06/12/2044	06/09/2014	Sale	0	44,500,000	4	0	0	59,971	0	0		0	0	0	59,971	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	05/07/2014	06/12/2044	06/10/2014	Sale	0	54,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	05/07/2014	06/12/2044	06/12/2014	Sale	0	0	4	0	0	348,047	0	0		0	0	0	348,047	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1YUM43	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/12/2044	06/09/2014	Sale	0	40,500,000	4	0	0	25,313	0	0		0	0	0	25,313	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1YUM43	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/12/2044	06/12/2014	Sale	0	0	4	0	0	129,727	0	0		0	0	0	129,727	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/17/2029	06/13/2014	Sale	0	5,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/17/2029	06/17/2014	Sale	0	0	3	0	0	14,453	0	0		0	0	0	14,453	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	06/12/2044	06/04/2014	Sale	0	66,500,000	3.5	0	0	275,352	0	0		0	0	0	275,352	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1W1SU5	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	05/02/2014	05/12/2044	05/08/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1W1SU5	Bond Portfolio Hedge	D1	Interest Rate	BPN Paribas Securities None	05/02/2014	05/12/2044	05/08/2014	Sale	0	33,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	05/20/2044	05/07/2014	Sale	0	93,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	05/07/2014	05/20/2044	05/16/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1VZPC4	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	05/07/2014	05/20/2044	05/16/2014	Sale	0	67,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	05/20/2044	05/07/2014	Sale	0	59,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	05/07/2014	05/12/2044	05/07/2014	Sale	0	99,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1W1SU5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	05/12/2044	05/07/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1WBL63	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/07/2014	05/14/2029	05/07/2014	Sale	0	5,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/01/2014	06/12/2044	05/13/2014	Sale	0	12,500,000	4.5	0	0	(11,719)	0	0		0	0	0	(11,719)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/01/2014	06/12/2044	06/12/2014	Sale	0	0	4.5	0	0	39,063	0	0		0	0	0	39,063	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/08/2014	06/12/2044	05/13/2014	Sale	0	16,000,000	4.5	0	0	(58,750)	0	0		0	0	0	(58,750)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/08/2014	06/12/2044	06/12/2014	Sale	0	0	4.5	0	0	41,250	0	0		0	0	0	41,250	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	04/08/2014	05/12/2044	05/08/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	04/08/2014	05/12/2044	05/08/2014	Sale	0	26,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/08/2014	05/12/2044	05/08/2014	Sale	0	1,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/08/2014	05/12/2044	05/08/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/08/2014	05/12/2044	05/08/2014	Sale	0	12,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	04/08/2014	05/12/2044	05/08/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	04/08/2014	05/12/2044	05/08/2014	Sale	0	8,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/23/2014	05/12/2044	05/08/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1VZ767	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	04/23/2014	05/12/2044	05/08/2014	Sale	0	100,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/01/2014	05/12/2044	05/08/2014	Sale	0	12,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1W1WD8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/08/2014	05/12/2044	05/08/2014	Sale	0	16,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/09/2014	06/17/2029	06/13/2014	Sale	0	5,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/09/2014	06/17/2029	06/17/2014	Sale	0	0	3	0	0	16,016	0	0		0	0	0	16,016	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1WBL63	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/09/2014	05/14/2029	05/09/2014	Sale	0	5,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1Z3WM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/12/2014	06/17/2029	06/12/2014	Sale	0	2,000,000	3.5	0	0	3,281	0	0		0	0	0	3,281	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1Z3WM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/12/2014	06/17/2029	06/17/2014	Sale	0	0	3.5	0	0	5,234	0	0		0	0	0	5,234	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1W6GQ6	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	04/29/2014	05/14/2029	05/12/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1W6GQ6	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	04/29/2014	05/14/2029	05/12/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1X3XB6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/12/2014	05/14/2029	05/12/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/13/2014	06/12/2044	06/10/2014	Sale	0	22,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/13/2014	06/12/2044	05/13/2014	Sale	0	12,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YK7J9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/13/2014	06/12/2044	05/13/2014	Sale	0	16,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/14/2014	06/12/2044	06/04/2014	Sale	0	22,000,000	3.5	0	0	(59,297)	0	0		0	0	0	(59,297)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/14/2014	06/12/2044	06/10/2014	Sale	0	110,000,000	3.5	0	0	(201,953)	0	0		0	0	0	(201,953)	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YGWB7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/14/2014	06/12/2044	05/14/2014	Sale	0	111,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/28/2014	05/20/2044	05/16/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1WHXR1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	04/28/2014	05/20/2044	05/16/2014	Sale	0	1,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1Z3VA8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	05/16/2014	06/17/2029	06/12/2014	Sale	0	27,000,000	3.5	0	0	55,898	0	0		0	0	0	55,898	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1Z3VA8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	05/16/2014	06/17/2029	06/13/2014	Sale	0	66,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/20/2014	05/20/2014	Sale	0	40,963,428	1.682	0	0	69,409	0	0		0	0	0	69,409	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	08/20/2014	08/20/2014	Sale	0	41,645,821	1.68079	0	0	469,286	0	0		0	0	0	469,286	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/20/2014	05/20/2014	Sale	0	2,195,155	9361	0	0	(21,926)	0	0		0	0	0	(21,926)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	08/20/2014	08/20/2014	Sale	0	2,201,172	9302	0	0	(2,603)	0	0		0	0	0	(2,603)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/20/2014	05/20/2014	Sale	0	4,112,400	1.3708	0	0	(3,750)	0	0		0	0	0	(3,750)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	08/20/2014	08/20/2014	Sale	0	27,061,307	1.37072	0	0	766,400	0	0		0	0	0	766,400	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	16,098,600	1.37	0	0	51,116	0	0		0	0	0	51,116	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	08/20/2014	08/20/2014	Sale	0	16,097,601	1.369915	0	0	(446,707)	0	0		0	0	0	(446,707)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	61,896	9252	0	0	114	0	0		0	0	0	114	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	13,215,630	1.684	0	0	(16,088)	0	0		0	0	0	(16,088)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	08/20/2014	08/20/2014	Sale	0	13,206,448	1.68283	0	0	(164,646)	0	0		0	0	0	(164,646)	0	0	FX -Foreign Exchange
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2055P0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/29/2014	07/21/2044	07/17/2014	Sale	0	16,500,000	4.5	0	0	28,359	0	0		0	0	0	28,359	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2055P0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/29/2014	07/21/2044	07/17/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2055P0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/29/2014	07/21/2044	07/21/2014	Sale	0	0	4.5	0	0	108,359	0	0		0	0	0	108,359	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YS8A0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	05/29/2014	06/19/2044	05/29/2014	Sale	0	36,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YS8A0	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	05/21/2014	06/19/2044	06/17/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YS8A0	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	05/21/2014	06/19/2044	06/17/2014	Sale	0	23,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	06/17/2029	06/13/2014	Sale	0	52,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	07/14/2044	07/08/2014	Sale	0	110,500,000	3.5	0	0	310,781	0	0		0	0	0	310,781	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	07/14/2044	07/14/2014	Sale	0	0	3.5	0	0	397,109	0	0		0	0	0	397,109	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	07/14/2044	07/08/2014	Sale	0	24,000,000	3.5	0	0	146,250	0	0		0	0	0	146,250	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	07/14/2044	07/10/2014	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	06/12/2044	06/04/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	06/12/2044	06/04/2014	Sale	0	66,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/04/2014	06/12/2044	06/04/2014	Sale	0	22,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2DPZH6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/09/2014	07/14/2044	07/08/2014	Sale	0	40,500,000	4	0	0	41,133	0	0		0	0	0	41,133	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2DPZH6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/09/2014	07/14/2044	07/14/2014	Sale	0	0	4	0	0	136,055	0	0		0	0	0	136,055	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1ZPPF5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/09/2014	07/14/2044	07/10/2014	Sale	0	44,500,000	4	0	0	167,744	0	0		0	0	0	167,744	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1ZPPF5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/09/2014	07/14/2044	07/14/2014	Sale	0	0	4	0	0	160,791	0	0		0	0	0	160,791	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A1YUM43	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/09/2014	06/12/2044	06/09/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/09/2014	06/12/2044	06/09/2014	Sale	0	44,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	07/14/2044	07/08/2014	Sale	0	110,000,000	3.5	0	0	214,844	0	0		0	0	0	214,844	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	07/14/2044	07/14/2014	Sale	0	0	3.5	0	0	403,906	0	0		0	0	0	403,906	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	05/16/2014	06/12/2044	06/10/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	05/16/2014	06/12/2044	06/10/2014	Sale	0	58,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	06/04/2014	06/12/2044	06/10/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	06/04/2014	06/12/2044	06/10/2014	Sale	0	14,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	06/12/2044	06/10/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	06/12/2044	06/10/2014	Sale	0	1,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	06/12/2044	06/10/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1YHSK0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/04/2014	06/12/2044	06/10/2014	Sale	0	30,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A1W8LA1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	06/12/2044	06/10/2014	Sale	0	110,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YSBF5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	06/11/2014	07/14/2044	07/09/2014	Sale	0	63,000,000	3	0	0	295,313	0	0		0	0	0	295,313	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YSBF5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	06/11/2014	07/14/2044	07/10/2014	Sale	0	64,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

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FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YPYD1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	06/11/2014	07/14/2044	07/10/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YM7G1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	06/17/2029	06/12/2014	Sale	0	15,000,000	2.5	0	0	5,273	0	0		0	0	0	5,273	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YM7G1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	06/17/2029	06/12/2014	Sale	0	15,000,000	2.5	0	0	21,094	0	0		0	0	0	21,094	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	07/14/2044	06/12/2014	Sale	0	73,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	07/14/2044	07/10/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	07/14/2044	07/10/2014	Sale	0	77,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund	B2XP4TQXVC2CZP30M085	06/11/2014	08/20/2014	08/20/2014	Sale	0	10,071,660	1.67861	0	0	100,560	0	0		0	0	0	100,560	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2D0E69	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/17/2029	07/15/2014	Sale	0	15,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2D0E69	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/17/2029	07/17/2014	Sale	0	0	2.5	0	0	38,086	0	0		0	0	0	38,086	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A2DWZE8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	06/12/2014	07/17/2029	07/15/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A2DWZE8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	06/12/2014	07/17/2029	07/17/2014	Sale	0	0	3.5	0	0	64,336	0	0		0	0	0	64,336	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A20X558	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/12/2014	07/17/2029	07/14/2014	Sale	0	2,000,000	3.5	0	0	1,484	0	0		0	0	0	1,484	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A20X558	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/12/2014	07/17/2029	07/17/2014	Sale	0	0	3.5	0	0	4,453	0	0		0	0	0	4,453	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2D0E69	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/17/2029	07/15/2014	Sale	0	15,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2D0E69	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/17/2029	07/17/2014	Sale	0	0	2.5	0	0	39,844	0	0		0	0	0	39,844	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A20XFQ1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/21/2044	07/14/2014	Sale	0	17,500,000	3.5	0	0	(90,234)	0	0		0	0	0	(90,234)	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A20XFQ1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/21/2044	07/21/2014	Sale	0	0	3.5	0	0	49,219	0	0		0	0	0	49,219	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2D2028	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	07/14/2044	06/12/2014	Sale	0	73,000,000	3.5	0	0	(228,125)	0	0		0	0	0	(228,125)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1Z3VA8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/04/2014	06/17/2029	06/13/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1Z3VA8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/04/2014	06/17/2029	06/13/2014	Sale	0	66,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YM7G1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	06/17/2029	06/12/2014	Sale	0	15,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A1Z3VA8	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	06/12/2014	06/17/2029	06/12/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A1Z3VM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/12/2014	06/17/2029	06/12/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YM7G1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	06/17/2029	06/12/2014	Sale	0	15,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A1Y2D52	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/12/2014	06/19/2044	06/12/2014	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	06/17/2029	06/13/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	06/11/2014	06/17/2029	06/13/2014	Sale	0	36,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	06/13/2014	06/17/2029	06/13/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A1YUPW8	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	06/13/2014	06/17/2029	06/13/2014	Sale	0	25,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	06/10/2014	07/21/2044	06/26/2014	Sale	0	59,000,000	4	0	0	290,391	0	0		0	0	0	290,391	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	07/21/2044	07/14/2014	Sale	0	21,000,000	4	0	0	27,891	0	0		0	0	0	27,891	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	07/21/2044	07/21/2014	Sale	0	0	4	0	0	253,125	0	0		0	0	0	253,125	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/16/2014	07/21/2044	06/24/2014	Sale	0	40,000,000	4	0	0	(81,250)	0	0		0	0	0	(81,250)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/16/2014	07/21/2044	07/21/2014	Sale	0	0	4	0	0	125,000	0	0		0	0	0	125,000	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	06/17/2014	07/21/2044	07/14/2014	Sale	0	40,000,000	4	0	0	(39,063)	0	0		0	0	0	(39,063)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	06/17/2014	07/21/2044	07/21/2014	Sale	0	0	4	0	0	126,563	0	0		0	0	0	126,563	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/10/2014	06/19/2044	06/17/2014	Sale	0	80,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/16/2014	06/19/2044	06/17/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/16/2014	06/19/2044	06/17/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A1YMH13	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	06/17/2014	06/19/2044	06/17/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A202028	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/18/2014	07/14/2044	07/10/2014	Sale	0	76,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A20QEH7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/19/2014	07/17/2029	07/08/2014	Sale	0	21,500,000	3	0	0	(8,398)	0	0		0	0	0	(8,398)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/24/2014	08/21/2044	08/19/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/24/2014	08/21/2044	08/21/2014	Sale	0	0	4	0	0	118,750	0	0		0	0	0	118,750	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	06/24/2014	07/21/2044	06/24/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	08/20/2014	08/20/2014	Sale	0	18,667,880	1.69708	0	0	387,530	0	0		0	0	0	387,530	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/26/2014	08/12/2044	07/21/2014	Sale	0	28,000,000	3.5	0	0	80,938	0	0		0	0	0	80,938	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/26/2014	08/12/2044	08/08/2014	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/26/2014	08/21/2044	07/25/2014	Sale	0	59,000,000	4	0	0	(366,445)	0	0		0	0	0	(366,445)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/26/2014	08/21/2044	08/21/2014	Sale	0	0	4	0	0	172,852	0	0		0	0	0	172,852	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/26/2014	07/21/2044	06/26/2014	Sale	0	59,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2171V1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	07/21/2014	Sale	0	40,500,000	4	0	0	52,207	0	0		0	0	0	52,207	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2171V1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/12/2014	Sale	0	0	4	0	0	113,906	0	0		0	0	0	113,906	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AWZ0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/18/2029	08/04/2014	Sale	0	500,000	3	0	0	(313)	0	0		0	0	0	(313)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AWZ0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/18/2029	08/14/2014	Sale	0	21,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AWZ0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/18/2029	08/18/2014	Sale	0	0	3	0	0	50,391	0	0		0	0	0	50,391	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	07/23/2014	Sale	0	50,500,000	3.5	0	0	31,563	0	0		0	0	0	31,563	0	0	AN -Anticipatory

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/04/2014	Sale	0	56,000,000	3.5	0	0	21,875	0	0		0	0	0	21,875	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/07/2014	Sale	0	114,000,000	3.5	0	0	133,594	0	0		0	0	0	133,594	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/12/2014	Sale	0	0	3.5	0	0	620,156	0	0		0	0	0	620,156	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/08/2014	08/12/2044	07/23/2014	Sale	0	24,000,000	3.5	0	0	15,000	0	0		0	0	0	15,000	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/08/2014	08/12/2044	08/12/2014	Sale	0	0	3.5	0	0	67,500	0	0		0	0	0	67,500	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2QPZH6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/14/2044	07/08/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2QDEH7	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/17/2029	07/08/2014	Sale	0	21,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2Q2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/14/2044	07/08/2014	Sale	0	110,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2Q2028	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/14/2044	07/08/2014	Sale	0	110,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2Q2028	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/08/2014	07/14/2044	07/08/2014	Sale	0	24,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1ZRJV3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	07/23/2014	Sale	0	10,000,000	4.5	0	0	1,172	0	0		0	0	0	1,172	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1ZRJV3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/07/2014	Sale	0	10,000,000	4.5	0	0	(8,594)	0	0		0	0	0	(8,594)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1ZRJV3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	08/12/2044	08/12/2014	Sale	0	0	4.5	0	0	44,531	0	0		0	0	0	44,531	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YSBF5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	06/12/2014	07/14/2044	07/09/2014	Sale	0	63,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YSBF5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/18/2014	07/14/2044	07/10/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1YSBF5	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	06/18/2014	07/14/2044	07/10/2014	Sale	0	64,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YPYD1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/14/2044	07/10/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1YPYD1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/08/2014	07/14/2044	07/10/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A1ZPPF5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	06/26/2014	07/14/2044	07/10/2014	Sale	0	44,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A20IIWZE8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/19/2014	07/17/2029	07/15/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A20IIWZE8	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/19/2014	07/17/2029	07/15/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A20QEG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/24/2014	07/17/2029	07/15/2014	Null	0	0	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A20QEG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	06/24/2014	07/17/2029	07/15/2014	Sale	0	30,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A228858	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/07/2014	08/21/2044	07/23/2014	Sale	0	17,500,000	3.5	0	0	109,375	0	0		0	0	0	109,375	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A228858	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/07/2014	08/21/2044	08/21/2014	Sale	0	0	3.5	0	0	46,484	0	0		0	0	0	46,484	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/07/2014	08/21/2044	07/25/2014	Sale	0	21,000,000	4	0	0	(54,961)	0	0		0	0	0	(54,961)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/07/2014	08/21/2044	08/21/2014	Sale	0	0	4	0	0	62,344	0	0		0	0	0	62,344	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	07/07/2014	08/21/2044	08/06/2014	Sale	0	40,000,000	4	0	0	(73,438)	0	0		0	0	0	(73,438)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	07/07/2014	08/21/2044	08/21/2014	Sale	0	0	4	0	0	118,750	0	0		0	0	0	118,750	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A22SKQ4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/14/2014	08/18/2029	07/28/2014	Sale	0	2,000,000	3.5	0	0	(7,188)	0	0		0	0	0	(7,188)	0	0	AN -Anticipatory

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FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A22SK04	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/14/2014	08/18/2029	08/18/2014	Sale	0	0	3.5	0	0	4,375	0	0		0	0	0	4,375	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20SSP0	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	06/11/2014	07/21/2044	07/17/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20SSP0	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	06/11/2014	07/21/2044	07/17/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A20XFQ1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/07/2014	07/21/2044	07/14/2014	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/07/2014	07/21/2044	07/14/2014	Sale	0	21,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20H4K1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	07/07/2014	07/21/2044	07/14/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A20X558	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/14/2014	07/17/2029	07/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	07/15/2014	08/20/2014	08/20/2014	Sale	0	19,699,055	1.35699	0	0	(364,225)	0	0		0	0	0	(364,225)	0	0	FX -Foreign Exchange
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A222288	Bond Portfolio Hedge	D1	Interest Rate	RBC Capital Markets None	07/16/2014	09/11/2044	09/09/2014	Sale	0	100,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGF4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/09/2014	08/21/2044	08/18/2014	Sale	0	16,500,000	4.5	0	0	(15,469)	0	0		0	0	0	(15,469)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGF4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/09/2014	08/21/2044	08/21/2014	Sale	0	0	4.5	0	0	39,961	0	0		0	0	0	39,961	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A20SSP0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/09/2014	07/21/2044	07/17/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A236RN1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/21/2014	09/11/2044	09/02/2014	Sale	0	40,500,000	4	0	0	33,223	0	0		0	0	0	33,223	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A236RN1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/21/2014	09/11/2044	09/11/2014	Sale	0	0	4	0	0	115,488	0	0		0	0	0	115,488	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A20E8H1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	08/12/2044	07/21/2014	Sale	0	14,000,000	3	0	0	(6,563)	0	0		0	0	0	(6,563)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A20PZC7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	08/12/2044	07/22/2014	Sale	0	14,000,000	4	0	0	(7,656)	0	0		0	0	0	(7,656)	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2171V1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/21/2014	08/12/2044	07/21/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	08/12/2044	07/21/2014	Sale	0	28,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A20E8H1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	08/12/2044	07/21/2014	Sale	0	14,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A20PZC7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/22/2014	08/12/2044	07/22/2014	Sale	0	14,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A22E1G8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/23/2014	08/21/2044	08/18/2014	Sale	0	8,500,000	3.5	0	0	(35,859)	0	0		0	0	0	(35,859)	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A22E1G8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/23/2014	08/21/2044	08/18/2014	Sale	0	9,000,000	3.5	0	0	(4,570)	0	0		0	0	0	(4,570)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	09/11/2044	08/25/2014	Sale	0	10,000,000	4.5	0	0	5,078	0	0		0	0	0	5,078	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	09/11/2044	09/11/2014	Sale	0	0	4.5	0	0	23,438	0	0		0	0	0	23,438	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	09/11/2044	08/14/2014	Sale	0	50,000,000	3.5	0	0	34,180	0	0		0	0	0	34,180	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	09/11/2044	09/02/2014	Sale	0	500,000	3.5	0	0	1,406	0	0		0	0	0	1,406	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	09/11/2044	09/11/2014	Sale	0	0	3.5	0	0	142,031	0	0		0	0	0	142,031	0	0	AN -Anticipatory
GINNIE MAE I GNMA 30YR TBA-REG C) - B8A228858	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/23/2014	08/21/2044	07/23/2014	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A12RJV3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	08/12/2044	07/23/2014	Sale	0	10,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/23/2014	08/12/2044	07/23/2014	Sale	0	50,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/23/2014	08/12/2044	07/23/2014	Sale	0	24,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/23/2014	08/12/2044	08/08/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/23/2014	08/12/2044	08/08/2014	Sale	0	7,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/25/2014	09/18/2044	09/16/2014	Sale	0	80,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/25/2014	09/18/2044	09/18/2014	Sale	0	0	4	0	0	190,625	0	0		0	0	0	190,625	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/25/2014	08/21/2044	07/25/2014	Sale	0	59,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/25/2014	08/21/2044	07/25/2014	Sale	0	21,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A23MCF9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/28/2014	09/16/2029	09/10/2014	Sale	0	2,000,000	3.5	0	0	1,484	0	0		0	0	0	1,484	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A23MCF9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/28/2014	09/16/2029	09/16/2014	Sale	0	0	3.5	0	0	4,063	0	0		0	0	0	4,063	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A22SKQ4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/28/2014	08/18/2029	07/28/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A239YL1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	09/16/2029	08/22/2014	Sale	0	500,000	2.5	0	0	1,230	0	0		0	0	0	1,230	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	09/11/2044	08/13/2014	Sale	0	42,000,000	3.5	0	0	(3,281)	0	0		0	0	0	(3,281)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	09/11/2044	09/02/2014	Sale	0	14,000,000	3.5	0	0	42,656	0	0		0	0	0	42,656	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	09/11/2044	09/11/2014	Sale	0	0	3.5	0	0	161,875	0	0		0	0	0	161,875	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AW20	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	08/18/2029	08/04/2014	Sale	0	500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171H9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/04/2014	08/12/2044	08/04/2014	Sale	0	56,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A236UW7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	09/11/2044	08/27/2014	Sale	0	14,000,000	3	0	0	63,438	0	0		0	0	0	63,438	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A236UW7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/21/2014	09/11/2044	09/11/2014	Sale	0	0	3	0	0	35,547	0	0		0	0	0	35,547	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/06/2014	09/18/2044	09/04/2014	Sale	0	23,000,000	4	0	0	58,398	0	0		0	0	0	58,398	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/06/2014	09/18/2044	09/16/2014	Sale	0	17,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/06/2014	09/18/2044	09/18/2014	Sale	0	0	4	0	0	95,313	0	0		0	0	0	95,313	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/06/2014	08/21/2044	08/06/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/18/2014	09/11/2044	08/25/2014	Sale	0	10,000,000	4.5	0	0	14,844	0	0		0	0	0	14,844	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/18/2014	09/11/2044	09/11/2014	Sale	0	0	4.5	0	0	23,047	0	0		0	0	0	23,047	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/22/2014	09/11/2044	09/09/2014	Sale	0	14,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	07/22/2014	09/11/2044	09/11/2014	Sale	0	0	4	0	0	41,563	0	0		0	0	0	41,563	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/23/2014	09/11/2044	08/29/2014	Sale	0	31,000,000	3.5	0	0	140,469	0	0		0	0	0	140,469	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	07/23/2014	09/11/2044	09/11/2014	Sale	0	0	3.5	0	0	87,188	0	0		0	0	0	87,188	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/07/2014	09/11/2044	09/02/2014	Sale	0	33,000,000	3.5	0	0	74,766	0	0		0	0	0	74,766	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/07/2014	09/11/2044	09/09/2014	Sale	0	81,000,000	3.5	0	0	205,664	0	0		0	0	0	205,664	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/07/2014	09/11/2044	09/11/2014	Sale	0	0	3.5	0	0	329,531	0	0		0	0	0	329,531	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A1ZRJV3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/18/2014	08/12/2044	08/07/2014	Sale	0	10,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2171W9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/07/2014	08/12/2044	08/07/2014	Sale	0	114,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30MQ85	08/07/2014	08/20/2014	08/20/2014	Sale	0	229,577	1.68354	0	0	(2,958)	0	0		0	0	0	(2,958)	0	0	FX -Foreign Exchange
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/08/2014	09/11/2044	08/25/2014	Sale	0	40,000,000	4.5	0	0	106,250	0	0		0	0	0	106,250	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/11/2014	09/11/2044	08/29/2014	Sale	0	42,000,000	3.5	0	0	272,344	0	0		0	0	0	272,344	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AWZ0	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	07/23/2014	08/18/2029	08/14/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A22AWZ0	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	07/23/2014	08/18/2029	08/14/2014	Sale	0	21,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/13/2014	09/11/2044	08/13/2014	Sale	0	42,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/14/2014	10/14/2044	09/02/2014	Sale	0	33,000,000	3.5	0	0	(53,496)	0	0		0	0	0	(53,496)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/14/2014	10/14/2044	10/08/2014	Sale	0	17,000,000	3.5	0	0	124,512	0	0		0	0	0	124,512	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/14/2014	10/14/2044	10/14/2014	Sale	0	0	3.5	0	0	159,180	0	0		0	0	0	159,180	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/14/2014	09/11/2044	09/09/2014	Sale	0	34,000,000	3.5	0	0	54,453	0	0		0	0	0	54,453	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	08/14/2014	09/11/2044	09/09/2014	Sale	0	6,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/14/2014	09/11/2044	08/14/2014	Sale	0	50,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGV9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/22/2014	09/18/2044	09/10/2014	Sale	0	16,500,000	4.5	0	0	(39,316)	0	0		0	0	0	(39,316)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGV9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/22/2014	09/18/2044	09/18/2014	Sale	0	0	4.5	0	0	34,805	0	0		0	0	0	34,805	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/25/2014	09/18/2044	09/04/2014	Sale	0	8,500,000	3.5	0	0	44,160	0	0		0	0	0	44,160	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/25/2014	09/18/2044	09/18/2014	Sale	0	0	3.5	0	0	20,254	0	0		0	0	0	20,254	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/06/2014	09/18/2044	09/16/2014	Sale	0	40,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/06/2014	09/18/2044	09/18/2014	Sale	0	0	4	0	0	95,313	0	0		0	0	0	95,313	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	08/14/2014	09/18/2044	09/04/2014	Sale	0	9,000,000	3.5	0	0	13,359	0	0		0	0	0	13,359	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	08/14/2014	09/18/2044	09/18/2014	Sale	0	0	3.5	0	0	21,445	0	0		0	0	0	21,445	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGF4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	07/22/2014	08/21/2044	08/18/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A22E1G8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	07/25/2014	08/21/2044	08/18/2014	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/06/2014	08/21/2044	08/19/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HX69	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/06/2014	08/21/2044	08/19/2014	Sale	0	40,000,000	.4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A22E1G8	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	08/14/2014	08/21/2044	08/18/2014	Sale	0	9,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	08/20/2014	08/20/2014	Sale	0	26,720,000	1.336	0	0	82,000	0	0		0	0	0	82,000	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	11/20/2014	11/20/2014	Sale	0	26,732,560	1.336628	0	0	(1,651,560)	0	0		0	0	0	(1,651,560)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	08/20/2014	08/20/2014	Sale	0	2,207,893	.93304	0	0	(4,117)	0	0		0	0	0	(4,117)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	11/20/2014	11/20/2014	Sale	0	2,193,837	.9271	0	0	153,694	0	0		0	0	0	153,694	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	08/20/2014	08/20/2014	Sale	0	56,503,918	1.67204	0	0	(344,355)	0	0		0	0	0	(344,355)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	08/18/2014	11/20/2014	11/20/2014	Sale	0	56,458,635	1.6707	0	0	3,397,926	0	0		0	0	0	3,397,926	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 15YR TBA-REG B) - B8A239YL1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/22/2014	09/16/2029	08/22/2014	Sale	0	500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	08/25/2014	10/14/2044	10/08/2014	Sale	0	40,000,000	3.5	0	0	501,563	0	0		0	0	0	501,563	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	08/25/2014	10/14/2044	10/09/2014	Sale	0	27,000,000	3.5	0	0	322,734	0	0		0	0	0	322,734	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	10/14/2044	10/01/2014	Sale	0	4,000,000	4.5	0	0	3,438	0	0		0	0	0	3,438	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	10/14/2044	10/09/2014	Sale	0	4,000,000	4.5	0	0	15,469	0	0		0	0	0	15,469	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	10/14/2044	10/09/2014	Sale	0	12,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	10/14/2044	10/14/2014	Sale	0	0	4.5	0	0	57,031	0	0		0	0	0	57,031	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/25/2014	10/14/2044	10/01/2014	Sale	0	20,000,000	4.5	0	0	15,625	0	0		0	0	0	15,625	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/25/2014	10/14/2044	10/09/2014	Sale	0	20,000,000	4.5	0	0	89,063	0	0		0	0	0	89,063	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZS3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/25/2014	10/14/2044	10/14/2014	Sale	0	0	4.5	0	0	113,281	0	0		0	0	0	113,281	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	09/11/2044	08/25/2014	Sale	0	10,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/25/2014	09/11/2044	08/25/2014	Sale	0	10,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A233LG9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/25/2014	09/11/2044	08/25/2014	Sale	0	40,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A25LUQ5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	08/27/2014	10/14/2044	10/10/2014	Sale	0	14,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A25LUQ5	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	08/27/2014	10/14/2044	10/14/2014	Sale	0	0	.3	0	0	40,469	0	0		0	0	0	40,469	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A236UW7	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	08/27/2014	09/11/2044	08/27/2014	Sale	0	14,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	09/11/2044	08/29/2014	Sale	0	31,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	09/11/2044	08/29/2014	Sale	0	42,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	09/11/2044	09/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	09/11/2044	09/09/2014	Sale	0	6,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P2S3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/20/2029	10/10/2014	Sale	0	32,000,000	.3	0	0	135,000	0	0		0	0	0	135,000	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P2S3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/20/2029	10/14/2014	Sale	0	7,000,000	.3	0	0	(2,734)	0	0		0	0	0	(2,734)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P2S3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/20/2029	10/16/2014	Sale	0	7,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	10/08/2014	Sale	0	46,500,000	3.5	0	0	(332,402)	0	0		0	0	0	(332,402)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	10/08/2014	Sale	0	1,000,000	3.5	0	0	5,195	0	0		0	0	0	5,195	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	10/14/2014	Sale	0	0	3.5	0	0	147,510	0	0		0	0	0	147,510	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2693F5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	10/09/2014	Sale	0	40,500,000	4	0	0	235,723	0	0		0	0	0	235,723	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2693F5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	10/14/2014	Sale	0	0	4	0	0	136,055	0	0		0	0	0	136,055	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	10/14/2044	09/02/2014	Sale	0	33,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	09/11/2044	09/02/2014	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	09/11/2044	09/02/2014	Sale	0	14,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	09/11/2044	09/02/2014	Sale	0	33,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A236RN1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/02/2014	09/11/2044	09/02/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A26CU76	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/04/2014	10/23/2044	09/12/2014	Sale	0	17,500,000	3.5	0	0	(198,926)	0	0		0	0	0	(198,926)	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A26CU76	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/04/2014	10/23/2044	10/23/2014	Sale	0	0	3.5	0	0	54,688	0	0		0	0	0	54,688	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26D2R1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/04/2014	10/23/2044	10/07/2014	Sale	0	23,000,000	4	0	0	15,273	0	0		0	0	0	15,273	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26D2R1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/04/2014	10/23/2044	10/23/2014	Sale	0	0	4	0	0	66,484	0	0		0	0	0	66,484	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A25LUQ5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/04/2014	10/14/2044	10/09/2014	Sale	0	4,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/04/2014	09/18/2044	09/04/2014	Sale	0	8,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A23HVG7	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/04/2014	09/18/2044	09/04/2014	Sale	0	9,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/04/2014	09/18/2044	09/04/2014	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	08/25/2014	09/11/2044	09/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	08/25/2014	09/11/2044	09/09/2014	Sale	0	84,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/08/2014	09/11/2044	09/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A22Z288	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/08/2014	09/11/2044	09/09/2014	Sale	0	29,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/27/2014	10/14/2044	10/08/2014	Sale	0	27,000,000	3.5	0	0	(200,391)	0	0		0	0	0	(200,391)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/27/2014	10/14/2044	10/08/2014	Sale	0	20,500,000	3.5	0	0	(53,652)	0	0		0	0	0	(53,652)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/27/2014	10/14/2044	10/09/2014	Sale	0	33,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/27/2014	10/14/2044	10/14/2014	Sale	0	0	3.5	0	0	249,961	0	0		0	0	0	249,961	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	10/14/2044	10/08/2014	Sale	0	73,000,000	3.5	0	0	(707,188)	0	0		0	0	0	(707,188)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	10/14/2044	10/09/2014	Sale	0	6,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	08/29/2014	10/14/2044	10/14/2014	Sale	0	0	3.5	0	0	243,789	0	0		0	0	0	243,789	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/08/2014	10/14/2044	10/08/2014	Sale	0	34,000,000	3.5	0	0	(239,063)	0	0		0	0	0	(239,063)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/08/2014	10/14/2044	10/14/2014	Sale	0	0	3.5	0	0	106,250	0	0		0	0	0	106,250	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	08/27/2014	09/11/2044	09/09/2014	Sale	0	81,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2393A9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/08/2014	09/11/2044	09/09/2014	Sale	0	34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26LY80	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	10/23/2044	10/15/2014	Sale	0	16,500,000	4.5	0	0	56,719	0	0		0	0	0	56,719	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26LY80	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	10/23/2044	10/23/2014	Sale	0	0	4.5	0	0	41,895	0	0		0	0	0	41,895	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A26PRW6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	10/20/2029	10/14/2014	Sale	0	2,000,000	3.5	0	0	2,031	0	0		0	0	0	2,031	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A26PRW6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	10/20/2029	10/20/2014	Sale	0	0	3.5	0	0	4,922	0	0		0	0	0	4,922	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A22EGV9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	09/18/2044	09/10/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A23MCF9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/10/2014	09/16/2029	09/10/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	11/20/2014	11/20/2014	Sale	0	14,569,187	1.29272	0	0	(435,818)	0	0		0	0	0	(435,818)	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/12/2014	10/14/2044	10/09/2014	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GINNIE MAE II GNMA2 30YR TBA-REG C) - B8A26CU76	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	09/12/2014	10/23/2044	09/12/2014	Sale	0	17,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A250NU0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/08/2014	Sale	0	14,000,000	4	0	0	138,086	0	0		0	0	0	138,086	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A250NU0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/09/2014	Sale	0	10,000,000	4	0	0	139,844	0	0		0	0	0	139,844	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	08/27/2014	09/18/2044	09/16/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A21HY27	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC None	08/27/2014	09/18/2044	09/16/2014	Sale	0	137,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/16/2014	11/20/2014	11/20/2014	Sale	0	38,899,950	1.296665	0	0	(1,278,450)	0	0		0	0	0	(1,278,450)	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A255NF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/17/2014	10/14/2044	10/08/2014	Sale	0	21,000,000	3.5	0	0	71,367	0	0		0	0	0	71,367	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	12/19/2014	12/19/2014	Sale	0	64,830,000	1.2966	0	0	3,512,500	0	0		0	0	0	3,512,500	0	0	FX -Foreign Exchange
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/01/2014	11/13/2044	11/10/2014	Sale	0	4,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/01/2014	11/13/2044	11/13/2014	Sale	0	0	4.5	0	0	10,469	0	0		0	0	0	10,469	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/01/2014	11/13/2044	10/23/2014	Sale	0	20,000,000	4.5	0	0	21,875	0	0		0	0	0	21,875	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/01/2014	11/13/2044	11/13/2014	Sale	0	0	4.5	0	0	52,344	0	0		0	0	0	52,344	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25NL08	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	10/01/2014	10/20/2029	10/16/2014	Sale	0	3,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A26FNL6	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	10/01/2014	10/20/2029	10/16/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/01/2014	10/14/2044	10/01/2014	Sale	0	4,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/01/2014	10/14/2044	10/01/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A27UJN3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	10/07/2014	11/20/2044	11/18/2014	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A27UJN3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	10/07/2014	11/20/2044	11/20/2014	Sale	0	0	4	0	0	53,008	0	0		0	0	0	53,008	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26D2R1	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	10/07/2014	10/23/2044	10/07/2014	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	09/22/2014	11/13/2044	11/06/2014	Sale	0	37,000,000	3.5	0	0	445,156	0	0		0	0	0	445,156	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	09/22/2014	11/13/2044	11/10/2014	Sale	0	500,000	3.5	0	0	7,266	0	0		0	0	0	7,266	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	09/22/2014	11/13/2044	11/10/2014	Sale	0	35,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	09/22/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	219,570	0	0		0	0	0	219,570	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/23/2014	11/13/2044	11/10/2014	Sale	0	73,500,000	3.5	0	0	1,220,215	0	0		0	0	0	1,220,215	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/23/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	221,074	0	0		0	0	0	221,074	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/06/2014	11/13/2044	11/10/2014	Sale	0	14,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/06/2014	11/13/2044	11/13/2014	Sale	0	0	4	0	0	44,023	0	0		0	0	0	44,023	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/08/2014	11/13/2044	11/10/2014	Sale	0	18,000,000	3.5	0	0	76,641	0	0		0	0	0	76,641	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/08/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	54,141	0	0		0	0	0	54,141	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/08/2014	11/13/2044	11/06/2014	Sale	0	2,000,000	3.5	0	0	(8,047)	0	0		0	0	0	(8,047)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/08/2014	11/13/2044	11/10/2014	Sale	0	38,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/08/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	126,563	0	0		0	0	0	126,563	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A25LUQ5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/17/2014	10/14/2044	10/09/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A25LUQ5	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/17/2014	10/14/2044	10/09/2014	Sale	0	18,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	09/22/2014	10/14/2044	10/08/2014	Sale	0	73,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/23/2014	10/14/2044	10/08/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/23/2014	10/14/2044	10/08/2014	Sale	0	46,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	10/14/2044	10/08/2014	Sale	0	34,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	10/14/2044	10/08/2014	Sale	0	21,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	10/14/2044	10/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	10/14/2044	10/09/2014	Sale	0	45,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/03/2014	10/14/2044	10/08/2014	Sale	0	20,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A25ONU0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/06/2014	10/14/2044	10/08/2014	Sale	0	14,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/08/2014	10/14/2044	10/08/2014	Sale	0	17,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/08/2014	10/14/2044	10/08/2014	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/08/2014	10/14/2044	10/08/2014	Sale	0	40,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	11/13/2044	11/10/2014	Sale	0	50,500,000	3.5	0	0	721,992	0	0		0	0	0	721,992	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	296,875	0	0		0	0	0	296,875	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A28BB28	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/13/2044	10/15/2014	Sale	0	40,500,000	4	0	0	14,238	0	0		0	0	0	14,238	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A28BB28	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/13/2044	11/13/2014	Sale	0	0	4	0	0	118,652	0	0		0	0	0	118,652	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/09/2014	11/13/2044	11/06/2014	Sale	0	11,000,000	4.5	0	0	7,734	0	0		0	0	0	7,734	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/09/2014	11/13/2044	11/10/2014	Sale	0	9,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/09/2014	11/13/2044	11/13/2014	Sale	0	0	4.5	0	0	41,406	0	0		0	0	0	41,406	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/13/2044	11/10/2014	Sale	0	4,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/13/2044	11/13/2014	Sale	0	0	4.5	0	0	8,125	0	0		0	0	0	8,125	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/09/2014	11/13/2044	11/06/2014	Sale	0	9,000,000	4	0	0	(9,141)	0	0		0	0	0	(9,141)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/09/2014	11/13/2044	11/10/2014	Sale	0	1,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/09/2014	11/13/2044	11/13/2014	Sale	0	0	4	0	0	28,906	0	0		0	0	0	28,906	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/09/2014	11/13/2044	11/06/2014	Sale	0	27,000,000	3.5	0	0	(92,813)	0	0		0	0	0	(92,813)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/09/2014	11/13/2044	11/13/2014	Sale	0	0	3.5	0	0	78,047	0	0		0	0	0	78,047	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/09/2014	Sale	0	12,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/09/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	09/15/2014	10/14/2044	10/09/2014	Sale	0	12,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A2693F5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	10/14/2044	10/09/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/09/2014	10/14/2044	10/09/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A25RZ53	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	10/14/2044	10/09/2014	Sale	0	4,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A25ONU0	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/09/2014	10/14/2044	10/09/2014	Sale	0	10,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A25SNF2	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/09/2014	10/14/2044	10/09/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P3K9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/18/2029	11/05/2014	Sale	0	32,000,000	3	0	0	(27,500)	0	0		0	0	0	(27,500)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P3K9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	11/18/2029	11/18/2014	Sale	0	0	3	0	0	65,000	0	0		0	0	0	65,000	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A25P2S3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/09/2014	10/20/2029	10/10/2014	Sale	0	32,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/13/2014	11/20/2014	11/20/2014	Sale	0	3,331,919	1.26731	0	0	34,862	0	0		0	0	0	34,862	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 15YR TBA-REG B) - B8A276JZ9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/07/2014	11/18/2029	11/14/2014	Sale	0	3,500,000	2.5	0	0	31,582	0	0		0	0	0	31,582	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A276JZ9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/07/2014	11/18/2029	11/18/2014	Sale	0	0	2.5	0	0	7,520	0	0		0	0	0	7,520	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A286AE4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/07/2014	11/18/2029	10/16/2014	Sale	0	2,000,000	3.5	0	0	5,078	0	0		0	0	0	5,078	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A286AE4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/07/2014	11/18/2029	11/18/2014	Sale	0	0	3.5	0	0	4,141	0	0		0	0	0	4,141	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/08/2014	11/18/2029	11/14/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/08/2014	11/18/2029	11/18/2014	Sale	0	0	3.5	0	0	6,973	0	0		0	0	0	6,973	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29P2S3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	09/04/2014	10/20/2029	10/14/2014	Sale	0	7,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29P2S3	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	10/01/2014	10/20/2029	10/16/2014	Null	0	0	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29P2S3	Bond Portfolio Hedge	D1	Interest Rate	Goldman Sachs & Co None	10/01/2014	10/20/2029	10/16/2014	Sale	0	7,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29NL08	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/07/2014	10/20/2029	10/16/2014	Null	0	0	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29NL08	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/07/2014	10/20/2029	10/16/2014	Sale	0	3,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A26PRW6	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/07/2014	10/20/2029	10/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A26FNL6	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/08/2014	10/20/2029	10/16/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A26FNL6	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/08/2014	10/20/2029	10/16/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	10/14/2014	11/20/2014	11/20/2014	Sale	0	189,827	1.26551	0	0	1,719	0	0		0	0	0	1,719	0	0	FX -Foreign Exchange
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A28NJC2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/15/2014	11/20/2044	11/17/2014	Sale	0	16,500,000	4.5	0	0	12,246	0	0		0	0	0	12,246	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A28NJC2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/15/2014	11/20/2044	11/20/2014	Sale	0	0	4.5	0	0	26,426	0	0		0	0	0	26,426	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/15/2014	11/13/2044	10/20/2014	Sale	0	40,500,000	4	0	0	(18,984)	0	0		0	0	0	(18,984)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A26LY80	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/15/2014	10/23/2044	10/15/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A28BB28	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/15/2014	11/13/2044	10/15/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/16/2014	11/18/2029	11/14/2014	Sale	0	2,000,000	3.5	0	0	3,125	0	0		0	0	0	3,125	0	0	AN -Anticipatory
FREDDIE MAC GOLD FGOLD 15YR TBA-REG B) - B8A286AE4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/16/2014	11/18/2029	10/16/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/17/2014	11/13/2044	10/22/2014	Sale	0	19,000,000	4	0	0	14,844	0	0		0	0	0	14,844	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/17/2014	11/13/2044	11/10/2014	Sale	0	4,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A289W04	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/17/2014	11/13/2044	10/23/2014	Sale	0	7,000,000	4.5	0	0	(2,188)	0	0		0	0	0	(2,188)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2841F2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/20/2014	12/11/2044	12/08/2014	Sale	0	40,500,000	4	0	0	(101,250)	0	0		0	0	0	(101,250)	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2841F2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/20/2014	12/11/2044	12/11/2014	Sale	0	0	4	0	0	113,906	0	0		0	0	0	113,906	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/20/2014	11/13/2044	10/20/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2841F2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/22/2014	12/11/2044	12/09/2014	Sale	0	19,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2841F2	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/22/2014	12/11/2044	12/11/2014	Sale	0	0	4	0	0	53,438	0	0		0	0	0	53,438	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/22/2014	11/13/2044	10/22/2014	Sale	0	19,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/23/2014	11/13/2044	10/23/2014	Sale	0	7,000,000	4.5	0	0	(1,914)	0	0		0	0	0	(1,914)	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/23/2014	12/11/2044	12/09/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/23/2014	12/11/2044	12/11/2014	Sale	0	0	4.5	0	0	44,531	0	0		0	0	0	44,531	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/23/2014	12/11/2044	12/09/2014	Sale	0	7,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/23/2014	12/11/2044	12/11/2014	Sale	0	0	4.5	0	0	15,586	0	0		0	0	0	15,586	0	0	AN -Anticipatory
FHLM GOLD FGOLD 30YR TBA-REG A) - B8A289W04	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/23/2014	11/13/2044	10/23/2014	Sale	0	7,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	10/23/2014	11/13/2044	10/23/2014	Sale	0	20,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/23/2014	11/13/2044	10/23/2014	Sale	0	7,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/05/2014	12/16/2029	12/09/2014	Sale	0	6,000,000	3	0	0	14,063	0	0		0	0	0	14,063	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/05/2014	12/16/2029	12/11/2014	Sale	0	26,000,000	3	0	0	52,813	0	0		0	0	0	52,813	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/05/2014	12/16/2029	12/16/2014	Sale	0	0	3	0	0	62,500	0	0		0	0	0	62,500	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2SP3K9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/05/2014	11/18/2029	11/05/2014	Sale	0	32,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2844F2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/16/2014	12/11/2044	12/09/2014	Sale	0	9,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2844F2	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/16/2014	12/11/2044	12/11/2014	Sale	0	0	4	0	0	24,961	0	0		0	0	0	24,961	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/06/2014	12/11/2044	12/08/2014	Sale	0	18,000,000	3.5	0	0	132,188	0	0		0	0	0	132,188	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/06/2014	12/11/2044	12/09/2014	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/06/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	79,297	0	0		0	0	0	79,297	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/06/2014	12/11/2044	11/26/2014	Sale	0	49,500,000	3.5	0	0	429,258	0	0		0	0	0	429,258	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/06/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	135,352	0	0		0	0	0	135,352	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	12/11/2044	12/09/2014	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	101,172	0	0		0	0	0	101,172	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	12/11/2044	12/09/2014	Sale	0	11,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	12/11/2044	12/11/2014	Sale	0	0	4.5	0	0	28,789	0	0		0	0	0	28,789	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Deutsche Bank Securities Inc None	10/16/2014	11/13/2044	11/06/2014	Sale	0	9,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/06/2014	11/13/2044	11/06/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	11/06/2014	11/13/2044	11/06/2014	Sale	0	27,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/06/2014	11/13/2044	11/06/2014	Sale	0	49,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	11/13/2044	11/06/2014	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/06/2014	11/13/2044	11/06/2014	Sale	0	11,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2844F2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/03/2014	12/11/2044	12/09/2014	Sale	0	19,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2844F2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/03/2014	12/11/2044	12/11/2014	Sale	0	0	4	0	0	54,180	0	0		0	0	0	54,180	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/04/2014	12/11/2044	12/08/2014	Sale	0	6,000,000	4.5	0	0	8,906	0	0		0	0	0	8,906	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/04/2014	12/11/2044	12/09/2014	Sale	0	4,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/04/2014	12/11/2044	12/11/2014	Sale	0	0	4.5	0	0	23,242	0	0		0	0	0	23,242	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/17/2014	11/13/2044	11/10/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	10/17/2014	11/13/2044	11/10/2014	Sale	0	7,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/03/2014	11/13/2044	11/10/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A26TBB1	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/03/2014	11/13/2044	11/10/2014	Sale	0	19,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/04/2014	11/13/2044	11/10/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A26SB31	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/04/2014	11/13/2044	11/10/2014	Sale	0	10,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	12/11/2044	11/25/2014	Sale	0	40,000,000	3.5	0	0	109,375	0	0		0	0	0	109,375	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	12/11/2044	12/08/2014	Sale	0	23,000,000	3.5	0	0	(21,563)	0	0		0	0	0	(21,563)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	12/11/2044	12/08/2014	Sale	0	37,000,000	3.5	0	0	135,859	0	0		0	0	0	135,859	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	289,063	0	0		0	0	0	289,063	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/07/2014	12/11/2044	12/08/2014	Sale	0	18,500,000	3.5	0	0	85,273	0	0		0	0	0	85,273	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/07/2014	12/11/2044	12/08/2014	Sale	0	9,000,000	3.5	0	0	49,922	0	0		0	0	0	49,922	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/07/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	79,492	0	0		0	0	0	79,492	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/07/2014	12/11/2044	11/26/2014	Sale	0	1,500,000	3.5	0	0	8,555	0	0		0	0	0	8,555	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/07/2014	12/11/2044	12/08/2014	Sale	0	49,000,000	3.5	0	0	62,207	0	0		0	0	0	62,207	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/07/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	145,977	0	0		0	0	0	145,977	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/07/2014	12/11/2044	11/25/2014	Sale	0	38,000,000	3.5	0	0	157,344	0	0		0	0	0	157,344	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/07/2014	12/11/2044	12/11/2014	Sale	0	0	3.5	0	0	109,844	0	0		0	0	0	109,844	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/10/2014	11/13/2044	11/10/2014	Sale	0	500,000	3.5	0	0	1,289	0	0		0	0	0	1,289	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	11/13/2044	11/10/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	11/13/2044	11/10/2014	Sale	0	73,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	11/13/2044	11/10/2014	Sale	0	18,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	11/13/2044	11/10/2014	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	10/24/2014	11/13/2044	11/10/2014	Sale	0	8,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/07/2014	11/13/2044	11/10/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	11/07/2014	11/13/2044	11/10/2014	Sale	0	27,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/07/2014	11/13/2044	11/10/2014	Sale	0	50,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/07/2014	11/13/2044	11/10/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/07/2014	11/13/2044	11/10/2014	Sale	0	38,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A26ZVH9	Bond Portfolio Hedge	D1	Interest Rate	Morgan Stanley & Co, Inc None	11/10/2014	11/13/2044	11/10/2014	Sale	0	500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/21/2014	12/16/2029	12/11/2014	Sale	0	3,500,000	2.5	0	0	(13,262)	0	0		0	0	0	(13,262)	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/21/2014	12/16/2029	12/16/2014	Sale	0	0	2.5	0	0	7,793	0	0		0	0	0	7,793	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27WSP9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/12/2014	12/16/2029	12/12/2014	Sale	0	5,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27WSP9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/12/2014	12/16/2029	12/16/2014	Sale	0	0	3.5	0	0	9,453	0	0		0	0	0	9,453	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/14/2014	12/16/2029	12/12/2014	Sale	0	13,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27WSP9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/14/2014	12/16/2029	12/12/2014	Sale	0	13,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A276J29	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	10/21/2014	11/18/2029	11/14/2014	Sale	0	3,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/12/2014	11/18/2029	11/14/2014	Sale	0	2,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/12/2014	11/18/2029	11/14/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27GYX5	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/12/2014	11/18/2029	11/14/2014	Sale	0	3,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2A46A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/13/2014	12/18/2044	11/24/2014	Sale	0	16,500,000	4.5	0	0	85,078	0	0		0	0	0	85,078	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2A46A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/13/2014	12/18/2044	12/18/2014	Sale	0	0	4.5	0	0	33,516	0	0		0	0	0	33,516	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/17/2014	12/18/2044	12/08/2014	Sale	0	50,000,000	4	0	0	146,484	0	0		0	0	0	146,484	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/17/2014	12/18/2044	12/04/2014	Sale	0	50,000,000	4	0	0	169,922	0	0		0	0	0	169,922	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/17/2014	12/18/2044	12/04/2014	Sale	0	15,000,000	4	0	0	50,977	0	0		0	0	0	50,977	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/17/2014	12/18/2044	12/08/2014	Sale	0	16,000,000	4	0	0	46,875	0	0		0	0	0	46,875	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A27UJN3	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/17/2014	11/20/2044	11/18/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A27UJN3	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	10/17/2014	11/20/2044	11/18/2014	Sale	0	23,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A28NJC2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/13/2014	11/20/2044	11/17/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2014	11/20/2014	11/20/2014	Sale	0	2,007,644	8731	0	0	(25,179)	0	0		0	0	0	(25,179)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/18/2014	11/20/2014	11/20/2014	Sale	0	84,160,260	1.253	0	0	70,525	0	0		0	0	0	70,525	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	11/18/2014	11/20/2014	11/20/2014	Sale	0	55,476,865	1.5645	0	0	200,348	0	0		0	0	0	200,348	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/21/2014	01/14/2045	11/25/2014	Sale	0	16,000,000	3.5	0	0	10,625	0	0		0	0	0	10,625	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/21/2014	01/14/2045	12/03/2014	Sale	0	43,000,000	3.5	0	0	(36,953)	0	0		0	0	0	(36,953)	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/21/2014	01/14/2045	12/16/2014	Sale	0	1,000,000	3.5	0	0	7,461	0	0		0	0	0	7,461	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/21/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	145,920	0	0		0	0	0	145,920	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/24/2014	12/11/2044	12/05/2014	Sale	0	16,500,000	4.5	0	0	(18,047)	0	0		0	0	0	(18,047)	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2A46A9	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/24/2014	12/18/2044	11/24/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2AQQQ3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	12/12/2014	Sale	0	12,000,000	4	0	0	38,906	0	0		0	0	0	38,906	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	12/16/2014	Sale	0	20,000,000	3.5	0	0	75,781	0	0		0	0	0	75,781	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	180,375	0	0		0	0	0	180,375	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	01/14/2045	11/25/2014	Sale	0	16,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	12/11/2044	11/25/2014	Sale	0	40,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/25/2014	12/11/2044	11/25/2014	Sale	0	38,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/26/2014	01/14/2045	12/16/2014	Sale	0	51,000,000	3.5	0	0	87,656	0	0		0	0	0	87,656	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/26/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	117,092	0	0		0	0	0	117,092	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/26/2014	12/11/2044	11/26/2014	Sale	0	49,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	11/26/2014	12/11/2044	11/26/2014	Sale	0	1,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVO2CZP30M085	12/02/2014	12/04/2014	12/04/2014	Sale	0	32,380,000	1.238	0	0	57,000	0	0		0	0	0	57,000	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/03/2014	01/14/2045	12/03/2014	Sale	0	43,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2B69C6	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/04/2014	01/21/2045	12/31/2014	Sale	0	0	4	0	0	111,084	0	0		0	0	0	111,084	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/04/2014	12/18/2044	12/04/2014	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/04/2014	12/18/2044	12/04/2014	Sale	0	15,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/05/2014	12/16/2029	12/09/2014	Sale	0	13,500,000	3	0	0	28,477	0	0		0	0	0	28,477	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2014	12/11/2044	12/05/2014	Sale	0	16,500,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2014	12/11/2044	12/09/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/05/2014	12/11/2044	12/09/2014	Sale	0	11,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

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FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	11/21/2014	01/14/2045	12/16/2014	Sale	0	60,000,000	3.5	0	0	369,141	0	0		0	0	0	369,141	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	11/21/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	146,810	0	0		0	0	0	146,810	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	11/25/2014	01/14/2045	12/16/2014	Sale	0	6,500,000	3.5	0	0	26,660	0	0		0	0	0	26,660	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	11/25/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	42,781	0	0		0	0	0	42,781	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/26/2014	01/14/2045	12/16/2014	Sale	0	37,000,000	3.5	0	0	105,508	0	0		0	0	0	105,508	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/26/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	84,949	0	0		0	0	0	84,949	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	11/26/2014	01/14/2045	12/31/2014	Sale	0	0	3.5	0	0	20,663	0	0		0	0	0	20,663	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/05/2014	01/01/2045	12/31/2014	Sale	0	0	4.5	0	0	46,406	0	0		0	0	0	46,406	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A2B69C6	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/08/2014	01/21/2045	12/31/2014	Sale	0	0	4	0	0	99,844	0	0		0	0	0	99,844	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	12/08/2014	01/01/2045	12/31/2014	Sale	0	0	4.5	0	0	8,209	0	0		0	0	0	8,209	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2AE955	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	12/08/2014	01/01/2045	12/31/2014	Sale	0	0	4.5	0	0	43,986	0	0		0	0	0	43,986	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2B4WF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	10/27/2014	12/11/2044	12/08/2014	Sale	0	40,500,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2B4WF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	10/27/2014	12/11/2044	12/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2B4WF2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	10/27/2014	12/11/2044	12/09/2014	Sale	0	28,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2B4WF2	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC	None	11/06/2014	12/11/2044	12/09/2014	Null	0	0	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2B4WF2	Bond Portfolio Hedge	D1	Interest Rate	WELLS FARGO SEC LLC	None	11/06/2014	12/11/2044	12/09/2014	Sale	0	19,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	11/21/2014	12/11/2044	12/08/2014	Sale	0	49,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	11/21/2014	12/11/2044	12/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	11/21/2014	12/11/2044	12/09/2014	Sale	0	11,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/21/2014	12/11/2044	12/08/2014	Sale	0	23,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/21/2014	12/11/2044	12/09/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/21/2014	12/11/2044	12/09/2014	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc	None	11/25/2014	12/11/2044	12/08/2014	Sale	0	18,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	11/25/2014	12/11/2044	12/08/2014	Sale	0	18,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor	None	11/26/2014	12/11/2044	12/08/2014	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A296YB3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc	None	11/26/2014	12/11/2044	12/08/2014	Sale	0	9,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner &	None	12/08/2014	12/18/2044	12/08/2014	Sale	0	50,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GOVERNMENT NATIONAL MORTGAGE A GNMA2 30YR TBA-REG C) - B8A29R230	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/08/2014	12/18/2044	12/08/2014	Sale	0	16,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/08/2014	12/11/2044	12/08/2014	Sale	0	6,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/08/2014	12/11/2044	12/09/2014	Null	0	0	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA - B8A1MRGV0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/08/2014	12/11/2044	12/09/2014	Sale	0	31,000,000	4.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2B4V36	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/09/2014	01/01/2030	12/31/2014	Sale	0	0	3	0	0	16,749	0	0		0	0	0	16,749	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2B4V36	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/09/2014	01/01/2030	12/31/2014	Sale	0	0	3	0	0	7,444	0	0		0	0	0	7,444	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/09/2014	12/16/2029	12/09/2014	Sale	0	13,500,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/09/2014	12/16/2029	12/09/2014	Sale	0	6,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2BHVE3	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/11/2014	01/20/2030	12/31/2014	Sale	0	0	2.5	0	0	18,949	0	0		0	0	0	18,949	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A29SVN2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	11/14/2014	12/16/2029	12/11/2014	Sale	0	26,000,000	3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27WSP9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/05/2014	12/16/2029	12/12/2014	Null	0	0	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 15YR TBA-REG B) - B8A27WSP9	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/05/2014	12/16/2029	12/12/2014	Sale	0	18,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/11/2014	12/16/2029	12/11/2014	Sale	0	3,500,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/11/2014	12/16/2029	12/12/2014	Null	0	0	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A291VZ4	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/11/2014	12/16/2029	12/12/2014	Sale	0	13,000,000	2.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2ASG56	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/12/2014	01/01/2045	12/31/2014	Sale	0	0	4	0	0	10,585	0	0		0	0	0	10,585	0	0	AN -Anticipatory
FNMA 15YR TBA -REG B) FNMA 30YR TBA-REG A) - B8A2BB6K0	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/12/2014	02/12/2045	12/31/2014	Sale	0	0	4.5	0	0	18,586	0	0		0	0	0	18,586	0	0	AN -Anticipatory
FED NATL MTG ASSN FNMA 30YR TBA-REG A) - B8A2AQQD3	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/12/2014	01/14/2045	12/12/2014	Sale	0	12,000,000	4	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2BQJ80	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/16/2014	01/01/2045	12/31/2014	Sale	0	0	3.5	0	0	4,833	0	0		0	0	0	4,833	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2BQJ80	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/16/2014	01/01/2045	12/31/2014	Sale	0	0	3.5	0	0	43,125	0	0		0	0	0	43,125	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A2AQNG8	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/16/2014	02/12/2045	12/31/2014	Sale	0	0	3	0	0	67,565	0	0		0	0	0	67,565	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/12/2014	01/14/2045	12/16/2014	Sale	0	60,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	12/12/2014	01/14/2045	12/16/2014	Sale	0	51,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Citigroup Capital Markets Inc None	12/16/2014	01/14/2045	12/16/2014	Sale	0	6,500,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/16/2014	01/14/2045	12/16/2014	Sale	0	1,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/16/2014	01/14/2045	12/16/2014	Sale	0	20,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - B8A2AJDM2	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/16/2014	01/14/2045	12/16/2014	Sale	0	37,000,000	3.5	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 15YR TBA-REG B) - B8A2BSD90	Bond Portfolio Hedge	D1	Interest Rate	Credit Suisse First Boston Cor None	12/17/2014	02/18/2030	12/31/2014	Sale	0	0	2.5	0	0	7,366	0	0		0	0	0	7,366	0	0	AN -Anticipatory
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/17/2014	01/17/2014	Sale	0	1,287,196	000924	0	0	27,876	0	0		0	(32,057)	0	27,876	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/22/2014	01/22/2014	Sale	0	246,038	310299	0	0	(7,462)	0	0		0	3,892	0	(7,462)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	01/17/2014	01/17/2014	Sale	0	246,048	804567	0	0	6,100	0	0		0	(3,838)	0	6,100	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	650,983	970327	0	0	(38,354)	0	0		0	19,778	0	(38,354)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	601,494	077561	0	0	16,820	0	0		0	(9,984)	0	16,820	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	479,410	1.109385	0	0	(4,217)	0	0		0	(6,509)	0	(4,217)	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	141,762	05306	0	0	(9,905)	0	0		0	7,267	0	(9,905)	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	111,007	183483	0	0	(1,093)	0	0		0	(743)	0	(1,093)	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	355,102	325786	0	0	(162)	0	0		0	(5,792)	0	(162)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	339,501	168523	0	0	12,562	0	0		0	(7,614)	0	12,562	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	19,968	155874	0	0	147	0	0		0	(27)	0	147	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	402,748	805497	0	0	10,438	0	0		0	(6,740)	0	10,438	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	653,826	129012	0	0	354	0	0		0	(209)	0	354	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	365,694	1.109422	0	0	3,229	0	0		0	4,953	0	3,229	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	420,926	95771	0	0	34,726	0	0		0	(28,050)	0	34,726	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	6,564,900	1.37919	0	0	111,336	0	0		0	(6,194)	0	111,336	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	1,130,902	1.61542	0	0	(20,358)	0	0		0	28,510	0	(20,358)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	21,577,852	010283	0	0	(1,453,148)	0	0		0	1,611,877	0	(1,453,148)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	1,227,485	83264	0	0	9,936	0	0		0	(15,009)	0	9,936	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	657,300	1.38065	0	0	11,831	0	0		0	(1,314)	0	11,831	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	148,300	1.61993	0	0	(2,249)	0	0		0	3,315	0	(2,249)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	433,700	010277	0	0	28,979	0	0		0	(32,171)	0	28,979	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	1,295,789	49838	0	0	124,090	0	0		0	(89,075)	0	124,090	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	911,128	1.380145	0	0	16,072	0	0		0	(1,489)	0	16,072	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	01/17/2014	01/17/2014	Sale	0	102,272	28301	0	0	(1,164)	0	0		0	1,733	0	(1,164)	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	01/17/2014	01/17/2014	Sale	0	50,776	100347	0	0	(4,084)	0	0		0	2,554	0	(4,084)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	124,686	1.359635	0	0	352	0	0		0	1,674	0	352	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2013	01/17/2014	01/17/2014	Sale	0	303,637	283006	0	0	(3,459)	0	0		0	5,151	0	(3,459)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	01/17/2014	01/17/2014	Sale	0	325,395	031516	0	0	(11,142)	0	0		0	10,050	0	(11,142)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/22/2013	01/17/2014	01/17/2014	Sale	0	2,032,530	1.35502	0	0	(1,170)	0	0		0	34,299	0	(1,170)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	01/17/2014	01/17/2014	Sale	0	712,556	1.35725	0	0	761	0	0		0	10,834	0	761	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/26/2013	01/17/2014	01/17/2014	Sale	0	441,115	076363	0	0	5,607	0	0		0	(516)	0	5,607	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	122,796	009772	0	0	(2,287)	0	0		0	3,238	0	(2,287)	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 30YR TBA-REG A) - BBA1P8673	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/04/2013	01/13/2044	01/09/2014	Sale	0	2,000,000	3	0	0	0	0	0		0	7,813	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - BBA1P8673	Bond Portfolio Hedge	D1	Interest Rate	JP Morgan Securities, Inc None	12/04/2013	01/13/2044	01/13/2014	Sale	0	0	3	0	0	1,641	0	0		0	0	0	1,641	0	0	AN -Anticipatory

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2013	01/17/2014	01/17/2014	Sale	0	755,480	1.3736	0	0	9,790	0	0		0	2,359	0	9,790	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/09/2013	01/17/2014	01/17/2014	Sale	0	93,366	.009687	0	0	929	0	0		0	(1,659)	0	929	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	12/12/2013	01/13/2044	01/09/2014	Sale	0	2,000,000	.3	0	0	0	0	0		(313)	0	0	0	0	0	AN -Anticipatory
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	12/18/2013	01/17/2014	01/17/2014	Sale	0	39,724	.93762	0	0	1,036	0	0		0	137	0	1,036	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2014	01/17/2014	01/17/2014	Sale	0	1,303,570	.000935	0	0	(11,501)	0	0		0	0	0	(11,501)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/08/2014	04/08/2014	04/08/2014	Sale	0	1,297,816	.000931	0	0	26,502	0	0		0	0	0	26,502	0	0	FX -Foreign Exchange
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	12/12/2013	01/13/2044	01/09/2014	Null	0	0	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
FANNIE MAE FNMA 30YR TBA-REG A) - B8A1P8673	Bond Portfolio Hedge	D1	Interest Rate	Barclays Capital Inc None	12/12/2013	01/13/2044	01/09/2014	Sale	0	2,000,000	.3	0	0	0	0	0		0	0	0	0	0	0	AN -Anticipatory
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2014	01/17/2014	01/17/2014	Sale	0	4,755,800	1.3588	0	0	(10,500)	0	0		0	0	0	(10,500)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2014	01/17/2014	01/17/2014	Sale	0	1,127,978	1.646375	0	0	(1,285)	0	0		0	0	0	(1,285)	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2014	01/17/2014	01/17/2014	Sale	0	47,462	.076229	0	0	(521)	0	0		0	0	0	(521)	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2014	01/17/2014	01/17/2014	Sale	0	34,866	.824005	0	0	80	0	0		0	0	0	80	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/09/2014	01/17/2014	01/17/2014	Sale	0	35,387	.88857	0	0	(393)	0	0		0	0	0	(393)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	356,122	.891	0	0	(4,916)	0	0		0	0	0	(4,916)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	354,020	.88574	0	0	(20,408)	0	0		0	0	0	(20,408)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	6,885,573	1.36	0	0	(21,264)	0	0		0	0	0	(21,264)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	6,884,586	1.359805	0	0	(105,790)	0	0		0	0	0	(105,790)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	573,993	.913242	0	0	52	0	0		0	0	0	52	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	174,105	1.635	0	0	1,012	0	0		0	0	0	1,012	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	173,985	1.633875	0	0	(4,826)	0	0		0	0	0	(4,826)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	653,590	.128966	0	0	(118)	0	0		0	0	0	(118)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	572,769	.911295	0	0	(2,111)	0	0		0	0	0	(2,111)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	653,644	.128976	0	0	96	0	0		0	0	0	96	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	411,851	.28715	0	0	(1,320)	0	0		0	0	0	(1,320)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	112,839	1.100716	0	0	112	0	0		0	0	0	112	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	411,123	.286642	0	0	(1,760)	0	0		0	0	0	(1,760)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	112,915	1.101455	0	0	3,367	0	0		0	0	0	3,367	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	982,911	.076141	0	0	(9,671)	0	0		0	0	0	(9,671)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	975,938	.075601	0	0	(11,009)	0	0		0	0	0	(11,009)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	328,641	.163132	0	0	(1,701)	0	0		0	0	0	(1,701)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXVC2CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	327,566	.162599	0	0	(9,419)	0	0		0	0	0	(9,419)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,194,916	.8345	0	0	(12,314)	0	0		0	0	0	(12,314)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	132,404	.049558	0	0	547	0	0		0	0	0	547	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,187,170	.82909	0	0	(44,117)	0	0		0	0	0	(44,117)	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	132,496	.049592	0	0	1,756	0	0		0	0	0	1,756	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	19,796	.154536	0	0	25	0	0		0	0	0	25	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	110,270	.182266	0	0	357	0	0		0	0	0	357	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	19,764	.154288	0	0	352	0	0		0	0	0	352	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	110,339	.182379	0	0	1,534	0	0		0	0	0	1,534	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	633,005	.785546	0	0	(745)	0	0		0	0	0	(745)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	633,005	.785546	0	0	(11,493)	0	0		0	0	0	(11,493)	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,185,861	.4561	0	0	(14,162)	0	0		0	0	0	(14,162)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,162,323	.447047	0	0	(54,393)	0	0		0	0	0	(54,393)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	19,708,363	.009571	0	0	(39,692)	0	0		0	0	0	(39,692)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	19,716,855	.009575	0	0	416,410	0	0		0	0	0	416,410	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	356,321	.326904	0	0	1,381	0	0		0	0	0	1,381	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	354,351	.325098	0	0	4,373	0	0		0	0	0	4,373	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	314,205	.030432	0	0	(48)	0	0		0	0	0	(48)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	311,550	.030175	0	0	8,499	0	0		0	0	0	8,499	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	46,446	.091789	0	0	(246)	0	0		0	0	0	(246)	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	45,834	.090581	0	0	2,063	0	0		0	0	0	2,063	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/22/2014	01/22/2014	Sale	0	241,262	.304275	0	0	2,686	0	0		0	0	0	2,686	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/08/2014	04/08/2014	Sale	0	240,231	.302975	0	0	4,418	0	0		0	0	0	4,418	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	667,000	1.36	0	0	10,152	0	0		0	0	0	10,152	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	61,000	1.63588	0	0	1,615	0	0		0	0	0	1,615	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	435,000	.009567	0	0	9,570	0	0		0	0	0	9,570	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2014	04/16/2014	04/16/2014	Sale	0	1,012,344	1.35282	0	0	(20,863)	0	0		0	0	0	(20,863)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2014	04/16/2014	04/16/2014	Sale	0	200,406	1.64	0	0	(4,790)	0	0		0	0	0	(4,790)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/17/2014	04/16/2014	04/16/2014	Sale	0	90,687	.009593	0	0	(1,741)	0	0		0	0	0	(1,741)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/21/2014	04/16/2014	04/16/2014	Sale	0	329,282	1.64641	0	0	(6,558)	0	0		0	0	0	(6,558)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/22/2014	04/16/2014	04/16/2014	Sale	0	81,240	1.354	0	0	(1,602)	0	0		0	0	0	(1,602)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/24/2014	04/16/2014	04/16/2014	Sale	0	410,256	1.36752	0	0	(3,954)	0	0		0	0	0	(3,954)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2014	04/16/2014	04/16/2014	Sale	0	819,411	1.365685	0	0	(9,009)	0	0		0	0	0	(9,009)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	163,615	.009809	0	0	(523)	0	0		0	0	0	(523)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2014	04/16/2014	04/16/2014	Sale	0	126,400	1.36166	0	0	(1,767)	0	0		0	0	0	(1,767)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2014	04/16/2014	04/16/2014	Sale	0	88,500	1.63858	0	0	(2,194)	0	0		0	0	0	(2,194)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/21/2014	04/16/2014	04/16/2014	Sale	0	343,550	1.3742	0	0	(1,625)	0	0		0	0	0	(1,625)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/16/2014	04/16/2014	Sale	0	166,497	1.38112	0	0	(51)	0	0		0	0	0	(51)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/16/2014	04/16/2014	Sale	0	268,957	.0098	0	0	(609)	0	0		0	0	0	(609)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2014	04/16/2014	04/16/2014	Sale	0	31,802	1.6738	0	0	(103)	0	0		0	0	0	(103)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/10/2014	04/16/2014	04/16/2014	Sale	0	538,714	.900001	0	0	(4,749)	0	0		0	0	0	(4,749)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	04/16/2014	04/16/2014	Sale	0	578,629	.90073	0	0	23,171	0	0		0	0	0	23,171	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	04/16/2014	04/16/2014	Sale	0	491,608	.900463	0	0	4,080	0	0		0	0	0	4,080	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	04/16/2014	04/16/2014	Sale	0	532,329	.167153	0	0	387	0	0		0	0	0	387	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	04/16/2014	04/16/2014	Sale	0	644,784	.156297	0	0	(19,623)	0	0		0	0	0	(19,623)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/21/2014	04/16/2014	04/16/2014	Sale	0	21,153	.327933	0	0	(76)	0	0		0	0	0	(76)	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	231,565	.465354	0	0	1,300	0	0		0	0	0	1,300	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	270,159	.009711	0	0	(1,856)	0	0		0	0	0	(1,856)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	1,316,998	.000945	0	0	(7,321)	0	0		0	0	0	(7,321)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	1,314,947	.000944	0	0	42,126	0	0		0	0	0	42,126	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	242,851	.306279	0	0	(1,798)	0	0		0	0	0	(1,798)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	242,479	.30581	0	0	4,225	0	0		0	0	0	4,225	0	0	FX -Foreign Exchange
Long: Russian Ruble -New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2014	05/21/2014	05/21/2014	Sale	0	205,800	.027842	0	0	8,912	0	0		0	0	0	8,912	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2014	04/16/2014	04/16/2014	Sale	0	718,186	.153996	0	0	11,450	0	0		0	0	0	11,450	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2014	04/16/2014	04/16/2014	Sale	0	1,135,161	1.67463	0	0	3,098	0	0		0	0	0	3,098	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/10/2014	04/16/2014	04/16/2014	Sale	0	43,706	1.6784	0	0	(21)	0	0		0	0	0	(21)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	228,562	.9417	0	0	1,189	0	0		0	0	0	1,189	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	227,132	.93581	0	0	107	0	0		0	0	0	107	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	526,131	.913576	0	0	3,248	0	0		0	0	0	3,248	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	524,970	.91156	0	0	10,330	0	0		0	0	0	10,330	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	116,560	1.13701	0	0	278	0	0		0	0	0	278	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	116,643	1.137825	0	0	(2,485)	0	0		0	0	0	(2,485)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	134,386	.050299	0	0	133	0	0		0	0	0	133	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	134,442	.050321	0	0	(2,698)	0	0		0	0	0	(2,698)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	111,964	185065	0	0	91	0	0		0	0	0	91	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	112,024	185165	0	0	(2,206)	0	0		0	0	0	(2,206)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	8,987,252	1.382	0	0	(8,454)	0	0		0	0	0	(8,454)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	8,985,301	1.3817	0	0	183,062	0	0		0	0	0	183,062	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	313,446	1.6725	0	0	(1,256)	0	0		0	0	0	(1,256)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	313,223	1.67131	0	0	8,038	0	0		0	0	0	8,038	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	653,632	128974	0	0	(84)	0	0		0	0	0	(84)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	653,762	.129	0	0	(119)	0	0		0	0	0	(119)	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	413,752	288475	0	0	(869)	0	0		0	0	0	(869)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	413,466	288276	0	0	(6,286)	0	0		0	0	0	(6,286)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	20,751,354	.009828	0	0	106,522	0	0		0	0	0	106,522	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	20,762,169	.009833	0	0	5,514	0	0		0	0	0	5,514	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	988,822	.076599	0	0	(1,875)	0	0		0	0	0	(1,875)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	981,604	.07604	0	0	(16,670)	0	0		0	0	0	(16,670)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	196,049	167546	0	0	318	0	0		0	0	0	318	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	195,332	166934	0	0	(6,512)	0	0		0	0	0	(6,512)	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	1,241,453	.867	0	0	(10,166)	0	0		0	0	0	(10,166)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	1,231,960	86037	0	0	(16,868)	0	0		0	0	0	(16,868)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	338,722	330306	0	0	1,226	0	0		0	0	0	1,226	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	336,742	328375	0	0	(855)	0	0		0	0	0	(855)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	101,547	152381	0	0	(560)	0	0		0	0	0	(560)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	101,397	152155	0	0	3,772	0	0		0	0	0	3,772	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	643,725	79885	0	0	772	0	0		0	0	0	772	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	643,751	798882	0	0	(4,793)	0	0		0	0	0	(4,793)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	320,029	030996	0	0	(20)	0	0		0	0	0	(20)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	318,499	030848	0	0	3,045	0	0		0	0	0	3,045	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	990,759	471254	0	0	(6,908)	0	0		0	0	0	(6,908)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	967,150	460024	0	0	(25,340)	0	0		0	0	0	(25,340)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	48,202	095261	0	0	305	0	0		0	0	0	305	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	47,510	093893	0	0	(101)	0	0		0	0	0	(101)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	325,772	1.3817	0	0	6,637	0	0		0	0	0	6,637	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	89,100	1.67182	0	0	(2,259)	0	0		0	0	0	(2,259)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	245,300	.009831	0	0	(116)	0	0		0	0	0	(116)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2014	07/16/2014	07/16/2014	Sale	0	600,000	1.38072	0	0	(11,807)	0	0		0	0	0	(11,807)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/15/2014	07/16/2014	07/16/2014	Sale	0	200,521	1.67101	0	0	(5,183)	0	0		0	0	0	(5,183)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/16/2014	07/16/2014	Sale	0	1,174,131	1.38133	0	0	23,613	0	0		0	0	0	23,613	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/16/2014	07/16/2014	Sale	0	60,565	.009768	0	0	417	0	0		0	0	0	417	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/17/2014	07/16/2014	07/16/2014	Sale	0	15,103	1.67808	0	0	325	0	0		0	0	0	325	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2014	07/16/2014	07/16/2014	Sale	0	1,655,064	1.37922	0	0	30,804	0	0		0	0	0	30,804	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/16/2014	07/16/2014	Sale	0	844,649	1.38467	0	0	18,983	0	0		0	0	0	18,983	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/29/2014	07/16/2014	07/16/2014	Sale	0	168,173	1.68173	0	0	(3,247)	0	0		0	0	0	(3,247)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	231,689	1.38632	0	0	5,477	0	0		0	0	0	5,477	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	283,175	.009794	0	0	1,214	0	0		0	0	0	1,214	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	07/16/2014	07/16/2014	Sale	0	276,310	1.387585	0	0	(6,777)	0	0		0	0	0	(6,777)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	07/16/2014	07/16/2014	Sale	0	106,003	.009798	0	0	(405)	0	0		0	0	0	(405)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	05/09/2014	05/09/2014	Sale	0	399,906	1.686975	0	0	705	0	0		0	0	0	705	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/05/2014	07/16/2014	07/16/2014	Sale	0	93,709	.186013	0	0	2,265	0	0		0	0	0	2,265	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2014	07/16/2014	07/16/2014	Sale	0	765,146	.129016	0	0	(42)	0	0		0	0	0	(42)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	1,356,347	.000973	0	0	(726)	0	0		0	0	0	(726)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	1,352,399	.00097	0	0	4,807	0	0		0	0	0	4,807	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	246,244	.310559	0	0	(460)	0	0		0	0	0	(460)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	245,330	.309406	0	0	4,444	0	0		0	0	0	4,444	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	212,953	.02881	0	0	(1,758)	0	0		0	0	0	(1,758)	0	0	FX -Foreign Exchange
Long: Russian Ruble -New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	209,840	.028389	0	0	155	0	0		0	0	0	155	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	07/16/2014	07/16/2014	Sale	0	71,292	1.369685	0	0	840	0	0		0	0	0	840	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	129,461	1.37	0	0	(411)	0	0		0	0	0	(411)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	07/16/2014	07/16/2014	Sale	0	129,450	1.36988	0	0	1,543	0	0		0	0	0	1,543	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2014	07/16/2014	07/16/2014	Sale	0	511,392	1.367575	0	0	(5,245)	0	0		0	0	0	(5,245)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2014	07/16/2014	07/16/2014	Sale	0	43,639	1.6888	0	0	656	0	0		0	0	0	656	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/21/2014	07/16/2014	07/16/2014	Sale	0	753,249	.077073	0	0	(2,522)	0	0		0	0	0	(2,522)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	286,919	1.36447	0	0	(2,296)	0	0		0	0	0	(2,296)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	169,543	.009831	0	0	80	0	0		0	0	0	80	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	240,913	1.67595	0	0	(5,498)	0	0		0	0	0	(5,498)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2014	07/16/2014	07/16/2014	Sale	0	1,218,643	1.354048	0	0	(448)	0	0		0	0	0	(448)	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/16/2014	07/16/2014	07/16/2014	Sale	0	406,553	799552	0	0	2,683	0	0		0	0	0	2,683	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2014	07/16/2014	07/16/2014	Sale	0	525,030	1.36009	0	0	(2,525)	0	0		0	0	0	(2,525)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2014	07/16/2014	07/16/2014	Sale	0	95,445	1.70194	0	0	688	0	0		0	0	0	688	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/23/2014	07/16/2014	07/16/2014	Sale	0	70,481	076744	0	0	540	0	0		0	0	0	540	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	170,865	009872	0	0	632	0	0		0	0	0	632	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2014	07/16/2014	07/16/2014	Sale	0	365,216	1.36802	0	0	3,863	0	0		0	0	0	3,863	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/01/2014	07/16/2014	07/16/2014	Sale	0	591,794	9491	0	0	8,012	0	0		0	0	0	8,012	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/07/2014	07/16/2014	07/16/2014	Sale	0	408,222	1.36074	0	0	2,157	0	0		0	0	0	2,157	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/09/2014	07/16/2014	07/16/2014	Sale	0	265,514	1.36403	0	0	2,040	0	0		0	0	0	2,040	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/16/2014	07/16/2014	Sale	0	334,514	1.359813	0	0	1,541	0	0		0	0	0	1,541	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	357,590	939	0	0	(1,047)	0	0		0	0	0	(1,047)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	355,286	93295	0	0	21,478	0	0		0	0	0	21,478	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	536,722	931966	0	0	1,422	0	0		0	0	0	1,422	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	535,514	929869	0	0	(24,940)	0	0		0	0	0	(24,940)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	114,952	1.121328	0	0	794	0	0		0	0	0	794	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	115,039	1.122171	0	0	(6,472)	0	0		0	0	0	(6,472)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	132,624	04964	0	0	880	0	0		0	0	0	880	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	132,736	049682	0	0	(8,768)	0	0		0	0	0	(8,768)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	18,488	182648	0	0	114	0	0		0	0	0	114	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	11,190,484	1.362	0	0	(69,427)	0	0		0	0	0	(69,427)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	11,194,510	1.36249	0	0	693,777	0	0		0	0	0	693,777	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	236,848	1.7075	0	0	929	0	0		0	0	0	929	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	236,665	1.70618	0	0	14,451	0	0		0	0	0	14,451	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	1,419,170	129032	0	0	(101)	0	0		0	0	0	(101)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hong Kong Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	1,419,024	129019	0	0	979	0	0		0	0	0	979	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	418,949	292099	0	0	803	0	0		0	0	0	803	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/17/2014	10/17/2014	Sale	0	418,888	292056	0	0	34,029	0	0		0	0	0	34,029	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	20,785,153	009847	0	0	24,533	0	0		0	0	0	24,533	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	20,797,441	.009853	0	0	(902,702)	0	0		0	0	0	(902,702)	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	1,676,981	.077053	0	0	6,043	0	0		0	0	0	6,043	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	1,666,337	.076564	0	0	61,628	0	0		0	0	0	61,628	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	189,708	.162127	0	0	888	0	0		0	0	0	888	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	189,061	.161574	0	0	(11,336)	0	0		0	0	0	(11,336)	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	1,261,070	.8807	0	0	(12,243)	0	0		0	0	0	(12,243)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	1,249,973	.87295	0	0	112,189	0	0		0	0	0	112,189	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	337,440	.329056	0	0	1,553	0	0		0	0	0	1,553	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	335,464	.327129	0	0	(25,028)	0	0		0	0	0	(25,028)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	98,167	.147308	0	0	(541)	0	0		0	0	0	(541)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	98,126	.147247	0	0	5,285	0	0		0	0	0	5,285	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	239,693	.806127	0	0	(386)	0	0		0	0	0	(386)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	239,697	.80614	0	0	6,471	0	0		0	0	0	6,471	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	321,244	.031114	0	0	(300)	0	0		0	0	0	(300)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	320,347	.031027	0	0	(2,074)	0	0		0	0	0	(2,074)	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	991,693	.471698	0	0	796	0	0		0	0	0	796	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	973,194	.462899	0	0	43,919	0	0		0	0	0	43,919	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	47,246	.093371	0	0	(164)	0	0		0	0	0	(164)	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	46,525	.091946	0	0	(846)	0	0		0	0	0	(846)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	1,367,661	.000981	0	0	10,456	0	0		0	0	0	10,456	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	1,360,983	.000977	0	0	(39,565)	0	0		0	0	0	(39,565)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	249,185	.314268	0	0	(589)	0	0		0	0	0	(589)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	248,016	.312793	0	0	(5,017)	0	0		0	0	0	(5,017)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	215,248	.029121	0	0	5,253	0	0		0	0	0	5,253	0	0	FX -Foreign Exchange
Long: Russian Ruble -New) - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	210,719	.028508	0	0	(30,164)	0	0		0	0	0	(30,164)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/15/2014	10/16/2014	10/16/2014	Sale	0	162,871	1.35726	0	0	9,505	0	0		0	0	0	9,505	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/18/2014	10/16/2014	10/16/2014	Sale	0	1,271,875	1.352915	0	0	70,381	0	0		0	0	0	70,381	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/25/2014	10/16/2014	10/16/2014	Sale	0	40,299	1.3433	0	0	1,958	0	0		0	0	0	1,958	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2014	10/16/2014	10/16/2014	Sale	0	154,657	1.33982	0	0	7,130	0	0		0	0	0	7,130	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2014	10/16/2014	10/16/2014	Sale	0	16,398	.129045	0	0	(15)	0	0		0	0	0	(15)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/30/2014	10/16/2014	10/16/2014	Sale	0	44,930	1.69043	0	0	(2,350)	0	0		0	0	0	(2,350)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	340,764	1.33831	0	0	15,344	0	0		0	0	0	15,344	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	196,595	1.68728	0	0	(9,936)	0	0		0	0	0	(9,936)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/21/2014	10/21/2014	Sale	0	170,382	00097	0	0	(3,830)	0	0		0	0	0	(3,830)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	275,232	009729	0	0	(8,584)	0	0		0	0	0	(8,584)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/21/2014	10/16/2014	10/16/2014	Sale	0	307,640	926935	0	0	16,722	0	0		0	0	0	16,722	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	210,932	009629	0	0	(4,459)	0	0		0	0	0	(4,459)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	10/16/2014	10/16/2014	Sale	0	177,747	009543	0	0	2,191	0	0		0	0	0	2,191	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/03/2014	10/16/2014	10/16/2014	Sale	0	170,300	1.31493	0	0	4,776	0	0		0	0	0	4,776	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	10/16/2014	10/16/2014	Sale	0	2,043,348	1.29232	0	0	(22,563)	0	0		0	0	0	(22,563)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/23/2014	10/16/2014	10/16/2014	Sale	0	519,214	1.28616	0	0	(3,274)	0	0		0	0	0	(3,274)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2014	10/16/2014	10/16/2014	Sale	0	447,490	896539	0	0	4,979	0	0		0	0	0	4,979	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	128,014	87419	0	0	346	0	0		0	0	0	346	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	128,014	894494	0	0	(1,135)	0	0		0	0	0	(1,135)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	204,822	1.26336	0	0	2,382	0	0		0	0	0	2,382	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	179,219	1.62096	0	0	2,096	0	0		0	0	0	2,096	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	128,014	138718	0	0	(552)	0	0		0	0	0	(552)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	307,233	009117	0	0	(10,402)	0	0		0	0	0	(10,402)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/02/2014	10/16/2014	10/16/2014	Sale	0	135,576	1.614	0	0	1,008	0	0		0	0	0	1,008	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2014	10/16/2014	10/16/2014	Sale	0	671,783	1.25148	0	0	14,263	0	0		0	0	0	14,263	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	195,802	890472	0	0	859	0	0		0	0	0	859	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	495,206	8745	0	0	1,161	0	0		0	0	0	1,161	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	233,280	78456	0	0	(55)	0	0		0	0	0	(55)	0	0	FX -Foreign Exchange
Long: Hong Kong Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,401,689	128932	0	0	(27)	0	0		0	0	0	(27)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	178,448	152504	0	0	722	0	0		0	0	0	722	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	107,401	1.047669	0	0	(1,166)	0	0		0	0	0	(1,166)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	9,013,049	1.2655	0	0	89,383	0	0		0	0	0	89,383	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,620,842	074474	0	0	(16,134)	0	0		0	0	0	(16,134)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	219,842	138332	0	0	1,565	0	0		0	0	0	1,565	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/17/2014	10/17/2014	Sale	0	383,700	267523	0	0	1,158	0	0		0	0	0	1,158	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: New Zealand Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,126,186	.7865	0	0	11,598	0	0		0	0	0	11,598	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	923,519	.439271	0	0	5,756	0	0		0	0	0	5,756	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	309,066	.301386	0	0	(1,371)	0	0		0	0	0	(1,371)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	45,751	.090416	0	0	72	0	0		0	0	0	72	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	317,588	.03076	0	0	(685)	0	0		0	0	0	(685)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	122,753	.045945	0	0	(1,215)	0	0		0	0	0	(1,215)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	19,697,364	.009341	0	0	(177,303)	0	0		0	0	0	(177,303)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	302,917	1.5928	0	0	1,750	0	0		0	0	0	1,750	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	242,665	.306044	0	0	(335)	0	0		0	0	0	(335)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	181,149	.024507	0	0	594	0	0		0	0	0	594	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	1,474,215	.000939	0	0	(13,755)	0	0		0	0	0	(13,755)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	12/04/2014	12/04/2014	Sale	0	125,265	.8445	0	0	(675)	0	0		0	0	0	(675)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/17/2014	01/17/2014	Sale	0	1,280,802	.000924	0	0	(27,737)	0	0		0	31,898	0	(27,737)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/22/2014	01/22/2014	Sale	0	246,564	.310299	0	0	7,478	0	0		0	(3,900)	0	7,478	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	01/17/2014	01/17/2014	Sale	0	213,401	.804567	0	0	5,290	0	0		0	(3,329)	0	5,290	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	3,530,038	.970327	0	0	207,979	0	0		0	(107,249)	0	207,979	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	425,676	.077561	0	0	11,903	0	0		0	(7,066)	0	11,903	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	1,079,191	1.109385	0	0	9,494	0	0		0	14,652	0	9,494	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	144,519	.05306	0	0	10,097	0	0		0	(7,408)	0	10,097	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	429,877	.183483	0	0	4,233	0	0		0	2,879	0	4,233	0	0	FX -Foreign Exchange
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	8,475	.004633	0	0	(233)	0	0		0	0	0	(233)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	353,590	.325786	0	0	161	0	0		0	5,768	0	161	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	200,706	.168523	0	0	7,426	0	0		0	(4,501)	0	7,426	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	789,242	.155874	0	0	5,795	0	0		0	(1,069)	0	5,795	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	1,688,352	.95771	0	0	139,287	0	0		0	(112,510)	0	139,287	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	33,289,578	1.37919	0	0	564,566	0	0		0	(31,407)	0	564,566	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	7,409,157	1.61542	0	0	(133,376)	0	0		0	186,783	0	(133,376)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	21,941,825	.010283	0	0	1,477,659	0	0		0	(1,639,066)	0	1,477,659	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	192,839	.83264	0	0	1,561	0	0		0	(2,358)	0	1,561	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	657,300	1.38065	0	0	(11,831)	0	0		0	1,314	0	(11,831)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	148,300	1.61993	0	0	2,249	0	0		0	(3,315)	0	2,249	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	433,700	.010277	0	0	(28,979)	0	0		0	32,171	0	(28,979)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	01/17/2014	01/17/2014	Sale	0	160,310	.28301	0	0	(1,824)	0	0		0	2,717	0	(1,824)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/28/2013	01/17/2014	01/17/2014	Sale	0	313,139	.100347	0	0	25,185	0	0		0	(15,751)	0	25,185	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	337,784	1.359635	0	0	953	0	0		0	4,534	0	953	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	237,484	1.60569	0	0	(5,740)	0	0		0	7,462	0	(5,740)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	237,484	.010198	0	0	14,142	0	0		0	(15,903)	0	14,142	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/14/2013	01/17/2014	01/17/2014	Sale	0	326,038	.031516	0	0	11,164	0	0		0	(10,070)	0	11,164	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	149,437	1.36156	0	0	632	0	0		0	1,792	0	632	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	149,437	1.637525	0	0	637	0	0		0	(1,699)	0	637	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	01/17/2014	01/17/2014	Sale	0	1,297,095	.000935	0	0	11,444	0	0		0	0	0	11,444	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	04/08/2014	04/08/2014	Sale	0	1,291,370	.000931	0	0	(26,371)	0	0		0	0	0	(26,371)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,570,749	.891	0	0	(21,684)	0	0		0	0	0	(21,684)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,561,476	.88574	0	0	(90,014)	0	0		0	0	0	(90,014)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	3,322,363	.913242	0	0	(303)	0	0		0	0	0	(303)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	3,315,278	.911295	0	0	12,221	0	0		0	0	0	12,221	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,070,757	1.100715	0	0	(1,060)	0	0		0	0	0	(1,060)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,071,476	1.101455	0	0	(31,952)	0	0		0	0	0	(31,952)	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	134,979	.049558	0	0	(558)	0	0		0	0	0	(558)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	135,073	.049592	0	0	(1,791)	0	0		0	0	0	(1,791)	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	427,025	.182266	0	0	(1,381)	0	0		0	0	0	(1,381)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	427,290	.182379	0	0	(5,942)	0	0		0	0	0	(5,942)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	32,666,060	1.36	0	0	(100,880)	0	0		0	0	0	(100,880)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	32,661,376	1.359805	0	0	(501,880)	0	0		0	0	0	(501,880)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	7,441,893	1.635	0	0	43,240	0	0		0	0	0	43,240	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	7,436,773	1.633875	0	0	(206,302)	0	0		0	0	0	(206,302)	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	162,655	.28715	0	0	(521)	0	0		0	0	0	(521)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	162,368	.286642	0	0	(695)	0	0		0	0	0	(695)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	20,242,020	.009571	0	0	40,767	0	0		0	0	0	40,767	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	20,250,742	.009575	0	0	(427,685)	0	0		0	0	0	(427,685)	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	417,884	.076141	0	0	(4,111)	0	0		0	0	0	(4,111)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	414,919	.075601	0	0	(4,681)	0	0		0	0	0	(4,681)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	194,285	.163132	0	0	(1,006)	0	0		0	0	0	(1,006)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	193,650	.162599	0	0	(5,568)	0	0		0	0	0	(5,568)	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	193,270	.8345	0	0	(1,992)	0	0		0	0	0	(1,992)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	192,017	.82909	0	0	(7,136)	0	0		0	0	0	(7,136)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	354,804	326904	0	0	(1,375)	0	0		0	0	0	(1,375)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	352,843	325098	0	0	(4,355)	0	0		0	0	0	(4,355)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	782,467	154536	0	0	981	0	0		0	0	0	981	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	781,214	154288	0	0	13,913	0	0		0	0	0	13,913	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	208,356	785546	0	0	(245)	0	0		0	0	0	(245)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	208,356	785546	0	0	(3,783)	0	0		0	0	0	(3,783)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	314,826	030432	0	0	48	0	0		0	0	0	48	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	8,282	004528	0	0	41	0	0		0	0	0	41	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	312,166	030175	0	0	(8,515)	0	0		0	0	0	(8,515)	0	0	FX -Foreign Exchange
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	8,241	004506	0	0	(64)	0	0		0	0	0	(64)	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	286,434	091789	0	0	1,520	0	0		0	0	0	1,520	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	282,664	090581	0	0	(12,723)	0	0		0	0	0	(12,723)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/22/2014	01/22/2014	Sale	0	241,778	304275	0	0	(2,692)	0	0		0	0	0	(2,692)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/08/2014	04/08/2014	Sale	0	240,745	302975	0	0	(4,427)	0	0		0	0	0	(4,427)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	727,800	1.36	0	0	(11,078)	0	0		0	0	0	(11,078)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	61,000	1.63588	0	0	(1,615)	0	0		0	0	0	(1,615)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	435,000	009567	0	0	(9,570)	0	0		0	0	0	(9,570)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	351,836	1.34859	0	0	(8,377)	0	0		0	0	0	(8,377)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	251,312	009809	0	0	804	0	0		0	0	0	804	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/07/2014	04/16/2014	04/16/2014	Sale	0	113,700	1.36166	0	0	(1,590)	0	0		0	0	0	(1,590)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/16/2014	04/16/2014	Sale	0	547,110	1.38112	0	0	166	0	0		0	0	0	166	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/16/2014	04/16/2014	Sale	0	343,534	0098	0	0	778	0	0		0	0	0	778	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	127,712	92595	0	0	(1,496)	0	0		0	0	0	(1,496)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	127,712	90569	0	0	(317)	0	0		0	0	0	(317)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	408,678	1.37821	0	0	(738)	0	0		0	0	0	(738)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	140,483	1.66697	0	0	(1,031)	0	0		0	0	0	(1,031)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	191,568	465253	0	0	(1,118)	0	0		0	0	0	(1,118)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	255,424	009711	0	0	1,752	0	0		0	0	0	1,752	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	1,310,456	000945	0	0	7,285	0	0		0	0	0	7,285	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	1,308,416	000944	0	0	(41,917)	0	0		0	0	0	(41,917)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	243,370	306279	0	0	1,802	0	0		0	0	0	1,802	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	242,998	30581	0	0	(4,234)	0	0		0	0	0	(4,234)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2014	05/21/2014	05/21/2014	Sale	0	205,800	027842	0	0	(8,912)	0	0		0	0	0	(8,912)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	1,790,013	9417	0	0	(9,314)	0	0		0	0	0	(9,314)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	1,778,817	93581	0	0	(836)	0	0		0	0	0	(836)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,452,401	913576	0	0	(21,315)	0	0		0	0	0	(21,315)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,444,785	91156	0	0	(67,785)	0	0		0	0	0	(67,785)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	1,106,063	1.13701	0	0	(2,635)	0	0		0	0	0	(2,635)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	1,106,856	1.137825	0	0	23,579	0	0		0	0	0	23,579	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	136,999	050299	0	0	(136)	0	0		0	0	0	(136)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	137,057	050321	0	0	2,751	0	0		0	0	0	2,751	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	433,584	185065	0	0	(353)	0	0		0	0	0	(353)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	433,817	185165	0	0	8,544	0	0		0	0	0	8,544	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	35,367,266	1.382	0	0	(33,269)	0	0		0	0	0	(33,269)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	35,359,588	1.3817	0	0	720,397	0	0		0	0	0	720,397	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	7,815,894	1.6725	0	0	31,310	0	0		0	0	0	31,310	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	7,810,333	1.67131	0	0	(200,433)	0	0		0	0	0	(200,433)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	8,233	004501	0	0	55	0	0		0	0	0	55	0	0	FX -Foreign Exchange
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	8,191	004478	0	0	(181)	0	0		0	0	0	(181)	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	163,406	288475	0	0	(343)	0	0		0	0	0	(343)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	163,293	288276	0	0	(2,483)	0	0		0	0	0	(2,483)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	21,569,809	009828	0	0	(110,724)	0	0		0	0	0	(110,724)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	21,581,050	009833	0	0	(5,731)	0	0		0	0	0	(5,731)	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	420,397	076599	0	0	(797)	0	0		0	0	0	(797)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	417,328	07604	0	0	(7,087)	0	0		0	0	0	(7,087)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	199,542	167546	0	0	(324)	0	0		0	0	0	(324)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	198,813	166934	0	0	6,628	0	0		0	0	0	6,628	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	200,797	867	0	0	(1,644)	0	0		0	0	0	(1,644)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	199,261	86037	0	0	(2,728)	0	0		0	0	0	(2,728)	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	358,495	330306	0	0	(1,298)	0	0		0	0	0	(1,298)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	356,400	328375	0	0	905	0	0		0	0	0	905	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	771,557	152381	0	0	(4,256)	0	0		0	0	0	(4,256)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	770,415	152155	0	0	28,658	0	0		0	0	0	28,658	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	211,885	79885	0	0	254	0	0		0	0	0	254	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	211,893	798882	0	0	(1,577)	0	0		0	0	0	(1,577)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	320,662	030996	0	0	20	0	0		0	0	0	20	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	319,129	030848	0	0	(3,051)	0	0		0	0	0	(3,051)	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	194,039	471254	0	0	(1,353)	0	0		0	0	0	(1,353)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	189,415	460024	0	0	(4,963)	0	0		0	0	0	(4,963)	0	0	FX -Foreign Exchange
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	297,266	095261	0	0	(1,880)	0	0		0	0	0	(1,880)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	292,999	093893	0	0	620	0	0		0	0	0	620	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	325,772	1.3817	0	0	(6,637)	0	0		0	0	0	(6,637)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	89,100	1.67182	0	0	2,259	0	0		0	0	0	2,259	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	245,300	009831	0	0	116	0	0		0	0	0	116	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	128,834	1.68756	0	0	(2,034)	0	0		0	0	0	(2,034)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	322,085	009794	0	0	(1,381)	0	0		0	0	0	(1,381)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/12/2014	07/16/2014	07/16/2014	Sale	0	428,042	1.37634	0	0	7,088	0	0		0	0	0	7,088	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	1,349,610	000973	0	0	722	0	0		0	0	0	722	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	1,345,681	00097	0	0	(4,783)	0	0		0	0	0	(4,783)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	246,771	310559	0	0	461	0	0		0	0	0	461	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	245,855	309406	0	0	(4,453)	0	0		0	0	0	(4,453)	0	0	FX -Foreign Exchange
Long: Russian Ruble -New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	212,953	02881	0	0	1,758	0	0		0	0	0	1,758	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	209,840	028389	0	0	(155)	0	0		0	0	0	(155)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	392,673	1.36447	0	0	3,143	0	0		0	0	0	3,143	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	287,960	009831	0	0	(136)	0	0		0	0	0	(136)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/21/2014	07/21/2014	Sale	0	157,069	000977	0	0	558	0	0		0	0	0	558	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2014	07/16/2014	07/16/2014	Sale	0	130,900	07697	0	0	(613)	0	0		0	0	0	(613)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2014	07/16/2014	07/16/2014	Sale	0	196,300	1.36053	0	0	1,007	0	0		0	0	0	1,007	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2014	07/16/2014	07/16/2014	Sale	0	117,800	475873	0	0	940	0	0		0	0	0	940	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	263,144	1.369225	0	0	3,012	0	0		0	0	0	3,012	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	131,572	1.70966	0	0	(349)	0	0		0	0	0	(349)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	1,784,880	939	0	0	(5,227)	0	0		0	0	0	(5,227)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	1,773,380	93295	0	0	107,207	0	0		0	0	0	107,207	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	3,521,899	931966	0	0	(9,330)	0	0		0	0	0	(9,330)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	3,513,974	.929869	0	0	163,650	0	0		0	0	0	163,650	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	1,090,808	1.121328	0	0	(7,531)	0	0		0	0	0	(7,531)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	1,091,628	1.122171	0	0	61,411	0	0		0	0	0	61,411	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	135,204	.04964	0	0	(897)	0	0		0	0	0	(897)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Czech Koruna	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	135,318	.049682	0	0	8,939	0	0		0	0	0	8,939	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	427,922	.182648	0	0	(2,649)	0	0		0	0	0	(2,649)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Danish Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	428,109	.182729	0	0	25,958	0	0		0	0	0	25,958	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	35,808,123	1.362	0	0	(222,158)	0	0		0	0	0	(222,158)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	35,821,005	1.36249	0	0	2,219,998	0	0		0	0	0	2,219,998	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	8,150,215	1.7075	0	0	31,980	0	0		0	0	0	31,980	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	8,143,915	1.70618	0	0	497,271	0	0		0	0	0	497,271	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	8,051	.004401	0	0	40	0	0		0	0	0	40	0	0	FX -Foreign Exchange
Long: Hungarian Forint - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	8,025	.004387	0	0	(433)	0	0		0	0	0	(433)	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	165,459	.292099	0	0	317	0	0		0	0	0	317	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Israeli Shekel	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/17/2014	10/17/2014	Sale	0	165,434	.292056	0	0	13,439	0	0		0	0	0	13,439	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	21,978,869	.009847	0	0	(25,942)	0	0		0	0	0	(25,942)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	21,991,863	.009853	0	0	954,545	0	0		0	0	0	954,545	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	553,932	.077053	0	0	1,996	0	0		0	0	0	1,996	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Mexican Peso	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	550,416	.076564	0	0	20,357	0	0		0	0	0	20,357	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	193,088	.162127	0	0	(904)	0	0		0	0	0	(904)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	192,430	.161574	0	0	11,538	0	0		0	0	0	11,538	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	203,969	.8807	0	0	(1,980)	0	0		0	0	0	(1,980)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: New Zealand Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	202,175	.87295	0	0	18,146	0	0		0	0	0	18,146	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	357,139	.329056	0	0	(1,644)	0	0		0	0	0	(1,644)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Polish Zlotty	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	355,047	.327129	0	0	26,489	0	0		0	0	0	26,489	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	745,871	.147308	0	0	(4,114)	0	0		0	0	0	(4,114)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	745,563	.147247	0	0	40,156	0	0		0	0	0	40,156	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	213,815	.806127	0	0	(344)	0	0		0	0	0	(344)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	213,819	.80614	0	0	5,773	0	0		0	0	0	5,773	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	321,879	.031114	0	0	301	0	0		0	0	0	301	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Thai Baht	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	320,980	.031027	0	0	2,078	0	0		0	0	0	2,078	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	310,988	.471698	0	0	250	0	0		0	0	0	250	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Turkish Lira	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	305,187	.462899	0	0	13,773	0	0		0	0	0	13,773	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	291,368	093371	0	0	1,010	0	0		0	0	0	1,010	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South African Rand	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	286,921	091946	0	0	5,217	0	0		0	0	0	5,217	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	1,518,584	000981	0	0	(11,609)	0	0		0	0	0	(11,609)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	1,511,169	000977	0	0	43,931	0	0		0	0	0	43,931	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	249,718	314268	0	0	590	0	0		0	0	0	590	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Malaysian Ringgit	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	248,546	312793	0	0	5,027	0	0		0	0	0	5,027	0	0	FX -Foreign Exchange
Long: Russian Ruble -New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	215,248	029121	0	0	(5,253)	0	0		0	0	0	(5,253)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Russian Ruble -New)	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	210,719	028508	0	0	30,164	0	0		0	0	0	30,164	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	185,087	1.68728	0	0	9,355	0	0		0	0	0	9,355	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	237,969	009729	0	0	7,422	0	0		0	0	0	7,422	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	133,858	920921	0	0	4,994	0	0		0	0	0	4,994	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	522,046	1.31754	0	0	15,647	0	0		0	0	0	15,647	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	240,944	1.66015	0	0	8,440	0	0		0	0	0	8,440	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	294,487	009629	0	0	6,226	0	0		0	0	0	6,226	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	159,737	1.26336	0	0	(1,857)	0	0		0	0	0	(1,857)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	266,228	1.62096	0	0	(3,114)	0	0		0	0	0	(3,114)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	346,096	009117	0	0	11,718	0	0		0	0	0	11,718	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	3,494,524	890472	0	0	(15,336)	0	0		0	0	0	(15,336)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,662,277	8745	0	0	3,897	0	0		0	0	0	3,897	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	208,095	78456	0	0	(49)	0	0		0	0	0	(49)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Hungarian Forint	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	7,552	004129	0	0	(40)	0	0		0	0	0	(40)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	33,932,491	1.2655	0	0	336,509	0	0		0	0	0	336,509	0	0	FX -Foreign Exchange
Long: Polish Zlotty - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	327,108	301386	0	0	1,451	0	0		0	0	0	1,451	0	0	FX -Foreign Exchange
Long: Mexican Peso - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	535,389	074474	0	0	(5,329)	0	0		0	0	0	(5,329)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	700,421	138332	0	0	4,986	0	0		0	0	0	4,986	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	21,009,200	009341	0	0	189,112	0	0		0	0	0	189,112	0	0	FX -Foreign Exchange
Long: Israeli Shekel - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/17/2014	10/17/2014	Sale	0	151,538	267523	0	0	457	0	0		0	0	0	457	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,019,154	1.047669	0	0	11,063	0	0		0	0	0	11,063	0	0	FX -Foreign Exchange
Long: Turkish Lira - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	289,609	439271	0	0	1,805	0	0		0	0	0	1,805	0	0	FX -Foreign Exchange
Long: New Zealand Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	182,153	7865	0	0	1,876	0	0		0	0	0	1,876	0	0	FX -Foreign Exchange
Long: Czech Koruna - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	125,141	045945	0	0	1,239	0	0		0	0	0	1,239	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: South African Rand - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	282,148	.090416	0	0	(443)	0	0		0	0	0	(443)	0	0	FX -Foreign Exchange
Long: Thai Baht - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	318,216	.03076	0	0	687	0	0		0	0	0	687	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	7,747,020	1.5928	0	0	44,747	0	0		0	0	0	44,747	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	181,627	.152504	0	0	(735)	0	0		0	0	0	(735)	0	0	FX -Foreign Exchange
Long: Danish Krone - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	398,265	.16999	0	0	3,886	0	0		0	0	0	3,886	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	1,453,675	.000939	0	0	13,563	0	0		0	0	0	13,563	0	0	FX -Foreign Exchange
Long: Russian Ruble (New) - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	181,149	.024507	0	0	(594)	0	0		0	0	0	(594)	0	0	FX -Foreign Exchange
Long: Malaysian Ringgit - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	243,184	.306044	0	0	335	0	0		0	0	0	335	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2013	02/04/2014	02/04/2014	Sale	0	178,304,502	1.351025	0	0	(9,899)	0	0		0	3,543,081	0	(9,899)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/25/2013	02/04/2014	02/04/2014	Sale	0	361,519	1.613925	0	0	(3,489)	0	0		0	9,411	0	(3,489)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	02/04/2014	02/04/2014	Sale	0	538,152	1.3616	0	0	4,150	0	0		0	6,432	0	4,150	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2013	02/04/2014	02/04/2014	Sale	0	607,862	1.37794	0	0	(11,840)	0	0		0	28	0	(11,840)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2014	02/04/2014	02/04/2014	Sale	0	180,268,951	1.366385	0	0	(2,016,570)	0	0		0	0	0	(2,016,570)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2014	03/04/2014	03/04/2014	Sale	0	180,262,354	1.366335	0	0	(1,050,833)	0	0		0	0	0	(1,050,833)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2014	02/04/2014	02/04/2014	Sale	0	371,479	1.65839	0	0	(6,471)	0	0		0	0	0	(6,471)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/28/2014	03/04/2014	03/04/2014	Sale	0	371,399	1.65803	0	0	(2,076)	0	0		0	0	0	(2,076)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	03/04/2014	03/04/2014	Sale	0	2,207,944	1.34855	0	0	(42,160)	0	0		0	0	0	(42,160)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	03/04/2014	03/04/2014	Sale	0	184,478,235	1.38115	0	0	(914,945)	0	0		0	0	0	(914,945)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/02/2014	04/02/2014	Sale	0	184,474,228	1.38112	0	0	577,016	0	0		0	0	0	577,016	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/02/2014	04/02/2014	Sale	0	1,904,789	1.38112	0	0	5,958	0	0		0	0	0	5,958	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	03/04/2014	03/04/2014	Sale	0	375,390	1.67585	0	0	(1,915)	0	0		0	0	0	(1,915)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/02/2014	04/02/2014	Sale	0	375,310	1.67549	0	0	2,708	0	0		0	0	0	2,708	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/02/2014	04/02/2014	Sale	0	373,442	1.66715	0	0	(840)	0	0		0	0	0	(840)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	05/02/2014	05/02/2014	Sale	0	373,358	1.666775	0	0	(4,586)	0	0		0	0	0	(4,586)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/02/2014	04/02/2014	Sale	0	185,991,717	1.37825	0	0	(195,674)	0	0		0	0	0	(195,674)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	05/02/2014	05/02/2014	Sale	0	185,978,223	1.37815	0	0	(1,133,561)	0	0		0	0	0	(1,133,561)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	05/02/2014	05/02/2014	Sale	0	487,269	1.37815	0	0	(2,970)	0	0		0	0	0	(2,970)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	05/02/2014	05/02/2014	Sale	0	187,602,023	1.38655	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	06/03/2014	06/03/2014	Sale	0	187,588,492	1.38645	0	0	3,301,352	0	0		0	0	0	3,301,352	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	05/02/2014	05/02/2014	Sale	0	378,235	1.68855	0	0	(291)	0	0		0	0	0	(291)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	06/03/2014	06/03/2014	Sale	0	378,139	1.68812	0	0	3,185	0	0		0	0	0	3,185	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	06/03/2014	06/03/2014	Sale	0	1,545,757	1.38645	0	0	27,204	0	0		0	0	0	27,204	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	06/03/2014	06/03/2014	Sale	0	186,146,734	1.36455	0	0	(341,041)	0	0		0	0	0	(341,041)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/02/2014	07/02/2014	Sale	0	186,133,093	1.36445	0	0	(136,416)	0	0		0	0	0	(136,416)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/02/2014	07/02/2014	Sale	0	2,128,658	1.36445	0	0	(1,560)	0	0		0	0	0	(1,560)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	06/03/2014	06/03/2014	Sale	0	375,726	1.67735	0	0	(773)	0	0		0	0	0	(773)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/02/2014	07/02/2014	Sale	0	375,644	1.67698	0	0	(8,964)	0	0		0	0	0	(8,964)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/02/2014	07/02/2014	Sale	0	188,910,239	1.36915	0	0	(510,512)	0	0		0	0	0	(510,512)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/02/2014	07/02/2014	Sale	0	383,006	1.70985	0	0	1,602	0	0		0	0	0	1,602	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	08/04/2014	08/04/2014	Sale	0	188,932,316	1.36931	0	0	3,775,031	0	0		0	0	0	3,775,031	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	08/04/2014	08/04/2014	Sale	0	382,909	1.709415	0	0	5,704	0	0		0	0	0	5,704	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	08/04/2014	08/04/2014	Sale	0	511,040	1.36931	0	0	10,211	0	0		0	0	0	10,211	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	08/04/2014	08/04/2014	Sale	0	185,111,633	1.338	0	0	546,481	0	0		0	0	0	546,481	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	09/03/2014	09/03/2014	Sale	0	185,126,851	1.33811	0	0	3,370,194	0	0		0	0	0	3,370,194	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	08/04/2014	08/04/2014	Sale	0	378,179	1.6883	0	0	(974)	0	0		0	0	0	(974)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	09/03/2014	09/03/2014	Sale	0	378,087	1.68789	0	0	9,574	0	0		0	0	0	9,574	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	09/03/2014	09/03/2014	Sale	0	1,705,774	1.33811	0	0	31,053	0	0		0	0	0	31,053	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/14/2014	09/03/2014	09/03/2014	Sale	0	73,121	1.33688	0	0	1,265	0	0		0	0	0	1,265	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	09/03/2014	09/03/2014	Sale	0	183,985,126	1.3172	0	0	(481,892)	0	0		0	0	0	(481,892)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/02/2014	10/02/2014	Sale	0	184,014,738	1.317412	0	0	7,271,966	0	0		0	0	0	7,271,966	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	09/03/2014	09/03/2014	Sale	0	372,008	1.66075	0	0	(3,494)	0	0		0	0	0	(3,494)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/02/2014	10/02/2014	Sale	0	371,914	1.66033	0	0	10,871	0	0		0	0	0	10,871	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/02/2014	10/02/2014	Sale	0	2,179,492	1.317412	0	0	86,130	0	0		0	0	0	86,130	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/02/2014	10/02/2014	Sale	0	178,539,334	1.26325	0	0	296,800	0	0		0	0	0	296,800	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	11/04/2014	11/04/2014	Sale	0	178,575,374	1.263505	0	0	898,173	0	0		0	0	0	898,173	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/02/2014	10/02/2014	Sale	0	363,138	1.62115	0	0	(2,094)	0	0		0	0	0	(2,094)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	11/04/2014	11/04/2014	Sale	0	363,032	1.62068	0	0	4,464	0	0		0	0	0	4,464	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	11/04/2014	11/04/2014	Sale	0	242,015	1.263505	0	0	1,217	0	0		0	0	0	1,217	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/13/2014	11/04/2014	11/04/2014	Sale	0	872,191	1.267185	0	0	(6,907)	0	0		0	0	0	(6,907)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	11/04/2014	11/04/2014	Sale	0	632,680	1.26536	0	0	4,105	0	0		0	0	0	4,105	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2014	11/04/2014	11/04/2014	Sale	0	177,080,609	1.2529	0	0	600,680	0	0		0	0	0	600,680	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2014	12/02/2014	12/02/2014	Sale	0	177,111,421	1.253118	0	0	1,818,719	0	0		0	0	0	1,818,719	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2014	11/04/2014	11/04/2014	Sale	0	358,366	1.59985	0	0	202	0	0		0	0	0	202	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2014	12/02/2014	12/02/2014	Sale	0	358,281	1.59947	0	0	7,665	0	0		0	0	0	7,665	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2014	12/02/2014	12/02/2014	Sale	0	846,385	1.253118	0	0	8,691	0	0		0	0	0	8,691	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2014	12/02/2014	12/02/2014	Sale	0	177,039,272	1.24665	0	0	(908,877)	0	0		0	0	0	(908,877)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/28/2014	12/02/2014	12/02/2014	Sale	0	350,795	1.56605	0	0	(179)	0	0		0	0	0	(179)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/17/2014	01/17/2014	Sale	0	155,707	.000924	0	0	3,372	0	0		0	(3,878)	0	3,372	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	01/17/2014	01/17/2014	Sale	0	116,919	.804567	0	0	(2,898)	0	0		0	1,824	0	(2,898)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	3,943,464	.970327	0	0	(232,337)	0	0		0	119,809	0	(232,337)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	1,182,374	1.109385	0	0	(10,401)	0	0		0	(16,053)	0	(10,401)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	752,624	.95771	0	0	(62,091)	0	0		0	50,154	0	(62,091)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	131,193	1.37919	0	0	2,225	0	0		0	(124)	0	2,225	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	911,099	1.61542	0	0	(16,401)	0	0		0	22,969	0	(16,401)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	3,719,061	.010283	0	0	(250,458)	0	0		0	277,816	0	(250,458)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	453,100	1.38065	0	0	8,155	0	0		0	(906)	0	8,155	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	137,900	1.61993	0	0	(2,092)	0	0		0	3,083	0	(2,092)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	58,800	.010277	0	0	3,929	0	0		0	(4,362)	0	3,929	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	414,056	1.380185	0	0	(7,316)	0	0		0	689	0	(7,316)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	572,117	1.61894	0	0	9,033	0	0		0	(13,148)	0	9,033	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/25/2013	01/17/2014	01/17/2014	Sale	0	455,591	1.38016	0	0	8,041	0	0		0	(750)	0	8,041	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	141,459	1.359635	0	0	399	0	0		0	1,899	0	399	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	117,883	1.104972	0	0	570	0	0		0	2,078	0	570	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/11/2013	01/17/2014	01/17/2014	Sale	0	30,267	1.596375	0	0	(912)	0	0		0	1,133	0	(912)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/12/2013	01/17/2014	01/17/2014	Sale	0	270,358	1.3438	0	0	(6,804)	0	0		0	4,340	0	(6,804)	0	0	FX -Foreign Exchange

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	47,551	1.36101	0	0	182	0	0		0	590	0	182	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	140,772	1.36156	0	0	(596)	0	0		0	(1,688)	0	(596)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	164,234	1.637525	0	0	(700)	0	0		0	1,868	0	(700)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2013	01/17/2014	01/17/2014	Sale	0	376,773	1.3597	0	0	1,081	0	0		0	5,039	0	1,081	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/05/2013	01/17/2014	01/17/2014	Sale	0	163,358	1.633575	0	0	(1,093)	0	0		0	2,257	0	(1,093)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	01/17/2014	01/17/2014	Sale	0	203,651	1.62921	0	0	1,911	0	0		0	(3,367)	0	1,911	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/13/2013	01/17/2014	01/17/2014	Sale	0	315,806	1.37307	0	0	(3,972)	0	0		0	(1,108)	0	(3,972)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2013	01/17/2014	01/17/2014	Sale	0	141,218	1.377945	0	0	(2,270)	0	0		0	6	0	(2,270)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	01/17/2014	01/17/2014	Sale	0	157,688	.000935	0	0	(1,391)	0	0		0	0	0	(1,391)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	04/08/2014	04/08/2014	Sale	0	156,992	.000931	0	0	3,206	0	0		0	0	0	3,206	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	700,199	.891	0	0	9,666	0	0		0	0	0	9,666	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	316,088	1.36	0	0	(976)	0	0		0	0	0	(976)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	696,066	.88574	0	0	40,126	0	0		0	0	0	40,126	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	316,043	1.359805	0	0	(4,856)	0	0		0	0	0	(4,856)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	3,711,466	.913242	0	0	339	0	0		0	0	0	339	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	915,599	1.635	0	0	5,320	0	0		0	0	0	5,320	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	914,969	1.633875	0	0	(25,382)	0	0		0	0	0	(25,382)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	3,703,552	.911295	0	0	(13,652)	0	0		0	0	0	(13,652)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,055,705	1.100715	0	0	1,045	0	0		0	0	0	1,045	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,056,414	1.101455	0	0	31,503	0	0		0	0	0	31,503	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	3,406,871	.009571	0	0	(6,861)	0	0		0	0	0	(6,861)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	3,408,339	.009575	0	0	71,982	0	0		0	0	0	71,982	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	114,155	.785546	0	0	134	0	0		0	0	0	134	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	114,155	.785546	0	0	2,073	0	0		0	0	0	2,073	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	208,300	1.36	0	0	3,170	0	0		0	0	0	3,170	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	155,399	.895391	0	0	2,177	0	0		0	0	0	2,177	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/14/2014	04/16/2014	04/16/2014	Sale	0	410,850	1.3695	0	0	(3,360)	0	0		0	0	0	(3,360)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	04/16/2014	04/16/2014	Sale	0	401,783	1.37597	0	0	(1,381)	0	0		0	0	0	(1,381)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2014	04/16/2014	04/16/2014	Sale	0	274,702	1.37351	0	0	1,438	0	0		0	0	0	1,438	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/27/2014	04/16/2014	04/16/2014	Sale	0	212,099	1.66847	0	0	1,364	0	0		0	0	0	1,364	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/03/2014	04/16/2014	04/16/2014	Sale	0	288,023	1.66549	0	0	2,371	0	0		0	0	0	2,371	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2014	04/16/2014	04/16/2014	Sale	0	956,687	1.3858	0	0	3,521	0	0		0	0	0	3,521	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/06/2014	04/16/2014	04/16/2014	Sale	0	92,059	1.6738	0	0	297	0	0		0	0	0	297	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/14/2014	04/16/2014	04/16/2014	Sale	0	695,225	1.39045	0	0	4,875	0	0		0	0	0	4,875	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/24/2014	04/16/2014	04/16/2014	Sale	0	342,965	1.66488	0	0	(2,950)	0	0		0	0	0	(2,950)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/20/2014	04/16/2014	04/16/2014	Sale	0	141,034	1.3778	0	0	(297)	0	0		0	0	0	(297)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/25/2014	04/16/2014	04/16/2014	Sale	0	118,968	1.65234	0	0	(1,934)	0	0		0	0	0	(1,934)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/27/2014	04/16/2014	04/16/2014	Sale	0	77,493	1.37472	0	0	(337)	0	0		0	0	0	(337)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/31/2014	04/16/2014	04/16/2014	Sale	0	121,483	1.132163	0	0	(229)	0	0		0	0	0	(229)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	159,312	.000945	0	0	(886)	0	0		0	0	0	(886)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	159,064	.000944	0	0	5,096	0	0		0	0	0	5,096	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2014	04/16/2014	04/16/2014	Sale	0	331,777	1.658885	0	0	4,063	0	0		0	0	0	4,063	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/03/2014	04/16/2014	04/16/2014	Sale	0	480,081	1.37166	0	0	(3,164)	0	0		0	0	0	(3,164)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/08/2014	04/16/2014	04/16/2014	Sale	0	349,381	1.37959	0	0	(281)	0	0		0	0	0	(281)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	740,042	.9417	0	0	3,851	0	0		0	0	0	3,851	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	735,414	.93581	0	0	346	0	0		0	0	0	346	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,871,377	.913576	0	0	23,902	0	0		0	0	0	23,902	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,862,837	.91156	0	0	76,011	0	0		0	0	0	76,011	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	968,512	1.13701	0	0	2,307	0	0		0	0	0	2,307	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	969,206	1.137825	0	0	(20,647)	0	0		0	0	0	(20,647)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,349,399	1.382	0	0	(3,151)	0	0		0	0	0	(3,151)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,348,672	1.3817	0	0	68,224	0	0		0	0	0	68,224	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	473,220	1.6725	0	0	1,896	0	0		0	0	0	1,896	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	472,883	1.67131	0	0	(12,135)	0	0		0	0	0	(12,135)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,498,279	.009828	0	0	17,958	0	0		0	0	0	17,958	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,500,102	.009833	0	0	929	0	0		0	0	0	929	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	116,088	.79885	0	0	(139)	0	0		0	0	0	(139)	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	116,093	.798882	0	0	864	0	0		0	0	0	864	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	215,800	1.3817	0	0	4,397	0	0		0	0	0	4,397	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	64,100	1.67182	0	0	(1,625)	0	0		0	0	0	(1,625)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	345,430	1.38172	0	0	(7,043)	0	0		0	0	0	(7,043)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	417,980	1.67192	0	0	10,570	0	0		0	0	0	10,570	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/21/2014	07/16/2014	07/16/2014	Sale	0	551,688	1.37922	0	0	10,268	0	0		0	0	0	10,268	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/28/2014	07/16/2014	07/16/2014	Sale	0	34,585	1.67971	0	0	(710)	0	0		0	0	0	(710)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	207,475	1.38632	0	0	4,904	0	0		0	0	0	4,904	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	249,711	1.387285	0	0	(6,072)	0	0		0	0	0	(6,072)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2014	07/16/2014	07/16/2014	Sale	0	439,036	1.68751	0	0	(6,944)	0	0		0	0	0	(6,944)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/07/2014	07/16/2014	07/16/2014	Sale	0	169,562	1.69562	0	0	(1,858)	0	0		0	0	0	(1,858)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/13/2014	07/16/2014	07/16/2014	Sale	0	463,847	1.369845	0	0	(5,518)	0	0		0	0	0	(5,518)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	164,072	.000973	0	0	(88)	0	0		0	0	0	(88)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	163,594	.00097	0	0	581	0	0		0	0	0	581	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/16/2014	05/16/2014	Sale	0	91,555	1.6765	0	0	352	0	0		0	0	0	352	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/16/2014	07/16/2014	Sale	0	91,512	1.675715	0	0	(2,102)	0	0		0	0	0	(2,102)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	07/16/2014	07/16/2014	Sale	0	269,825	1.68176	0	0	(5,205)	0	0		0	0	0	(5,205)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	125,903	1.37	0	0	(400)	0	0		0	0	0	(400)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	07/16/2014	07/16/2014	Sale	0	125,892	1.36988	0	0	1,501	0	0		0	0	0	1,501	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	610,387	1.363525	0	0	4,465	0	0		0	0	0	4,465	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/02/2014	07/16/2014	07/16/2014	Sale	0	1,094,306	1.67446	0	0	25,971	0	0		0	0	0	25,971	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2014	07/16/2014	07/16/2014	Sale	0	261,201	1.674365	0	0	6,214	0	0		0	0	0	6,214	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/10/2014	07/16/2014	07/16/2014	Sale	0	338,512	1.354048	0	0	125	0	0		0	0	0	125	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	198,473	1.369225	0	0	(2,272)	0	0		0	0	0	(2,272)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	124,046	.009872	0	0	459	0	0		0	0	0	459	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/08/2014	07/16/2014	07/16/2014	Sale	0	74,868	1.36124	0	0	423	0	0		0	0	0	423	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	737,921	.939	0	0	2,161	0	0		0	0	0	2,161	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	733,166	93295	0	0	(44,322)	0	0		0	0	0	(44,322)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	3,949,310	.931966	0	0	10,462	0	0		0	0	0	10,462	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	3,940,423	.929869	0	0	(183,510)	0	0		0	0	0	(183,510)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	955,154	1.121328	0	0	6,595	0	0		0	0	0	6,595	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	955,872	1.122171	0	0	(53,774)	0	0		0	0	0	(53,774)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	4,168,291	1.362	0	0	(25,861)	0	0		0	0	0	(25,861)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	4,169,791	1.36249	0	0	258,422	0	0		0	0	0	258,422	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	243,206	1.7075	0	0	(954)	0	0		0	0	0	(954)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	243,018	1.70618	0	0	(14,839)	0	0		0	0	0	(14,839)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	3,381,435	.009847	0	0	3,991	0	0		0	0	0	3,991	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	3,383,434	.009853	0	0	(146,856)	0	0		0	0	0	(146,856)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	117,146	.806127	0	0	189	0	0		0	0	0	189	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	117,148	.80614	0	0	(3,163)	0	0		0	0	0	(3,163)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	165,441	.000981	0	0	1,265	0	0		0	0	0	1,265	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	164,633	.000977	0	0	(4,786)	0	0		0	0	0	(4,786)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/21/2014	10/16/2014	10/16/2014	Sale	0	133,917	1.3527	0	0	7,390	0	0		0	0	0	7,390	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	247,224	1.33831	0	0	11,132	0	0		0	0	0	11,132	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/08/2014	10/16/2014	10/16/2014	Sale	0	362,244	1.676607	0	0	(16,119)	0	0		0	0	0	(16,119)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/12/2014	10/16/2014	10/16/2014	Sale	0	133,716	1.337155	0	0	(5,911)	0	0		0	0	0	(5,911)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/15/2014	10/16/2014	10/16/2014	Sale	0	400,000	1.339565	0	0	(18,369)	0	0		0	0	0	(18,369)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/11/2014	10/16/2014	10/16/2014	Sale	0	625,507	1.29232	0	0	(6,907)	0	0		0	0	0	(6,907)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/22/2014	10/16/2014	10/16/2014	Sale	0	355,741	1.283795	0	0	(1,592)	0	0		0	0	0	(1,592)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	219,576	1.26336	0	0	2,553	0	0		0	0	0	2,553	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	182,980	1.62096	0	0	2,140	0	0		0	0	0	2,140	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	146,384	.009117	0	0	(4,956)	0	0		0	0	0	(4,956)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/03/2014	10/16/2014	10/16/2014	Sale	0	216,994	1.597	0	0	(679)	0	0		0	0	0	(679)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/06/2014	10/16/2014	10/16/2014	Sale	0	1,009,720	1.26215	0	0	12,720	0	0		0	0	0	12,720	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2014	10/16/2014	10/16/2014	Sale	0	243,915	1.268016	0	0	(1,930)	0	0		0	0	0	(1,930)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	687,233	8745	0	0	(1,611)	0	0		0	0	0	(1,611)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	3,773,473	.890472	0	0	16,560	0	0		0	0	0	16,560	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	114,012	78456	0	0	27	0	0		0	0	0	27	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	1,775,472	1.2655	0	0	17,607	0	0		0	0	0	17,607	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	174,781	1.5928	0	0	(1,010)	0	0		0	0	0	(1,010)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	892,411	1.047669	0	0	(9,687)	0	0		0	0	0	(9,687)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	3,057,714	.009341	0	0	(27,524)	0	0		0	0	0	(27,524)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	158,369	.000939	0	0	(1,478)	0	0		0	0	0	(1,478)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/09/2013	01/17/2014	01/17/2014	Sale	0	155,707	.000924	0	0	(3,372)	0	0		0	3,878	0	(3,372)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2013	01/17/2014	01/17/2014	Sale	0	115,720	.804567	0	0	2,869	0	0		0	(1,805)	0	2,869	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/18/2013	01/17/2014	01/17/2014	Sale	0	4,077,856	.970327	0	0	240,255	0	0		0	(123,892)	0	240,255	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/21/2013	01/17/2014	01/17/2014	Sale	0	1,184,112	1.109385	0	0	10,417	0	0		0	16,077	0	10,417	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	752,624	.95771	0	0	62,091	0	0		0	(50,154)	0	62,091	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	29,042,243	1.37919	0	0	492,534	0	0		0	(27,400)	0	492,534	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	8,716,965	1.61542	0	0	(156,919)	0	0		0	219,752	0	(156,919)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/23/2013	01/17/2014	01/17/2014	Sale	0	3,767,717	.010283	0	0	253,735	0	0		0	(281,450)	0	253,735	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	453,100	1.38065	0	0	(8,155)	0	0		0	906	0	(8,155)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	137,900	1.61993	0	0	2,092	0	0		0	(3,083)	0	2,092	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/24/2013	01/17/2014	01/17/2014	Sale	0	58,800	.010277	0	0	(3,929)	0	0		0	4,362	0	(3,929)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	82,844	1.359635	0	0	234	0	0		0	1,112	0	234	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	153,471	1.60569	0	0	(3,709)	0	0		0	4,822	0	(3,709)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2013	01/17/2014	01/17/2014	Sale	0	235,938	1.104972	0	0	(1,142)	0	0		0	(4,158)	0	(1,142)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	01/17/2014	01/17/2014	Sale	0	210,100	1.35152	0	0	(665)	0	0		0	4,099	0	(665)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/06/2013	01/17/2014	01/17/2014	Sale	0	116,700	1.097695	0	0	(205)	0	0		0	2,844	0	(205)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	200,647	1.36156	0	0	849	0	0		0	2,406	0	849	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/29/2013	01/17/2014	01/17/2014	Sale	0	177,042	1.637525	0	0	754	0	0		0	(2,013)	0	754	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2013	01/17/2014	01/17/2014	Sale	0	117,871	1.377945	0	0	1,894	0	0		0	(5)	0	1,894	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/31/2013	01/17/2014	01/17/2014	Sale	0	141,445	1.65611	0	0	(992)	0	0		0	(3)	0	(992)	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	01/17/2014	01/17/2014	Sale	0	157,688	.000935	0	0	1,391	0	0		0	0	0	1,391	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/08/2014	04/08/2014	04/08/2014	Sale	0	156,992	.000931	0	0	(3,206)	0	0		0	0	0	(3,206)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	700,199	.891	0	0	(9,666)	0	0		0	0	0	(9,666)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	696,066	.88574	0	0	(40,126)	0	0		0	0	0	(40,126)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	3,837,952	.913242	0	0	(350)	0	0		0	0	0	(350)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	3,829,768	.911295	0	0	14,117	0	0		0	0	0	14,117	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	1,056,851	1.100715	0	0	(1,046)	0	0		0	0	0	(1,046)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	1,057,561	1.101455	0	0	(31,537)	0	0		0	0	0	(31,537)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	28,802,865	1.36	0	0	(88,950)	0	0		0	0	0	(88,950)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	28,798,735	1.359805	0	0	(442,526)	0	0		0	0	0	(442,526)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	8,523,299	1.635	0	0	49,524	0	0		0	0	0	49,524	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	8,517,434	1.633875	0	0	(236,280)	0	0		0	0	0	(236,280)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	3,452,159	.009571	0	0	6,953	0	0		0	0	0	6,953	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	3,453,646	.009575	0	0	(72,939)	0	0		0	0	0	(72,939)	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	01/17/2014	01/17/2014	Sale	0	112,984	.785546	0	0	(133)	0	0		0	0	0	(133)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	112,984	.785546	0	0	(2,051)	0	0		0	0	0	(2,051)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/15/2014	04/16/2014	04/16/2014	Sale	0	208,300	1.36	0	0	(3,170)	0	0		0	0	0	(3,170)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	251,073	1.34859	0	0	(5,978)	0	0		0	0	0	(5,978)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	274,985	1.64256	0	0	(6,134)	0	0		0	0	0	(6,134)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	01/31/2014	04/16/2014	04/16/2014	Sale	0	119,559	.895391	0	0	(1,675)	0	0		0	0	0	(1,675)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/28/2014	04/16/2014	04/16/2014	Sale	0	350,641	1.38112	0	0	107	0	0		0	0	0	107	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	04/08/2014	04/08/2014	Sale	0	159,312	.000945	0	0	886	0	0		0	0	0	886	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/01/2014	05/21/2014	05/21/2014	Sale	0	159,064	.000944	0	0	(5,096)	0	0		0	0	0	(5,096)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	740,042	.9417	0	0	(3,851)	0	0		0	0	0	(3,851)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	735,414	.93581	0	0	(346)	0	0		0	0	0	(346)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,961,341	.913576	0	0	(24,457)	0	0		0	0	0	(24,457)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,952,603	.91156	0	0	(77,777)	0	0		0	0	0	(77,777)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	1,091,698	1.13701	0	0	(2,600)	0	0		0	0	0	(2,600)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	1,092,481	1.137825	0	0	23,273	0	0		0	0	0	23,273	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	30,088,621	1.382	0	0	(28,303)	0	0		0	0	0	(28,303)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	30,082,089	1.3817	0	0	612,876	0	0		0	0	0	612,876	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	8,998,785	1.6725	0	0	36,049	0	0		0	0	0	36,049	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	8,992,382	1.67131	0	0	(230,767)	0	0		0	0	0	(230,767)	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	3,544,782	.009828	0	0	(18,196)	0	0		0	0	0	(18,196)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	3,546,629	.009833	0	0	(942)	0	0		0	0	0	(942)	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	04/16/2014	04/16/2014	Sale	0	114,898	.79885	0	0	138	0	0		0	0	0	138	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	114,902	.798882	0	0	(855)	0	0		0	0	0	(855)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/14/2014	07/16/2014	07/16/2014	Sale	0	64,100	1.67182	0	0	1,625	0	0		0	0	0	1,625	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	05/21/2014	05/21/2014	Sale	0	164,072	.000973	0	0	88	0	0		0	0	0	88	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/14/2014	07/21/2014	07/21/2014	Sale	0	163,594	.00097	0	0	(581)	0	0		0	0	0	(581)	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	123,910	1.118956	0	0	(595)	0	0		0	0	0	(595)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	545,204	1.36447	0	0	4,363	0	0		0	0	0	4,363	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/30/2014	07/16/2014	07/16/2014	Sale	0	198,256	1.67698	0	0	(4,400)	0	0		0	0	0	(4,400)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/30/2014	07/16/2014	07/16/2014	Sale	0	297,974	1.369225	0	0	3,411	0	0		0	0	0	3,411	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	737,921	.939	0	0	(2,161)	0	0		0	0	0	(2,161)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	733,166	.93295	0	0	44,322	0	0		0	0	0	44,322	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	4,041,085	.931966	0	0	(10,705)	0	0		0	0	0	(10,705)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Canadian Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	4,031,992	.929869	0	0	187,775	0	0		0	0	0	187,775	0	0	FX -Foreign Exchange
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	952,469	1.121328	0	0	(6,576)	0	0		0	0	0	(6,576)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swiss Franc	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	953,185	1.122171	0	0	53,623	0	0		0	0	0	53,623	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	30,493,804	1.362	0	0	(189,187)	0	0		0	0	0	(189,187)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	30,504,774	1.36249	0	0	1,890,526	0	0		0	0	0	1,890,526	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	9,323,496	1.7075	0	0	36,584	0	0		0	0	0	36,584	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	9,316,289	1.70618	0	0	568,856	0	0		0	0	0	568,856	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	3,551,763	.009847	0	0	(4,192)	0	0		0	0	0	(4,192)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Japanese Yen	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	3,553,863	.009853	0	0	154,254	0	0		0	0	0	154,254	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/16/2014	07/16/2014	Sale	0	115,944	.806127	0	0	(187)	0	0		0	0	0	(187)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Singapore Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/16/2014	10/16/2014	Sale	0	115,946	.80614	0	0	3,130	0	0		0	0	0	3,130	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	07/21/2014	07/21/2014	Sale	0	165,441	.000981	0	0	(1,265)	0	0		0	0	0	(1,265)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: South Korean Won	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/14/2014	10/21/2014	10/21/2014	Sale	0	164,633	.000977	0	0	4,786	0	0		0	0	0	4,786	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/31/2014	10/16/2014	10/16/2014	Sale	0	136,820	.009729	0	0	(4,267)	0	0		0	0	0	(4,267)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	365,800	1.31754	0	0	10,964	0	0		0	0	0	10,964	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/29/2014	10/16/2014	10/16/2014	Sale	0	264,889	1.66015	0	0	9,278	0	0		0	0	0	9,278	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	225,117	1.26336	0	0	(2,618)	0	0		0	0	0	(2,618)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/30/2014	10/16/2014	10/16/2014	Sale	0	237,623	1.62096	0	0	(2,779)	0	0		0	0	0	(2,779)	0	0	FX -Foreign Exchange
Long: Canadian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	3,861,162	.890472	0	0	(16,945)	0	0		0	0	0	(16,945)	0	0	FX -Foreign Exchange
Long: Australian Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	687,233	.8745	0	0	1,611	0	0		0	0	0	1,611	0	0	FX -Foreign Exchange
Long: Singapore Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	112,842	.78456	0	0	(27)	0	0		0	0	0	(27)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	28,910,116	1.2655	0	0	286,702	0	0		0	0	0	286,702	0	0	FX -Foreign Exchange
Long: Japanese Yen - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	3,237,911	.009341	0	0	29,146	0	0		0	0	0	29,146	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	8,717,846	1.5928	0	0	50,354	0	0		0	0	0	50,354	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Swiss Franc - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/16/2014	10/16/2014	Sale	0	889,902	1.047669	0	0	9,660	0	0		0	0	0	9,660	0	0	FX -Foreign Exchange
Long: South Korean Won - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/14/2014	10/21/2014	10/21/2014	Sale	0	158,369	.000939	0	0	1,478	0	0		0	0	0	1,478	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	02/20/2014	02/20/2014	Sale	0	3,098,031	15077	0	0	(39,787)	0	0		0	98,673	0	(39,787)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/18/2013	02/20/2014	02/20/2014	Sale	0	3,064,387	1628	0	0	(17,107)	0	0		0	32,462	0	(17,107)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	02/20/2014	02/20/2014	Sale	0	3,115,514	165516	0	0	(34,020)	0	0		0	0	0	(34,020)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	05/20/2014	05/20/2014	Sale	0	3,320,192	164954	0	0	(64,969)	0	0		0	0	0	(64,969)	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	02/20/2014	02/20/2014	Sale	0	3,169,031	154226	0	0	(31,214)	0	0		0	0	0	(31,214)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/18/2014	05/20/2014	05/20/2014	Sale	0	3,384,104	154005	0	0	46,543	0	0		0	0	0	46,543	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/20/2014	05/20/2014	Sale	0	3,346,634	1523	0	0	(9,073)	0	0		0	0	0	(9,073)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	08/20/2014	08/20/2014	Sale	0	3,517,235	15208	0	0	150,089	0	0		0	0	0	150,089	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/20/2014	05/20/2014	Sale	0	3,390,836	168464	0	0	(5,674)	0	0		0	0	0	(5,674)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	08/20/2014	08/20/2014	Sale	0	3,560,271	167842	0	0	115,854	0	0		0	0	0	115,854	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Norwegian Krone	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	42,444	168039	0	0	(25)	0	0		0	0	0	(25)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	08/20/2014	08/20/2014	Sale	0	42,291	167431	0	0	(1,276)	0	0		0	0	0	(1,276)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Swedish Krona	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	05/22/2014	05/22/2014	Sale	0	33,504	151906	0	0	36	0	0		0	0	0	36	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/20/2014	08/20/2014	08/20/2014	Sale	0	33,458	151696	0	0	(1,347)	0	0		0	0	0	(1,347)	0	0	FX -Foreign Exchange
Long: Norwegian Krone - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2014	08/20/2014	08/20/2014	Sale	0	3,357,324	160181	0	0	46,077	0	0		0	0	0	46,077	0	0	FX -Foreign Exchange
Long: Swedish Krona - Short: United States Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/07/2014	08/20/2014	08/20/2014	Sale	0	3,316,426	144778	0	0	18,609	0	0		0	0	0	18,609	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/09/2014	06/11/2014	06/11/2014	Sale	0	2,718,000	1.359	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Bond Portfolio Hedge	D1	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/02/2014	12/04/2014	12/04/2014	Sale	0	3,225,300	1.2405	0	0	0	0	0		0	0	0	0	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	4,834,497	1.3704	0	0	(16,757)	0	0		0	0	0	(16,757)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	4,843,645	1.372993	0	0	25,905	0	0		0	0	0	25,905	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	2,548,758	1.3703	0	0	11,625	0	0		0	0	0	11,625	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	2,536,110	1.3635	0	0	1,023	0	0		0	0	0	1,023	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	2,536,222	1.36356	0	0	6,808	0	0		0	0	0	6,808	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	219,296	1.3604	0	0	(81)	0	0		0	0	0	(81)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	168,695	1.36044	0	0	1,177	0	0		0	0	0	1,177	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	20,973	1.3531	0	0	(33)	0	0		0	0	0	(33)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	8,109,479	1.3704	0	0	(28,109)	0	0		0	0	0	(28,109)	0	0	FX -Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	8,124,823	1.372993	0	0	43,453	0	0		0	0	0	43,453	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	4,275,336	1.3703	0	0	19,500	0	0		0	0	0	19,500	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	4,254,120	1.3635	0	0	1,716	0	0		0	0	0	1,716	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	4,254,307	1.36356	0	0	11,419	0	0		0	0	0	11,419	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	282,972	1.36044	0	0	1,974	0	0		0	0	0	1,974	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	367,852	1.3604	0	0	(135)	0	0		0	0	0	(135)	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	35,181	1.3531	0	0	(56)	0	0		0	0	0	(56)	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	46,473,553	1.3704	0	0	(161,084)	0	0		0	0	0	(161,084)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	46,561,488	1.372993	0	0	249,019	0	0		0	0	0	249,019	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	24,500,964	1.3703	0	0	111,750	0	0		0	0	0	111,750	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	24,379,380	1.3635	0	0	9,834	0	0		0	0	0	9,834	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	24,380,453	1.36356	0	0	65,441	0	0		0	0	0	65,441	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	1,621,644	1.36044	0	0	11,312	0	0		0	0	0	11,312	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	2,108,076	1.3604	0	0	(775)	0	0		0	0	0	(775)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	08/29/2014	08/29/2014	Sale	0	20,582,079	1.709475	0	0	586,649	0	0		0	0	0	586,649	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	201,612	1.3531	0	0	(320)	0	0		0	0	0	(320)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/10/2014	09/10/2014	Sale	0	18,249,606	1.658452	0	0	481,447	0	0		0	0	0	481,447	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	19,969,544	1.6586	0	0	25,886	0	0		0	0	0	25,886	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	4,336,736	1.6325	0	0	(3,719)	0	0		0	0	0	(3,719)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	4,336,683	1.63248	0	0	3,666	0	0		0	0	0	3,666	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	10/03/2014	10/03/2014	Sale	0	2,139,932	1.63229	0	0	47,380	0	0		0	0	0	47,380	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/18/2014	09/18/2014	Sale	0	4,336,736	1.6325	0	0	17,002	0	0		0	0	0	17,002	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/03/2014	10/03/2014	Sale	0	2,124,607	1.6206	0	0	(32,054)	0	0		0	0	0	(32,054)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/17/2014	10/17/2014	Sale	0	2,051,657	1.62039	0	0	13,409	0	0		0	0	0	13,409	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/17/2014	10/17/2014	Sale	0	2,015,204	1.5916	0	0	23,044	0	0		0	0	0	23,044	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/24/2014	10/24/2014	Sale	0	2,015,078	1.5915	0	0	(21,145)	0	0		0	0	0	(21,145)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	3,318	1.603	0	0	7	0	0		0	0	0	7	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	25,887,952	1.3704	0	0	(89,731)	0	0		0	0	0	(89,731)	0	0	FX - Foreign Exchange

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	25,936,936	1.372993	0	0	138,715	0	0		0	0	0	138,715	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	13,648,188	1.3703	0	0	62,250	0	0		0	0	0	62,250	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	13,580,460	1.3635	0	0	5,478	0	0		0	0	0	5,478	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	13,581,058	1.36356	0	0	36,454	0	0		0	0	0	36,454	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	1,174,297	1.3604	0	0	(432)	0	0		0	0	0	(432)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	903,332	1.36044	0	0	6,301	0	0		0	0	0	6,301	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	08/29/2014	08/29/2014	Sale	0	9,310,941	1.709475	0	0	265,389	0	0		0	0	0	265,389	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	112,307	1.3531	0	0	(178)	0	0		0	0	0	(178)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/10/2014	09/10/2014	Sale	0	8,255,774	1.658452	0	0	217,797	0	0		0	0	0	217,797	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	9,033,841	1.6586	0	0	11,710	0	0		0	0	0	11,710	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	10/03/2014	10/03/2014	Sale	0	1,023,446	1.63229	0	0	22,660	0	0		0	0	0	22,660	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	2,074,066	1.63248	0	0	1,753	0	0		0	0	0	1,753	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	2,074,091	1.6325	0	0	(1,779)	0	0		0	0	0	(1,779)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/18/2014	09/18/2014	Sale	0	2,074,091	1.6325	0	0	8,131	0	0		0	0	0	8,131	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/03/2014	10/03/2014	Sale	0	1,016,116	1.6206	0	0	(15,330)	0	0		0	0	0	(15,330)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/17/2014	10/17/2014	Sale	0	981,227	1.62039	0	0	6,413	0	0		0	0	0	6,413	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/24/2014	10/24/2014	Sale	0	963,733	1.5915	0	0	(10,113)	0	0		0	0	0	(10,113)	0	0	FX - Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/17/2014	10/17/2014	Sale	0	963,793	1.5916	0	0	11,021	0	0		0	0	0	11,021	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	1,587	1.603	0	0	3	0	0		0	0	0	3	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	48,812,826	1.3704	0	0	(169,192)	0	0		0	0	0	(169,192)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	48,905,187	1.372993	0	0	261,553	0	0		0	0	0	261,553	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	25,734,234	1.3703	0	0	117,375	0	0		0	0	0	117,375	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	25,606,530	1.3635	0	0	10,329	0	0		0	0	0	10,329	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	25,607,657	1.36356	0	0	68,735	0	0		0	0	0	68,735	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	1,703,271	1.36044	0	0	11,881	0	0		0	0	0	11,881	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	2,214,187	1.3604	0	0	(814)	0	0		0	0	0	(814)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	08/29/2014	08/29/2014	Sale	0	5,390,544	1.709475	0	0	153,646	0	0		0	0	0	153,646	0	0	FX - Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	211,760	1.3531	0	0	(336)	0	0		0	0	0	(336)	0	0	FX - Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/10/2014	09/10/2014	Sale	0	4,779,659	1.658452	0	0	126,093	0	0		0	0	0	126,093	0	0	FX - Foreign Exchange

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Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	5,230,119	1.6586	0	0	6,780	0	0		0	0	0	6,780	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	28,597,319	1.6325	0	0	(24,525)	0	0		0	0	0	(24,525)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	10/03/2014	10/03/2014	Sale	0	14,111,147	1.63229	0	0	312,430	0	0		0	0	0	312,430	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	28,596,968	1.63248	0	0	24,174	0	0		0	0	0	24,174	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/18/2014	09/18/2014	Sale	0	28,597,319	1.6325	0	0	112,112	0	0		0	0	0	112,112	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/03/2014	10/03/2014	Sale	0	14,010,087	1.6206	0	0	(211,370)	0	0		0	0	0	(211,370)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/17/2014	10/17/2014	Sale	0	13,529,041	1.62039	0	0	88,419	0	0		0	0	0	88,419	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/17/2014	10/17/2014	Sale	0	13,288,666	1.5916	0	0	151,956	0	0		0	0	0	151,956	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/24/2014	10/24/2014	Sale	0	13,287,831	1.5915	0	0	(139,432)	0	0		0	0	0	(139,432)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	21,881	1.603	0	0	43	0	0		0	0	0	43	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	08/29/2014	08/29/2014	Sale	0	1,470,149	1.709475	0	0	41,904	0	0		0	0	0	41,904	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	09/10/2014	09/10/2014	Sale	0	1,303,543	1.658452	0	0	34,389	0	0		0	0	0	34,389	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/27/2014	08/29/2014	08/29/2014	Sale	0	1,426,396	1.6586	0	0	1,849	0	0		0	0	0	1,849	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2013	03/20/2014	03/20/2014	Sale	0	47,269,798	1.3758	0	0	(89,331)	0	0		0	71,554	0	(89,331)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2014	06/20/2014	06/20/2014	Sale	0	47,806,251	1.39116	0	0	1,154,984	0	0		0	0	0	1,154,984	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/18/2014	03/20/2014	03/20/2014	Sale	0	47,473,705	1.3914	0	0	(443,552)	0	0		0	0	0	(443,552)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2014	09/22/2014	09/22/2014	Sale	0	46,668,551	1.35817	0	0	2,606,995	0	0		0	0	0	2,606,995	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/18/2014	06/20/2014	06/20/2014	Sale	0	46,327,294	1.3578	0	0	(8,530)	0	0		0	0	0	(8,530)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2014	09/22/2014	09/22/2014	Sale	0	44,082,239	1.292	0	0	(330,958)	0	0		0	0	0	(330,958)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/18/2014	12/22/2014	12/22/2014	Sale	0	44,395,021	1.29273	0	0	2,300,232	0	0		0	0	0	2,300,232	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	750000058 - Mortgage Loan	B	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/18/2014	12/22/2014	12/22/2014	Sale	0	41,915,658	1.2285	0	0	(93,828)	0	0		0	0	0	(93,828)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	05/22/2014	05/22/2014	Sale	0	21,833,213	1.3704	0	0	(75,677)	0	0		0	0	0	(75,677)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/19/2014	05/22/2014	05/22/2014	Sale	0	21,874,524	1.372993	0	0	116,989	0	0		0	0	0	116,989	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/16/2014	06/27/2014	06/27/2014	Sale	0	11,510,520	1.3703	0	0	52,500	0	0		0	0	0	52,500	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	06/27/2014	06/27/2014	Sale	0	11,453,400	1.3635	0	0	4,620	0	0		0	0	0	4,620	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/25/2014	07/11/2014	07/11/2014	Sale	0	11,453,904	1.36356	0	0	30,744	0	0		0	0	0	30,744	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Euro Currency Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/18/2014	07/18/2014	Sale	0	761,846	1.36044	0	0	5,314	0	0		0	0	0	5,314	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/10/2014	07/11/2014	07/11/2014	Sale	0	990,371	1.3604	0	0	(364)	0	0		0	0	0	(364)	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/17/2014	07/18/2014	07/18/2014	Sale	0	94,717	1.3531	0	0	(151)	0	0		0	0	0	(151)	0	0	FX -Foreign Exchange

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Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/18/2014	09/18/2014	Sale	0	27,843,104	1.6325	0	0	109,155	0	0		0	0	0	109,155	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	10/03/2014	10/03/2014	Sale	0	13,738,985	1.63229	0	0	304,190	0	0		0	0	0	304,190	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	27,843,104	1.6325	0	0	(23,878)	0	0		0	0	0	(23,878)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/17/2014	09/19/2014	09/19/2014	Sale	0	27,842,763	1.63248	0	0	23,537	0	0		0	0	0	23,537	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/03/2014	10/03/2014	Sale	0	13,640,590	1.6206	0	0	(205,796)	0	0		0	0	0	(205,796)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/01/2014	10/17/2014	10/17/2014	Sale	0	13,172,231	1.62039	0	0	86,087	0	0		0	0	0	86,087	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/24/2014	10/24/2014	Sale	0	12,937,383	1.5915	0	0	(135,755)	0	0		0	0	0	(135,755)	0	0	FX -Foreign Exchange
Long: British Pound - Short: United States Dollar	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/15/2014	10/17/2014	10/17/2014	Sale	0	12,938,196	1.5916	0	0	147,949	0	0		0	0	0	147,949	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: British Pound	Real Estate	D2.2	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/29/2014	10/31/2014	10/31/2014	Sale	0	21,304	1.603	0	0	42	0	0		0	0	0	42	0	0	FX -Foreign Exchange
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/01/2011	03/31/2014	03/31/2014	Sale	0	511,895	1.3607	0	0	6,584	0	0		0	(6,460)	0	6,584	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2011	03/31/2014	03/31/2014	Sale	0	511,971	1.3609	0	0	6,508	0	0		0	(6,385)	0	6,508	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/30/2011	03/31/2014	03/31/2014	Sale	0	519,043	1.3797	0	0	(564)	0	0		0	683	0	(564)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	03/31/2014	03/31/2014	Sale	0	539,433	1.4339	0	0	(20,954)	0	0		0	21,061	0	(20,954)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	05/03/2011	06/30/2014	06/30/2014	Sale	0	538,982	1.4327	0	0	(23,908)	0	0		0	20,550	0	(23,908)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	03/31/2014	03/31/2014	Sale	0	528,260	1.4042	0	0	(9,781)	0	0		0	9,894	0	(9,781)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/01/2011	06/30/2014	06/30/2014	Sale	0	527,959	1.4034	0	0	(12,885)	0	0		0	9,542	0	(12,885)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	03/31/2014	03/31/2014	Sale	0	528,824	1.4057	0	0	(10,346)	0	0		0	10,458	0	(10,346)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/29/2011	06/30/2014	06/30/2014	Sale	0	528,222	1.4041	0	0	(13,148)	0	0		0	9,805	0	(13,148)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	03/31/2014	03/31/2014	Sale	0	529,414	1.4071	0	0	(10,873)	0	0		0	10,986	0	(10,873)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	06/30/2014	06/30/2014	Sale	0	528,791	1.4055	0	0	(13,676)	0	0		0	10,332	0	(13,676)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	07/29/2011	09/30/2014	09/30/2014	Sale	0	528,469	1.4047	0	0	(53,216)	0	0		0	9,887	0	(53,216)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	03/31/2014	03/31/2014	Sale	0	529,866	1.4083	0	0	(11,325)	0	0		0	11,437	0	(11,325)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	06/30/2014	06/30/2014	Sale	0	529,092	1.4063	0	0	(13,977)	0	0		0	10,633	0	(13,977)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/01/2011	09/30/2014	09/30/2014	Sale	0	528,319	1.4043	0	0	(53,065)	0	0		0	9,737	0	(53,065)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	03/31/2014	03/31/2014	Sale	0	511,550	1.3596	0	0	6,998	0	0		0	(6,875)	0	6,998	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	09/30/2014	09/30/2014	Sale	0	510,712	1.3575	0	0	(35,458)	0	0		0	(7,832)	0	(35,458)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/29/2011	06/30/2014	06/30/2014	Sale	0	511,088	1.3585	0	0	4,007	0	0		0	(7,327)	0	4,007	0	0	LD -Liability Cashflow

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	06/30/2014	06/30/2014	Sale	0	524,348	1.3938	0	0	(9,273)	0	0		0	5,935	0	(9,273)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	09/30/2014	09/30/2014	Sale	0	524,047	1.393	0	0	(48,812)	0	0		0	5,494	0	(48,812)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	12/31/2014	12/31/2014	Sale	0	523,859	1.3925	0	0	(68,638)	0	0		0	5,075	0	(68,638)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	10/31/2011	03/31/2014	03/31/2014	Sale	0	524,686	1.3947	0	0	(6,207)	0	0		0	6,323	0	(6,207)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	03/31/2014	03/31/2014	Sale	0	509,149	1.3534	0	0	9,330	0	0		0	(9,205)	0	9,330	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	09/30/2014	09/30/2014	Sale	0	509,149	1.3534	0	0	(33,914)	0	0		0	(9,371)	0	(33,914)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	06/30/2014	06/30/2014	Sale	0	509,149	1.3534	0	0	5,925	0	0		0	(9,243)	0	5,925	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/01/2011	12/31/2014	12/31/2014	Sale	0	509,149	1.3534	0	0	(53,928)	0	0		0	(9,589)	0	(53,928)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	03/31/2014	03/31/2014	Sale	0	498,456	1.3248	0	0	20,092	0	0		0	(19,960)	0	20,092	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	06/30/2014	06/30/2014	Sale	0	498,908	1.326	0	0	16,235	0	0		0	(19,540)	0	16,235	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	12/31/2014	12/31/2014	Sale	0	499,886	1.3286	0	0	(44,604)	0	0		0	(18,892)	0	(44,604)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/27/2011	09/30/2014	09/30/2014	Sale	0	499,397	1.3273	0	0	(24,099)	0	0		0	(19,172)	0	(24,099)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	03/31/2014	03/31/2014	Sale	0	731,131	1.3214	0	0	31,427	0	0		0	(31,233)	0	31,427	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	12/31/2014	12/31/2014	Sale	0	590,934	1.322	0	0	(50,042)	0	0		0	(25,385)	0	(50,042)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	06/30/2014	06/30/2014	Sale	0	684,457	1.3216	0	0	24,626	0	0		0	(29,172)	0	24,626	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	02/02/2012	09/30/2014	09/30/2014	Sale	0	637,769	1.3218	0	0	(28,250)	0	0		0	(27,234)	0	(28,250)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	09/30/2014	09/30/2014	Sale	0	647,901	1.3428	0	0	(38,383)	0	0		0	(17,123)	0	(38,383)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	03/31/2014	03/31/2014	Sale	0	741,999	1.3408	0	0	20,697	0	0		0	(20,509)	0	20,697	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	06/30/2014	06/30/2014	Sale	0	694,918	1.3418	0	0	14,165	0	0		0	(18,724)	0	14,165	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	03/31/2014	03/31/2014	Sale	0	738,236	1.334	0	0	24,460	0	0		0	(24,270)	0	24,460	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	06/30/2014	06/30/2014	Sale	0	691,365	1.33494	0	0	17,717	0	0		0	(22,272)	0	17,717	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	09/30/2014	09/30/2014	Sale	0	644,524	1.3358	0	0	(35,005)	0	0		0	(20,493)	0	(35,005)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/29/2012	12/31/2014	12/31/2014	Sale	0	597,795	1.33675	0	0	(56,660)	0	0		0	(18,821)	0	(56,660)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	03/01/2012	12/31/2014	12/31/2014	Sale	0	600,724	1.3436	0	0	(59,710)	0	0		0	(15,764)	0	(59,710)	0	0	LD -Liability Cashflow

SCHEDULE DB - PART A - SECTION 2

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Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	09/30/2014	09/30/2014	Sale	0	550,083	1.33645	0	0	(30,129)	0	0		0	(17,215)	0	(30,129)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	03/31/2014	03/31/2014	Sale	0	549,058	1.33396	0	0	18,209	0	0		0	(18,068)	0	18,209	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	06/30/2014	06/30/2014	Sale	0	549,652	1.33524	0	0	13,959	0	0		0	(17,580)	0	13,959	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	04/30/2012	12/31/2014	12/31/2014	Sale	0	550,544	1.33757	0	0	(52,487)	0	0		0	(16,986)	0	(52,487)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	12/31/2014	12/31/2014	Sale	0	1,039,990	1.26335	0	0	(43,877)	0	0		0	(94,880)	0	(43,877)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	09/30/2014	09/30/2014	Sale	0	1,038,818	1.26185	0	0	1,153	0	0		0	(95,714)	0	1,153	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	03/31/2014	03/31/2014	Sale	0	1,036,096	1.25862	0	0	98,438	0	0		0	(98,117)	0	98,438	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	06/27/2012	06/30/2014	06/30/2014	Sale	0	1,037,605	1.2603	0	0	89,616	0	0		0	(96,776)	0	89,616	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	12/31/2014	12/31/2014	Sale	0	514,892	1.2508	0	0	(16,775)	0	0		0	(52,596)	0	(16,775)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	03/31/2014	03/31/2014	Sale	0	513,039	1.2463	0	0	54,297	0	0		0	(54,133)	0	54,297	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	06/30/2014	06/30/2014	Sale	0	513,780	1.2481	0	0	49,830	0	0		0	(53,404)	0	49,830	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	08/03/2012	09/30/2014	09/30/2014	Sale	0	514,274	1.2493	0	0	5,743	0	0		0	(53,015)	0	5,743	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	03/31/2014	03/31/2014	Sale	0	523,217	1.2711	0	0	44,085	0	0		0	(43,928)	0	44,085	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	09/30/2014	09/30/2014	Sale	0	524,657	1.2746	0	0	(4,672)	0	0		0	(42,620)	0	(4,672)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	06/30/2014	06/30/2014	Sale	0	523,999	1.273	0	0	39,578	0	0		0	(43,164)	0	39,578	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/05/2012	12/31/2014	12/31/2014	Sale	0	525,234	1.276	0	0	(27,147)	0	0		0	(42,252)	0	(27,147)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	03/31/2014	03/31/2014	Sale	0	534,494	1.2985	0	0	32,806	0	0		0	(32,656)	0	32,806	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	06/30/2014	06/30/2014	Sale	0	535,321	1.3005	0	0	28,258	0	0		0	(31,860)	0	28,258	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	12/31/2014	12/31/2014	Sale	0	536,308	1.3029	0	0	(38,219)	0	0		0	(31,214)	0	(38,219)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	09/27/2012	09/30/2014	09/30/2014	Sale	0	535,919	1.3019	0	0	(15,910)	0	0		0	(31,408)	0	(15,910)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	09/30/2014	09/30/2014	Sale	0	528,270	1.2833	0	0	(8,254)	0	0		0	(39,049)	0	(8,254)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	03/31/2014	03/31/2014	Sale	0	526,933	1.28005	0	0	40,403	0	0		0	(40,248)	0	40,403	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	06/30/2014	06/30/2014	Sale	0	527,612	1.2817	0	0	35,999	0	0		0	(39,590)	0	35,999	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	11/13/2012	12/31/2014	12/31/2014	Sale	0	528,806	1.2846	0	0	(30,689)	0	0		0	(38,726)	0	(30,689)	0	0	LD -Liability Cashflow

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	06/30/2014	06/30/2014	Sale	0	542,884	1.3188	0	0	20,727	0	0		0	(24,338)	0	20,727	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	09/30/2014	09/30/2014	Sale	0	543,543	1.3204	0	0	(23,526)	0	0		0	(23,810)	0	(23,526)	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	03/31/2014	03/31/2014	Sale	0	542,225	1.3172	0	0	25,111	0	0		0	(24,965)	0	25,111	0	0	LD -Liability Cashflow
Long: Euro Currency Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/04/2012	12/31/2014	12/31/2014	Sale	0	544,160	1.3219	0	0	(46,043)	0	0		0	(23,419)	0	(46,043)	0	0	LD -Liability Cashflow
Long: Australian Dollar - Short: United States Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2014	12/04/2014	12/04/2014	Sale	0	49,397,358	.840663	0	0	(41,896)	0	0		0	0	0	(41,896)	0	0	FX -Foreign Exchange
Long: United States Dollar - Short: Australian Dollar	Liability Hedge	N/A	Currency	Pru Global Fund B2XP4TQXV02CZP30M085	12/03/2014	12/05/2014	12/05/2014	Sale	0	49,393,656	.8406	0	0	434,824	0	0		0	0	0	434,824	0	0	FX -Foreign Exchange
FEDERAL NATIONAL MORTGAGE ASSO FNMA 30YR TBA-REG A) - BBA26ZVW9	Bond Portfolio Hedge	D1	Interest Rate	Merrill Lynch,Pierce,Fenner & None	09/24/2014	11/13/2044	11/06/2014	Sale	0	49,500,000	3.5	0	0	804,801	0	0		0	0	0	804,801	0	0	AN -Anticipatory
1229999. Subtotal - Forwards - Hedging Other												0	0	76,044,160	0	0	XXX	6,039,736	3,585,547	0	76,044,160	0	0	XXX
1269999. Subtotal - Forwards												0	0	76,044,160	0	0	XXX	6,039,736	3,585,547	0	76,044,160	0	0	XXX
1399999. Subtotal - Hedging Effective												(123,148)	0	2,358,685	(4,029,623)	0	XXX	0	(5,653,878)	0	2,481,833	0	0	XXX
1409999. Subtotal - Hedging Other												37,178,170	4,114,217	71,767,346	46,498,749	0	XXX	86,977,383	23,685,318	(1,016,122)	37,090,261	0	0	XXX
1419999. Subtotal - Replication												0	3,433,752	2,231,521	116,750	0	XXX	0	0	(18,424)	(1,183,807)	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												37,055,022	7,547,969	76,357,552	42,585,876	0	XXX	86,977,383	18,031,440	(1,034,546)	38,388,286	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
WNH5	5	500,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/19/2014	157.0951	165.1875	1,719	0	0	0	0	40,462	40,462	13,500	PD -Duration)	1,000
WNH5	71	7,100,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	158.1661	165.1875	24,406	0	0	0	0	498,521	498,521	191,700	PD -Duration)	1,000
WNH5	28	2,800,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	159.3138	165.1875	9,625	0	0	0	0	164,463	164,463	75,600	PD -Duration)	1,000
WNH5	14	1,400,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	159.2904	165.1875	4,813	0	0	0	0	82,560	82,560	37,800	PD -Duration)	1,000
WNH5	10	1,000,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/28/2014	159.8685	165.1875	3,438	0	0	0	0	53,190	53,190	27,000	PD -Duration)	1,000
WNH5	14	1,400,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	12/01/2014	160.8373	165.1875	4,813	0	0	0	0	60,903	60,903	37,800	PD -Duration)	1,000
WNH5	14	1,400,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	12/01/2014	160.8294	165.1875	4,813	0	0	0	0	61,013	61,013	37,800	PD -Duration)	1,000
WNH5	9	900,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	12/01/2014	160.8451	165.1875	3,094	0	0	0	0	39,082	39,082	24,300	PD -Duration)	1,000
1289999. Subtotal - Long Futures - Hedging Other												56,719	0	0	0	0	1,000,193	1,000,193	445,500	XXX	XXX
1329999. Subtotal - Long Futures												56,719	0	0	0	0	1,000,193	1,000,193	445,500	XXX	XXX
FVH5	10	1,000,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	11/24/2014	118.8808	118.9297	(1,563)	0	0	0	0	(489)	(489)	9,000	PD -Duration)	1,000
FVH5	472	47,200,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	119.1393	118.9297	(73,750)	0	0	0	0	98,939	98,939	424,800	PD -Duration)	1,000
FVH5	153	15,300,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	119.1471	118.9297	(23,906)	0	0	0	0	33,267	33,267	137,700	PD -Duration)	1,000
FVH5	216	21,600,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	11/28/2014	119.2956	118.9297	(33,750)	0	0	0	0	79,027	79,027	194,400	PD -Duration)	1,000
FVH5	312	31,200,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	11/28/2014	119.2956	118.9297	(48,750)	0	0	0	0	114,151	114,151	280,800	PD -Duration)	1,000
USH5	1	100,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/21/2014	140.1315	144.5625	(281)	0	0	0	0	(4,431)	(4,431)	2,100	PD -Duration)	1,000
USH5	75	7,500,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	140.6315	144.5625	(21,094)	0	0	0	0	(294,826)	(294,826)	157,500	PD -Duration)	1,000
TYH5	564	56,400,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1081	126.7969	(123,375)	0	0	0	0	(388,494)	(388,494)	676,800	PD -Duration)	1,000
TYH5	350	35,000,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1159	126.7969	(76,563)	0	0	0	0	(238,353)	(238,353)	420,000	PD -Duration)	1,000
TYH5	225	22,500,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1315	126.7969	(49,219)	0	0	0	0	(149,711)	(149,711)	270,000	PD -Duration)	1,000
TYH5	225	22,500,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	126.4987	126.7969	(49,219)	0	0	0	0	(67,094)	(67,094)	270,000	PD -Duration)	1,000
TYH5	468	46,800,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	126.4987	126.7969	(102,375)	0	0	0	0	(139,555)	(139,555)	561,600	PD -Duration)	1,000
TYH5	8	800,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	126.5065	126.7969	(1,750)	0	0	0	0	(2,323)	(2,323)	9,600	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TYH5	3	300,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	126.4987	126.7969	(656)	0	0	0	0	(895)	(895)	3,600	PD -Duration)	1,000
TUH5	41	8,200,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	12/09/2014	109.2728	109.2969	(1,922)	0	0	0	0	(1,976)	(1,976)	18,860	PD -Duration)	2,000
TUH5	33	6,600,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04Q20BFQTQ27	12/10/2014	109.2884	109.2969	(1,547)	0	0	0	0	(559)	(559)	15,180	PD -Duration)	2,000
1349999. Subtotal - Short Futures - Hedging Other												(609,719)	0	0	0	0	(963,321)	(963,321)	3,451,940	XXX	XXX
1389999. Subtotal - Short Futures												(609,719)	0	0	0	0	(963,321)	(963,321)	3,451,940	XXX	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other												(553,000)	0	0	0	0	36,872	36,872	3,897,440	XXX	XXX
1419999. Subtotal - Replication												0	0	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other												0	0	0	0	0	0	0	0	XXX	XXX
1449999 - Totals												(553,000)	0	0	0	0	36,872	36,872	3,897,440	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0006	PD -Duration) Hedges against impact of changes in interest rates on portfolio value contributed approximately -0.01 years to general account portfolio duration
	Note that duration dollar based contribution to general account portfolio duration uses duration dollars divided by general account invested assets -$167.9B) as of 12/31/201

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
EDU6	1,160	1,160,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	10/24/2013	98.2358	02/03/2014	98.1990	Sale or Payoff Sale	(106,932)	(106,932)	0	0	PD -Duration)	2,500
EDU6	824	824,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	10/24/2013	98.2358	02/27/2014	98.3090	Sale or Payoff Sale	150,642	150,642	0	0	PD -Duration)	2,500
EDU6	558	558,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	10/25/2013	98.2358	02/27/2014	98.3090	Sale or Payoff Sale	101,991	101,991	0	0	PD -Duration)	2,500
EDU6	253	253,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	10/25/2013	98.2358	02/28/2014	98.2842	Sale or Payoff Sale	30,608	30,608	0	0	PD -Duration)	2,500
EDU6	571	571,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	11/01/2013	98.2256	02/28/2014	98.2842	Sale or Payoff Sale	83,640	83,640	0	0	PD -Duration)	2,500
EDU6	364	364,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	11/01/2013	98.2256	03/04/2014	98.2440	Sale or Payoff Sale	16,664	16,664	0	0	PD -Duration)	2,500
EDU6	417	417,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCL00F39	11/15/2013	98.3506	03/04/2014	98.2440	Sale or Payoff Sale	(111,222)	(111,222)	0	0	PD -Duration)	2,500
FVH4	414	41,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	01/03/2014	119.4038	Sale or Payoff Sale	(557,869)	(557,869)	0	0	PD -Duration)	1,000
FVH4	1,487	148,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	01/03/2014	119.3960	Sale or Payoff Sale	(2,015,365)	(2,015,365)	0	0	PD -Duration)	1,000
FVH4	1,580	158,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	01/09/2014	119.2252	Sale or Payoff Sale	(2,411,139)	(2,411,139)	0	0	PD -Duration)	1,000
FVH4	248	24,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	01/10/2014	119.2877	Sale or Payoff Sale	(362,957)	(362,957)	0	0	PD -Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	01/10/2014	119.2799	Sale or Payoff Sale	(4,414)	(4,414)	0	0	PD -Duration)	1,000
FVH4	1,035	103,500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7435	01/10/2014	119.2799	Sale or Payoff Sale	(1,514,761)	(1,514,761)	0	0	PD -Duration)	1,000
FVH4	123	12,300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7435	01/15/2014	119.6002	Sale or Payoff Sale	(140,617)	(140,617)	0	0	PD -Duration)	1,000
FVH4	543	54,300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7435	01/15/2014	119.5924	Sale or Payoff Sale	(625,013)	(625,013)	0	0	PD -Duration)	1,000
FVH4	1,480	148,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	01/15/2014	119.5924	Sale or Payoff Sale	(1,558,042)	(1,558,042)	0	0	PD -Duration)	1,000
FVH4	1,363	136,300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	01/29/2014	120.4674	Sale or Payoff Sale	(242,247)	(242,247)	0	0	PD -Duration)	1,000
FVH4	1,301	130,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	02/03/2014	120.9206	Sale or Payoff Sale	358,288	358,288	0	0	PD -Duration)	1,000
FVH4	10	1,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	02/05/2014	120.8893	Sale or Payoff Sale	2,441	2,441	0	0	PD -Duration)	1,000
FVH4	51	5,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	02/10/2014	120.8893	Sale or Payoff Sale	12,451	12,451	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	596	59,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5794	01/02/2014	128.5300	Sale or Payoff	(625,463)	(625,463)	0	0	PD -Duration)	1,000
USH4	135	13,500,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5794	01/02/2014	128.5925	Sale or Payoff	(133,236)	(133,236)	0	0	PD -Duration)	1,000
USH4	47	4,700,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5794	01/06/2014	128.9987	Sale or Payoff	(27,294)	(27,294)	0	0	PD -Duration)	1,000
USH4	44	4,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5716	01/06/2014	128.9987	Sale or Payoff	(25,208)	(25,208)	0	0	PD -Duration)	1,000
USH4	177	17,700,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5716	01/06/2014	128.9987	Sale or Payoff	(101,406)	(101,406)	0	0	PD -Duration)	1,000
USH4	209	20,900,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	129.5716	01/06/2014	128.9674	Sale or Payoff	(126,270)	(126,270)	0	0	PD -Duration)	1,000
FVH4	463	46,300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/10/2014	120.8893	Sale or Payoff	124,842	124,842	0	0	PD -Duration)	1,000
FVH4	908	90,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/11/2014	120.6237	Sale or Payoff	3,643	3,643	0	0	PD -Duration)	1,000
FVH4	414	41,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/14/2014	120.6315	Sale or Payoff	4,896	4,896	0	0	PD -Duration)	1,000
FVH4	414	41,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/14/2014	120.6393	Sale or Payoff	8,130	8,130	0	0	PD -Duration)	1,000
FVH4	621	62,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/14/2014	120.6237	Sale or Payoff	2,492	2,492	0	0	PD -Duration)	1,000
FVH4	715	71,500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/14/2014	120.6393	Sale or Payoff	14,041	14,041	0	0	PD -Duration)	1,000
FVH4	756	75,600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	02/27/2014	120.9127	Sale or Payoff	221,565	221,565	0	0	PD -Duration)	1,000
USH4	120	12,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	129.8294	01/06/2014	128.9674	Sale or Payoff	(103,437)	(103,437)	0	0	PD -Duration)	1,000
USH4	1	100,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	129.8216	01/06/2014	128.9674	Sale or Payoff	(854)	(854)	0	0	PD -Duration)	1,000
USH4	133	13,300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	129.8372	01/06/2014	128.9674	Sale or Payoff	(115,682)	(115,682)	0	0	PD -Duration)	1,000
USH4	235	23,500,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	129.8372	01/07/2014	129.3112	Sale or Payoff	(123,619)	(123,619)	0	0	PD -Duration)	1,000
FVH4	2,188	218,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/25/2013	120.8294	02/27/2014	120.9127	Sale or Payoff	182,342	182,342	0	0	PD -Duration)	1,000
FVH4	5	500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/27/2013	120.8060	02/27/2014	120.9127	Sale or Payoff	534	534	0	0	PD -Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/27/2013	120.8060	02/27/2014	120.9127	Sale or Payoff	427	427	0	0	PD -Duration)	1,000
FVH4	280	28,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/02/2013	120.6263	02/27/2014	120.9127	Sale or Payoff	80,210	80,210	0	0	PD -Duration)	1,000
FVH4	1,024	102,400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/02/2013	120.6028	02/27/2014	120.9127	Sale or Payoff	317,338	317,338	0	0	PD -Duration)	1,000
FVH4	2,002	200,200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/10/2013	120.4310	02/27/2014	120.9127	Sale or Payoff	964,514	964,514	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH4	307	30,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/10/2013	120.4310	02/27/2014	121.0143	Sale or Payoff Sale	179,085	179,085	0	0	PD -Duration)	1,000
FVH4	1,291	129,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/10/2013	120.4310	03/03/2014	120.9049	Sale or Payoff Sale	611,886	611,886	0	0	PD -Duration)	1,000
FVH4	173	17,300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/10/2013	120.4310	03/03/2014	120.9909	Sale or Payoff Sale	96,863	96,863	0	0	PD -Duration)	1,000
FVH4	565	56,500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/10/2013	120.4310	03/04/2014	121.1002	Sale or Payoff Sale	378,140	378,140	0	0	PD -Duration)	1,000
FVH4	848	84,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/18/2013	120.2669	03/04/2014	121.1002	Sale or Payoff Sale	706,670	706,670	0	0	PD -Duration)	1,000
FVH4	1,331	133,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/18/2013	120.2591	03/04/2014	121.1002	Sale or Payoff Sale	1,119,571	1,119,571	0	0	PD -Duration)	1,000
TUH4	340	68,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9850	01/15/2014	109.8978	Sale or Payoff Sale	(59,322)	(59,322)	0	0	PD -Duration)	2,000
TUH4	620	124,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9772	01/15/2014	109.8978	Sale or Payoff Sale	(98,487)	(98,487)	0	0	PD -Duration)	2,000
TUH4	1,496	299,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9928	01/15/2014	109.8978	Sale or Payoff Sale	(284,390)	(284,390)	0	0	PD -Duration)	2,000
TUH4	16	3,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9850	01/15/2014	109.8978	Sale or Payoff Sale	(2,792)	(2,792)	0	0	PD -Duration)	2,000
TUH4	17	3,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9772	01/15/2014	109.8978	Sale or Payoff Sale	(2,700)	(2,700)	0	0	PD -Duration)	2,000
FVH4	458	45,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/23/2013	119.5482	03/04/2014	121.1002	Sale or Payoff Sale	710,856	710,856	0	0	PD -Duration)	1,000
FVH4	239	23,900,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/23/2013	119.5403	03/04/2014	121.1002	Sale or Payoff Sale	372,816	372,816	0	0	PD -Duration)	1,000
FVH4	611	61,100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/23/2013	119.5638	03/04/2014	121.1002	Sale or Payoff Sale	938,779	938,779	0	0	PD -Duration)	1,000
USH4	450	45,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/27/2013	128.3763	01/07/2014	129.3112	Sale or Payoff Sale	420,705	420,705	0	0	PD -Duration)	1,000
USH4	45	4,500,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/30/2013	128.6575	01/07/2014	129.3112	Sale or Payoff Sale	29,414	29,414	0	0	PD -Duration)	1,000
USH4	685	68,500,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/30/2013	128.6575	01/21/2014	131.3424	Sale or Payoff Sale	1,839,157	1,839,157	0	0	PD -Duration)	1,000
USH4	268	26,800,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/02/2014	128.1263	01/21/2014	131.3424	Sale or Payoff Sale	861,928	861,928	0	0	PD -Duration)	1,000
USH4	341	34,100,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/02/2014	128.0013	01/21/2014	131.3424	Sale or Payoff Sale	1,139,332	1,139,332	0	0	PD -Duration)	1,000
USH4	122	12,200,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/02/2014	127.9700	01/21/2014	131.3424	Sale or Payoff Sale	411,433	411,433	0	0	PD -Duration)	1,000
TUH4	3	600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/03/2014	109.9069	01/15/2014	109.8978	Sale or Payoff Sale	(55)	(55)	0	0	PD -Duration)	2,000
USH4	84	8,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/03/2014	128.5325	01/21/2014	131.3424	Sale or Payoff Sale	236,032	236,032	0	0	PD -Duration)	1,000
USH4	66	6,600,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/03/2014	128.5638	01/21/2014	131.3424	Sale or Payoff Sale	183,391	183,391	0	0	PD -Duration)	1,000
USH4	580	58,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/03/2014	128.5013	01/21/2014	131.3424	Sale or Payoff Sale	1,647,867	1,647,867	0	0	PD -Duration)	1,000
TUH4	18	3,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/03/2014	109.8678	01/15/2014	109.8978	Sale or Payoff Sale	1,078	1,078	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USH4	730	73,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/07/2014	129.1263	01/21/2014	131.3424	Sale or Payoff Sale	1,617,760	1,617,760	0	0	PD -Duration)	1,000
USH4	24	2,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/15/2014	130.2201	01/21/2014	131.3424	Sale or Payoff Sale	26,937	26,937	0	0	PD -Duration)	1,000
USH4	42	4,200,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/15/2014	130.2201	01/21/2014	131.3112	Sale or Payoff Sale	45,827	45,827	0	0	PD -Duration)	1,000
USH4	369	36,900,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/15/2014	130.2201	01/22/2014	131.1862	Sale or Payoff Sale	356,495	356,495	0	0	PD -Duration)	1,000
USH4	23	2,300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/22/2014	131.2513	01/22/2014	131.1862	Sale or Payoff Sale	(1,498)	(1,498)	0	0	PD -Duration)	1,000
USH4	134	13,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/22/2014	131.2513	01/23/2014	132.2487	Sale or Payoff Sale	133,646	133,646	0	0	PD -Duration)	1,000
USH4	278	27,800,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/22/2014	131.2513	01/23/2014	132.2799	Sale or Payoff Sale	285,954	285,954	0	0	PD -Duration)	1,000
USH4	124	12,400,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/24/2014	132.9701	01/24/2014	132.9049	Sale or Payoff Sale	(8,077)	(8,077)	0	0	PD -Duration)	1,000
USH4	598	59,800,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/24/2014	132.9701	01/24/2014	132.8112	Sale or Payoff Sale	(95,016)	(95,016)	0	0	PD -Duration)	1,000
TYH4	52	5,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	124.8919	01/29/2014	125.3424	Sale or Payoff Sale	23,425	23,425	0	0	PD -Duration)	1,000
TYH4	710	71,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	124.8919	01/29/2014	125.3424	Sale or Payoff Sale	319,844	319,844	0	0	PD -Duration)	1,000
TYH4	448	44,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	124.8763	01/28/2014	124.9987	Sale or Payoff Sale	54,817	54,817	0	0	PD -Duration)	1,000
TYH4	52	5,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	124.9388	01/28/2014	124.9987	Sale or Payoff Sale	3,113	3,113	0	0	PD -Duration)	1,000
TYH4	448	44,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	124.9388	01/29/2014	125.3424	Sale or Payoff Sale	180,817	180,817	0	0	PD -Duration)	1,000
TUH4	1,471	294,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/29/2014	110.0475	02/12/2014	110.0697	Sale or Payoff Sale	65,070	65,070	0	0	PD -Duration)	2,000
TYH4	114	11,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/29/2014	125.3919	01/29/2014	125.3424	Sale or Payoff Sale	(5,645)	(5,645)	0	0	PD -Duration)	1,000
TYH4	386	38,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/29/2014	125.3919	01/30/2014	125.3893	Sale or Payoff Sale	(1,019)	(1,019)	0	0	PD -Duration)	1,000
TYH4	818	81,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/30/2014	125.2826	01/30/2014	125.3893	Sale or Payoff Sale	87,309	87,309	0	0	PD -Duration)	1,000
TUH4	2,138	427,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/30/2014	110.0710	02/12/2014	110.0697	Sale or Payoff Sale	(5,644)	(5,644)	0	0	PD -Duration)	2,000
TYH4	342	34,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.8138	01/31/2014	125.8581	Sale or Payoff Sale	15,128	15,128	0	0	PD -Duration)	1,000
TYH4	712	71,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.7982	01/31/2014	125.8581	Sale or Payoff Sale	42,620	42,620	0	0	PD -Duration)	1,000
TYH4	153	15,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.7982	01/31/2014	125.8893	Sale or Payoff Sale	13,940	13,940	0	0	PD -Duration)	1,000
TYH4	177	17,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	125.9701	02/05/2014	125.8581	Sale or Payoff Sale	(19,827)	(19,827)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH4	10	1,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/05/2014	120.8138	03/04/2014	121.1002	Sale or Pairoff	2,864	2,864	0	0	PD -Duration)	1,000
TYH4	1,000	100,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	125.8451	02/05/2014	125.8581	Sale or Pairoff	12,985	12,985	0	0	PD -Duration)	1,000
TYH4	189	18,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	125.9701	02/05/2014	125.8581	Sale or Pairoff	(21,171)	(21,171)	0	0	PD -Duration)	1,000
TYH4	816	81,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	125.9701	02/07/2014	126.1549	Sale or Pairoff	150,846	150,846	0	0	PD -Duration)	1,000
TYH4	25	2,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	125.9701	02/11/2014	125.5612	Sale or Pairoff	(10,222)	(10,222)	0	0	PD -Duration)	1,000
USH4	699	69,900,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/24/2014	132.5951	02/24/2014	133.0924	Sale or Pairoff	347,655	347,655	0	0	PD -Duration)	1,000
TYH4	816	81,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/07/2014	125.4857	02/11/2014	125.5612	Sale or Pairoff	61,596	61,596	0	0	PD -Duration)	1,000
TYH4	252	25,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/10/2014	125.9544	02/11/2014	125.5612	Sale or Pairoff	(99,103)	(99,103)	0	0	PD -Duration)	1,000
TYH4	748	74,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/10/2014	125.9544	02/11/2014	125.6237	Sale or Pairoff	(247,412)	(247,412)	0	0	PD -Duration)	1,000
TUH4	1,179	235,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/11/2014	110.1178	02/12/2014	110.0697	Sale or Pairoff	(113,644)	(113,644)	0	0	PD -Duration)	2,000
TYH4	252	25,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/11/2014	125.8451	02/11/2014	125.6237	Sale or Pairoff	(55,790)	(55,790)	0	0	PD -Duration)	1,000
TYH4	829	82,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/11/2014	125.8451	02/26/2014	125.7643	Sale or Pairoff	(66,954)	(66,954)	0	0	PD -Duration)	1,000
TYH4	12	1,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/11/2014	125.8451	02/26/2014	125.8268	Sale or Pairoff	(219)	(219)	0	0	PD -Duration)	1,000
TYH4	407	40,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/21/2014	123.5011	02/26/2014	125.8268	Sale or Pairoff	946,546	946,546	0	0	PD -Duration)	1,000
TYH4	22	2,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/21/2014	123.5011	02/26/2014	126.1393	Sale or Pairoff	58,040	58,040	0	0	PD -Duration)	1,000
TYH4	445	44,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/21/2014	123.5011	02/27/2014	126.0768	Sale or Pairoff	1,146,171	1,146,171	0	0	PD -Duration)	1,000
TYH4	162	16,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/21/2014	123.5011	02/28/2014	126.3112	Sale or Pairoff	455,226	455,226	0	0	PD -Duration)	1,000
USH4	1,059	105,900,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/21/2014	129.0011	02/24/2014	133.0924	Sale or Pairoff	4,332,676	4,332,676	0	0	PD -Duration)	1,000
USM4	518	51,800,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/28/2014	133.7799	Sale or Pairoff	1,131,757	1,131,757	0	0	PD -Duration)	1,000
USM4	221	22,100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/28/2014	133.8112	Sale or Pairoff	489,760	489,760	0	0	PD -Duration)	1,000
USM4	541	54,100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/28/2014	133.5612	Sale or Pairoff	1,063,666	1,063,666	0	0	PD -Duration)	1,000
USM4	194	19,400,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/28/2014	133.5924	Sale or Pairoff	387,488	387,488	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM4	120	12,000,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/31/2014	132.9049	Sale or Payoff	157,183	157,183	0	0	PD -Duration)	1,000
USM4	164	16,400,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	131.5951	03/31/2014	132.9674	Sale or Payoff	225,067	225,067	0	0	PD -Duration)	1,000
WNH4	43	4,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/25/2014	142.2201	02/27/2014	144.8737	Sale or Payoff	114,105	114,105	0	0	PD -Duration)	1,000
FVM4	1,854	185,400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/26/2014	119.7513	03/13/2014	119.4127	Sale or Payoff	(627,723)	(627,723)	0	0	PD -Duration)	1,000
FVM4	245	24,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/26/2014	119.7513	03/13/2014	119.4362	Sale or Payoff	(77,209)	(77,209)	0	0	PD -Duration)	1,000
FVM4	75	7,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/26/2014	119.7513	03/18/2014	119.6549	Sale or Payoff	(7,229)	(7,229)	0	0	PD -Duration)	1,000
TYM4	419	41,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/26/2014	124.2748	02/27/2014	124.7799	Sale or Payoff	211,667	211,667	0	0	PD -Duration)	1,000
FVM4	1,479	147,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/18/2014	119.6549	Sale or Payoff	(304,326)	(304,326)	0	0	PD -Duration)	1,000
FVM4	665	66,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/18/2014	119.6627	Sale or Payoff	(131,638)	(131,638)	0	0	PD -Duration)	1,000
FVM4	481	48,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/27/2014	119.0143	Sale or Payoff	(407,114)	(407,114)	0	0	PD -Duration)	1,000
FVM4	1,646	164,600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/27/2014	119.0221	Sale or Payoff	(1,380,299)	(1,380,299)	0	0	PD -Duration)	1,000
FVM4	1,988	198,800,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/28/2014	118.9819	Sale or Payoff	(1,747,054)	(1,747,054)	0	0	PD -Duration)	1,000
TYM4	445	44,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5169	02/27/2014	124.7799	Sale or Payoff	117,028	117,028	0	0	PD -Duration)	1,000
TYM4	136	13,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.7513	02/27/2014	124.7799	Sale or Payoff	3,891	3,891	0	0	PD -Duration)	1,000
TYM4	864	86,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.7513	03/03/2014	124.9987	Sale or Payoff	213,719	213,719	0	0	PD -Duration)	1,000
EDU6	824	824,000,000	90-Day Euro Dollar Future Sep 2016 0000EDU6	Bond Portfolio Hedge	D1	Interest Rate	09/19/2016	CME SNZ20JLFK8MNNCLQ0F39	02/28/2014	98.2558	03/04/2014	98.2440	Sale or Payoff	(24,324)	(24,324)	0	0	PD -Duration)	2,500
TYM4	136	13,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	124.7435	03/03/2014	124.9987	Sale or Payoff	34,703	34,703	0	0	PD -Duration)	1,000
TYM4	26	2,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	124.7435	03/04/2014	124.6549	Sale or Payoff	(2,303)	(2,303)	0	0	PD -Duration)	1,000
TYM4	341	34,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0326	03/04/2014	124.6549	Sale or Payoff	(128,775)	(128,775)	0	0	PD -Duration)	1,000
TYM4	509	50,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0013	03/04/2014	124.6549	Sale or Payoff	(176,313)	(176,313)	0	0	PD -Duration)	1,000
TYM4	170	17,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	124.9701	03/04/2014	124.6549	Sale or Payoff	(53,574)	(53,574)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	384	38,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0482	03/04/2014	124.6549	Sale or Pairoff Sale	(151,014)	(151,014)	0	0	PD -Duration)	1,000
TYM4	14	1,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0482	03/04/2014	124.2487	Sale or Pairoff Sale	(11,193)	(11,193)	0	0	PD -Duration)	1,000
TYM4	281	28,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0482	03/05/2014	124.3893	Sale or Pairoff Sale	(185,148)	(185,148)	0	0	PD -Duration)	1,000
TYH4	21	2,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	03/03/2014	126.5951	03/03/2014	126.1081	Sale or Pairoff Sale	(10,227)	(10,227)	0	0	PD -Duration)	1,000
TYH4	147	14,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	03/03/2014	126.5951	03/04/2014	126.5768	Sale or Pairoff Sale	(2,685)	(2,685)	0	0	PD -Duration)	1,000
TYM4	21	2,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	124.5326	03/05/2014	124.3893	Sale or Pairoff Sale	(3,009)	(3,009)	0	0	PD -Duration)	1,000
TYM4	244	24,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0013	03/05/2014	124.3893	Sale or Pairoff Sale	(149,332)	(149,332)	0	0	PD -Duration)	1,000
TYM4	311	31,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0013	03/05/2014	124.3424	Sale or Pairoff Sale	(204,915)	(204,915)	0	0	PD -Duration)	1,000
TYM4	45	4,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	125.0013	03/06/2014	124.0612	Sale or Pairoff Sale	(42,306)	(42,306)	0	0	PD -Duration)	1,000
TYM4	526	52,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	124.9857	03/06/2014	124.0612	Sale or Pairoff Sale	(486,295)	(486,295)	0	0	PD -Duration)	1,000
TYM4	474	47,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	124.9857	03/06/2014	123.9674	Sale or Pairoff Sale	(482,658)	(482,658)	0	0	PD -Duration)	1,000
FVM4	61	6,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	03/28/2014	118.9819	Sale or Pairoff Sale	(54,560)	(54,560)	0	0	PD -Duration)	1,000
FVM4	200	20,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	04/03/2014	118.6549	Sale or Pairoff Sale	(244,278)	(244,278)	0	0	PD -Duration)	1,000
FVM4	1,000	100,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	04/03/2014	118.6862	Sale or Pairoff Sale	(1,190,140)	(1,190,140)	0	0	PD -Duration)	1,000
FVM4	30	3,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	04/04/2014	119.0534	Sale or Pairoff Sale	(24,689)	(24,689)	0	0	PD -Duration)	1,000
TYM4	381	38,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/04/2014	124.5951	03/06/2014	123.9674	Sale or Pairoff Sale	(239,131)	(239,131)	0	0	PD -Duration)	1,000
TYM4	619	61,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/04/2014	124.5951	03/13/2014	124.4518	Sale or Pairoff Sale	(88,681)	(88,681)	0	0	PD -Duration)	1,000
TYM4	147	14,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/04/2014	124.9857	03/13/2014	124.4518	Sale or Pairoff Sale	(78,482)	(78,482)	0	0	PD -Duration)	1,000
FVM4	1,382	138,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	04/04/2014	119.0534	Sale or Pairoff Sale	(1,396,445)	(1,396,445)	0	0	PD -Duration)	1,000
FVM4	503	50,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	04/04/2014	119.0143	Sale or Pairoff Sale	(527,906)	(527,906)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	1,283	128,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	04/09/2014	119.1159	Sale or Payoff	(1,216,223)	(1,216,223)	0	0	PD -Duration)	1,000
FVM4	894	89,400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	04/14/2014	119.6081	Sale or Payoff	(407,454)	(407,454)	0	0	PD -Duration)	1,000
EDU4	1,605	1,605,000,000	90-Day Euro Dollar Future Sep 2014 0000EDU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	CME SNZ20JLFK8MNNCLQ0F39	03/04/2014	99.7310	03/07/2014	99.7240	Sale or Payoff	(28,441)	(28,441)	0	0	PD -Duration)	2,500
TYM4	91	9,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.1732	03/13/2014	124.4518	Sale or Payoff	25,354	25,354	0	0	PD -Duration)	1,000
TYM4	461	46,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.1732	03/13/2014	124.1081	Sale or Payoff	(30,030)	(30,030)	0	0	PD -Duration)	1,000
TYM4	39	3,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.1576	03/13/2014	124.1081	Sale or Payoff	(1,931)	(1,931)	0	0	PD -Duration)	1,000
TYM4	266	26,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.1576	03/14/2014	124.8737	Sale or Payoff	190,485	190,485	0	0	PD -Duration)	1,000
FVM4	95	9,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	119.6419	04/14/2014	119.6081	Sale or Payoff	(3,220)	(3,220)	0	0	PD -Duration)	1,000
FVM4	296	29,600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	119.6419	04/14/2014	119.6159	Sale or Payoff	(7,719)	(7,719)	0	0	PD -Duration)	1,000
FVM4	601	60,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	119.6419	04/25/2014	119.3424	Sale or Payoff	(180,009)	(180,009)	0	0	PD -Duration)	1,000
FVM4	261	26,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	119.6419	04/25/2014	119.2956	Sale or Payoff	(90,408)	(90,408)	0	0	PD -Duration)	1,000
FVM4	76	7,600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	119.6419	04/28/2014	119.1159	Sale or Payoff	(39,982)	(39,982)	0	0	PD -Duration)	1,000
TYM4	634	63,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.3919	03/14/2014	124.8737	Sale or Payoff	305,420	305,420	0	0	PD -Duration)	1,000
TYM4	427	42,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.3919	03/14/2014	124.8268	Sale or Payoff	185,685	185,685	0	0	PD -Duration)	1,000
TYM4	367	36,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.3919	03/14/2014	124.8112	Sale or Payoff	153,859	153,859	0	0	PD -Duration)	1,000
FVM4	55	5,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	04/28/2014	119.1159	Sale or Payoff	(7,037)	(7,037)	0	0	PD -Duration)	1,000
FVM4	445	44,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	05/08/2014	119.6081	Sale or Payoff	162,086	162,086	0	0	PD -Duration)	1,000
FVM4	525	52,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	05/08/2014	119.6237	Sale or Payoff	199,428	199,428	0	0	PD -Duration)	1,000
FVM4	97	9,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	05/08/2014	119.6159	Sale or Payoff	36,089	36,089	0	0	PD -Duration)	1,000
FVM4	663	66,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	05/08/2014	119.5924	Sale or Payoff	231,130	231,130	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	428	42,800,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2438	05/12/2014	119.6237	Sale or Pairoff Sale	162,581	162,581	0	0	PD -Duration)	1,000
FVM4	121	12,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2982	05/12/2014	119.6237	Sale or Pairoff Sale	39,384	39,384	0	0	PD -Duration)	1,000
FVM4	423	42,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2982	05/12/2014	119.6315	Sale or Pairoff Sale	140,985	140,985	0	0	PD -Duration)	1,000
FVM4	277	27,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2982	05/12/2014	119.6549	Sale or Pairoff Sale	98,816	98,816	0	0	PD -Duration)	1,000
FVM4	470	47,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.3138	05/12/2014	119.6549	Sale or Pairoff Sale	160,322	160,322	0	0	PD -Duration)	1,000
FVM4	391	39,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.3138	05/15/2014	120.0690	Sale or Pairoff Sale	295,272	295,272	0	0	PD -Duration)	1,000
FVM4	99	9,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.3060	05/15/2014	120.0690	Sale or Pairoff Sale	75,536	75,536	0	0	PD -Duration)	1,000
FVM4	189	18,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2982	05/15/2014	120.0690	Sale or Pairoff Sale	145,681	145,681	0	0	PD -Duration)	1,000
FVM4	125	12,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2982	05/15/2014	120.0612	Sale or Pairoff Sale	95,373	95,373	0	0	PD -Duration)	1,000
TUM4	2,853	570,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/11/2014	109.8288	03/13/2014	109.9056	Sale or Pairoff Sale	438,249	438,249	0	0	PD -Duration)	2,000
TUM4	886	177,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/11/2014	109.8288	03/17/2014	109.8665	Sale or Pairoff Sale	66,880	66,880	0	0	PD -Duration)	2,000
TUM4	1,259	251,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/11/2014	109.8210	03/17/2014	109.8665	Sale or Pairoff Sale	114,707	114,707	0	0	PD -Duration)	2,000
TYM4	306	30,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/12/2014	123.9232	03/14/2014	124.8112	Sale or Pairoff Sale	271,723	271,723	0	0	PD -Duration)	1,000
TYM4	330	33,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/12/2014	124.0169	03/14/2014	124.8112	Sale or Pairoff Sale	262,098	262,098	0	0	PD -Duration)	1,000
TYM4	681	68,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/12/2014	124.0169	03/14/2014	124.6237	Sale or Pairoff Sale	413,187	413,187	0	0	PD -Duration)	1,000
TYM4	177	17,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/12/2014	124.0169	03/14/2014	124.5924	Sale or Pairoff Sale	101,861	101,861	0	0	PD -Duration)	1,000
TYM4	118	11,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/12/2014	124.0169	03/14/2014	124.6237	Sale or Pairoff Sale	71,595	71,595	0	0	PD -Duration)	1,000
TYM4	363	36,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/13/2014	123.8763	03/14/2014	124.6237	Sale or Pairoff Sale	271,292	271,292	0	0	PD -Duration)	1,000
TYM4	663	66,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/13/2014	123.9076	03/14/2014	124.6237	Sale or Pairoff Sale	474,781	474,781	0	0	PD -Duration)	1,000
TYM4	194	19,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/13/2014	123.9076	03/18/2014	124.2956	Sale or Pairoff Sale	75,269	75,269	0	0	PD -Duration)	1,000
TUM4	394	78,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9303	03/17/2014	109.8665	Sale or Pairoff Sale	(50,290)	(50,290)	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	342	68,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9303	03/17/2014	109.8743	Sale or Payoff Sale	(38,309)	(38,309)	0	0	PD -Duration)	2,000
TUM4	691	138,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9303	03/17/2014	109.8509	Sale or Payoff Sale	(109,793)	(109,793)	0	0	PD -Duration)	2,000
TUM4	455	91,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9460	03/17/2014	109.8509	Sale or Payoff Sale	(86,514)	(86,514)	0	0	PD -Duration)	2,000
TUM4	933	186,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9460	03/17/2014	109.8587	Sale or Payoff Sale	(162,823)	(162,823)	0	0	PD -Duration)	2,000
TUM4	57	11,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/14/2014	109.9147	03/17/2014	109.8587	Sale or Payoff Sale	(6,385)	(6,385)	0	0	PD -Duration)	2,000
TYM4	926	92,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.6732	03/18/2014	124.2956	Sale or Payoff Sale	(349,695)	(349,695)	0	0	PD -Duration)	1,000
TYM4	324	32,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.3607	03/18/2014	124.2956	Sale or Payoff Sale	(21,105)	(21,105)	0	0	PD -Duration)	1,000
TYM4	176	17,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.3607	03/27/2014	123.7487	Sale or Payoff Sale	(107,715)	(107,715)	0	0	PD -Duration)	1,000
TYM4	28	2,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.3451	03/27/2014	123.7487	Sale or Payoff Sale	(16,699)	(16,699)	0	0	PD -Duration)	1,000
TYM4	1,449	144,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.3451	04/03/2014	123.0299	Sale or Payoff Sale	(1,905,638)	(1,905,638)	0	0	PD -Duration)	1,000
TYM4	51	5,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.3451	04/04/2014	123.5612	Sale or Payoff Sale	(39,978)	(39,978)	0	0	PD -Duration)	1,000
TYM4	949	94,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.3763	04/04/2014	123.5612	Sale or Payoff Sale	(773,568)	(773,568)	0	0	PD -Duration)	1,000
TYM4	197	19,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.3763	04/07/2014	123.9206	Sale or Payoff Sale	(89,786)	(89,786)	0	0	PD -Duration)	1,000
TYM4	673	67,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.5638	04/07/2014	123.9206	Sale or Payoff Sale	(432,917)	(432,917)	0	0	PD -Duration)	1,000
TYM4	237	23,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.5638	04/07/2014	123.9362	Sale or Payoff Sale	(148,751)	(148,751)	0	0	PD -Duration)	1,000
TYM4	534	53,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/18/2014	124.5169	04/07/2014	123.9362	Sale or Payoff Sale	(310,129)	(310,129)	0	0	PD -Duration)	1,000
TUM4	455	91,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/19/2014	109.7116	03/19/2014	109.8665	Sale or Payoff Sale	140,986	140,986	0	0	PD -Duration)	2,000
FVM4	492	49,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	118.9232	05/15/2014	120.0612	Sale or Payoff Sale	559,889	559,889	0	0	PD -Duration)	1,000
FVM4	233	23,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	118.9232	05/22/2014	120.2252	Sale or Payoff Sale	303,377	303,377	0	0	PD -Duration)	1,000
FVM4	275	27,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	118.9232	05/23/2014	119.4989	Sale or Payoff Sale	158,308	158,308	0	0	PD -Duration)	1,000
TYM4	351	35,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/20/2014	123.4857	04/07/2014	123.9362	Sale or Payoff Sale	158,120	158,120	0	0	PD -Duration)	1,000
TYM4	515	51,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/20/2014	123.4857	04/09/2014	123.8268	Sale or Payoff Sale	175,672	175,672	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	2,111	211,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	118.9076	05/23/2014	119.4989	Sale or Payoff Sale	1,248,213	1,248,213	0	0	PD -Duration)	1,000
FVM4	616	61,600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	118.8138	05/23/2014	119.4989	Sale or Payoff Sale	421,985	421,985	0	0	PD -Duration)	1,000
FVM4	413	41,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	118.8138	05/27/2014	120.2643	Sale or Payoff Sale	599,050	599,050	0	0	PD -Duration)	1,000
FVM4	738	73,800,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	118.8063	05/27/2014	120.2643	Sale or Payoff Sale	1,075,995	1,075,995	0	0	PD -Duration)	1,000
FVM4	244	24,400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	118.8063	05/27/2014	120.2565	Sale or Payoff Sale	353,843	353,843	0	0	PD -Duration)	1,000
FVM4	337	33,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/25/2014	118.7757	05/27/2014	120.2565	Sale or Payoff Sale	499,037	499,037	0	0	PD -Duration)	1,000
FVM4	357	35,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/25/2014	118.7757	05/27/2014	120.2409	Sale or Payoff Sale	523,075	523,075	0	0	PD -Duration)	1,000
FVM4	1,434	143,400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/25/2014	118.7757	05/27/2014	120.3424	Sale or Payoff Sale	2,246,733	2,246,733	0	0	PD -Duration)	1,000
TYM4	869	86,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/25/2014	123.5013	04/09/2014	123.8268	Sale or Payoff Sale	282,846	282,846	0	0	PD -Duration)	1,000
TYM4	69	6,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/27/2014	123.7513	04/09/2014	123.8268	Sale or Payoff Sale	5,208	5,208	0	0	PD -Duration)	1,000
TYM4	933	93,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/27/2014	123.7513	04/10/2014	124.2956	Sale or Payoff Sale	507,771	507,771	0	0	PD -Duration)	1,000
TYM4	444	44,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/27/2014	123.7513	04/10/2014	124.3112	Sale or Payoff Sale	248,578	248,578	0	0	PD -Duration)	1,000
FVM4	269	26,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/28/2014	118.8529	05/27/2014	120.3424	Sale or Payoff Sale	400,688	400,688	0	0	PD -Duration)	1,000
FVM4	509	50,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/28/2014	118.8529	05/28/2014	120.6081	Sale or Payoff Sale	893,383	893,383	0	0	PD -Duration)	1,000
FVM4	205	20,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/28/2014	118.8373	05/28/2014	120.6081	Sale or Payoff Sale	363,013	363,013	0	0	PD -Duration)	1,000
FVM4	1,166	116,600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/28/2014	118.8373	05/28/2014	120.3424	Sale or Payoff Sale	1,755,031	1,755,031	0	0	PD -Duration)	1,000
FVM4	1,000	100,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/02/2014	118.6185	05/28/2014	120.3424	Sale or Payoff Sale	1,723,923	1,723,923	0	0	PD -Duration)	1,000
TYM4	50	5,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/02/2014	122.8763	04/10/2014	124.3112	Sale or Payoff Sale	71,743	71,743	0	0	PD -Duration)	1,000
TYM4	1,000	100,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/02/2014	122.8763	04/14/2014	124.6081	Sale or Payoff Sale	1,731,735	1,731,735	0	0	PD -Duration)	1,000
TYM4	399	39,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/02/2014	122.8763	04/14/2014	124.6237	Sale or Payoff Sale	697,197	697,197	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	455	45,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/04/2014	122.9232	04/14/2014	124.6237	Sale or Payoff Sale	773,721	773,721	0	0	PD -Duration)	1,000
FVM4	859	85,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/04/2014	118.8529	05/28/2014	120.3424	Sale or Payoff Sale	1,279,521	1,279,521	0	0	PD -Duration)	1,000
FVM4	467	46,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/04/2014	118.8919	05/28/2014	120.3424	Sale or Payoff Sale	677,377	677,377	0	0	PD -Duration)	1,000
FVM4	309	30,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/04/2014	118.8841	05/28/2014	120.3424	Sale or Payoff Sale	450,614	450,614	0	0	PD -Duration)	1,000
FVM4	281	28,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/04/2014	118.8763	05/28/2014	120.3424	Sale or Payoff Sale	411,977	411,977	0	0	PD -Duration)	1,000
TYM4	126	12,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/07/2014	123.8763	04/14/2014	124.6237	Sale or Payoff Sale	94,167	94,167	0	0	PD -Duration)	1,000
TYM4	126	12,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/07/2014	123.8763	04/16/2014	124.4362	Sale or Payoff Sale	70,542	70,542	0	0	PD -Duration)	1,000
TYM4	749	74,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/15/2014	124.7513	04/16/2014	124.4362	Sale or Payoff Sale	(236,040)	(236,040)	0	0	PD -Duration)	1,000
TYM4	460	46,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/15/2014	124.7513	04/21/2014	123.6706	Sale or Payoff Sale	(497,152)	(497,152)	0	0	PD -Duration)	1,000
TYM4	246	24,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/15/2014	124.7513	04/24/2014	123.7799	Sale or Payoff Sale	(238,962)	(238,962)	0	0	PD -Duration)	1,000
TYM4	633	63,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/15/2014	124.7982	04/24/2014	123.7799	Sale or Payoff Sale	(644,562)	(644,562)	0	0	PD -Duration)	1,000
TYM4	367	36,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/15/2014	124.7982	04/25/2014	124.0768	Sale or Payoff Sale	(264,750)	(264,750)	0	0	PD -Duration)	1,000
FVM4	2,149	214,900,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/16/2014	119.4232	05/28/2014	120.3424	Sale or Payoff Sale	1,975,436	1,975,436	0	0	PD -Duration)	1,000
TYM4	460	46,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/21/2014	123.6263	04/25/2014	124.0768	Sale or Payoff Sale	207,223	207,223	0	0	PD -Duration)	1,000
TYM4	53	5,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/23/2014	123.9388	04/25/2014	124.0768	Sale or Payoff Sale	7,313	7,313	0	0	PD -Duration)	1,000
TYM4	825	82,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/23/2014	123.9388	04/29/2014	123.7956	Sale or Payoff Sale	(118,194)	(118,194)	0	0	PD -Duration)	1,000
TYM4	53	5,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	123.8451	04/29/2014	123.7956	Sale or Payoff Sale	(2,624)	(2,624)	0	0	PD -Duration)	1,000
TYM4	586	58,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	123.8451	04/29/2014	123.9362	Sale or Payoff Sale	53,390	53,390	0	0	PD -Duration)	1,000
TYM4	289	28,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	123.8451	05/02/2014	124.5924	Sale or Payoff Sale	215,987	215,987	0	0	PD -Duration)	1,000
FVM4	131	13,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	119.1107	05/28/2014	120.3424	Sale or Payoff Sale	161,357	161,357	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	608	60,800,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/30/2014	119.1732	05/28/2014	120.3424	Sale or Pairoff	710,895	710,895	0	0	PD -Duration)	1,000
FVM4	522	52,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/30/2014	119.1576	05/28/2014	120.3424	Sale or Pairoff	618,497	618,497	0	0	PD -Duration)	1,000
FVM4	161	16,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/30/2014	119.1419	05/28/2014	120.3424	Sale or Pairoff	193,278	193,278	0	0	PD -Duration)	1,000
TYM4	711	71,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.1891	05/02/2014	124.5924	Sale or Pairoff	286,746	286,746	0	0	PD -Duration)	1,000
TYM4	1,000	100,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.1891	05/02/2014	124.6549	Sale or Pairoff	465,800	465,800	0	0	PD -Duration)	1,000
TYM4	700	70,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.1891	05/08/2014	124.8893	Sale or Pairoff	490,123	490,123	0	0	PD -Duration)	1,000
TYM4	517	51,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.1891	05/08/2014	125.1081	Sale or Pairoff	475,084	475,084	0	0	PD -Duration)	1,000
TYM4	774	77,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.2982	05/08/2014	125.1081	Sale or Pairoff	626,832	626,832	0	0	PD -Duration)	1,000
FVM4	1,125	112,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/30/2014	119.3607	05/28/2014	120.3424	Sale or Pairoff	1,104,452	1,104,452	0	0	PD -Duration)	1,000
TYM4	249	24,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.4391	05/08/2014	125.1081	Sale or Pairoff	166,562	166,562	0	0	PD -Duration)	1,000
TYM4	425	42,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	124.4391	05/12/2014	124.8581	Sale or Pairoff	178,043	178,043	0	0	PD -Duration)	1,000
TYM4	184	18,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	124.5794	05/12/2014	124.8581	Sale or Pairoff	51,264	51,264	0	0	PD -Duration)	1,000
TYM4	491	49,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	124.5794	05/12/2014	124.8730	Sale or Pairoff	144,126	144,126	0	0	PD -Duration)	1,000
TYM4	325	32,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	124.5794	05/12/2014	124.8574	Sale or Pairoff	90,321	90,321	0	0	PD -Duration)	1,000
FVM4	2,153	215,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/02/2014	119.5326	05/28/2014	120.3424	Sale or Pairoff	1,743,629	1,743,629	0	0	PD -Duration)	1,000
TYM4	8	800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	124.7201	05/12/2014	124.8574	Sale or Pairoff	1,098	1,098	0	0	PD -Duration)	1,000
TYM4	992	99,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	124.7201	05/13/2014	124.9987	Sale or Pairoff	276,381	276,381	0	0	PD -Duration)	1,000
TYM4	465	46,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	124.5794	05/13/2014	124.9987	Sale or Pairoff	194,944	194,944	0	0	PD -Duration)	1,000
TYM4	235	23,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	124.5794	05/20/2014	125.9049	Sale or Pairoff	311,489	311,489	0	0	PD -Duration)	1,000
TYM4	880	88,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	124.8451	05/20/2014	125.9049	Sale or Pairoff	932,677	932,677	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	52	5,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/13/2014	124.9544	05/20/2014	125.9049	Sale or Payoff Sale	49,425	49,425	0	0	PD -Duration)	1,000
TYM4	531	53,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/13/2014	124.9544	05/21/2014	125.7331	Sale or Payoff Sale	413,442	413,442	0	0	PD -Duration)	1,000
TYM4	582	58,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.9388	05/21/2014	125.7331	Sale or Payoff Sale	(119,755)	(119,755)	0	0	PD -Duration)	1,000
TYM4	345	34,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.9232	05/21/2014	125.7331	Sale or Payoff Sale	(65,598)	(65,598)	0	0	PD -Duration)	1,000
TYM4	357	35,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.9232	05/21/2014	125.9987	Sale or Payoff Sale	26,948	26,948	0	0	PD -Duration)	1,000
TYM4	178	17,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.9232	05/22/2014	125.8112	Sale or Payoff Sale	(19,939)	(19,939)	0	0	PD -Duration)	1,000
TYM4	791	79,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8294	05/22/2014	125.8112	Sale or Payoff Sale	(14,448)	(14,448)	0	0	PD -Duration)	1,000
TYM4	28	2,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8294	05/22/2014	125.7174	Sale or Payoff Sale	(3,136)	(3,136)	0	0	PD -Duration)	1,000
TYM4	507	50,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8294	05/23/2014	125.6237	Sale or Payoff Sale	(104,323)	(104,323)	0	0	PD -Duration)	1,000
TYM4	28	2,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8294	05/23/2014	125.8112	Sale or Payoff Sale	(511)	(511)	0	0	PD -Duration)	1,000
TYM4	12	1,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8294	05/23/2014	125.7487	Sale or Payoff Sale	(969)	(969)	0	0	PD -Duration)	1,000
TYM4	16	1,600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8607	05/23/2014	125.7487	Sale or Payoff Sale	(1,792)	(1,792)	0	0	PD -Duration)	1,000
TYM4	458	45,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8607	05/28/2014	126.3424	Sale or Payoff Sale	220,635	220,635	0	0	PD -Duration)	1,000
TYM4	424	42,400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8451	05/28/2014	126.3424	Sale or Payoff Sale	210,881	210,881	0	0	PD -Duration)	1,000
TYM4	45	4,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8451	05/28/2014	126.4674	Sale or Payoff Sale	28,006	28,006	0	0	PD -Duration)	1,000
TYM4	71	7,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8451	05/28/2014	125.9049	Sale or Payoff Sale	4,250	4,250	0	0	PD -Duration)	1,000
TYM4	548	54,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.8919	05/28/2014	125.9049	Sale or Payoff Sale	7,116	7,116	0	0	PD -Duration)	1,000
TYM4	118	11,800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.7357	05/28/2014	125.9049	Sale or Payoff Sale	19,970	19,970	0	0	PD -Duration)	1,000
TYM4	59	5,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.7513	05/28/2014	125.9049	Sale or Payoff Sale	9,063	9,063	0	0	PD -Duration)	1,000
TYM4	877	87,700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	125.8451	05/28/2014	125.9049	Sale or Payoff Sale	52,497	52,497	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	122	12,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	125.7513	05/28/2014	125.9049	Sale or Pairoff Sale	18,740	18,740	0	0	PD -Duration)	1,000
TYM4	30	3,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	125.7513	05/28/2014	126.4518	Sale or Pairoff Sale	21,015	21,015	0	0	PD -Duration)	1,000
TYM4	723	72,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	125.7513	05/28/2014	125.9049	Sale or Pairoff Sale	111,060	111,060	0	0	PD -Duration)	1,000
TYU4	48	4,800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	125.1732	05/27/2014	125.0610	Sale or Pairoff Sale	(5,386)	(5,386)	0	0	PD -Duration)	1,000
TYU4	309	30,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	125.1732	05/29/2014	125.8893	Sale or Pairoff Sale	221,278	221,278	0	0	PD -Duration)	1,000
TYU4	570	57,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	124.9857	05/29/2014	125.8893	Sale or Pairoff Sale	515,058	515,058	0	0	PD -Duration)	1,000
TYU4	399	39,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	124.9857	06/05/2014	124.4987	Sale or Pairoff Sale	(194,319)	(194,319)	0	0	PD -Duration)	1,000
TYU4	68	6,800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.7982	06/05/2014	124.4987	Sale or Pairoff Sale	(20,367)	(20,367)	0	0	PD -Duration)	1,000
TYU4	439	43,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.7982	06/10/2014	123.9674	Sale or Pairoff Sale	(364,706)	(364,706)	0	0	PD -Duration)	1,000
FVM4	975	97,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	118.2511	05/28/2014	120.3424	Sale or Pairoff Sale	2,039,008	2,039,008	0	0	PD -Duration)	1,000
FVM4	122	12,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	118.2511	05/29/2014	120.6237	Sale or Pairoff Sale	289,450	289,450	0	0	PD -Duration)	1,000
FVM4	1,912	191,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	118.2511	05/29/2014	120.6315	Sale or Pairoff Sale	4,551,234	4,551,234	0	0	PD -Duration)	1,000
FVU4	255	25,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.5794	06/16/2014	118.9284	Sale or Pairoff Sale	(166,025)	(166,025)	0	0	PD -Duration)	1,000
FVU4	1,111	111,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.5794	06/16/2014	118.9127	Sale or Pairoff Sale	(740,706)	(740,706)	0	0	PD -Duration)	1,000
FVU4	337	33,700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.5794	06/17/2014	118.6237	Sale or Pairoff Sale	(322,093)	(322,093)	0	0	PD -Duration)	1,000
WNM4	7	700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	149.3451	05/30/2014	151.6549	Sale or Pairoff Sale	16,169	16,169	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	149.6576	05/29/2014	152.1237	Sale or Pairoff Sale	2,466	2,466	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	149.6576	05/30/2014	151.6549	Sale or Pairoff Sale	1,997	1,997	0	0	PD -Duration)	1,000
TYU4	419	41,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.2982	06/10/2014	123.9674	Sale or Pairoff Sale	(557,591)	(557,591)	0	0	PD -Duration)	1,000
TYM4	171	17,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	126.0638	05/28/2014	125.9049	Sale or Pairoff Sale	(27,170)	(27,170)	0	0	PD -Duration)	1,000
TYM4	21	2,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	126.0638	05/28/2014	126.4987	Sale or Pairoff Sale	9,132	9,132	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	271	27,100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	126.0638	05/28/2014	125.9049	Sale or Payoff	(43,059)	(43,059)	0	0	PD -Duration)	1,000
USM4	1,814	181,400,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	137.3763	05/28/2014	137.3737	Sale or Payoff	(4,789)	(4,789)	0	0	PD -Duration)	1,000
USU4	1,814	181,400,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	136.6263	05/28/2014	136.6237	Sale or Payoff	(4,789)	(4,789)	0	0	PD -Duration)	1,000
TYU4	13	1,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/10/2014	123.9674	Sale or Payoff	(15,167)	(15,167)	0	0	PD -Duration)	1,000
TYU4	84	8,400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/12/2014	124.5768	Sale or Payoff	(46,816)	(46,816)	0	0	PD -Duration)	1,000
TYU4	583	58,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/16/2014	124.2956	Sale or Payoff	(488,891)	(488,891)	0	0	PD -Duration)	1,000
TYU4	253	25,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/18/2014	124.2018	Sale or Payoff	(235,879)	(235,879)	0	0	PD -Duration)	1,000
TYU4	626	62,600,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/18/2014	124.2174	Sale or Payoff	(573,856)	(573,856)	0	0	PD -Duration)	1,000
TYU4	236	23,600,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1341	06/18/2014	124.3268	Sale or Payoff	(190,529)	(190,529)	0	0	PD -Duration)	1,000
TYU4	65	6,500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1107	06/18/2014	124.3268	Sale or Payoff	(50,953)	(50,953)	0	0	PD -Duration)	1,000
TYU4	86	8,600,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1107	06/18/2014	124.2643	Sale or Payoff	(72,790)	(72,790)	0	0	PD -Duration)	1,000
TYU4	312	31,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1185	06/18/2014	124.2643	Sale or Payoff	(266,511)	(266,511)	0	0	PD -Duration)	1,000
TYU4	180	18,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1185	06/18/2014	124.2799	Sale or Payoff	(150,944)	(150,944)	0	0	PD -Duration)	1,000
TYU4	11	1,100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1185	06/18/2014	124.4674	Sale or Payoff	(7,162)	(7,162)	0	0	PD -Duration)	1,000
TYU4	240	24,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1185	06/19/2014	124.2018	Sale or Payoff	(220,009)	(220,009)	0	0	PD -Duration)	1,000
FVU4	763	76,300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/17/2014	118.6237	Sale or Payoff	(753,092)	(753,092)	0	0	PD -Duration)	1,000
FVU4	1,100	110,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/18/2014	118.7643	Sale or Payoff	(931,029)	(931,029)	0	0	PD -Duration)	1,000
FVU4	1,400	140,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/18/2014	118.7877	Sale or Payoff	(1,152,134)	(1,152,134)	0	0	PD -Duration)	1,000
FVU4	1,360	136,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/19/2014	119.0143	Sale or Payoff	(811,090)	(811,090)	0	0	PD -Duration)	1,000
FVU4	293	29,300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/19/2014	119.0299	Sale or Payoff	(170,164)	(170,164)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	130	13,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/19/2014	119.0377	Sale or Payoff	(74,484)	(74,484)	0	0	PD -Duration)	1,000
FVU4	428	42,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/23/2014	118.9362	Sale or Payoff	(288,692)	(288,692)	0	0	PD -Duration)	1,000
FVU4	946	94,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/24/2014	118.9674	Sale or Payoff	(608,529)	(608,529)	0	0	PD -Duration)	1,000
FVU4	1,000	100,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/25/2014	119.2487	Sale or Payoff	(362,015)	(362,015)	0	0	PD -Duration)	1,000
FVU4	1,389	138,900,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	07/09/2014	118.9440	Sale or Payoff	(926,050)	(926,050)	0	0	PD -Duration)	1,000
FVU4	1,000	100,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	07/10/2014	119.3268	Sale or Payoff	(283,890)	(283,890)	0	0	PD -Duration)	1,000
FVU4	1,368	136,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	07/11/2014	119.3034	Sale or Payoff	(420,424)	(420,424)	0	0	PD -Duration)	1,000
FVU4	255	25,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	07/17/2014	119.3581	Sale or Payoff	(64,423)	(64,423)	0	0	PD -Duration)	1,000
FVU4	368	36,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	07/31/2014	118.8424	Sale or Payoff	(282,722)	(282,722)	0	0	PD -Duration)	1,000
FVU4	106	10,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.5951	07/31/2014	118.8424	Sale or Payoff	(79,780)	(79,780)	0	0	PD -Duration)	1,000
TYU4	197	19,700,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1263	06/19/2014	124.2018	Sale or Payoff	(182,129)	(182,129)	0	0	PD -Duration)	1,000
TYU4	74	7,400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1263	06/19/2014	124.2956	Sale or Payoff	(61,477)	(61,477)	0	0	PD -Duration)	1,000
FVU4	476	47,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/29/2014	119.8998	07/31/2014	118.8424	Sale or Payoff	(503,288)	(503,288)	0	0	PD -Duration)	1,000
FVU4	950	95,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/29/2014	119.8998	08/01/2014	119.1706	Sale or Payoff	(692,742)	(692,742)	0	0	PD -Duration)	1,000
FVU4	486	48,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/29/2014	119.8998	08/05/2014	119.3034	Sale or Payoff	(289,846)	(289,846)	0	0	PD -Duration)	1,000
USU4	80	8,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	138.1888	05/29/2014	137.9674	Sale or Payoff	(17,711)	(17,711)	0	0	PD -Duration)	1,000
USM4	139	13,900,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	138.5326	05/29/2014	138.2174	Sale or Payoff	(43,804)	(43,804)	0	0	PD -Duration)	1,000
USM4	637	63,700,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	138.5326	05/29/2014	138.0924	Sale or Payoff	(280,369)	(280,369)	0	0	PD -Duration)	1,000
TYU4	703	70,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	125.4544	06/19/2014	124.2956	Sale or Payoff	(814,700)	(814,700)	0	0	PD -Duration)	1,000
TYU4	88	8,800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	125.4544	06/19/2014	124.3112	Sale or Payoff	(100,607)	(100,607)	0	0	PD -Duration)	1,000
TYU4	409	40,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	125.4544	06/25/2014	124.9049	Sale or Payoff	(224,752)	(224,752)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	399	39,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/02/2014	125.1107	06/25/2014	124.9049	Sale or Pairoff	(82,100)	(82,100)	0	0	PD -Duration)	1,000
FVU4	1,000	100,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/02/2014	119.6263	08/05/2014	119.3034	Sale or Pairoff	(322,953)	(322,953)	0	0	PD -Duration)	1,000
FVU4	382	38,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2591	08/05/2014	119.3034	Sale or Pairoff	16,898	16,898	0	0	PD -Duration)	1,000
FVU4	503	50,300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2669	08/05/2014	119.3034	Sale or Pairoff	18,321	18,321	0	0	PD -Duration)	1,000
FVU4	20	2,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2669	08/20/2014	119.8112	Sale or Pairoff	10,885	10,885	0	0	PD -Duration)	1,000
FVU4	102	10,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2669	08/25/2014	119.4206	Sale or Pairoff	15,668	15,668	0	0	PD -Duration)	1,000
FVU4	12	1,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2669	08/25/2014	119.3659	Sale or Pairoff	1,187	1,187	0	0	PD -Duration)	1,000
FVU4	31	3,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2669	08/26/2014	119.4440	Sale or Pairoff	5,488	5,488	0	0	PD -Duration)	1,000
FVU4	39	3,900,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2748	08/26/2014	119.4440	Sale or Pairoff	6,600	6,600	0	0	PD -Duration)	1,000
FVU4	421	42,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2748	08/26/2014	119.3737	Sale or Pairoff	41,646	41,646	0	0	PD -Duration)	1,000
FVU4	754	75,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/04/2014	119.2826	08/26/2014	119.3737	Sale or Pairoff	68,697	68,697	0	0	PD -Duration)	1,000
TYU4	68	6,800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/06/2014	124.8919	06/25/2014	124.9049	Sale or Pairoff	883	883	0	0	PD -Duration)	1,000
TYU4	613	61,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/06/2014	124.8919	06/25/2014	124.9206	Sale or Pairoff	17,538	17,538	0	0	PD -Duration)	1,000
TYU4	100	10,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/06/2014	124.8919	06/25/2014	124.7799	Sale or Pairoff	(11,202)	(11,202)	0	0	PD -Duration)	1,000
TYU4	89	8,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/06/2014	124.8919	06/26/2014	124.9206	Sale or Pairoff	2,546	2,546	0	0	PD -Duration)	1,000
TYU4	436	43,600,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/10/2014	124.0951	06/26/2014	124.9206	Sale or Pairoff	359,911	359,911	0	0	PD -Duration)	1,000
FVU4	72	7,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8216	08/26/2014	119.3737	Sale or Pairoff	39,747	39,747	0	0	PD -Duration)	1,000
FVU4	1,046	104,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8294	08/26/2014	119.3737	Sale or Pairoff	569,270	569,270	0	0	PD -Duration)	1,000
FVU4	84	8,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8294	08/26/2014	119.4674	Sale or Pairoff	53,591	53,591	0	0	PD -Duration)	1,000
FVU4	101	10,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8294	08/26/2014	119.3737	Sale or Pairoff	54,968	54,968	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	10	1,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8294	08/26/2014	119.4362	Sale or Payoff Sale	6,067	6,067	0	0	PD -Duration)	1,000
FVU4	52	5,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/13/2014	118.8294	08/27/2014	119.5141	Sale or Payoff Sale	35,602	35,602	0	0	PD -Duration)	1,000
TUU4	1,043	208,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/16/2014	109.6882	06/20/2014	109.6478	Sale or Payoff Sale	(84,238)	(84,238)	0	0	PD -Duration)	2,000
TUU4	1,595	319,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/17/2014	109.6338	06/20/2014	109.6478	Sale or Payoff Sale	44,516	44,516	0	0	PD -Duration)	2,000
TUU4	1,348	269,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/17/2014	109.6338	06/20/2014	109.6634	Sale or Payoff Sale	79,748	79,748	0	0	PD -Duration)	2,000
TUU4	1,800	360,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/18/2014	109.6335	06/20/2014	109.6634	Sale or Payoff Sale	107,748	107,748	0	0	PD -Duration)	2,000
TYU4	287	28,700,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/18/2014	123.9388	06/26/2014	124.9206	Sale or Payoff Sale	281,758	281,758	0	0	PD -Duration)	1,000
TYU4	592	59,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/18/2014	123.9232	06/26/2014	124.9206	Sale or Payoff Sale	590,437	590,437	0	0	PD -Duration)	1,000
FVU4	1,038	103,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/23/2014	118.9857	08/27/2014	119.5141	Sale or Payoff Sale	548,490	548,490	0	0	PD -Duration)	1,000
FVU4	1,018	101,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/23/2014	118.9935	08/27/2014	119.5141	Sale or Payoff Sale	529,968	529,968	0	0	PD -Duration)	1,000
FVU4	206	20,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/23/2014	118.9779	08/27/2014	119.5141	Sale or Payoff Sale	110,462	110,462	0	0	PD -Duration)	1,000
FVU4	62	6,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/23/2014	118.8607	08/27/2014	119.5141	Sale or Payoff Sale	40,511	40,511	0	0	PD -Duration)	1,000
TUU4	69	13,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/24/2014	109.6882	07/14/2014	109.7728	Sale or Payoff Sale	11,677	11,677	0	0	PD -Duration)	2,000
FVU4	1,000	100,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	119.2044	08/27/2014	119.5141	Sale or Payoff Sale	309,660	309,660	0	0	PD -Duration)	1,000
FVU4	300	30,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	119.1576	08/27/2014	119.5141	Sale or Payoff Sale	106,961	106,961	0	0	PD -Duration)	1,000
TUU4	1,206	241,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	109.7350	07/14/2014	109.7728	Sale or Payoff Sale	91,035	91,035	0	0	PD -Duration)	2,000
TUU4	1,333	266,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	109.7350	07/24/2014	109.7103	Sale or Payoff Sale	(66,004)	(66,004)	0	0	PD -Duration)	2,000
TUU4	406	81,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	109.7272	07/24/2014	109.7103	Sale or Payoff Sale	(13,759)	(13,759)	0	0	PD -Duration)	2,000
FVU4	800	80,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/25/2014	119.1498	08/27/2014	119.5141	Sale or Payoff Sale	291,478	291,478	0	0	PD -Duration)	1,000
FVU4	244	24,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/26/2014	119.3216	08/27/2014	119.5141	Sale or Payoff Sale	46,963	46,963	0	0	PD -Duration)	1,000
TYU4	40	4,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/26/2014	125.0641	06/26/2014	124.9206	Sale or Payoff Sale	(5,743)	(5,743)	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/26/2014	125.0641	06/26/2014	125.0143	Sale or Payoff Sale	(100)	(100)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	114	11,400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/26/2014	125.0641	06/26/2014	125.0143	Sale or Payoff	(5,680)	(5,680)	0	0	PD -Duration)	1,000
TYU4	344	34,400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/26/2014	125.0641	07/08/2014	124.5612	Sale or Payoff	(173,015)	(173,015)	0	0	PD -Duration)	1,000
TYU4	540	54,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	125.1888	07/08/2014	124.5612	Sale or Payoff	(338,926)	(338,926)	0	0	PD -Duration)	1,000
TYU4	411	41,100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	125.1888	07/16/2014	124.9206	Sale or Payoff	(110,257)	(110,257)	0	0	PD -Duration)	1,000
TYU4	509	50,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	125.1888	07/17/2014	125.2956	Sale or Payoff	54,328	54,328	0	0	PD -Duration)	1,000
TUU4	428	85,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/27/2014	109.7741	07/24/2014	109.7103	Sale or Payoff	(54,630)	(54,630)	0	0	PD -Duration)	2,000
TYU4	600	60,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/30/2014	125.1576	07/17/2014	125.2956	Sale or Payoff	82,791	82,791	0	0	PD -Duration)	1,000
FVU4	641	64,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/02/2014	119.1107	08/27/2014	119.5141	Sale or Payoff	258,586	258,586	0	0	PD -Duration)	1,000
TUU4	846	169,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/03/2014	109.6569	07/24/2014	109.7103	Sale or Payoff	90,298	90,298	0	0	PD -Duration)	2,000
TUU4	22	4,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/03/2014	109.6569	07/30/2014	109.6400	Sale or Payoff	(746)	(746)	0	0	PD -Duration)	2,000
TUU4	1,297	259,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/03/2014	109.6569	07/30/2014	109.6322	Sale or Payoff	(64,221)	(64,221)	0	0	PD -Duration)	2,000
TUU4	799	159,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/03/2014	109.6569	07/31/2014	109.6400	Sale or Payoff	(27,078)	(27,078)	0	0	PD -Duration)	2,000
EDU4	500	500,000,000	90-Day Euro Dollar Future Sep 2014 0000EDU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	CME SNZ20JLFK8IMNNCL00F39	07/07/2014	99.7606	07/09/2014	99.7594	Sale or Payoff	(1,610)	(1,610)	0	0	PD -Duration)	2,500
FVU4	296	29,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/07/2014	118.8451	08/27/2014	119.5141	Sale or Payoff	198,034	198,034	0	0	PD -Duration)	1,000
FVU4	700	70,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/09/2014	118.9076	08/27/2014	119.5141	Sale or Payoff	424,575	424,575	0	0	PD -Duration)	1,000
FVU4	59	5,900,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/09/2014	118.8216	08/27/2014	119.5141	Sale or Payoff	40,856	40,856	0	0	PD -Duration)	1,000
FVU4	11	1,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/09/2014	118.8373	08/27/2014	119.5141	Sale or Payoff	7,445	7,445	0	0	PD -Duration)	1,000
TUU4	1,275	255,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/10/2014	109.7741	07/31/2014	109.6400	Sale or Payoff	(342,038)	(342,038)	0	0	PD -Duration)	2,000
TYU4	373	37,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/10/2014	125.1107	07/17/2014	125.2956	Sale or Payoff	68,953	68,953	0	0	PD -Duration)	1,000
TYU4	515	51,500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/10/2014	125.1107	07/18/2014	125.2956	Sale or Payoff	95,203	95,203	0	0	PD -Duration)	1,000
FVU4	208	20,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/10/2014	119.2669	08/27/2014	119.5141	Sale or Payoff	51,409	51,409	0	0	PD -Duration)	1,000
FVU4	345	34,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/11/2014	119.3685	08/27/2014	119.5141	Sale or Payoff	50,231	50,231	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	1,000	100,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.3138	08/27/2014	119.5141	Sale or Pairoff	200,285	200,285	0	0	PD -Duration)	1,000
FVU4	156	15,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2201	08/27/2014	119.5141	Sale or Pairoff	45,869	45,869	0	0	PD -Duration)	1,000
FVU4	494	49,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2201	08/27/2014	119.4674	Sale or Pairoff	122,196	122,196	0	0	PD -Duration)	1,000
FVU4	1,951	195,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/15/2014	119.1498	08/27/2014	119.4674	Sale or Pairoff	619,779	619,779	0	0	PD -Duration)	1,000
FVU4	12	1,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/15/2014	119.1498	08/27/2014	119.5690	Sale or Pairoff	5,031	5,031	0	0	PD -Duration)	1,000
FVU4	62	6,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/15/2014	119.1498	08/27/2014	119.5612	Sale or Pairoff	25,508	25,508	0	0	PD -Duration)	1,000
FVU4	65	6,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/15/2014	119.1498	08/27/2014	119.5690	Sale or Pairoff	27,250	27,250	0	0	PD -Duration)	1,000
FVU4	225	22,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/15/2014	119.1498	08/28/2014	119.5846	Sale or Pairoff	97,844	97,844	0	0	PD -Duration)	1,000
FVU4	1,190	119,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/16/2014	119.0013	08/28/2014	119.5846	Sale or Pairoff	694,124	694,124	0	0	PD -Duration)	1,000
FVU4	188	18,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/17/2014	119.2201	08/28/2014	119.5846	Sale or Pairoff	68,535	68,535	0	0	PD -Duration)	1,000
FVU4	86	8,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/17/2014	119.2201	08/28/2014	119.6940	Sale or Pairoff	40,757	40,757	0	0	PD -Duration)	1,000
FVU4	376	37,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/17/2014	119.2201	08/29/2014	119.6940	Sale or Pairoff	178,195	178,195	0	0	PD -Duration)	1,000
TYU4	969	96,900,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/17/2014	125.1732	07/18/2014	125.2956	Sale or Pairoff	118,567	118,567	0	0	PD -Duration)	1,000
TYU4	513	51,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/17/2014	125.1732	07/22/2014	125.0924	Sale or Pairoff	(41,432)	(41,432)	0	0	PD -Duration)	1,000
TYU4	380	38,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/18/2014	125.3451	07/22/2014	125.0924	Sale or Pairoff	(96,003)	(96,003)	0	0	PD -Duration)	1,000
TYU4	235	23,500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/18/2014	125.3451	07/22/2014	125.2799	Sale or Pairoff	(15,308)	(15,308)	0	0	PD -Duration)	1,000
TYU4	615	61,500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/18/2014	125.2513	07/22/2014	125.2799	Sale or Pairoff	17,595	17,595	0	0	PD -Duration)	1,000
FVU4	154	15,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	119.1888	08/29/2014	119.6940	Sale or Pairoff	77,797	77,797	0	0	PD -Duration)	1,000
FVU4	22	2,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	119.1888	08/29/2014	119.7331	Sale or Pairoff	11,973	11,973	0	0	PD -Duration)	1,000
FVU4	11	1,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	119.1888	08/29/2014	119.7174	Sale or Pairoff	5,815	5,815	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	2,141	214,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	119.1888	09/02/2014	119.7174	Sale or Pairoff Sale	1,131,754	1,131,754	0	0	PD -Duration)	1,000
FVU4	595	59,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/24/2014	119.1029	09/02/2014	119.7174	Sale or Pairoff Sale	365,656	365,656	0	0	PD -Duration)	1,000
FVU4	147	14,700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/24/2014	119.1029	09/02/2014	119.4987	Sale or Pairoff Sale	58,182	58,182	0	0	PD -Duration)	1,000
FVU4	580	58,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/24/2014	119.1029	09/02/2014	119.7174	Sale or Pairoff Sale	356,438	356,438	0	0	PD -Duration)	1,000
FVU4	415	41,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/28/2014	119.0169	09/02/2014	119.7174	Sale or Pairoff Sale	290,701	290,701	0	0	PD -Duration)	1,000
TYU4	123	12,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/30/2014	125.0013	07/30/2014	124.7799	Sale or Pairoff Sale	(27,231)	(27,231)	0	0	PD -Duration)	1,000
FVU4	2,087	208,700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/30/2014	118.7829	09/02/2014	119.7174	Sale or Pairoff Sale	1,950,406	1,950,406	0	0	PD -Duration)	1,000
FVU4	777	77,700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7591	09/02/2014	119.7174	Sale or Pairoff Sale	744,597	744,597	0	0	PD -Duration)	1,000
FVU4	953	95,300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7201	09/02/2014	119.7174	Sale or Pairoff Sale	950,484	950,484	0	0	PD -Duration)	1,000
FVU4	284	28,400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7123	09/02/2014	119.7174	Sale or Pairoff Sale	285,469	285,469	0	0	PD -Duration)	1,000
FVU4	48	4,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7669	09/02/2014	119.7174	Sale or Pairoff Sale	45,623	45,623	0	0	PD -Duration)	1,000
FVU4	78	7,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7669	09/02/2014	119.4752	Sale or Pairoff Sale	55,247	55,247	0	0	PD -Duration)	1,000
FVU4	123	12,300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7669	09/02/2014	119.4440	Sale or Pairoff Sale	83,277	83,277	0	0	PD -Duration)	1,000
FVU4	67	6,700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.7357	09/02/2014	119.4440	Sale or Pairoff Sale	47,456	47,456	0	0	PD -Duration)	1,000
FVZ4	20	2,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9232	10/06/2014	118.6237	Sale or Pairoff Sale	(5,990)	(5,990)	0	0	PD -Duration)	1,000
TYZ4	102	10,200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2669	08/25/2014	125.2565	Sale or Pairoff Sale	(1,066)	(1,066)	0	0	PD -Duration)	1,000
FVZ4	102	10,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/25/2014	118.5248	10/06/2014	118.6237	Sale or Pairoff Sale	10,090	10,090	0	0	PD -Duration)	1,000
FVZ4	1,084	108,400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	10/06/2014	118.6237	Sale or Pairoff Sale	158,044	158,044	0	0	PD -Duration)	1,000
FVZ4	1,206	120,600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	10/07/2014	118.8034	Sale or Pairoff Sale	392,535	392,535	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	10/09/2014	119.3502	Sale or Pairoff Sale	2,617	2,617	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ4	101	10,100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	10/09/2014	119.3502	Sale or Pairoff Sale	88,108	88,108	0	0	PD -Duration)	1,000
FVZ4	1,342	134,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.5638	10/09/2014	119.3502	Sale or Pairoff Sale	1,055,379	1,055,379	0	0	PD -Duration)	1,000
FVZ4	1,103	110,300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.5638	10/10/2014	119.4206	Sale or Pairoff Sale	944,979	944,979	0	0	PD -Duration)	1,000
FVZ4	343	34,300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	10/10/2014	119.4206	Sale or Pairoff Sale	277,713	277,713	0	0	PD -Duration)	1,000
FVZ4	1,200	120,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	10/15/2014	120.8424	Sale or Pairoff Sale	2,677,842	2,677,842	0	0	PD -Duration)	1,000
FVZ4	966	96,600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	10/16/2014	120.6237	Sale or Pairoff Sale	1,944,350	1,944,350	0	0	PD -Duration)	1,000
FVZ4	956	95,600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	11/05/2014	119.3424	Sale or Pairoff Sale	699,347	699,347	0	0	PD -Duration)	1,000
FVZ4	956	95,600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	11/06/2014	119.3424	Sale or Pairoff Sale	699,347	699,347	0	0	PD -Duration)	1,000
FVZ4	1,987	198,700,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	11/24/2014	119.7631	Sale or Pairoff Sale	2,289,521	2,289,521	0	0	PD -Duration)	1,000
FVZ4	1,339	133,900,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.6109	11/24/2014	119.6511	Sale or Pairoff Sale	1,392,860	1,392,860	0	0	PD -Duration)	1,000
FVZ4	38	3,800,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/28/2014	118.6732	11/24/2014	119.6511	Sale or Pairoff Sale	37,161	37,161	0	0	PD -Duration)	1,000
FVZ4	112	11,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/28/2014	118.6810	11/24/2014	119.6511	Sale or Pairoff Sale	108,652	108,652	0	0	PD -Duration)	1,000
FVZ4	1,453	145,300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/28/2014	118.6888	11/24/2014	119.6511	Sale or Pairoff Sale	1,398,220	1,398,220	0	0	PD -Duration)	1,000
FVZ4	530	53,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/29/2014	118.8060	11/24/2014	119.6511	Sale or Pairoff Sale	447,909	447,909	0	0	PD -Duration)	1,000
FVZ4	39	3,900,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8216	11/24/2014	119.6511	Sale or Pairoff Sale	32,350	32,350	0	0	PD -Duration)	1,000
FVZ4	2,697	269,700,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8216	11/25/2014	119.7109	Sale or Pairoff Sale	2,398,354	2,398,354	0	0	PD -Duration)	1,000
FVZ4	5,144	514,400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8138	11/25/2014	119.7109	Sale or Pairoff Sale	4,614,579	4,614,579	0	0	PD -Duration)	1,000
WNZ4	109	10,900,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/02/2014	153.0951	09/02/2014	155.4987	Sale or Pairoff Sale	261,993	261,993	0	0	PD -Duration)	1,000
FVZ4	500	50,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/03/2014	118.4232	11/25/2014	119.7109	Sale or Pairoff Sale	643,852	643,852	0	0	PD -Duration)	1,000
TUZ4	337	67,400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/09/2014	109.7272	11/21/2014	109.8118	Sale or Pairoff Sale	57,032	57,032	0	0	PD -Duration)	2,000
TUZ4	61	12,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/09/2014	109.7272	11/21/2014	109.8197	Sale or Pairoff Sale	11,276	11,276	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ4	8	1,600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/09/2014	109.7272	11/24/2014	109.8275	Sale or Payoff	1,604	1,604	0	0	PD -Duration)	2,000
TUZ4	192	38,400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/09/2014	109.7272	11/24/2014	109.8275	Sale or Payoff	38,493	38,493	0	0	PD -Duration)	2,000
TUZ4	36	7,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/09/2014	109.7272	11/24/2014	109.8431	Sale or Payoff	8,342	8,342	0	0	PD -Duration)	2,000
WNZ4	6	600,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/19/2014	157.4362	Sale or Payoff	7,484	7,484	0	0	PD -Duration)	1,000
WNZ4	90	9,000,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/25/2014	158.4042	Sale or Payoff	199,387	199,387	0	0	PD -Duration)	1,000
WNZ4	35	3,500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/26/2014	159.3737	Sale or Payoff	111,470	111,470	0	0	PD -Duration)	1,000
WNZ4	18	1,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/26/2014	159.3737	Sale or Payoff	57,327	57,327	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/26/2014	159.5299	Sale or Payoff	3,341	3,341	0	0	PD -Duration)	1,000
WNZ4	13	1,300,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	11/28/2014	159.9362	Sale or Payoff	48,716	48,716	0	0	PD -Duration)	1,000
WNZ4	18	1,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	12/01/2014	160.8737	Sale or Payoff	84,327	84,327	0	0	PD -Duration)	1,000
WNZ4	18	1,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	12/01/2014	160.8737	Sale or Payoff	84,327	84,327	0	0	PD -Duration)	1,000
WNZ4	9	900,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	12/01/2014	160.8737	Sale or Payoff	42,164	42,164	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/10/2014	156.1888	12/01/2014	160.5612	Sale or Payoff	4,372	4,372	0	0	PD -Duration)	1,000
WNH5	6	600,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/19/2014	157.0951	12/10/2014	162.2487	Sale or Payoff	30,922	30,922	0	0	PD -Duration)	1,000
TUH5	337	67,400,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/21/2014	109.4225	12/12/2014	109.4134	Sale or Payoff	(6,155)	(6,155)	0	0	PD -Duration)	2,000
TUH5	192	38,400,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	109.4382	12/12/2014	109.4134	Sale or Payoff	(9,507)	(9,507)	0	0	PD -Duration)	2,000
TUH5	8	1,600,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	109.4460	12/12/2014	109.4134	Sale or Payoff	(521)	(521)	0	0	PD -Duration)	2,000
FVH5	135	13,500,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/26/2014	119.1393	Sale or Payoff	15,307	15,307	0	0	PD -Duration)	1,000
FVH5	44	4,400,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/26/2014	119.1471	Sale or Payoff	5,333	5,333	0	0	PD -Duration)	1,000
FVH5	62	6,200,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/28/2014	119.2956	Sale or Payoff	16,718	16,718	0	0	PD -Duration)	1,000
FVH5	90	9,000,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/28/2014	119.2956	Sale or Payoff	24,267	24,267	0	0	PD -Duration)	1,000
FVH5	1,547	154,700,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	12/10/2014	118.9279	Sale or Payoff	(151,639)	(151,639)	0	0	PD -Duration)	1,000
FVH5	2,803	280,300,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	118.9005	12/10/2014	118.9279	Sale or Payoff	76,910	76,910	0	0	PD -Duration)	1,000
FVH5	503	50,300,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	118.9005	12/18/2014	118.7409	Sale or Payoff	(80,274)	(80,274)	0	0	PD -Duration)	1,000
WNH5	88	8,800,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/25/2014	158.1661	12/10/2014	162.2487	Sale or Payoff	359,269	359,269	0	0	PD -Duration)	1,000
FVH5	3,847	384,700,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/18/2014	118.7409	Sale or Payoff	(917,109)	(917,109)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH5	2,029	202,900,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/23/2014	118.4362	Sale or Payoff Sale	(1,101,916)	(1,101,916)	0	0	PD -Duration)	1,000
FVH5	2,321	232,100,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/23/2014	118.4049	Sale or Payoff Sale	(1,333,028)	(1,333,028)	0	0	PD -Duration)	1,000
WNH5	35	3,500,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/26/2014	159.3138	12/10/2014	162.2487	Sale or Payoff Sale	102,720	102,720	0	0	PD -Duration)	1,000
WNH5	18	1,800,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/26/2014	159.2904	12/10/2014	162.2487	Sale or Payoff Sale	53,249	53,249	0	0	PD -Duration)	1,000
WNH5	13	1,300,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/28/2014	159.8685	12/10/2014	162.2487	Sale or Payoff Sale	30,942	30,942	0	0	PD -Duration)	1,000
WNH5	18	1,800,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	12/01/2014	160.8373	12/10/2014	162.2487	Sale or Payoff Sale	25,406	25,406	0	0	PD -Duration)	1,000
WNH5	18	1,800,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	12/01/2014	160.8294	12/10/2014	162.2487	Sale or Payoff Sale	25,546	25,546	0	0	PD -Duration)	1,000
WNH5	9	900,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	12/01/2014	160.8451	12/10/2014	162.2487	Sale or Payoff Sale	12,632	12,632	0	0	PD -Duration)	1,000
DUH4	3	406,935	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	149.4742	01/23/2014	149.3751	Sale or Payoff Sale	(297)	(297)	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/26/2013	121.0560	01/14/2014	119.8737	Sale or Payoff Sale	(1,182)	(1,182)	0	0	PD -Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/03/2013	120.7278	01/14/2014	119.8737	Sale or Payoff Sale	(2,562)	(2,562)	0	0	PD -Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/16/2013	138.1888	01/06/2014	137.1862	Sale or Payoff Sale	(2,005)	(2,005)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/16/2013	138.1888	02/11/2014	142.6862	Sale or Payoff Sale	4,497	4,497	0	0	PD -Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/16/2013	137.3138	02/11/2014	142.6862	Sale or Payoff Sale	10,745	10,745	0	0	PD -Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	119.7513	01/14/2014	119.8737	Sale or Payoff Sale	245	245	0	0	PD -Duration)	1,000
FVH4	5	500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	119.7513	01/22/2014	119.5924	Sale or Payoff Sale	(794)	(794)	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	119.7513	01/24/2014	120.2487	Sale or Payoff Sale	497	497	0	0	PD -Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	119.7513	02/10/2014	120.8346	Sale or Payoff Sale	2,167	2,167	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/19/2013	137.0638	02/11/2014	142.6862	Sale or Payoff Sale	5,622	5,622	0	0	PD -Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/31/2013	119.3607	02/10/2014	120.8346	Sale or Payoff Sale	5,896	5,896	0	0	PD -Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/31/2013	119.3607	02/20/2014	120.5612	Sale or Payoff Sale	2,401	2,401	0	0	PD -Duration)	1,000
FVH4	6	600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/08/2014	119.3763	02/21/2014	120.4674	Sale or Payoff Sale	6,547	6,547	0	0	PD -Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/09/2014	137.6888	02/11/2014	142.6862	Sale or Payoff Sale	9,995	9,995	0	0	PD -Duration)	1,000
FVH4	7	700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/22/2014	119.6107	02/27/2014	120.9127	Sale or Payoff Sale	9,114	9,114	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/22/2014	141.1263	02/11/2014	142.6862	Sale or Payoff Sale	1,560	1,560	0	0	PD -Duration)	1,000
FVH4	4	400,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/07/2014	120.5794	02/27/2014	120.9127	Sale or Payoff Sale	1,333	1,333	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/07/2014	120.5795	02/27/2014	121.0143	Sale or Payoff Sale	435	435	0	0	PD -Duration)	1,000
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/07/2014	120.5794	03/03/2014	120.9049	Sale or Payoff Sale	651	651	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/07/2014	120.5795	03/04/2014	121.1003	Sale or Payoff Sale	521	521	0	0	PD -Duration)	1,000
FVH4	6	600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/13/2014	120.5560	03/04/2014	121.1002	Sale or Payoff Sale	3,265	3,265	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/14/2014	142.5326	02/27/2014	144.0612	Sale or Payoff Sale	1,529	1,529	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/18/2014	143.3138	02/27/2014	144.0612	Sale or Payoff Sale	747	747	0	0	PD -Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/24/2014	142.4076	02/27/2014	144.0612	Sale or Payoff Sale	3,307	3,307	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	141.5638	03/05/2014	142.3424	Sale or Payoff Sale	779	779	0	0	PD -Duration)	1,000
WNM4	4	400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	142.5716	03/05/2014	142.3424	Sale or Payoff Sale	(917)	(917)	0	0	PD -Duration)	1,000
FVM4	6	600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	02/27/2014	119.9752	Sale or Payoff Sale	687	687	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	02/28/2014	119.8502	Sale or Payoff Sale	(31)	(31)	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8607	03/13/2014	119.4127	Sale or Payoff Sale	(896)	(896)	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	03/13/2014	119.4127	Sale or Payoff Sale	(927)	(927)	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	03/13/2014	119.4127	Sale or Payoff Sale	(1,302)	(1,302)	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	03/19/2014	118.9127	Sale or Payoff Sale	(5,755)	(5,755)	0	0	PD -Duration)	1,000
WNM4	5	500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	142.3763	03/18/2014	143.0612	Sale or Payoff Sale	3,424	3,424	0	0	PD -Duration)	1,000
WNM4	5	500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	142.3138	03/18/2014	143.0612	Sale or Payoff Sale	3,737	3,737	0	0	PD -Duration)	1,000
FVM4	6	600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/10/2014	119.2513	03/19/2014	118.9127	Sale or Payoff Sale	(2,031)	(2,031)	0	0	PD -Duration)	1,000
FVM4	6	600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/31/2014	118.9154	04/08/2014	119.1627	Sale or Payoff Sale	1,484	1,484	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/03/2014	118.6888	04/08/2014	119.1627	Sale or Payoff Sale	2,370	2,370	0	0	PD -Duration)	1,000
USM4	3	300,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/03/2014	132.3451	04/04/2014	132.0612	Sale or Payoff Sale	(852)	(852)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	12	1,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	04/07/2014	119.1263	04/08/2014	119.1627	Sale or Payoff	437	437	0	0	PD -Duration)	1,000
OLU7	5	4,147,500	90DAY STERLING Sep 2017 00000LU7	Bond Portfolio Hedge	D1	Interest Rate	09/20/2017	LIF 549300HIIRNTNKXV3M12	04/07/2014	161.4217	04/07/2014	161.4030	Sale or Payoff	(117)	(117)	0	0	PD -Duration)	1,250
OLU5	5	4,147,500	90DAY STERLING Sep 2015 00000LU5	Bond Portfolio Hedge	D1	Interest Rate	09/16/2015	LIF 549300HIIRNTNKXV3M12	04/07/2014	163.6614	04/07/2014	163.6593	Sale or Payoff	(13)	(13)	0	0	PD -Duration)	1,250
OLU5	5	4,212,125	90DAY STERLING Sep 2015 00000LU5	Bond Portfolio Hedge	D1	Interest Rate	09/16/2015	LIF 549300HIIRNTNKXV3M12	04/07/2014	163.6614	05/21/2014	163.5392	Sale or Payoff	(764)	(764)	0	0	PD -Duration)	1,250
OLU5	5	4,212,125	90DAY STERLING Sep 2015 00000LU5	Bond Portfolio Hedge	D1	Interest Rate	09/16/2015	LIF 549300HIIRNTNKXV3M12	04/08/2014	163.8470	05/21/2014	163.7417	Sale or Payoff	(658)	(658)	0	0	PD -Duration)	1,250
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	04/15/2014	147.3451	04/25/2014	147.5924	Sale or Payoff	247	247	0	0	PD -Duration)	1,000
USM4	1	100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	04/16/2014	134.3763	05/19/2014	137.4362	Sale or Payoff	3,060	3,060	0	0	PD -Duration)	1,000
USM4	1	100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	04/16/2014	134.3763	05/19/2014	137.4362	Sale or Payoff	3,060	3,060	0	0	PD -Duration)	1,000
USM4	3	300,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	04/16/2014	134.3763	05/20/2014	136.9674	Sale or Payoff	7,773	7,773	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	04/16/2014	119.3841	04/17/2014	119.2877	Sale or Payoff	(482)	(482)	0	0	PD -Duration)	1,000
FVM4	4	400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	04/16/2014	119.3841	04/22/2014	118.9596	Sale or Payoff	(1,698)	(1,698)	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	04/21/2014	119.1576	04/22/2014	118.9596	Sale or Payoff	(396)	(396)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	04/21/2014	146.2201	04/29/2014	146.1549	Sale or Payoff	(65)	(65)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	05/01/2014	148.2201	05/01/2014	146.8737	Sale or Payoff	(1,346)	(1,346)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	05/08/2014	148.5013	05/16/2014	150.8737	Sale or Payoff	2,372	2,372	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	05/12/2014	147.3451	05/20/2014	149.8112	Sale or Payoff	2,466	2,466	0	0	PD -Duration)	1,000
IKM4	2	271,950	EURO-BTP ITALY GOVT Jun 2014 0000IKM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/15/2014	170.1625	05/29/2014	171.8665	Sale or Payoff	3,408	3,408	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/19/2014	136.6966	06/03/2014	136.0299	Sale or Payoff	(667)	(667)	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/19/2014	136.6888	06/03/2014	136.0299	Sale or Payoff	(659)	(659)	0	0	PD -Duration)	1,000
OGM4	2	334,120	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF 549300HIIRNTNKXV3M12	05/20/2014	186.9268	05/29/2014	188.1898	Sale or Payoff	2,526	2,526	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	120.3216	05/22/2014	120.1862	Sale or Payoff	(135)	(135)	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	120.3216	05/27/2014	120.2409	Sale or Payoff	(81)	(81)	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	120.3216	05/27/2014	120.3424	Sale or Payoff	21	21	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	136.2123	06/03/2014	136.0299	Sale or Payoff	(182)	(182)	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	136.2045	06/03/2014	136.0299	Sale or Payoff	(175)	(175)	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/20/2014	120.3763	05/22/2014	120.1862	Sale or Payoff	(951)	(951)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/21/2014	120.2982	05/27/2014	120.3424	Sale or Pairoff Sale	44	44	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	120.3451	05/28/2014	120.6081	Sale or Pairoff Sale	263	263	0	0	PD -Duration)	1,000
FVM4	17	1,700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	120.3451	05/28/2014	120.3424	Sale or Pairoff Sale	(45)	(45)	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	120.3451	05/29/2014	120.6315	Sale or Pairoff Sale	859	859	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.7826	05/27/2014	148.1303	Sale or Pairoff Sale	(652)	(652)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.7826	05/27/2014	148.1308	Sale or Pairoff Sale	(652)	(652)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.5794	05/28/2014	119.6393	Sale or Pairoff Sale	120	120	0	0	PD -Duration)	1,000
FVU4	6	600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	05/28/2014	119.6393	Sale or Pairoff Sale	172	172	0	0	PD -Duration)	1,000
FVU4	4	400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/06/2014	119.2956	Sale or Pairoff Sale	(1,261)	(1,261)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/18/2014	118.9206	Sale or Pairoff Sale	(1,380)	(1,380)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/18/2014	118.9284	Sale or Pairoff Sale	(1,365)	(1,365)	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6107	06/26/2014	119.2331	Sale or Pairoff Sale	(1,133)	(1,133)	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/29/2014	119.8998	06/26/2014	119.2331	Sale or Pairoff Sale	(2,000)	(2,000)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/06/2014	124.7045	06/06/2014	124.5768	Sale or Pairoff Sale	(128)	(128)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/06/2014	119.4232	06/26/2014	119.2331	Sale or Pairoff Sale	(951)	(951)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/09/2014	147.2201	06/16/2014	148.5924	Sale or Pairoff Sale	1,372	1,372	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/11/2014	146.7513	06/20/2014	146.9987	Sale or Pairoff Sale	247	247	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/13/2014	147.6888	06/24/2014	147.6549	Sale or Pairoff Sale	(34)	(34)	0	0	PD -Duration)	1,000
TYU4	5	500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/25/2014	125.0638	07/03/2014	124.3893	Sale or Pairoff Sale	(3,373)	(3,373)	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/30/2014	125.1576	07/03/2014	124.3893	Sale or Pairoff Sale	(1,537)	(1,537)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/30/2014	125.1576	07/09/2014	124.8581	Sale or Pairoff Sale	(300)	(300)	0	0	PD -Duration)	1,000
OEU4	1	135,960	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/01/2014	175.5402	07/08/2014	175.6995	Sale or Pairoff Sale	159	159	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/17/2014	125.1107	08/07/2014	125.9518	Sale or Payoff Sale	841	841	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/17/2014	125.1107	08/08/2014	125.9049	Sale or Payoff Sale	794	794	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/17/2014	125.1107	08/11/2014	125.8112	Sale or Payoff Sale	700	700	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/21/2014	151.5951	07/22/2014	151.6862	Sale or Payoff Sale	91	91	0	0	PD -Duration)	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/24/2014	125.0638	08/11/2014	125.8112	Sale or Payoff Sale	2,242	2,242	0	0	PD -Duration)	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	08/01/2014	124.7826	08/11/2014	125.8112	Sale or Payoff Sale	3,086	3,086	0	0	PD -Duration)	1,000
FVZ4	4	400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04Q20BFQTQ27	09/17/2014	117.9232	09/17/2014	118.2409	Sale or Payoff Sale	1,271	1,271	0	0	PD -Duration)	1,000
36H4	37	3,449,704	MSCI EAFE Mini Future March 20 Mar 2014 000036H4	Equity Portfolio Hedge	D2.2	Equity/Index	03/21/2014	LN None	03/03/2014	1,889.0820	03/14/2014	1,864.7046	Sale or Payoff Sale	(45,098)	(45,098)	0	0	AN -Anticipatory)	5
36H4	3	282,014	MSCI EAFE Mini Future March 20 Mar 2014 000036H4	Equity Portfolio Hedge	D2.2	Equity/Index	03/21/2014	LN None	03/03/2014	1,889.0820	03/17/2014	1,880.0938	Sale or Payoff Sale	(1,348)	(1,348)	0	0	AN -Anticipatory)	5
36H4	7	658,033	MSCI EAFE Mini Future March 20 Mar 2014 000036H4	Equity Portfolio Hedge	D2.2	Equity/Index	03/21/2014	LN None	03/04/2014	1,926.7470	03/17/2014	1,880.0938	Sale or Payoff Sale	(16,329)	(16,329)	0	0	AN -Anticipatory)	5
36M4	10	981,966	MSCI EAFE Mini Future March 20 Jun 2014 000036M4	Equity Portfolio Hedge	D2.2	Equity/Index	06/20/2014	LN None	03/13/2014	1,867.3370	06/16/2014	1,963.9315	Sale or Payoff Sale	48,297	48,297	0	0	AN -Anticipatory)	5
36M4	37	3,633,273	MSCI EAFE Mini Future March 20 Jun 2014 000036M4	Equity Portfolio Hedge	D2.2	Equity/Index	06/20/2014	LN None	03/14/2014	1,841.0938	06/16/2014	1,963.9315	Sale or Payoff Sale	227,250	227,250	0	0	AN -Anticipatory)	5
36M4	10	981,966	MSCI EAFE Mini Future March 20 Jun 2014 000036M4	Equity Portfolio Hedge	D2.2	Equity/Index	06/20/2014	LN None	03/17/2014	1,856.5353	06/16/2014	1,963.9315	Sale or Payoff Sale	53,698	53,698	0	0	AN -Anticipatory)	5
36U4	57	5,413,182	MSCI EAFE Mini Future March 20 Sep 2014 000036U4	Equity Portfolio Hedge	D2.2	Equity/Index	09/19/2014	LN None	06/16/2014	1,957.8255	09/15/2014	1,899.3620	Sale or Payoff Sale	(166,621)	(166,621)	0	0	AN -Anticipatory)	5
36Z4	57	4,979,412	MSCI EAFE Mini Future March 20 Dec 2014 000036Z4	Equity Portfolio Hedge	D2.2	Equity/Index	12/19/2014	NYF None	09/15/2014	1,893.4380	12/15/2014	1,747.1620	Sale or Payoff Sale	(416,887)	(416,887)	0	0	AN -Anticipatory)	5
36H5	57	5,086,000	MSCI EAFE Mini Future March 20 Mar 2015 000036H5	Equity Portfolio Hedge	D2.2	Equity/Index	03/20/2015	NYF None	12/15/2014	1,741.7130	12/19/2014	1,784.5615	Sale or Payoff Sale	122,118	122,118	0	0	AN -Anticipatory)	5
RXH4	2	273,320	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/04/2014	194.5732	02/14/2014	194.0828	Sale or Payoff Sale	(981)	(981)	0	0	PD -Duration)	1,000
RXH4	2	274,050	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/04/2014	194.5732	02/18/2014	194.2751	Sale or Payoff Sale	(596)	(596)	0	0	PD -Duration)	1,000
RXH4	1	137,540	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/04/2014	194.5732	02/19/2014	194.5190	Sale or Payoff Sale	(54)	(54)	0	0	PD -Duration)	1,000
RXH4	2	275,080	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/07/2014	195.6846	02/19/2014	195.6648	Sale or Payoff Sale	(40)	(40)	0	0	PD -Duration)	1,000
RXH4	2	274,250	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/07/2014	195.6846	02/21/2014	195.5648	Sale or Payoff Sale	(240)	(240)	0	0	PD -Duration)	1,000
RXU4	3	410,385	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/02/2014	200.0349	Sale or Payoff Sale	(1,650)	(1,650)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXU4	2	271,920	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/08/2014	201.0148	Sale or Payoff	860	860	0	0	PD -Duration)	1,000
RXU4	1	135,960	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/08/2014	201.0420	Sale or Payoff	457	457	0	0	PD -Duration)	1,000
RXU4	2	269,350	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/23/2014	202.2882	Sale or Payoff	3,406	3,406	0	0	PD -Duration)	1,000
RXU4	2	269,350	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/23/2014	202.3151	Sale or Payoff	3,460	3,460	0	0	PD -Duration)	1,000
RXU4	2	268,220	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/30/2014	200.5850	07/30/2014	201.8975	Sale or Payoff	2,625	2,625	0	0	PD -Duration)	1,000
RXU4	4	534,300	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/31/2014	197.9363	08/13/2014	199.7937	Sale or Payoff	7,429	7,429	0	0	PD -Duration)	1,000
RXU4	7	919,590	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/31/2014	197.9363	09/02/2014	202.1864	Sale or Payoff	29,751	29,751	0	0	PD -Duration)	1,000
RXZ4	2	262,450	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	196.0317	09/03/2014	195.5959	Sale or Payoff	(872)	(872)	0	0	PD -Duration)	1,000
RXZ4	1	129,585	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	196.0317	09/08/2014	195.9197	Sale or Payoff	(112)	(112)	0	0	PD -Duration)	1,000
RXZ4	4	516,580	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	196.0317	09/10/2014	194.7573	Sale or Payoff	(5,098)	(5,098)	0	0	PD -Duration)	1,000
RXZ4	3	377,865	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/30/2014	189.9563	10/02/2014	190.4196	Sale or Payoff	1,390	1,390	0	0	PD -Duration)	1,000
RXZ4	5	625,575	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/30/2014	189.9563	10/06/2014	190.3942	Sale or Payoff	2,189	2,189	0	0	PD -Duration)	1,000
RXZ4	2	251,380	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/30/2014	189.9563	10/07/2014	190.4082	Sale or Payoff	904	904	0	0	PD -Duration)	1,000
RXZ4	2	253,730	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/30/2014	189.9563	10/08/2014	190.5602	Sale or Payoff	1,208	1,208	0	0	PD -Duration)	1,000
RXZ4	4	507,460	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/30/2014	189.9563	10/08/2014	190.4714	Sale or Payoff	2,060	2,060	0	0	PD -Duration)	1,000
BAH4	2	1,809,627	BANK ACCEPT DEC 10 Mar 2014 0000BAH4	Bond Portfolio Hedge	D1	Interest Rate	03/17/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.4509	03/17/2014	98.4558	Sale or Payoff	25	25	0	0	PD -Duration)	2,500
BAM4	2	1,843,233	BANK ACCEPT DEC 10 Jun 2014 0000BAM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.4210	06/16/2014	98.4446	Sale or Payoff	118	118	0	0	PD -Duration)	2,500
BAU4	2	1,864,367	BANK ACCEPT DEC 10 Sep 2014 0000BAU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.3811	07/14/2014	98.4364	Sale or Payoff	277	277	0	0	PD -Duration)	2,500
BAZ4	2	1,864,367	BANK ACCEPT DEC 10 Dec 2014 0000BAZ4	Bond Portfolio Hedge	D1	Interest Rate	12/15/2014	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.3213	07/14/2014	98.4374	Sale or Payoff	581	581	0	0	PD -Duration)	2,500
BAH5	2	1,864,367	BANK ACCEPT DEC 10 Mar 2015 0000BAH5	Bond Portfolio Hedge	D1	Interest Rate	03/16/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.2515	07/14/2014	98.4043	Sale or Payoff	764	764	0	0	PD -Duration)	2,500
BAM5	2	1,862,111	BANK ACCEPT DEC 10 Jun 2015 0000BAM5	Bond Portfolio Hedge	D1	Interest Rate	06/15/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.1717	07/18/2014	98.3601	Sale or Payoff	942	942	0	0	PD -Duration)	2,500
BAU5	2	1,862,111	BANK ACCEPT DEC 10 Sep 2015 0000BAU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.0919	07/18/2014	98.2775	Sale or Payoff	928	928	0	0	PD -Duration)	2,500
BAZ5	2	1,860,552	BANK ACCEPT DEC 10 Dec 2015 0000BAZ5	Bond Portfolio Hedge	D1	Interest Rate	12/14/2015	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	98.0121	07/22/2014	98.1763	Sale or Payoff	821	821	0	0	PD -Duration)	2,500
BAH6	2	1,864,367	BANK ACCEPT DEC 10 Mar 2016 0000BAH6	Bond Portfolio Hedge	D1	Interest Rate	03/14/2016	MSE 7XQCU7020LC5IIPDH3Q33	05/08/2013	97.9324	07/14/2014	97.9723	Sale or Payoff	200	200	0	0	PD -Duration)	2,500
YEH4	4	3,935,846	DEC 3MO EUROYEN TIFFE FUTURE Mar 2014 0000YEH4	Bond Portfolio Hedge	D1	Interest Rate	03/18/2014	TFX None	05/09/2013	1.0097	03/17/2014	1.0098	Sale or Payoff	96	96	0	0	PD -Duration)	250,000
YEM4	4	3,925,995	DEC 3MO EUROYEN TIFFE FUTURE Jun 2014 0000YEM4	Bond Portfolio Hedge	D1	Interest Rate	06/17/2014	TFX None	05/09/2013	1.0096	06/16/2014	1.0098	Sale or Payoff	222	222	0	0	PD -Duration)	250,000
YEU4	4	3,933,524	DEC 3MO EUROYEN TIFFE FUTURE Sep 2014 0000YEU4	Bond Portfolio Hedge	D1	Interest Rate	09/16/2014	TFX None	05/09/2013	1.0095	07/15/2014	1.0099	Sale or Payoff	382	382	0	0	PD -Duration)	250,000
1EU5	6	6,706,908	EUROSWIISS Sep 2015 00001EU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	LIF 549300HIIRNTNKXV3M12	06/28/2013	104.8399	02/12/2014	105.3964	Sale or Payoff	8,348	8,348	0	0	PD -Duration)	2,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH4	2	200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/20/2013	120.7513	01/31/2014	120.7096	Sale or Payoff Sale	(83)	(83)	0	0	PD -Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7513	03/03/2014	120.9049	Sale or Payoff Sale	461	461	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.7435	03/03/2014	120.9049	Sale or Payoff Sale	161	161	0	0	PD -Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/21/2013	120.6452	03/03/2014	120.9049	Sale or Payoff Sale	779	779	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	03/03/2014	120.9049	Sale or Payoff Sale	285	285	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	03/03/2014	120.9909	Sale or Payoff Sale	371	371	0	0	PD -Duration)	1,000
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.6197	03/04/2014	121.1003	Sale or Payoff Sale	481	481	0	0	PD -Duration)	1,000
FVH4	3	300,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/22/2013	120.7825	03/04/2014	121.1002	Sale or Payoff Sale	953	953	0	0	PD -Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	125.1426	02/26/2014	125.8268	Sale or Payoff Sale	1,368	1,368	0	0	PD -Duration)	1,000
CNH4	9	813,045	CAN 10YR BOND FUTURE Mar 2014 0000CNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	MSE 7XQCU7020LC5IWPDH3Q33	11/25/2013	121.9120	02/25/2014	124.2253	Sale or Payoff Sale	20,820	20,820	0	0	PD -Duration)	1,000
DUH4	14	1,922,690	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	149.4742	02/26/2014	149.5866	Sale or Payoff Sale	1,574	1,574	0	0	PD -Duration)	1,000
UBH4	2	274,670	EURO BUXL 30YR BOND Mar 2014 0000UBH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	167.4888	02/26/2014	173.9414	Sale or Payoff Sale	12,905	12,905	0	0	PD -Duration)	1,000
FVH4	8	800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/29/2013	120.8763	03/04/2014	121.1002	Sale or Payoff Sale	1,792	1,792	0	0	PD -Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/29/2013	125.2982	02/26/2014	125.8268	Sale or Payoff Sale	2,115	2,115	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/29/2013	125.2982	02/26/2014	126.1393	Sale or Payoff Sale	841	841	0	0	PD -Duration)	1,000
JBH4	1	985,853	JPN 10YR BOND -TSE) Mar 2014 0000JBH4	Bond Portfolio Hedge	D1	Interest Rate	03/20/2014	TSE None	12/02/2013	1.4120	03/04/2014	1.4190	Sale or Payoff Sale	6,975	6,975	0	0	PD -Duration)	1,000,000
FVH4	5	500,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/31/2013	119.3607	03/04/2014	121.1002	Sale or Payoff Sale	8,698	8,698	0	0	PD -Duration)	1,000
DUH4	3	412,005	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/13/2014	150.9130	02/26/2014	151.2162	Sale or Payoff Sale	910	910	0	0	PD -Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.7044	02/26/2014	126.1393	Sale or Payoff Sale	1,739	1,739	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.7045	02/27/2014	126.0768	Sale or Payoff Sale	372	372	0	0	PD -Duration)	1,000
FVH4	9	900,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/31/2014	120.5951	03/04/2014	121.1002	Sale or Payoff Sale	4,547	4,547	0	0	PD -Duration)	1,000
DUH4	5	686,675	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/03/2014	149.1717	02/26/2014	149.1551	Sale or Payoff Sale	(83)	(83)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVH4	1	100,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/06/2014	120.6263	03/04/2014	121.1002	Sale or Pairoff Sale	474	474	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/10/2014	125.9388	02/27/2014	126.0768	Sale or Pairoff Sale	138	138	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/10/2014	125.9388	02/28/2014	126.3112	Sale or Pairoff Sale	372	372	0	0	PD -Duration)	1,000
DUH4	1	137,335	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/12/2014	151.2567	02/26/2014	151.2678	Sale or Pairoff Sale	11	11	0	0	PD -Duration)	1,000
UBH4	1	137,335	EURO BUXL 30YR BOND Mar 2014 0000UBH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	174.4104	02/26/2014	176.4675	Sale or Pairoff Sale	2,057	2,057	0	0	PD -Duration)	1,000
CNM4	9	827,929	CAN 10YR BOND FUTURE Jun 2014 0000CNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	MSE 7XQCU7C2OLC5IIPDH3033	02/25/2014	116.9817	05/28/2014	119.7723	Sale or Pairoff Sale	25,115	25,115	0	0	PD -Duration)	1,000
OEH4	1	137,335	Euro-Bobl Future Mar 2014 0000OEH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	173.9437	02/26/2014	174.2154	Sale or Pairoff Sale	272	272	0	0	PD -Duration)	1,000
DUM4	14	1,928,290	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	151.8047	03/04/2014	151.7944	Sale or Pairoff Sale	(144)	(144)	0	0	PD -Duration)	1,000
DUM4	5	693,975	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	151.8047	03/11/2014	151.5940	Sale or Pairoff Sale	(1,054)	(1,054)	0	0	PD -Duration)	1,000
DUM4	3	411,315	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	151.8047	05/15/2014	151.8766	Sale or Pairoff Sale	216	216	0	0	PD -Duration)	1,000
DUM4	1	135,975	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	151.8047	05/29/2014	151.9518	Sale or Pairoff Sale	147	147	0	0	PD -Duration)	1,000
UBM4	1	138,655	EURO BUXL 30YR BOND Jun 2014 0000UBM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	175.2684	05/05/2014	181.0188	Sale or Pairoff Sale	5,750	5,750	0	0	PD -Duration)	1,000
UBM4	1	136,565	EURO BUXL 30YR BOND Jun 2014 0000UBM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	175.2684	05/23/2014	182.8212	Sale or Pairoff Sale	7,553	7,553	0	0	PD -Duration)	1,000
UBM4	1	136,155	EURO BUXL 30YR BOND Jun 2014 0000UBM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/26/2014	175.2684	05/30/2014	183.6903	Sale or Pairoff Sale	8,422	8,422	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/26/2014	124.2748	03/04/2014	124.2487	Sale or Pairoff Sale	(26)	(26)	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/26/2014	124.2748	03/24/2014	123.1549	Sale or Pairoff Sale	(4,479)	(4,479)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/26/2014	124.2748	04/01/2014	123.3893	Sale or Pairoff Sale	(885)	(885)	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.9310	03/05/2014	119.6159	Sale or Pairoff Sale	(1,576)	(1,576)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5169	04/01/2014	123.3893	Sale or Pairoff Sale	(2,255)	(2,255)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	124.7435	04/01/2014	123.3893	Sale or Pairoff Sale	(1,354)	(1,354)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/03/2014	124.9701	04/01/2014	123.3893	Sale or Pairoff Sale	(3,162)	(3,162)	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	03/05/2014	119.6159	Sale or Pairoff Sale	(260)	(260)	0	0	PD -Duration)	1,000
FVM4	7	700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/03/2014	119.8763	03/06/2014	119.5768	Sale or Pairoff Sale	(2,097)	(2,097)	0	0	PD -Duration)	1,000
JBM4	1	984,785	JPN 10YR BOND -TSE) Jun 2014 0000JBM4	Bond Portfolio Hedge	D1	Interest Rate	06/20/2014	TSE None	03/04/2014	1.4287	05/30/2014	1.4339	Sale or Pairoff Sale	5,216	5,216	0	0	PD -Duration)	1,000,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DUM4	3	407,925	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/04/2014	152.2331	05/29/2014	152.3945	Sale or Payoff Sale	484	484	0	0	PD -Duration)	1,000
FVM4	4	400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	03/18/2014	119.7409	Sale or Payoff Sale	(1,292)	(1,292)	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	04/21/2014	119.0690	Sale or Payoff Sale	(1,990)	(1,990)	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	05/22/2014	120.2174	Sale or Payoff Sale	461	461	0	0	PD -Duration)	1,000
FVM4	1	100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	05/27/2014	120.2409	Sale or Payoff Sale	177	177	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	05/27/2014	120.3424	Sale or Payoff Sale	1,393	1,393	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	05/28/2014	120.6081	Sale or Payoff Sale	1,088	1,088	0	0	PD -Duration)	1,000
FVM4	10	1,000,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/04/2014	120.0638	05/28/2014	120.3424	Sale or Payoff Sale	2,786	2,786	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/17/2014	119.6732	05/28/2014	120.3424	Sale or Payoff Sale	1,338	1,338	0	0	PD -Duration)	1,000
DUM4	3	407,925	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/17/2014	153.7892	05/29/2014	154.0676	Sale or Payoff Sale	835	835	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	123.4701	04/01/2014	123.3893	Sale or Payoff Sale	(162)	(162)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	123.4701	04/03/2014	122.9206	Sale or Payoff Sale	(1,099)	(1,099)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	123.4701	04/21/2014	123.7643	Sale or Payoff Sale	883	883	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/03/2014	118.6185	05/28/2014	120.3424	Sale or Payoff Sale	5,172	5,172	0	0	PD -Duration)	1,000
DUM4	1	135,975	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/08/2014	151.6925	05/29/2014	152.0478	Sale or Payoff Sale	355	355	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/11/2014	124.7513	04/21/2014	123.7643	Sale or Payoff Sale	(987)	(987)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/11/2014	124.7513	04/29/2014	123.9831	Sale or Payoff Sale	(768)	(768)	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/21/2014	119.0794	05/28/2014	120.3424	Sale or Payoff Sale	3,789	3,789	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	124.0795	04/29/2014	123.9831	Sale or Payoff Sale	(96)	(96)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	124.0794	05/06/2014	124.6549	Sale or Payoff Sale	1,151	1,151	0	0	PD -Duration)	1,000
FVM4	4	400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/06/2014	119.4544	05/28/2014	120.3424	Sale or Payoff Sale	3,552	3,552	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	7	700,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/14/2014	120.0880	05/28/2014	120.3424	Sale or Payoff Sale	1,781	1,781	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/15/2014	120.1185	05/28/2014	120.3424	Sale or Payoff Sale	1,120	1,120	0	0	PD -Duration)	1,000
FVM4	2	200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/19/2014	120.2201	05/28/2014	120.3424	Sale or Payoff Sale	245	245	0	0	PD -Duration)	1,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/21/2014	110.1022	05/27/2014	110.1087	Sale or Payoff Sale	39	39	0	0	PD -Duration)	2,000
FVM4	6	600,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	05/22/2014	120.2279	05/29/2014	120.6315	Sale or Payoff Sale	2,422	2,422	0	0	PD -Duration)	1,000
DUM4	12	1,631,700	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/23/2014	151.0901	05/29/2014	151.1010	Sale or Payoff Sale	130	130	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	119.5794	06/03/2014	119.1706	Sale or Payoff Sale	(1,227)	(1,227)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	119.5794	07/07/2014	118.8502	Sale or Payoff Sale	(1,458)	(1,458)	0	0	PD -Duration)	1,000
CNU4	3	278,823	CAN 10YR BOND FUTURE Sep 2014 0000CNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	MSE 7XQCU7O2OLC5IWPDH3Q33	05/28/2014	124.4135	07/18/2014	126.0025	Sale or Payoff Sale	4,767	4,767	0	0	PD -Duration)	1,000
CNU4	5	455,477	CAN 10YR BOND FUTURE Sep 2014 0000CNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	MSE 7XQCU7O2OLC5IWPDH3Q33	05/28/2014	124.4135	08/11/2014	126.9172	Sale or Payoff Sale	12,518	12,518	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	07/07/2014	118.8502	Sale or Payoff Sale	(1,521)	(1,521)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	07/28/2014	119.0456	Sale or Payoff Sale	(2,826)	(2,826)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/06/2014	119.4284	Sale or Payoff Sale	(365)	(365)	0	0	PD -Duration)	1,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/11/2014	119.5690	Sale or Payoff Sale	(42)	(42)	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/12/2014	119.5924	Sale or Payoff Sale	(55)	(55)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/26/2014	119.3737	Sale or Payoff Sale	(1,185)	(1,185)	0	0	PD -Duration)	1,000
FVU4	8	800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/27/2014	119.4674	Sale or Payoff Sale	(1,146)	(1,146)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/28/2014	119.5846	Sale or Payoff Sale	(130)	(130)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	08/29/2014	119.6940	Sale or Payoff Sale	167	167	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	119.6107	09/02/2014	119.7174	Sale or Payoff Sale	320	320	0	0	PD -Duration)	1,000
FVU4	6	600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/29/2014	119.8998	09/02/2014	119.7174	Sale or Payoff Sale	(1,094)	(1,094)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DUU4	2	272,410	Euro-Schatz Future Sep 2014 0000DUU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/29/2014	150.4170	06/04/2014	150.4126	Sale or Payoff	(9)	(9)	0	0	PD -Duration)	1,000
DUU4	18	2,409,750	Euro-Schatz Future Sep 2014 0000DUU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/29/2014	150.4170	08/12/2014	150.5557	Sale or Payoff	2,497	2,497	0	0	PD -Duration)	1,000
JBU4	1	984,494	JPN 10YR BOND -TSE) Sep 2014 0000JBU4	Bond Portfolio Hedge	D1	Interest Rate	09/22/2014	OSE None	05/30/2014	1.4296	07/15/2014	1.4365	Sale or Payoff	6,858	6,858	0	0	PD -Duration)	1,000,000
RXU4	2	272,910	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	198.1478	05/30/2014	198.0903	Sale or Payoff	(115)	(115)	0	0	PD -Duration)	1,000
UBU4	1	133,635	EURO BUXL 30YR BOND Sep 2014 0000UBU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	180.7608	08/19/2014	193.6776	Sale or Payoff	12,917	12,917	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/10/2014	109.7272	07/02/2014	109.7181	Sale or Payoff	(18)	(18)	0	0	PD -Duration)	2,000
TUU4	2	400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/10/2014	109.7272	09/02/2014	109.8822	Sale or Payoff	620	620	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/10/2014	109.7272	09/02/2014	109.8822	Sale or Payoff	310	310	0	0	PD -Duration)	2,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/18/2014	118.7591	09/02/2014	119.7174	Sale or Payoff	958	958	0	0	PD -Duration)	1,000
FVU4	4	400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/18/2014	118.7591	09/02/2014	119.7174	Sale or Payoff	3,833	3,833	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/26/2014	109.7663	09/02/2014	109.8822	Sale or Payoff	232	232	0	0	PD -Duration)	2,000
DUU4	1	133,875	Euro-Schatz Future Sep 2014 0000DUU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/27/2014	150.3693	08/12/2014	150.4673	Sale or Payoff	98	98	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/30/2014	109.7975	09/02/2014	109.8822	Sale or Payoff	169	169	0	0	PD -Duration)	2,000
FVU4	7	700,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/30/2014	119.4388	09/02/2014	119.7174	Sale or Payoff	1,950	1,950	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/30/2014	109.7975	09/02/2014	109.8197	Sale or Payoff	44	44	0	0	PD -Duration)	2,000
UBU4	1	133,635	EURO BUXL 30YR BOND Sep 2014 0000UBU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/01/2014	183.9057	08/19/2014	194.5332	Sale or Payoff	10,628	10,628	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	109.7585	09/04/2014	109.8353	Sale or Payoff	154	154	0	0	PD -Duration)	2,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2204	09/02/2014	119.7174	Sale or Payoff	497	497	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/18/2014	109.7272	09/04/2014	109.8353	Sale or Payoff	216	216	0	0	PD -Duration)	2,000
TUU4	2	400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	557	557	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/22/2014	109.7350	09/04/2014	109.8353	Sale or Payoff	200	200	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	279	279	0	0	PD -Duration)	2,000
TUU4	2	400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	557	557	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	279	279	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	279	279	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	279	279	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/25/2014	109.6960	09/04/2014	109.8353	Sale or Payoff	279	279	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	6	600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.8529	09/02/2014	119.7174	Sale or Pairoff Sale	5,187	5,187	0	0	PD -Duration)	1,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	118.8529	09/02/2014	119.4440	Sale or Pairoff Sale	591	591	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	08/12/2014	109.8757	09/04/2014	109.8822	Sale or Pairoff Sale	13	13	0	0	PD -Duration)	2,000
UBZ4	1	124,815	EURO BUXL 30YR BOND Dec 2014 0000UBZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/19/2014	188.9079	11/28/2014	200.0412	Sale or Pairoff Sale	11,133	11,133	0	0	PD -Duration)	1,000
UBZ4	1	124,815	EURO BUXL 30YR BOND Dec 2014 0000UBZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/19/2014	188.7475	11/28/2014	200.0407	Sale or Pairoff Sale	11,293	11,293	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2670	08/25/2014	125.2565	Sale or Pairoff Sale	(10)	(10)	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	09/03/2014	118.5768	Sale or Pairoff Sale	297	297	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/26/2014	118.4779	09/09/2014	118.1940	Sale or Pairoff Sale	(568)	(568)	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.5638	10/15/2014	120.6315	Sale or Pairoff Sale	6,203	6,203	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.5638	10/27/2014	119.9909	Sale or Pairoff Sale	2,854	2,854	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/27/2014	118.5638	10/29/2014	119.4831	Sale or Pairoff Sale	2,758	2,758	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/28/2014	118.6888	10/29/2014	119.4831	Sale or Pairoff Sale	2,383	2,383	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/28/2014	118.6888	11/03/2014	119.3502	Sale or Pairoff Sale	1,323	1,323	0	0	PD -Duration)	1,000
WNZ4	2	200,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/29/2014	156.1263	09/02/2014	155.4987	Sale or Pairoff Sale	(1,255)	(1,255)	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/29/2014	118.8060	11/03/2014	119.3503	Sale or Pairoff Sale	544	544	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/29/2014	118.8060	11/06/2014	119.1628	Sale or Pairoff Sale	357	357	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8216	11/06/2014	119.1627	Sale or Pairoff Sale	682	682	0	0	PD -Duration)	1,000
FVZ4	8	800,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8216	11/24/2014	119.7631	Sale or Pairoff Sale	7,532	7,532	0	0	PD -Duration)	1,000
TUZ4	2	400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	109.5007	09/12/2014	109.3431	Sale or Pairoff Sale	(630)	(630)	0	0	PD -Duration)	2,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8138	11/24/2014	119.7631	Sale or Pairoff Sale	1,899	1,899	0	0	PD -Duration)	1,000
FVZ4	16	1,600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	118.8138	11/24/2014	119.6511	Sale or Pairoff Sale	13,397	13,397	0	0	PD -Duration)	1,000
TUZ4	3	600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/02/2014	109.5007	09/25/2014	109.4368	Sale or Pairoff Sale	(383)	(383)	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ4	8	1,600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/03/2014	109.4225	09/25/2014	109.4368	Sale or Payoff Sale	229	229	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/03/2014	109.4225	11/21/2014	109.8118	Sale or Payoff Sale	779	779	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4538	11/21/2014	109.8118	Sale or Payoff Sale	716	716	0	0	PD -Duration)	2,000
TUZ4	5	1,000,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	3,659	3,659	0	0	PD -Duration)	2,000
TUZ4	2	400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	1,463	1,463	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	732	732	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	732	732	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	732	732	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/04/2014	109.4460	11/21/2014	109.8118	Sale or Payoff Sale	732	732	0	0	PD -Duration)	2,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/08/2014	118.4154	11/24/2014	119.6511	Sale or Payoff Sale	1,236	1,236	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/08/2014	118.4154	11/25/2014	119.7109	Sale or Payoff Sale	1,296	1,296	0	0	PD -Duration)	1,000
TUZ4	3	600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/09/2014	109.3835	11/21/2014	109.8118	Sale or Payoff Sale	2,570	2,570	0	0	PD -Duration)	2,000
FVZ4	6	600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/19/2014	117.9466	11/25/2014	119.7109	Sale or Payoff Sale	10,586	10,586	0	0	PD -Duration)	1,000
TUZ4	2	400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/24/2014	109.4303	11/21/2014	109.8118	Sale or Payoff Sale	1,526	1,526	0	0	PD -Duration)	2,000
TUZ4	1	200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/24/2014	109.4304	11/21/2014	109.8197	Sale or Payoff Sale	779	779	0	0	PD -Duration)	2,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/24/2014	118.1107	11/25/2014	119.7109	Sale or Payoff Sale	3,200	3,200	0	0	PD -Duration)	1,000
FVZ4	6	600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	09/30/2014	118.2904	11/25/2014	119.7109	Sale or Payoff Sale	8,523	8,523	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/01/2014	118.8138	11/25/2014	119.7109	Sale or Payoff Sale	1,794	1,794	0	0	PD -Duration)	1,000
FVZ4	4	400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/07/2014	119.1029	11/25/2014	119.7109	Sale or Payoff Sale	2,432	2,432	0	0	PD -Duration)	1,000
FVZ4	6	600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/28/2014	119.8763	11/25/2014	119.7109	Sale or Payoff Sale	(993)	(993)	0	0	PD -Duration)	1,000
FVZ4	5	500,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	10/31/2014	119.4232	11/25/2014	119.7109	Sale or Payoff Sale	1,439	1,439	0	0	PD -Duration)	1,000
TUZ4	2	400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/03/2014	109.7819	11/21/2014	109.8197	Sale or Payoff Sale	151	151	0	0	PD -Duration)	2,000
TUZ4	6	1,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/03/2014	109.7819	11/24/2014	109.8275	Sale or Payoff Sale	547	547	0	0	PD -Duration)	2,000
FVZ4	6	600,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/05/2014	119.2279	11/25/2014	119.7109	Sale or Payoff Sale	2,898	2,898	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVZ4	4	400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/12/2014	119.5091	11/25/2014	119.7109	Sale or Payoff	807	807	0	0	PD -Duration)	1,000
TUZ4	5	1,000,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/14/2014	109.7428	11/24/2014	109.8275	Sale or Payoff	846	846	0	0	PD -Duration)	2,000
TUZ4	2	400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/14/2014	109.7428	11/24/2014	109.8431	Sale or Payoff	401	401	0	0	PD -Duration)	2,000
TUH5	18	3,600,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/21/2014	109.4225	12/22/2014	109.2728	Sale or Payoff	(5,391)	(5,391)	0	0	PD -Duration)	2,000
TUH5	11	2,200,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	109.4382	12/22/2014	109.2728	Sale or Payoff	(3,638)	(3,638)	0	0	PD -Duration)	2,000
FVH5	8	800,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/26/2014	119.1081	Sale or Payoff	657	657	0	0	PD -Duration)	1,000
FVH5	1	100,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	119.0259	11/26/2014	119.1393	Sale or Payoff	113	113	0	0	PD -Duration)	1,000
FVH5	3	300,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	118.9005	11/26/2014	119.1081	Sale or Payoff	623	623	0	0	PD -Duration)	1,000
FVH5	1	100,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	118.9005	11/28/2014	119.2956	Sale or Payoff	395	395	0	0	PD -Duration)	1,000
FVH5	12	1,200,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/24/2014	118.9005	12/11/2014	118.8971	Sale or Payoff	(40)	(40)	0	0	PD -Duration)	1,000
TUH5	7	1,400,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	109.4616	12/22/2014	109.2728	Sale or Payoff	(2,643)	(2,643)	0	0	PD -Duration)	2,000
FVH5	21	2,100,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/11/2014	118.8971	Sale or Payoff	(1,725)	(1,725)	0	0	PD -Duration)	1,000
FVH5	2	200,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/12/2014	119.2174	Sale or Payoff	476	476	0	0	PD -Duration)	1,000
FVH5	18	1,800,000	U.S. Five Year Note Future Mar 2015 0000FVH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	118.9793	12/19/2014	118.7956	Sale or Payoff	(3,307)	(3,307)	0	0	PD -Duration)	1,000
UBH5	2	245,940	EURO BUXL 30YR BOND Mar 2015 0000UBH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	11/28/2014	186.2253	12/08/2014	185.8812	Sale or Payoff	(688)	(688)	0	0	PD -Duration)	1,000
TUH5	8	1,600,000	US 2YR NT FUT Mar 2015 0000TUH5	Bond Portfolio Hedge	D1	Interest Rate	04/06/2015	CBT 549300EX04020BFQTQ27	11/28/2014	109.5632	12/22/2014	109.2728	Sale or Payoff	(4,646)	(4,646)	0	0	PD -Duration)	2,000
WNH4	5	500,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/27/2013	139.5247	02/27/2014	144.0612	Sale or Payoff	22,682	22,682	0	0	PD -Duration)	1,000
WNH4	32	3,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/29/2013	139.0013	02/27/2014	144.0612	Sale or Payoff	161,917	161,917	0	0	PD -Duration)	1,000
WNH4	134	13,400,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/02/2013	139.1263	02/27/2014	144.0612	Sale or Payoff	661,277	661,277	0	0	PD -Duration)	1,000
WNM4	2	200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	142.5716	05/22/2014	148.8737	Sale or Payoff	12,604	12,604	0	0	PD -Duration)	1,000
WNM4	83	8,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	142.5716	05/22/2014	148.8424	Sale or Payoff	520,476	520,476	0	0	PD -Duration)	1,000
WNM4	86	8,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	142.5716	05/22/2014	148.8424	Sale or Payoff	539,289	539,289	0	0	PD -Duration)	1,000
WNU4	45	4,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	147.6341	08/27/2014	155.1549	Sale or Payoff	338,436	338,436	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	147.6341	08/27/2014	155.1549	Sale or Payoff	15,042	15,042	0	0	PD -Duration)	1,000
WNU4	36	3,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	147.6341	08/28/2014	156.2487	Sale or Payoff	310,124	310,124	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU4	86	8,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/22/2014	147.6263	08/28/2014	156.2487	Sale or Pairoff Sale	741,523	741,523	0	0	PD -Duration)	1,000
TYZ4	131	13,100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2669	08/25/2014	125.2565	Sale or Pairoff Sale	(1,369)	(1,369)	0	0	PD -Duration)	1,000
WNZ4	5	500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	153.6810	11/19/2014	157.4362	Sale or Pairoff Sale	18,776	18,776	0	0	PD -Duration)	1,000
WNZ4	40	4,000,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	153.6810	11/25/2014	158.4042	Sale or Pairoff Sale	188,929	188,929	0	0	PD -Duration)	1,000
WNZ4	2	200,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	153.6732	11/25/2014	158.4042	Sale or Pairoff Sale	9,462	9,462	0	0	PD -Duration)	1,000
WNZ4	31	3,100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	11/25/2014	158.4042	Sale or Pairoff Sale	112,756	112,756	0	0	PD -Duration)	1,000
WNZ4	28	2,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	11/26/2014	159.3737	Sale or Pairoff Sale	128,989	128,989	0	0	PD -Duration)	1,000
WNZ4	14	1,400,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	11/26/2014	159.3737	Sale or Pairoff Sale	64,494	64,494	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7670	11/26/2014	159.5299	Sale or Pairoff Sale	4,763	4,763	0	0	PD -Duration)	1,000
WNZ4	10	1,000,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	11/28/2014	159.9362	Sale or Pairoff Sale	51,692	51,692	0	0	PD -Duration)	1,000
WNZ4	14	1,400,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	12/01/2014	160.8737	Sale or Pairoff Sale	85,494	85,494	0	0	PD -Duration)	1,000
WNZ4	14	1,400,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	12/01/2014	160.8737	Sale or Pairoff Sale	85,494	85,494	0	0	PD -Duration)	1,000
WNZ4	9	900,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7669	12/01/2014	160.8737	Sale or Pairoff Sale	54,961	54,961	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7670	12/01/2014	160.5612	Sale or Pairoff Sale	5,794	5,794	0	0	PD -Duration)	1,000
1289999. Subtotal - Long Futures - Hedging Other														66,773,799	66,773,799	0	0	XXX	XXX
1329999. Subtotal - Long Futures														66,773,799	66,773,799	0	0	XXX	XXX
EDU5	1,160	1,160,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	10/24/2013	99.1541	02/03/2014	99.2110	Short Sale Closing Purchase	(165,019)	(165,019)	0	0	PD -Duration)	2,500
EDU5	824	824,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	10/24/2013	99.1541	02/27/2014	99.2960	Short Sale Closing Purchase	(292,320)	(292,320)	0	0	PD -Duration)	2,500
EDU5	558	558,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	10/25/2013	99.1542	02/27/2014	99.2960	Short Sale Closing Purchase	(197,934)	(197,934)	0	0	PD -Duration)	2,500
EDU5	253	253,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	10/25/2013	99.1542	03/07/2014	99.1910	Short Sale Closing Purchase	(23,332)	(23,332)	0	0	PD -Duration)	2,500
EDU5	935	935,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	11/01/2013	99.1994	03/07/2014	99.1910	Short Sale Closing Purchase	19,429	19,429	0	0	PD -Duration)	2,500
EDU5	417	417,000,000	90-Day Euro Dollar Future Sep 2015 0000EDU5	Bond Portfolio Hedge	D1	Interest Rate	09/14/2015	CME SNZ20JLFK8MNNCL00F39	11/15/2013	99.2644	03/07/2014	99.1910	Short Sale Closing Purchase	76,428	76,428	0	0	PD -Duration)	2,500
TYH4	155	15,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/03/2013	125.1237	01/02/2014	123.1888	Short Sale Closing Purchase	299,916	299,916	0	0	PD -Duration)	1,000
TYH4	303	30,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/05/2013	124.4987	01/02/2014	123.1888	Short Sale Closing Purchase	396,912	396,912	0	0	PD -Duration)	1,000
TYH4	374	37,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/05/2013	124.4987	01/02/2014	123.1888	Short Sale Closing Purchase	489,918	489,918	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	126	12,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/05/2013	124.4987	01/03/2014	123.2513	Short Sale Closing Purchase	157,177	157,177	0	0	PD -Duration)	1,000
TYH4	81	8,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.7643	01/03/2014	123.2513	Short Sale Closing Purchase	122,558	122,558	0	0	PD -Duration)	1,000
TYH4	105	10,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.7643	01/03/2014	123.2357	Short Sale Closing Purchase	160,512	160,512	0	0	PD -Duration)	1,000
TYH4	500	50,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.7643	01/08/2014	123.0951	Short Sale Closing Purchase	834,638	834,638	0	0	PD -Duration)	1,000
TYH4	376	37,600,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.7643	01/09/2014	123.2669	Short Sale Closing Purchase	563,022	563,022	0	0	PD -Duration)	1,000
TYH4	308	30,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.7643	01/09/2014	123.2826	Short Sale Closing Purchase	456,387	456,387	0	0	PD -Duration)	1,000
TYH4	669	66,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.8581	01/09/2014	123.2826	Short Sale Closing Purchase	1,054,026	1,054,026	0	0	PD -Duration)	1,000
TYH4	153	15,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/10/2013	124.8581	01/14/2014	124.1576	Short Sale Closing Purchase	107,180	107,180	0	0	PD -Duration)	1,000
WNH4	200	20,000,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.5921	01/14/2014	139.5638	Short Sale Closing Purchase	(394,340)	(394,340)	0	0	PD -Duration)	1,000
WNH4	784	78,400,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.5921	01/21/2014	140.8763	Short Sale Closing Purchase	(2,574,813)	(2,574,813)	0	0	PD -Duration)	1,000
WNH4	146	14,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	01/21/2014	140.8763	Short Sale Closing Purchase	(520,556)	(520,556)	0	0	PD -Duration)	1,000
WNH4	274	27,400,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	01/29/2014	143.4388	Short Sale Closing Purchase	(1,679,058)	(1,679,058)	0	0	PD -Duration)	1,000
WNH4	367	36,700,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	02/10/2014	142.9701	Short Sale Closing Purchase	(2,076,926)	(2,076,926)	0	0	PD -Duration)	1,000
WNH4	177	17,700,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	02/14/2014	142.3451	Short Sale Closing Purchase	(891,053)	(891,053)	0	0	PD -Duration)	1,000
WNH4	88	8,800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	02/14/2014	142.3138	Short Sale Closing Purchase	(440,260)	(440,260)	0	0	PD -Duration)	1,000
WNH4	6	600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3109	02/14/2014	142.3763	Short Sale Closing Purchase	(30,393)	(30,393)	0	0	PD -Duration)	1,000
WNH4	38	3,800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.2796	02/14/2014	142.3763	Short Sale Closing Purchase	(193,675)	(193,675)	0	0	PD -Duration)	1,000
WNH4	151	15,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.2796	02/14/2014	142.4076	Short Sale Closing Purchase	(774,320)	(774,320)	0	0	PD -Duration)	1,000
WNH4	811	81,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.2796	02/24/2014	142.5638	Short Sale Closing Purchase	(4,285,486)	(4,285,486)	0	0	PD -Duration)	1,000
WNH4	39	3,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/12/2013	137.3112	02/24/2014	142.5638	Short Sale Closing Purchase	(204,851)	(204,851)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/18/2013	137.5612	02/24/2014	142.5638	Short Sale Closing Purchase	(5,003)	(5,003)	0	0	PD -Duration)	1,000
WNH4	171	17,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/18/2013	137.8737	02/24/2014	142.5638	Short Sale Closing Purchase	(802,007)	(802,007)	0	0	PD -Duration)	1,000
WNH4	308	30,800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/18/2013	137.8737	02/25/2014	142.2201	Short Sale Closing Purchase	(1,338,676)	(1,338,676)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/18/2013	137.9050	02/25/2014	142.2201	Short Sale Closing Purchase	(4,315)	(4,315)	0	0	PD -Duration)	1,000
WNH4	236	23,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/23/2013	138.7487	02/25/2014	142.2201	Short Sale Closing Purchase	(819,239)	(819,239)	0	0	PD -Duration)	1,000
WNH4	152	15,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/23/2013	138.7800	02/25/2014	142.2201	Short Sale Closing Purchase	(522,895)	(522,895)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNH4	92	9,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/23/2013	138.8112	02/25/2014	142.2201	Short Sale Closing Purchase	(313,614)	(313,614)	0	0	PD -Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/30/2013	123.1862	01/14/2014	124.1576	Short Sale Closing Purchase	(4,857)	(4,857)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/03/2014	136.7800	02/25/2014	142.2201	Short Sale Closing Purchase	(5,440)	(5,440)	0	0	PD -Duration)	1,000
TYH4	654	65,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/07/2014	123.6706	01/14/2014	124.1576	Short Sale Closing Purchase	(318,508)	(318,508)	0	0	PD -Duration)	1,000
TYH4	29	2,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/07/2014	123.6706	01/14/2014	124.1419	Short Sale Closing Purchase	(13,670)	(13,670)	0	0	PD -Duration)	1,000
TYH4	767	76,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/07/2014	123.6706	01/17/2014	124.3607	Short Sale Closing Purchase	(529,337)	(529,337)	0	0	PD -Duration)	1,000
TYH4	48	4,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/08/2014	123.2331	01/17/2014	124.3607	Short Sale Closing Purchase	(54,127)	(54,127)	0	0	PD -Duration)	1,000
TYH4	1,303	130,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/08/2014	123.2331	01/21/2014	124.3294	Short Sale Closing Purchase	(1,428,596)	(1,428,596)	0	0	PD -Duration)	1,000
TYH4	417	41,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/08/2014	123.1081	01/21/2014	124.3294	Short Sale Closing Purchase	(509,320)	(509,320)	0	0	PD -Duration)	1,000
TYH4	83	8,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/08/2014	123.1081	01/21/2014	124.3138	Short Sale Closing Purchase	(100,079)	(100,079)	0	0	PD -Duration)	1,000
TYH4	470	47,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/09/2014	123.3424	01/21/2014	124.3138	Short Sale Closing Purchase	(456,553)	(456,553)	0	0	PD -Duration)	1,000
TYH4	29	2,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/13/2014	124.5768	01/21/2014	124.3138	Short Sale Closing Purchase	7,627	7,627	0	0	PD -Duration)	1,000
TUH4	290	58,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/15/2014	109.8978	01/29/2014	110.0475	Short Sale Closing Purchase	(86,859)	(86,859)	0	0	PD -Duration)	2,000
TYH4	418	41,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/16/2014	124.2956	01/21/2014	124.3138	Short Sale Closing Purchase	(7,635)	(7,635)	0	0	PD -Duration)	1,000
TYH4	162	16,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/16/2014	124.2956	01/22/2014	124.0794	Short Sale Closing Purchase	35,010	35,010	0	0	PD -Duration)	1,000
TYH4	338	33,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/21/2014	124.2956	01/22/2014	124.0794	Short Sale Closing Purchase	73,045	73,045	0	0	PD -Duration)	1,000
TYH4	162	16,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/21/2014	124.2956	01/27/2014	124.8919	Short Sale Closing Purchase	(96,615)	(96,615)	0	0	PD -Duration)	1,000
USH4	23	2,300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/23/2014	132.2799	01/24/2014	132.5951	Short Sale Closing Purchase	(7,248)	(7,248)	0	0	PD -Duration)	1,000
WNH4	453	45,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	143.1237	02/25/2014	142.2201	Short Sale Closing Purchase	409,335	409,335	0	0	PD -Duration)	1,000
WNH4	433	43,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	143.1862	02/25/2014	142.2201	Short Sale Closing Purchase	418,326	418,326	0	0	PD -Duration)	1,000
WNH4	28	2,800,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/27/2014	143.1549	02/25/2014	142.2201	Short Sale Closing Purchase	26,176	26,176	0	0	PD -Duration)	1,000
WNH4	2	200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/30/2014	143.4987	02/25/2014	142.2201	Short Sale Closing Purchase	2,557	2,557	0	0	PD -Duration)	1,000
WNH4	9	900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/30/2014	143.4674	02/25/2014	142.2201	Short Sale Closing Purchase	11,226	11,226	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	345	34,500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	126.0924	02/04/2014	126.1732	Short Sale Closing Purchase	(27,864)	(27,864)	0	0	PD -Duration)	1,000
TYH4	318	31,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	126.1081	02/04/2014	126.1732	Short Sale Closing Purchase	(20,715)	(20,715)	0	0	PD -Duration)	1,000
TYH4	158	15,800,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	126.1081	02/05/2014	125.9700	Short Sale Closing Purchase	21,811	21,811	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	145.5299	02/25/2014	142.2201	Short Sale Closing Purchase	3,310	3,310	0	0	PD -Duration)	1,000
WNH4	179	17,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	145.4987	02/25/2014	142.2201	Short Sale Closing Purchase	586,871	586,871	0	0	PD -Duration)	1,000
WNH4	93	9,300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/03/2014	145.5924	02/25/2014	142.2201	Short Sale Closing Purchase	313,629	313,629	0	0	PD -Duration)	1,000
WNH4	116	11,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	144.0299	02/25/2014	142.2201	Short Sale Closing Purchase	209,944	209,944	0	0	PD -Duration)	1,000
WNH4	90	9,000,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	143.9362	02/25/2014	142.2201	Short Sale Closing Purchase	154,450	154,450	0	0	PD -Duration)	1,000
WNH4	79	7,900,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	143.9987	02/25/2014	142.2201	Short Sale Closing Purchase	140,510	140,510	0	0	PD -Duration)	1,000
WNH4	116	11,600,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	144.0924	02/25/2014	142.2201	Short Sale Closing Purchase	217,194	217,194	0	0	PD -Duration)	1,000
WNH4	52	5,200,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/05/2014	143.7799	02/25/2014	142.2201	Short Sale Closing Purchase	81,113	81,113	0	0	PD -Duration)	1,000
TYH4	159	15,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/30/2014	125.3893	01/31/2014	125.8138	Short Sale Closing Purchase	(67,498)	(67,498)	0	0	PD -Duration)	1,000
TYH4	159	15,900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	01/31/2014	125.8893	02/04/2014	126.1732	Short Sale Closing Purchase	(45,139)	(45,139)	0	0	PD -Duration)	1,000
TUH4	655	131,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/24/2014	110.1335	Short Sale Closing Purchase	(83,604)	(83,604)	0	0	PD -Duration)	2,000
TUH4	98	19,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/24/2014	110.1257	Short Sale Closing Purchase	(10,977)	(10,977)	0	0	PD -Duration)	2,000
TUH4	103	20,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/24/2014	110.1335	Short Sale Closing Purchase	(13,147)	(13,147)	0	0	PD -Duration)	2,000
TUH4	18	3,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/24/2014	110.1178	Short Sale Closing Purchase	(1,735)	(1,735)	0	0	PD -Duration)	2,000
TUH4	1	200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/24/2014	110.1100	Short Sale Closing Purchase	(81)	(81)	0	0	PD -Duration)	2,000
TUH4	3	600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	02/12/2014	110.0697	02/28/2014	110.1569	Short Sale Closing Purchase	(524)	(524)	0	0	PD -Duration)	2,000
TUM4	27	5,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/05/2014	109.9303	Short Sale Closing Purchase	(915)	(915)	0	0	PD -Duration)	2,000
TUM4	628	125,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/07/2014	109.8288	Short Sale Closing Purchase	106,280	106,280	0	0	PD -Duration)	2,000
TUM4	103	20,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/07/2014	109.8288	Short Sale Closing Purchase	17,431	17,431	0	0	PD -Duration)	2,000
WNM4	300	30,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/14/2014	144.2513	Short Sale Closing Purchase	(947,667)	(947,667)	0	0	PD -Duration)	1,000
WNM4	276	27,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/26/2014	144.2513	Short Sale Closing Purchase	(871,854)	(871,854)	0	0	PD -Duration)	1,000
WNM4	64	6,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/26/2014	144.9388	Short Sale Closing Purchase	(246,169)	(246,169)	0	0	PD -Duration)	1,000
WNM4	382	38,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/26/2014	145.0013	Short Sale Closing Purchase	(1,493,196)	(1,493,196)	0	0	PD -Duration)	1,000
WNM4	4	400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7487	03/26/2014	145.0013	Short Sale Closing Purchase	(17,011)	(17,011)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM4	9	900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	03/26/2014	145.0013	Short Sale Closing Purchase	(38,344)	(38,344)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.4701	Short Sale Closing Purchase	(2,729)	(2,729)	0	0	PD -Duration)	1,000
WNM4	74	7,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.5013	Short Sale Closing Purchase	(204,273)	(204,273)	0	0	PD -Duration)	1,000
WNM4	17	1,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.4076	Short Sale Closing Purchase	(45,334)	(45,334)	0	0	PD -Duration)	1,000
WNM4	146	14,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.5638	Short Sale Closing Purchase	(412,151)	(412,151)	0	0	PD -Duration)	1,000
WNM4	222	22,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.4388	Short Sale Closing Purchase	(598,945)	(598,945)	0	0	PD -Duration)	1,000
WNM4	111	11,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/03/2014	142.8451	Short Sale Closing Purchase	(233,566)	(233,566)	0	0	PD -Duration)	1,000
WNM4	355	35,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/03/2014	142.8763	Short Sale Closing Purchase	(758,086)	(758,086)	0	0	PD -Duration)	1,000
WNM4	53	5,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/04/2014	142.9701	Short Sale Closing Purchase	(118,148)	(118,148)	0	0	PD -Duration)	1,000
WNM4	97	9,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/04/2014	143.0013	Short Sale Closing Purchase	(219,264)	(219,264)	0	0	PD -Duration)	1,000
WNM4	174	17,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/08/2014	144.5013	Short Sale Closing Purchase	(654,319)	(654,319)	0	0	PD -Duration)	1,000
WNM4	194	19,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/08/2014	144.4076	Short Sale Closing Purchase	(711,340)	(711,340)	0	0	PD -Duration)	1,000
WNM4	35	3,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/15/2014	146.9388	Short Sale Closing Purchase	(216,928)	(216,928)	0	0	PD -Duration)	1,000
WNM4	346	34,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/15/2014	147.0013	Short Sale Closing Purchase	(2,166,117)	(2,166,117)	0	0	PD -Duration)	1,000
WNM4	76	7,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/15/2014	146.8763	Short Sale Closing Purchase	(466,294)	(466,294)	0	0	PD -Duration)	1,000
WNM4	170	17,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/17/2014	147.2826	Short Sale Closing Purchase	(1,112,089)	(1,112,089)	0	0	PD -Duration)	1,000
WNM4	104	10,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/17/2014	147.2201	Short Sale Closing Purchase	(673,837)	(673,837)	0	0	PD -Duration)	1,000
WNM4	182	18,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/17/2014	146.8763	Short Sale Closing Purchase	(1,116,652)	(1,116,652)	0	0	PD -Duration)	1,000
WNM4	114	11,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/23/2014	146.8138	Short Sale Closing Purchase	(692,317)	(692,317)	0	0	PD -Duration)	1,000
WNH4	231	23,100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/27/2014	144.8737	03/05/2014	144.0326	Short Sale Closing Purchase	194,296	194,296	0	0	PD -Duration)	1,000
WNM4	51	5,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.8138	Short Sale Closing Purchase	(191,385)	(191,385)	0	0	PD -Duration)	1,000
WNM4	9	900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.7826	Short Sale Closing Purchase	(33,493)	(33,493)	0	0	PD -Duration)	1,000
WNM4	106	10,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.7201	Short Sale Closing Purchase	(387,842)	(387,842)	0	0	PD -Duration)	1,000
WNM4	62	6,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.8451	Short Sale Closing Purchase	(234,601)	(234,601)	0	0	PD -Duration)	1,000
WNM4	17	1,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.6888	Short Sale Closing Purchase	(61,670)	(61,670)	0	0	PD -Duration)	1,000
WNM4	196	19,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/23/2014	146.6263	Short Sale Closing Purchase	(698,767)	(698,767)	0	0	PD -Duration)	1,000
WNM4	14	1,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	143.0612	04/24/2014	146.7201	Short Sale Closing Purchase	(51,224)	(51,224)	0	0	PD -Duration)	1,000
TUM4	73	14,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	109.9056	03/07/2014	109.8288	Short Sale Closing Purchase	11,214	11,214	0	0	PD -Duration)	2,000
TUM4	2,040	408,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	109.8978	03/07/2014	109.8288	Short Sale Closing Purchase	281,489	281,489	0	0	PD -Duration)	2,000
TUM4	714	142,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	109.8978	03/07/2014	109.8210	Short Sale Closing Purchase	109,678	109,678	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	673	134,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/05/2014	109.8978	03/11/2014	109.8210	Short Sale Closing Purchase	103,380	103,380	0	0	PD -Duration)	2,000
WNM4	231	23,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	142.5299	04/24/2014	146.7201	Short Sale Closing Purchase	(967,922)	(967,922)	0	0	PD -Duration)	1,000
WNM4	18	1,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4987	04/24/2014	146.7201	Short Sale Closing Purchase	(111,985)	(111,985)	0	0	PD -Duration)	1,000
WNM4	11	1,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4674	04/24/2014	146.7201	Short Sale Closing Purchase	(68,779)	(68,779)	0	0	PD -Duration)	1,000
WNM4	274	27,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4674	04/24/2014	146.7201	Short Sale Closing Purchase	(1,713,223)	(1,713,223)	0	0	PD -Duration)	1,000
WNM4	81	8,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4674	04/28/2014	147.4076	Short Sale Closing Purchase	(562,151)	(562,151)	0	0	PD -Duration)	1,000
WNM4	41	4,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4674	04/28/2014	147.2826	Short Sale Closing Purchase	(279,421)	(279,421)	0	0	PD -Duration)	1,000
WNM4	42	4,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	140.4674	04/28/2014	147.2513	Short Sale Closing Purchase	(284,923)	(284,923)	0	0	PD -Duration)	1,000
TUM4	735	147,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/17/2014	109.8587	03/19/2014	109.7116	Short Sale Closing Purchase	216,263	216,263	0	0	PD -Duration)	2,000
TUM4	10	2,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/19/2014	109.8822	03/24/2014	109.6413	Short Sale Closing Purchase	4,817	4,817	0	0	PD -Duration)	2,000
TUM4	725	145,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/19/2014	109.8665	03/24/2014	109.6413	Short Sale Closing Purchase	326,602	326,602	0	0	PD -Duration)	2,000
TUM4	1,520	304,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6947	03/24/2014	109.6413	Short Sale Closing Purchase	162,237	162,237	0	0	PD -Duration)	2,000
TUM4	521	104,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.7025	03/24/2014	109.6413	Short Sale Closing Purchase	63,750	63,750	0	0	PD -Duration)	2,000
TUM4	89	17,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.7025	03/24/2014	109.6335	Short Sale Closing Purchase	12,281	12,281	0	0	PD -Duration)	2,000
TUM4	780	156,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.7025	03/26/2014	109.7194	Short Sale Closing Purchase	(26,434)	(26,434)	0	0	PD -Duration)	2,000
WNM4	69	6,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/21/2014	142.5924	04/28/2014	147.2513	Short Sale Closing Purchase	(321,463)	(321,463)	0	0	PD -Duration)	1,000
WNM4	22	2,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/21/2014	142.5924	04/28/2014	147.1263	Short Sale Closing Purchase	(99,746)	(99,746)	0	0	PD -Duration)	1,000
WNM4	109	10,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/21/2014	142.5924	04/28/2014	147.3138	Short Sale Closing Purchase	(514,632)	(514,632)	0	0	PD -Duration)	1,000
WNM4	235	23,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/21/2014	142.5924	05/05/2014	149.5013	Short Sale Closing Purchase	(1,623,589)	(1,623,589)	0	0	PD -Duration)	1,000
TUM4	871	174,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/24/2014	109.6712	03/26/2014	109.7194	Short Sale Closing Purchase	(83,956)	(83,956)	0	0	PD -Duration)	2,000
TUM4	1,219	243,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/24/2014	109.6712	03/26/2014	109.7116	Short Sale Closing Purchase	(98,453)	(98,453)	0	0	PD -Duration)	2,000
TUM4	539	107,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/24/2014	109.6712	03/27/2014	109.7350	Short Sale Closing Purchase	(68,798)	(68,798)	0	0	PD -Duration)	2,000
TUM4	236	47,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/24/2014	109.6790	03/27/2014	109.7350	Short Sale Closing Purchase	(26,436)	(26,436)	0	0	PD -Duration)	2,000
WNM4	124	12,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/25/2014	143.7037	05/05/2014	149.5013	Short Sale Closing Purchase	(718,906)	(718,906)	0	0	PD -Duration)	1,000
WNM4	46	4,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/25/2014	143.7037	05/06/2014	148.5013	Short Sale Closing Purchase	(220,691)	(220,691)	0	0	PD -Duration)	1,000
WNM4	289	28,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/25/2014	143.7037	05/06/2014	148.8141	Short Sale Closing Purchase	(1,476,917)	(1,476,917)	0	0	PD -Duration)	1,000
TUM4	2,101	420,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/26/2014	109.7337	03/27/2014	109.7350	Short Sale Closing Purchase	(5,547)	(5,547)	0	0	PD -Duration)	2,000
TUM4	769	153,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/26/2014	109.7337	04/09/2014	109.8522	Short Sale Closing Purchase	(182,265)	(182,265)	0	0	PD -Duration)	2,000
USM4	278	27,800,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	133.0299	05/29/2014	138.6576	Short Sale Closing Purchase	(1,564,484)	(1,564,484)	0	0	PD -Duration)	1,000
USM4	239	23,900,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	132.8424	05/29/2014	138.6576	Short Sale Closing Purchase	(1,389,818)	(1,389,818)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USM4	601	60,100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	132.8424	05/29/2014	138.8763	Short Sale Closing Purchase	(3,626,368)	(3,626,368)	0	0	PD -Duration)	1,000
USM4	66	6,600,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	132.9674	05/29/2014	138.8763	Short Sale Closing Purchase	(389,987)	(389,987)	0	0	PD -Duration)	1,000
TUM4	1,042	208,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/01/2014	109.7728	04/09/2014	109.8522	Short Sale Closing Purchase	(165,563)	(165,563)	0	0	PD -Duration)	2,000
TUM4	972	194,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/01/2014	109.7728	04/25/2014	109.8913	Short Sale Closing Purchase	(230,379)	(230,379)	0	0	PD -Duration)	2,000
TUM4	148	29,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/01/2014	109.7728	04/25/2014	109.9147	Short Sale Closing Purchase	(42,016)	(42,016)	0	0	PD -Duration)	2,000
TUM4	718	143,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/01/2014	109.7728	04/28/2014	109.9147	Short Sale Closing Purchase	(203,833)	(203,833)	0	0	PD -Duration)	2,000
WNM4	29	2,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/04/2014	143.8112	05/06/2014	148.8141	Short Sale Closing Purchase	(145,086)	(145,086)	0	0	PD -Duration)	1,000
WNM4	96	9,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/04/2014	143.8112	05/07/2014	149.0013	Short Sale Closing Purchase	(498,253)	(498,253)	0	0	PD -Duration)	1,000
WNM4	25	2,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/04/2014	143.9049	05/07/2014	149.0013	Short Sale Closing Purchase	(127,410)	(127,410)	0	0	PD -Duration)	1,000
TUM4	1,072	214,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/09/2014	109.8587	04/28/2014	109.9147	Short Sale Closing Purchase	(120,080)	(120,080)	0	0	PD -Duration)	2,000
TUM4	293	58,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/09/2014	109.8587	04/28/2014	109.9147	Short Sale Closing Purchase	(32,820)	(32,820)	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/09/2014	109.8587	05/06/2014	109.9304	Short Sale Closing Purchase	(143)	(143)	0	0	PD -Duration)	2,000
TUM4	1,528	305,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/09/2014	109.8587	05/07/2014	109.9382	Short Sale Closing Purchase	(242,784)	(242,784)	0	0	PD -Duration)	2,000
WNM4	149	14,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	146.4049	05/07/2014	149.0013	Short Sale Closing Purchase	(386,862)	(386,862)	0	0	PD -Duration)	1,000
WNM4	162	16,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	146.4049	05/07/2014	148.6891	Short Sale Closing Purchase	(370,040)	(370,040)	0	0	PD -Duration)	1,000
WNM4	144	14,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	146.4049	05/08/2014	149.2513	Short Sale Closing Purchase	(409,880)	(409,880)	0	0	PD -Duration)	1,000
WNM4	125	12,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/17/2014	145.9987	05/08/2014	149.2513	Short Sale Closing Purchase	(406,580)	(406,580)	0	0	PD -Duration)	1,000
WNM4	14	1,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/17/2014	146.0299	05/08/2014	149.2513	Short Sale Closing Purchase	(45,099)	(45,099)	0	0	PD -Duration)	1,000
WNM4	135	13,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/17/2014	145.9674	05/08/2014	149.2513	Short Sale Closing Purchase	(443,325)	(443,325)	0	0	PD -Duration)	1,000
TUM4	1,400	280,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/21/2014	109.8743	05/07/2014	109.9382	Short Sale Closing Purchase	(178,696)	(178,696)	0	0	PD -Duration)	2,000
TUM4	340	68,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/21/2014	109.8743	05/23/2014	110.1100	Short Sale Closing Purchase	(160,273)	(160,273)	0	0	PD -Duration)	2,000
TUM4	845	169,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/23/2014	109.8900	05/23/2014	110.1100	Short Sale Closing Purchase	(371,918)	(371,918)	0	0	PD -Duration)	2,000
TUM4	2,039	407,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/23/2014	109.8900	05/23/2014	110.0866	Short Sale Closing Purchase	(801,867)	(801,867)	0	0	PD -Duration)	2,000
TUM4	19	3,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/23/2014	109.8978	05/23/2014	110.0866	Short Sale Closing Purchase	(7,175)	(7,175)	0	0	PD -Duration)	2,000
WNM4	75	7,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	146.6237	05/08/2014	149.2513	Short Sale Closing Purchase	(197,073)	(197,073)	0	0	PD -Duration)	1,000
WNM4	156	15,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	146.6237	05/08/2014	148.5013	Short Sale Closing Purchase	(292,912)	(292,912)	0	0	PD -Duration)	1,000
WNM4	69	6,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/24/2014	146.6237	05/08/2014	148.5326	Short Sale Closing Purchase	(131,713)	(131,713)	0	0	PD -Duration)	1,000
TUU4	972	194,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/25/2014	109.5775	06/02/2014	109.8444	Short Sale Closing Purchase	(518,941)	(518,941)	0	0	PD -Duration)	2,000
WNM4	72	7,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	147.5924	05/08/2014	148.5326	Short Sale Closing Purchase	(67,690)	(67,690)	0	0	PD -Duration)	1,000
WNM4	22	2,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	148.0612	05/08/2014	148.5326	Short Sale Closing Purchase	(10,371)	(10,371)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM4	29	2,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	148.0612	05/08/2014	148.5638	Short Sale Closing Purchase	(14,577)	(14,577)	0	0	PD -Duration)	1,000
WNM4	59	5,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	147.8112	05/08/2014	148.5638	Short Sale Closing Purchase	(44,406)	(44,406)	0	0	PD -Duration)	1,000
WNM4	44	4,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	148.1549	05/08/2014	148.5638	Short Sale Closing Purchase	(17,991)	(17,991)	0	0	PD -Duration)	1,000
WNM4	48	4,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	148.1549	05/09/2014	148.7201	Short Sale Closing Purchase	(27,127)	(27,127)	0	0	PD -Duration)	1,000
TUU4	1,790	358,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	109.6009	06/02/2014	109.8444	Short Sale Closing Purchase	(871,757)	(871,757)	0	0	PD -Duration)	2,000
WNM4	107	10,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	148.7201	Short Sale Closing Purchase	(241,066)	(241,066)	0	0	PD -Duration)	1,000
WNM4	73	7,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	148.5951	Short Sale Closing Purchase	(155,340)	(155,340)	0	0	PD -Duration)	1,000
WNM4	43	4,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	148.6888	Short Sale Closing Purchase	(95,533)	(95,533)	0	0	PD -Duration)	1,000
WNM4	66	6,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	147.7201	Short Sale Closing Purchase	(82,695)	(82,695)	0	0	PD -Duration)	1,000
WNM4	139	13,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	147.6888	Short Sale Closing Purchase	(169,816)	(169,816)	0	0	PD -Duration)	1,000
WNM4	66	6,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	147.7513	Short Sale Closing Purchase	(84,757)	(84,757)	0	0	PD -Duration)	1,000
WNM4	300	30,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/09/2014	147.6576	Short Sale Closing Purchase	(357,135)	(357,135)	0	0	PD -Duration)	1,000
WNM4	121	12,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.4671	05/12/2014	147.2513	Short Sale Closing Purchase	(94,888)	(94,888)	0	0	PD -Duration)	1,000
WNM4	91	9,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.7174	05/12/2014	147.2513	Short Sale Closing Purchase	(48,584)	(48,584)	0	0	PD -Duration)	1,000
WNM4	151	15,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.7174	05/12/2014	147.1576	Short Sale Closing Purchase	(66,461)	(66,461)	0	0	PD -Duration)	1,000
WNM4	182	18,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.7174	05/13/2014	147.7826	Short Sale Closing Purchase	(193,855)	(193,855)	0	0	PD -Duration)	1,000
WNM4	15	1,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.7174	05/14/2014	149.0951	Short Sale Closing Purchase	(35,665)	(35,665)	0	0	PD -Duration)	1,000
WNM4	61	6,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/30/2014	146.7174	05/14/2014	149.1263	Short Sale Closing Purchase	(146,942)	(146,942)	0	0	PD -Duration)	1,000
WNM4	11	1,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	146.9987	05/14/2014	149.1263	Short Sale Closing Purchase	(23,404)	(23,404)	0	0	PD -Duration)	1,000
WNM4	54	5,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	146.8737	05/14/2014	149.1263	Short Sale Closing Purchase	(121,643)	(121,643)	0	0	PD -Duration)	1,000
WNM4	131	13,100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	146.9674	05/14/2014	149.1263	Short Sale Closing Purchase	(282,815)	(282,815)	0	0	PD -Duration)	1,000
WNM4	79	7,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	146.9674	05/15/2014	150.1576	Short Sale Closing Purchase	(252,021)	(252,021)	0	0	PD -Duration)	1,000
WNM4	190	19,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	149.5612	05/15/2014	150.1576	Short Sale Closing Purchase	(113,314)	(113,314)	0	0	PD -Duration)	1,000
WNM4	130	13,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	149.5612	05/15/2014	151.5013	Short Sale Closing Purchase	(252,218)	(252,218)	0	0	PD -Duration)	1,000
WNM4	80	8,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	149.6862	05/15/2014	151.5013	Short Sale Closing Purchase	(145,211)	(145,211)	0	0	PD -Duration)	1,000
WNM4	228	22,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/05/2014	149.6237	05/15/2014	151.5013	Short Sale Closing Purchase	(428,102)	(428,102)	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/06/2014	109.6165	06/02/2014	109.8444	Short Sale Closing Purchase	(456)	(456)	0	0	PD -Duration)	2,000
WNM4	57	5,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	148.8737	05/15/2014	151.5013	Short Sale Closing Purchase	(149,775)	(149,775)	0	0	PD -Duration)	1,000
WNM4	199	19,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	148.8737	05/21/2014	149.0013	Short Sale Closing Purchase	(25,400)	(25,400)	0	0	PD -Duration)	1,000
WNM4	70	7,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	148.8737	05/21/2014	148.9076	Short Sale Closing Purchase	(2,372)	(2,372)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNM4	14	1,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	148.8737	05/21/2014	148.8763	Short Sale Closing Purchase	(37)	(37)	0	0	PD -Duration)	1,000
WNM4	20	2,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/07/2014	148.9049	05/21/2014	148.8763	Short Sale Closing Purchase	572	572	0	0	PD -Duration)	1,000
TUM4	1,483	296,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/09/2014	110.0150	05/23/2014	110.0866	Short Sale Closing Purchase	(212,462)	(212,462)	0	0	PD -Duration)	2,000
TUM4	275	55,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/09/2014	110.0228	05/23/2014	110.0866	Short Sale Closing Purchase	(35,101)	(35,101)	0	0	PD -Duration)	2,000
TUM4	692	138,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/12/2014	109.9759	05/23/2014	110.0866	Short Sale Closing Purchase	(153,202)	(153,202)	0	0	PD -Duration)	2,000
TUM4	1,640	328,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/12/2014	109.9837	05/23/2014	110.0866	Short Sale Closing Purchase	(337,455)	(337,455)	0	0	PD -Duration)	2,000
WNM4	266	26,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/13/2014	147.9987	05/21/2014	148.8763	Short Sale Closing Purchase	(233,452)	(233,452)	0	0	PD -Duration)	1,000
WNM4	34	3,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/13/2014	147.9987	05/22/2014	148.9701	Short Sale Closing Purchase	(33,027)	(33,027)	0	0	PD -Duration)	1,000
WNM4	416	41,600,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/14/2014	149.6237	05/22/2014	148.9701	Short Sale Closing Purchase	271,902	271,902	0	0	PD -Duration)	1,000
WNM4	37	3,700,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/14/2014	149.6237	05/27/2014	149.3462	Short Sale Closing Purchase	10,266	10,266	0	0	PD -Duration)	1,000
WNM4	218	21,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.9049	05/27/2014	149.3462	Short Sale Closing Purchase	339,797	339,797	0	0	PD -Duration)	1,000
WNM4	88	8,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.9049	05/27/2014	149.3458	Short Sale Closing Purchase	137,206	137,206	0	0	PD -Duration)	1,000
WNM4	112	11,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.9674	05/27/2014	149.3458	Short Sale Closing Purchase	181,626	181,626	0	0	PD -Duration)	1,000
WNM4	28	2,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	151.0299	05/27/2014	149.3458	Short Sale Closing Purchase	47,156	47,156	0	0	PD -Duration)	1,000
WNM4	33	3,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.6549	05/27/2014	149.3458	Short Sale Closing Purchase	43,202	43,202	0	0	PD -Duration)	1,000
WNM4	54	5,400,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.5612	05/27/2014	149.3458	Short Sale Closing Purchase	65,632	65,632	0	0	PD -Duration)	1,000
WNM4	93	9,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.7799	05/27/2014	149.3458	Short Sale Closing Purchase	133,377	133,377	0	0	PD -Duration)	1,000
WNM4	79	7,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.4362	05/27/2014	149.3458	Short Sale Closing Purchase	86,142	86,142	0	0	PD -Duration)	1,000
WNM4	48	4,800,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.5924	05/27/2014	149.3458	Short Sale Closing Purchase	59,840	59,840	0	0	PD -Duration)	1,000
WNM4	22	2,200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.7487	05/27/2014	149.3458	Short Sale Closing Purchase	30,864	30,864	0	0	PD -Duration)	1,000
WNM4	39	3,900,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.6237	05/27/2014	149.3458	Short Sale Closing Purchase	49,838	49,838	0	0	PD -Duration)	1,000
WNM4	15	1,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.6237	05/27/2014	149.3458	Short Sale Closing Purchase	19,169	19,169	0	0	PD -Duration)	1,000
WNM4	43	4,300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.6237	05/27/2014	149.3462	Short Sale Closing Purchase	54,930	54,930	0	0	PD -Duration)	1,000
WNM4	20	2,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	150.6237	05/27/2014	149.3458	Short Sale Closing Purchase	25,558	25,558	0	0	PD -Duration)	1,000
WNM4	80	8,000,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	149.9674	05/27/2014	149.3458	Short Sale Closing Purchase	49,733	49,733	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	149.9674	05/27/2014	149.3458	Short Sale Closing Purchase	622	622	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	149.9674	05/27/2014	149.3451	Short Sale Closing Purchase	622	622	0	0	PD -Duration)	1,000
WNM4	185	18,500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	149.9362	05/27/2014	149.3451	Short Sale Closing Purchase	109,355	109,355	0	0	PD -Duration)	1,000
TUM4	1,837	367,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/20/2014	110.0853	05/23/2014	110.0866	Short Sale Closing Purchase	(4,850)	(4,850)	0	0	PD -Duration)	2,000
TUM4	110	22,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/20/2014	110.0853	05/27/2014	110.0944	Short Sale Closing Purchase	(2,009)	(2,009)	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	958	191,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/20/2014	110.0853	05/27/2014	110.1100	Short Sale Closing Purchase	(47,435)	(47,435)	0	0	PD -Duration)	2,000
TUU4	192	38,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/02/2014	109.8444	Short Sale Closing Purchase	(6,507)	(6,507)	0	0	PD -Duration)	2,000
TUU4	2,200	440,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/05/2014	109.8522	Short Sale Closing Purchase	(108,933)	(108,933)	0	0	PD -Duration)	2,000
TUU4	720	144,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/05/2014	109.8600	Short Sale Closing Purchase	(46,901)	(46,901)	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/05/2014	109.8366	Short Sale Closing Purchase	(18)	(18)	0	0	PD -Duration)	2,000
TUU4	315	63,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/05/2014	109.8522	Short Sale Closing Purchase	(15,597)	(15,597)	0	0	PD -Duration)	2,000
TUU4	2,927	585,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/10/2014	109.7194	Short Sale Closing Purchase	632,554	632,554	0	0	PD -Duration)	2,000
TUU4	350	70,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/12/2014	109.7194	Short Sale Closing Purchase	75,639	75,639	0	0	PD -Duration)	2,000
TUU4	1,280	256,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	06/12/2014	109.7350	Short Sale Closing Purchase	236,621	236,621	0	0	PD -Duration)	2,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	05/29/2014	150.9232	Short Sale Closing Purchase	(2,793)	(2,793)	0	0	PD -Duration)	1,000
WNU4	8	800,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	05/30/2014	150.4544	Short Sale Closing Purchase	(18,593)	(18,593)	0	0	PD -Duration)	1,000
WNU4	246	24,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	05/30/2014	150.2201	Short Sale Closing Purchase	(514,075)	(514,075)	0	0	PD -Duration)	1,000
WNU4	234	23,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1308	05/30/2014	150.2201	Short Sale Closing Purchase	(488,891)	(488,891)	0	0	PD -Duration)	1,000
WNU4	122	12,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1308	05/30/2014	150.2201	Short Sale Closing Purchase	(254,892)	(254,892)	0	0	PD -Duration)	1,000
WNU4	238	23,800,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1308	05/30/2014	150.2826	Short Sale Closing Purchase	(512,123)	(512,123)	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1308	06/02/2014	148.7513	Short Sale Closing Purchase	(1,241)	(1,241)	0	0	PD -Duration)	1,000
TUU4	337	67,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	109.8509	06/12/2014	109.7350	Short Sale Closing Purchase	78,095	78,095	0	0	PD -Duration)	2,000
TUU4	621	124,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	109.8509	06/12/2014	109.7116	Short Sale Closing Purchase	173,017	173,017	0	0	PD -Duration)	2,000
WNU4	100	10,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1308	06/02/2014	148.7513	Short Sale Closing Purchase	(62,053)	(62,053)	0	0	PD -Duration)	1,000
WNU4	5	500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	06/02/2014	148.7513	Short Sale Closing Purchase	(3,105)	(3,105)	0	0	PD -Duration)	1,000
WNU4	24	2,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	06/02/2014	148.6576	Short Sale Closing Purchase	(12,654)	(12,654)	0	0	PD -Duration)	1,000
WNU4	14	1,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1303	06/03/2014	148.3451	Short Sale Closing Purchase	(3,006)	(3,006)	0	0	PD -Duration)	1,000
WNU4	193	19,300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/27/2014	148.1393	06/03/2014	148.3451	Short Sale Closing Purchase	(39,713)	(39,713)	0	0	PD -Duration)	1,000
TUU4	336	67,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	109.8822	06/12/2014	109.7116	Short Sale Closing Purchase	114,613	114,613	0	0	PD -Duration)	2,000
TUU4	1,464	292,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	109.8822	06/12/2014	109.7350	Short Sale Closing Purchase	430,760	430,760	0	0	PD -Duration)	2,000
WNU4	270	27,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	150.6862	06/03/2014	148.3451	Short Sale Closing Purchase	632,100	632,100	0	0	PD -Duration)	1,000
TUU4	400	80,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/29/2014	109.9019	06/12/2014	109.7350	Short Sale Closing Purchase	133,504	133,504	0	0	PD -Duration)	2,000
WNU4	47	4,700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	150.7174	06/03/2014	148.3451	Short Sale Closing Purchase	111,501	111,501	0	0	PD -Duration)	1,000
WNU4	192	19,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	150.7174	06/19/2014	148.2826	Short Sale Closing Purchase	467,493	467,493	0	0	PD -Duration)	1,000
WNU4	116	11,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	150.7174	06/19/2014	148.3451	Short Sale Closing Purchase	275,194	275,194	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	150.7487	06/19/2014	148.3451	Short Sale Closing Purchase	2,404	2,404	0	0	PD -Duration)	1,000
USU4	420	42,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/29/2014	137.9674	06/02/2014	137.0951	Short Sale Closing Purchase	366,391	366,391	0	0	PD -Duration)	1,000
USU4	130	13,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.2174	06/02/2014	137.0951	Short Sale Closing Purchase	15,907	15,907	0	0	PD -Duration)	1,000
USU4	9	900,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.2174	08/26/2014	140.7201	Short Sale Closing Purchase	(31,524)	(31,524)	0	0	PD -Duration)	1,000
USU4	80	8,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.2174	08/27/2014	140.5326	Short Sale Closing Purchase	(265,211)	(265,211)	0	0	PD -Duration)	1,000
USU4	281	28,100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.2174	08/28/2014	141.1576	Short Sale Closing Purchase	(1,107,179)	(1,107,179)	0	0	PD -Duration)	1,000
TUU4	1,060	212,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/03/2014	109.8197	06/12/2014	109.7350	Short Sale Closing Purchase	179,389	179,389	0	0	PD -Duration)	2,000
TUU4	1,895	379,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/03/2014	109.8197	06/16/2014	109.6882	Short Sale Closing Purchase	498,357	498,357	0	0	PD -Duration)	2,000
WNU4	132	13,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.4049	06/19/2014	148.3451	Short Sale Closing Purchase	(124,098)	(124,098)	0	0	PD -Duration)	1,000
WNU4	10	1,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.4987	06/19/2014	148.3451	Short Sale Closing Purchase	(8,464)	(8,464)	0	0	PD -Duration)	1,000
WNU4	55	5,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.4987	06/25/2014	149.0638	Short Sale Closing Purchase	(86,083)	(86,083)	0	0	PD -Duration)	1,000
WNU4	43	4,300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.4674	06/25/2014	149.0638	Short Sale Closing Purchase	(68,645)	(68,645)	0	0	PD -Duration)	1,000
WNU4	110	11,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.5299	06/25/2014	149.0638	Short Sale Closing Purchase	(168,728)	(168,728)	0	0	PD -Duration)	1,000
WNU4	95	9,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/05/2014	147.5299	06/27/2014	149.2513	Short Sale Closing Purchase	(163,532)	(163,532)	0	0	PD -Duration)	1,000
WNU4	100	10,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.6549	06/27/2014	149.2513	Short Sale Closing Purchase	(259,639)	(259,639)	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.7487	06/27/2014	149.2513	Short Sale Closing Purchase	(5,005)	(5,005)	0	0	PD -Duration)	1,000
WNU4	3	300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.6237	06/27/2014	149.2513	Short Sale Closing Purchase	(7,883)	(7,883)	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.6237	06/30/2014	149.2826	Short Sale Closing Purchase	(5,318)	(5,318)	0	0	PD -Duration)	1,000
WNU4	95	9,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.6237	06/30/2014	149.7201	Short Sale Closing Purchase	(294,157)	(294,157)	0	0	PD -Duration)	1,000
WNU4	105	10,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.7174	06/30/2014	149.7201	Short Sale Closing Purchase	(315,277)	(315,277)	0	0	PD -Duration)	1,000
WNU4	128	12,800,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.7174	07/02/2014	147.8451	Short Sale Closing Purchase	(144,338)	(144,338)	0	0	PD -Duration)	1,000
WNU4	25	2,500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/12/2014	146.7174	07/02/2014	147.8138	Short Sale Closing Purchase	(27,410)	(27,410)	0	0	PD -Duration)	1,000
WNU4	123	12,300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/20/2014	146.6546	07/02/2014	147.8138	Short Sale Closing Purchase	(142,582)	(142,582)	0	0	PD -Duration)	1,000
WNU4	79	7,900,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/20/2014	146.6546	07/18/2014	151.4701	Short Sale Closing Purchase	(380,421)	(380,421)	0	0	PD -Duration)	1,000
WNU4	194	19,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/20/2014	146.6546	07/24/2014	151.1888	Short Sale Closing Purchase	(879,635)	(879,635)	0	0	PD -Duration)	1,000
WNU4	200	20,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/20/2014	146.6546	07/24/2014	151.0013	Short Sale Closing Purchase	(869,340)	(869,340)	0	0	PD -Duration)	1,000
WNU4	211	21,100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/20/2014	146.6546	07/30/2014	151.5641	Short Sale Closing Purchase	(1,035,907)	(1,035,907)	0	0	PD -Duration)	1,000
TUU4	76	15,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/20/2014	109.6634	06/24/2014	109.6882	Short Sale Closing Purchase	(3,763)	(3,763)	0	0	PD -Duration)	2,000
WNU4	92	9,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	149.7487	07/30/2014	151.5641	Short Sale Closing Purchase	(167,021)	(167,021)	0	0	PD -Duration)	1,000
WNU4	359	35,900,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	149.8112	07/30/2014	151.5641	Short Sale Closing Purchase	(629,309)	(629,309)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
USU4	90	9,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/02/2014	135.5612	08/28/2014	141.1576	Short Sale Closing Purchase	(503,675)	(503,675)	0	0	PD -Duration)	1,000
USU4	18	1,800,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/02/2014	135.5612	08/29/2014	141.7201	Short Sale Closing Purchase	(110,860)	(110,860)	0	0	PD -Duration)	1,000
USU4	40	4,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/02/2014	135.5612	09/02/2014	141.5326	Short Sale Closing Purchase	(238,856)	(238,856)	0	0	PD -Duration)	1,000
USU4	428	42,800,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/02/2014	135.5612	09/03/2014	140.1263	Short Sale Closing Purchase	(1,953,880)	(1,953,880)	0	0	PD -Duration)	1,000
USU4	106	10,600,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/07/2014	135.7174	09/03/2014	140.1263	Short Sale Closing Purchase	(467,342)	(467,342)	0	0	PD -Duration)	1,000
USU4	34	3,400,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/07/2014	135.7174	09/03/2014	140.1263	Short Sale Closing Purchase	(149,902)	(149,902)	0	0	PD -Duration)	1,000
USU4	20	2,000,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/07/2014	135.7174	09/04/2014	140.3763	Short Sale Closing Purchase	(93,178)	(93,178)	0	0	PD -Duration)	1,000
USU4	14	1,400,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/07/2014	135.7174	09/04/2014	140.3763	Short Sale Closing Purchase	(65,224)	(65,224)	0	0	PD -Duration)	1,000
WNU4	107	10,700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/11/2014	149.9987	07/30/2014	151.5641	Short Sale Closing Purchase	(167,503)	(167,503)	0	0	PD -Duration)	1,000
WNU4	123	12,300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/11/2014	149.9987	07/30/2014	150.8763	Short Sale Closing Purchase	(107,950)	(107,950)	0	0	PD -Duration)	1,000
WNU4	44	4,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/11/2014	149.9674	07/30/2014	150.8763	Short Sale Closing Purchase	(39,991)	(39,991)	0	0	PD -Duration)	1,000
WNU4	33	3,300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	148.9987	07/30/2014	150.8763	Short Sale Closing Purchase	(61,962)	(61,962)	0	0	PD -Duration)	1,000
WNU4	30	3,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	148.9987	08/08/2014	153.8763	Short Sale Closing Purchase	(146,329)	(146,329)	0	0	PD -Duration)	1,000
WNU4	96	9,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.3424	08/08/2014	153.8763	Short Sale Closing Purchase	(435,253)	(435,253)	0	0	PD -Duration)	1,000
WNU4	214	21,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.0299	08/08/2014	153.8763	Short Sale Closing Purchase	(1,037,127)	(1,037,127)	0	0	PD -Duration)	1,000
WNU4	6	600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.0612	08/08/2014	153.8763	Short Sale Closing Purchase	(28,891)	(28,891)	0	0	PD -Duration)	1,000
WNU4	72	7,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.3737	08/08/2014	153.8763	Short Sale Closing Purchase	(324,190)	(324,190)	0	0	PD -Duration)	1,000
WNU4	7	700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.0924	08/08/2014	153.8763	Short Sale Closing Purchase	(33,487)	(33,487)	0	0	PD -Duration)	1,000
WNU4	37	3,700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6862	08/08/2014	153.8763	Short Sale Closing Purchase	(155,035)	(155,035)	0	0	PD -Duration)	1,000
WNU4	16	1,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.7174	08/08/2014	153.8763	Short Sale Closing Purchase	(66,542)	(66,542)	0	0	PD -Duration)	1,000
WNU4	22	2,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6237	08/08/2014	153.8763	Short Sale Closing Purchase	(93,558)	(93,558)	0	0	PD -Duration)	1,000
WNU4	7	700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6237	08/26/2014	155.5638	Short Sale Closing Purchase	(41,581)	(41,581)	0	0	PD -Duration)	1,000
WNU4	5	500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6237	08/27/2014	155.1576	Short Sale Closing Purchase	(27,669)	(27,669)	0	0	PD -Duration)	1,000
WNU4	3	300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6237	08/28/2014	156.2513	Short Sale Closing Purchase	(19,883)	(19,883)	0	0	PD -Duration)	1,000
WNU4	169	16,900,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6237	09/02/2014	157.0013	Short Sale Closing Purchase	(1,246,821)	(1,246,821)	0	0	PD -Duration)	1,000
WNU4	16	1,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	149.6549	09/02/2014	157.0013	Short Sale Closing Purchase	(117,542)	(117,542)	0	0	PD -Duration)	1,000
WNU4	22	2,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/16/2014	149.6862	09/02/2014	157.0013	Short Sale Closing Purchase	(160,933)	(160,933)	0	0	PD -Duration)	1,000
WNU4	18	1,800,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/16/2014	149.6862	09/02/2014	157.0013	Short Sale Closing Purchase	(131,673)	(131,673)	0	0	PD -Duration)	1,000
WNU4	207	20,700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/16/2014	149.6862	09/03/2014	154.6888	Short Sale Closing Purchase	(1,035,546)	(1,035,546)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	43	4,300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/22/2014	125.2799	07/24/2014	125.0013	Short Sale Closing Purchase	11,980	11,980	0	0	PD -Duration)	1,000
TYU4	557	55,700,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/23/2014	125.4987	07/24/2014	125.0013	Short Sale Closing Purchase	277,030	277,030	0	0	PD -Duration)	1,000
TYU4	454	45,400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/23/2014	125.4987	07/28/2014	125.1576	Short Sale Closing Purchase	154,864	154,864	0	0	PD -Duration)	1,000
TYU4	477	47,700,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/23/2014	125.4987	07/30/2014	125.0013	Short Sale Closing Purchase	237,241	237,241	0	0	PD -Duration)	1,000
TYU4	300	30,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/30/2014	124.7799	08/13/2014	126.0326	Short Sale Closing Purchase	(375,792)	(375,792)	0	0	PD -Duration)	1,000
TYU4	242	24,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/30/2014	124.7799	08/25/2014	125.8919	Short Sale Closing Purchase	(269,108)	(269,108)	0	0	PD -Duration)	1,000
WNU4	12	1,200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/31/2014	150.7799	09/03/2014	154.6888	Short Sale Closing Purchase	(46,907)	(46,907)	0	0	PD -Duration)	1,000
WNU4	11	1,100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/31/2014	150.7799	09/03/2014	154.6895	Short Sale Closing Purchase	(43,005)	(43,005)	0	0	PD -Duration)	1,000
WNU4	177	17,700,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/31/2014	150.7799	09/04/2014	155.1576	Short Sale Closing Purchase	(774,842)	(774,842)	0	0	PD -Duration)	1,000
TYU4	300	30,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/31/2014	124.5924	08/25/2014	125.8919	Short Sale Closing Purchase	(389,855)	(389,855)	0	0	PD -Duration)	1,000
TUU4	99	19,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	109.7025	08/20/2014	109.9069	Short Sale Closing Purchase	(40,480)	(40,480)	0	0	PD -Duration)	2,000
TUU4	16	3,200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	109.7025	08/20/2014	109.8132	Short Sale Closing Purchase	(3,542)	(3,542)	0	0	PD -Duration)	2,000
TUU4	1,085	217,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	109.7025	08/21/2014	109.8210	Short Sale Closing Purchase	(257,161)	(257,161)	0	0	PD -Duration)	2,000
TUU4	925	185,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/31/2014	109.6400	08/21/2014	109.8210	Short Sale Closing Purchase	(334,864)	(334,864)	0	0	PD -Duration)	2,000
TUU4	239	47,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	08/01/2014	109.7181	08/21/2014	109.8210	Short Sale Closing Purchase	(49,178)	(49,178)	0	0	PD -Duration)	2,000
TUU4	998	199,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	08/01/2014	109.7103	08/21/2014	109.8210	Short Sale Closing Purchase	(220,947)	(220,947)	0	0	PD -Duration)	2,000
TUU4	544	108,800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	08/01/2014	109.7103	08/21/2014	109.8366	Short Sale Closing Purchase	(137,436)	(137,436)	0	0	PD -Duration)	2,000
TYU4	300	30,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/06/2014	125.5143	08/25/2014	125.8919	Short Sale Closing Purchase	(113,292)	(113,292)	0	0	PD -Duration)	1,000
WNU4	34	3,400,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/08/2014	153.1237	09/04/2014	155.1576	Short Sale Closing Purchase	(69,152)	(69,152)	0	0	PD -Duration)	1,000
WNU4	10	1,000,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/08/2014	153.1237	09/04/2014	155.1583	Short Sale Closing Purchase	(20,346)	(20,346)	0	0	PD -Duration)	1,000
WNU4	456	45,600,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/08/2014	153.1237	09/05/2014	153.9083	Short Sale Closing Purchase	(357,773)	(357,773)	0	0	PD -Duration)	1,000
TYU4	300	30,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/11/2014	125.8893	08/25/2014	125.8919	Short Sale Closing Purchase	(792)	(792)	0	0	PD -Duration)	1,000
TYU4	465	46,500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/13/2014	126.1549	08/25/2014	125.8919	Short Sale Closing Purchase	122,288	122,288	0	0	PD -Duration)	1,000
TYU4	11	1,100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/13/2014	126.1549	08/27/2014	126.0326	Short Sale Closing Purchase	1,346	1,346	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/13/2014	126.1549	08/27/2014	126.1888	Short Sale Closing Purchase	(34)	(34)	0	0	PD -Duration)	1,000
TUZ4	99	19,800,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	109.5618	10/06/2014	109.5163	Short Sale Closing Purchase	9,020	9,020	0	0	PD -Duration)	2,000
TUZ4	1,430	286,000,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/06/2014	109.5163	Short Sale Closing Purchase	(115,494)	(115,494)	0	0	PD -Duration)	2,000
TUZ4	10	2,000,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/07/2014	109.5632	Short Sale Closing Purchase	(1,745)	(1,745)	0	0	PD -Duration)	2,000
TUZ4	246	49,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/07/2014	109.6022	Short Sale Closing Purchase	(62,149)	(62,149)	0	0	PD -Duration)	2,000
TUZ4	1,273	254,600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/07/2014	109.6178	Short Sale Closing Purchase	(361,392)	(361,392)	0	0	PD -Duration)	2,000
TUZ4	104	20,800,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/09/2014	109.7194	Short Sale Closing Purchase	(50,650)	(50,650)	0	0	PD -Duration)	2,000
TUZ4	184	36,800,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	10/09/2014	109.7272	Short Sale Closing Purchase	(92,486)	(92,486)	0	0	PD -Duration)	2,000
TYZ4	1,505	150,500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	09/03/2014	125.0169	Short Sale Closing Purchase	360,519	360,519	0	0	PD -Duration)	1,000
WNZ4	7	700,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/26/2014	154.0924	09/02/2014	153.0951	Short Sale Closing Purchase	6,982	6,982	0	0	PD -Duration)	1,000
USZ4	9	900,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/26/2014	139.2877	11/21/2014	141.5638	Short Sale Closing Purchase	(20,485)	(20,485)	0	0	PD -Duration)	1,000
TYZ4	11	1,100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	125.4206	09/03/2014	125.0169	Short Sale Closing Purchase	4,440	4,440	0	0	PD -Duration)	1,000
USZ4	39	3,900,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	139.1002	11/21/2014	141.5638	Short Sale Closing Purchase	(96,080)	(96,080)	0	0	PD -Duration)	1,000
USZ4	41	4,100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	139.1002	11/25/2014	142.0638	Short Sale Closing Purchase	(121,507)	(121,507)	0	0	PD -Duration)	1,000
WNZ4	5	500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	153.6862	09/02/2014	153.0951	Short Sale Closing Purchase	2,956	2,956	0	0	PD -Duration)	1,000
USZ4	371	37,100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	139.7174	11/25/2014	142.0638	Short Sale Closing Purchase	(870,511)	(870,511)	0	0	PD -Duration)	1,000
WNZ4	3	300,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	154.7721	09/02/2014	153.0951	Short Sale Closing Purchase	5,031	5,031	0	0	PD -Duration)	1,000
USZ4	18	1,800,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/29/2014	140.2799	11/25/2014	142.0638	Short Sale Closing Purchase	(32,110)	(32,110)	0	0	PD -Duration)	1,000
WNZ4	18	1,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/02/2014	155.5065	10/09/2014	156.2826	Short Sale Closing Purchase	(13,969)	(13,969)	0	0	PD -Duration)	1,000
USZ4	40	4,000,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/02/2014	140.0924	11/25/2014	142.0638	Short Sale Closing Purchase	(78,856)	(78,856)	0	0	PD -Duration)	1,000
WNZ4	98	9,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/02/2014	155.4987	10/09/2014	156.2826	Short Sale Closing Purchase	(76,821)	(76,821)	0	0	PD -Duration)	1,000
WNZ4	25	2,500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	153.1862	10/09/2014	156.2826	Short Sale Closing Purchase	(77,410)	(77,410)	0	0	PD -Duration)	1,000
WNZ4	194	19,400,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	153.1862	10/10/2014	157.1576	Short Sale Closing Purchase	(770,450)	(770,450)	0	0	PD -Duration)	1,000
USZ4	534	53,400,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	138.6862	11/25/2014	142.0638	Short Sale Closing Purchase	(1,803,660)	(1,803,660)	0	0	PD -Duration)	1,000
WNZ4	11	1,100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	153.1933	10/10/2014	157.1576	Short Sale Closing Purchase	(43,607)	(43,607)	0	0	PD -Duration)	1,000
USZ4	34	3,400,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	138.6862	11/25/2014	142.0638	Short Sale Closing Purchase	(114,840)	(114,840)	0	0	PD -Duration)	1,000
WNZ4	77	7,700,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	153.6549	10/10/2014	157.1576	Short Sale Closing Purchase	(269,703)	(269,703)	0	0	PD -Duration)	1,000
WNZ4	69	6,900,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	153.6549	11/04/2014	156.9701	Short Sale Closing Purchase	(228,745)	(228,745)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ4	65	6,500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	153.6549	11/05/2014	156.5013	Short Sale Closing Purchase	(185,015)	(185,015)	0	0	PD -Duration)	1,000
USZ4	20	2,000,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	138.9362	11/25/2014	142.0638	Short Sale Closing Purchase	(62,553)	(62,553)	0	0	PD -Duration)	1,000
USZ4	14	1,400,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	138.9284	11/25/2014	142.0638	Short Sale Closing Purchase	(43,896)	(43,896)	0	0	PD -Duration)	1,000
WNZ4	10	1,000,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	153.6620	11/05/2014	156.5013	Short Sale Closing Purchase	(28,393)	(28,393)	0	0	PD -Duration)	1,000
WNZ4	110	11,000,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/05/2014	152.4042	11/05/2014	156.5013	Short Sale Closing Purchase	(450,680)	(450,680)	0	0	PD -Duration)	1,000
WNZ4	185	18,500,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/05/2014	152.4042	11/06/2014	156.5013	Short Sale Closing Purchase	(757,962)	(757,962)	0	0	PD -Duration)	1,000
WNZ4	158	15,800,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/05/2014	152.4042	11/10/2014	156.1888	Short Sale Closing Purchase	(597,965)	(597,965)	0	0	PD -Duration)	1,000
WNZ4	3	300,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/05/2014	152.4120	11/10/2014	156.1888	Short Sale Closing Purchase	(11,330)	(11,330)	0	0	PD -Duration)	1,000
USZ4	1,000	100,000,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/09/2014	137.5299	11/25/2014	142.0638	Short Sale Closing Purchase	(4,533,890)	(4,533,890)	0	0	PD -Duration)	1,000
USZ4	1,000	100,000,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/10/2014	137.3737	11/25/2014	142.0638	Short Sale Closing Purchase	(4,690,140)	(4,690,140)	0	0	PD -Duration)	1,000
USZ4	1,100	110,000,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/12/2014	136.2487	11/25/2014	142.0638	Short Sale Closing Purchase	(6,396,654)	(6,396,654)	0	0	PD -Duration)	1,000
USH5	48	4,800,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/21/2014	140.1315	12/10/2014	143.3138	Short Sale Closing Purchase	(152,752)	(152,752)	0	0	PD -Duration)	1,000
USH5	1,302	130,200,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/25/2014	140.6315	12/10/2014	143.3138	Short Sale Closing Purchase	(3,492,390)	(3,492,390)	0	0	PD -Duration)	1,000
USH5	1,435	143,500,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/25/2014	140.6315	12/18/2014	143.6263	Short Sale Closing Purchase	(4,297,577)	(4,297,577)	0	0	PD -Duration)	1,000
USH5	168	16,800,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/25/2014	140.6315	12/23/2014	143.3763	Short Sale Closing Purchase	(461,131)	(461,131)	0	0	PD -Duration)	1,000
USH5	1,267	126,700,000	U.S. Long Bond Future Mar 2015 0000USH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/25/2014	140.6315	12/23/2014	143.4388	Short Sale Closing Purchase	(3,556,884)	(3,556,884)	0	0	PD -Duration)	1,000
FVZ4	135	13,500,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/26/2014	119.8763	Short Sale Closing Purchase	(22,332)	(22,332)	0	0	PD -Duration)	1,000
FVZ4	11	1,100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/26/2014	119.9857	Short Sale Closing Purchase	(3,023)	(3,023)	0	0	PD -Duration)	1,000
FVZ4	44	4,400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/26/2014	119.8763	Short Sale Closing Purchase	(7,278)	(7,278)	0	0	PD -Duration)	1,000
FVZ4	62	6,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/28/2014	120.0169	Short Sale Closing Purchase	(18,975)	(18,975)	0	0	PD -Duration)	1,000
FVZ4	4	400,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/28/2014	120.1029	Short Sale Closing Purchase	(1,568)	(1,568)	0	0	PD -Duration)	1,000
FVZ4	90	9,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/28/2014	120.0169	Short Sale Closing Purchase	(27,544)	(27,544)	0	0	PD -Duration)	1,000
FVZ4	5	500,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/28/2014	120.1419	Short Sale Closing Purchase	(2,155)	(2,155)	0	0	PD -Duration)	1,000
TUH4	17	3,400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/12/2013	109.9994	02/04/2014	110.1491	Short Sale Closing Purchase	(5,091)	(5,091)	0	0	PD -Duration)	2,000
OGH4	2	332,750	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	11/18/2013	175.9162	02/27/2014	178.7102	Short Sale Closing Purchase	(5,588)	(5,588)	0	0	PD -Duration)	1,000
TUH4	43	8,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1335	Short Sale Closing Purchase	(6,159)	(6,159)	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0222	01/22/2014	124.0326	Short Sale Closing Purchase	990	990	0	0	PD -Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	01/22/2014	124.0326	Short Sale Closing Purchase	1,964	1,964	0	0	PD -Duration)	1,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	01/22/2014	124.0326	Short Sale Closing Purchase	8,836	8,836	0	0	PD -Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/25/2013	125.2800	01/22/2014	124.0326	Short Sale Closing Purchase	6,237	6,237	0	0	PD -Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/25/2013	125.2800	01/31/2014	125.7044	Short Sale Closing Purchase	(1,273)	(1,273)	0	0	PD -Duration)	1,000
OEH4	3	406,905	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	170.0421	01/31/2014	171.4030	Short Sale Closing Purchase	(4,083)	(4,083)	0	0	PD -Duration)	1,000
OEH4	7	956,690	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	170.0421	02/27/2014	172.0461	Short Sale Closing Purchase	(14,028)	(14,028)	0	0	PD -Duration)	1,000
RXH4	2	271,270	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1403	01/31/2014	194.5478	Short Sale Closing Purchase	(6,815)	(6,815)	0	0	PD -Duration)	1,000
RXH4	1	136,475	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1403	02/11/2014	194.0372	Short Sale Closing Purchase	(2,897)	(2,897)	0	0	PD -Duration)	1,000
RXH4	5	683,350	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1403	02/27/2014	196.4637	Short Sale Closing Purchase	(26,617)	(26,617)	0	0	PD -Duration)	1,000
RXH4	7	956,690	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1403	02/27/2014	196.4364	Short Sale Closing Purchase	(37,073)	(37,073)	0	0	PD -Duration)	1,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	12/03/2013	191.8637	02/27/2014	196.8884	Short Sale Closing Purchase	(5,025)	(5,025)	0	0	PD -Duration)	1,000
TUH4	5	1,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/03/2013	110.1322	02/24/2014	110.1335	Short Sale Closing Purchase	(13)	(13)	0	0	PD -Duration)	2,000
OEH4	2	273,340	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	12/04/2013	170.2907	02/27/2014	172.8371	Short Sale Closing Purchase	(5,093)	(5,093)	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/09/2013	124.4831	01/31/2014	125.7045	Short Sale Closing Purchase	(1,221)	(1,221)	0	0	PD -Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/09/2013	124.4831	02/18/2014	125.9232	Short Sale Closing Purchase	(2,880)	(2,880)	0	0	PD -Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/16/2013	124.4050	02/18/2014	125.9232	Short Sale Closing Purchase	(3,036)	(3,036)	0	0	PD -Duration)	1,000
TYH4	11	1,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/16/2013	124.4050	02/25/2014	125.4701	Short Sale Closing Purchase	(11,716)	(11,716)	0	0	PD -Duration)	1,000
TUH4	4	800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9681	02/24/2014	110.1335	Short Sale Closing Purchase	(1,323)	(1,323)	0	0	PD -Duration)	2,000
TUH4	3	600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	12/19/2013	109.9681	02/24/2014	110.1257	Short Sale Closing Purchase	(945)	(945)	0	0	PD -Duration)	2,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/19/2013	123.6862	02/25/2014	125.4701	Short Sale Closing Purchase	(16,055)	(16,055)	0	0	PD -Duration)	1,000
TUH4	5	1,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/03/2014	109.8978	02/24/2014	110.1257	Short Sale Closing Purchase	(2,279)	(2,279)	0	0	PD -Duration)	2,000
TUH4	2	400,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	01/03/2014	109.8978	02/24/2014	110.1335	Short Sale Closing Purchase	(943)	(943)	0	0	PD -Duration)	2,000
OEH4	1	136,670	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/07/2014	170.1478	02/27/2014	173.5325	Short Sale Closing Purchase	(3,385)	(3,385)	0	0	PD -Duration)	1,000
OEH4	1	136,670	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/07/2014	170.1478	02/27/2014	173.5461	Short Sale Closing Purchase	(3,398)	(3,398)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXH4	2	273,340	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/08/2014	190.1494	02/27/2014	197.6025	Short Sale Closing Purchase	(14,906)	(14,906)	0	0	PD -Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	01/09/2014	123.2018	02/25/2014	125.4701	Short Sale Closing Purchase	(9,073)	(9,073)	0	0	PD -Duration)	1,000
OEH4	2	273,340	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/13/2014	171.1446	02/27/2014	173.9139	Short Sale Closing Purchase	(5,539)	(5,539)	0	0	PD -Duration)	1,000
TUH4	6	1,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04Q20BFQTQ27	01/14/2014	109.9603	02/24/2014	110.1335	Short Sale Closing Purchase	(2,078)	(2,078)	0	0	PD -Duration)	2,000
TUH4	1	200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04Q20BFQTQ27	01/14/2014	109.9603	02/24/2014	110.1179	Short Sale Closing Purchase	(315)	(315)	0	0	PD -Duration)	2,000
OEH4	1	136,670	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/15/2014	171.3387	02/27/2014	174.1083	Short Sale Closing Purchase	(2,770)	(2,770)	0	0	PD -Duration)	1,000
OEH4	1	136,670	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/15/2014	171.1881	02/27/2014	174.1073	Short Sale Closing Purchase	(2,919)	(2,919)	0	0	PD -Duration)	1,000
OGH4	2	332,750	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	01/16/2014	177.8213	02/27/2014	181.5446	Short Sale Closing Purchase	(7,447)	(7,447)	0	0	PD -Duration)	1,000
RXH4	3	410,010	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/16/2014	191.9121	02/27/2014	197.4265	Short Sale Closing Purchase	(16,543)	(16,543)	0	0	PD -Duration)	1,000
TYH4	4	400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	01/22/2014	124.1393	02/25/2014	125.4701	Short Sale Closing Purchase	(5,323)	(5,323)	0	0	PD -Duration)	1,000
TYH4	2	200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	01/23/2014	124.4831	02/25/2014	125.4701	Short Sale Closing Purchase	(1,974)	(1,974)	0	0	PD -Duration)	1,000
1EM4	1	1,117,818	EUROSWISS Jun 2014 00001EM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	LIF None	01/23/2014	109.9055	02/12/2014	109.9071	Short Sale Closing Purchase	(4)	(4)	0	0	PD -Duration)	2,500
1EM4	4	4,495,897	EUROSWISS Jun 2014 00001EM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	LIF None	01/23/2014	109.9055	02/25/2014	109.8954	Short Sale Closing Purchase	101	101	0	0	PD -Duration)	2,500
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	01/24/2014	125.0924	02/25/2014	125.4701	Short Sale Closing Purchase	(3,399)	(3,399)	0	0	PD -Duration)	1,000
TYH4	10	1,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	01/24/2014	125.1706	02/25/2014	125.4701	Short Sale Closing Purchase	(2,995)	(2,995)	0	0	PD -Duration)	1,000
DUH4	10	1,366,700	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/31/2014	150.0583	02/27/2014	150.0631	Short Sale Closing Purchase	(47)	(47)	0	0	PD -Duration)	1,000
1EM4	2	2,247,949	EUROSWISS Jun 2014 00001EM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	LIF None	02/03/2014	110.4615	02/25/2014	110.4291	Short Sale Closing Purchase	162	162	0	0	PD -Duration)	2,500
1EM4	3	3,373,060	EUROSWISS Jun 2014 00001EM4	Bond Portfolio Hedge	D1	Interest Rate	06/16/2014	LIF None	02/03/2014	110.4615	02/28/2014	110.4291	Short Sale Closing Purchase	243	243	0	0	PD -Duration)	2,500
DUH4	8	1,093,360	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/04/2014	149.5533	02/27/2014	149.5638	Short Sale Closing Purchase	(84)	(84)	0	0	PD -Duration)	1,000
DUH4	52	7,106,840	Euro-Schatz Future Mar 2014 0000DUH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/04/2014	149.5533	02/27/2014	149.5638	Short Sale Closing Purchase	(545)	(545)	0	0	PD -Duration)	1,000
TYH4	9	900,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/06/2014	125.6081	02/25/2014	125.4701	Short Sale Closing Purchase	1,242	1,242	0	0	PD -Duration)	1,000
TYH4	11	1,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/10/2014	125.9049	02/25/2014	125.4701	Short Sale Closing Purchase	4,783	4,783	0	0	PD -Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/12/2014	125.2487	02/25/2014	125.4701	Short Sale Closing Purchase	(664)	(664)	0	0	PD -Duration)	1,000
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/14/2014	125.5924	02/25/2014	125.4701	Short Sale Closing Purchase	122	122	0	0	PD -Duration)	1,000
TYH4	3	300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/14/2014	125.5924	02/25/2014	125.7513	Short Sale Closing Purchase	(477)	(477)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/18/2014	196.9172	02/27/2014	198.9738	Short Sale Closing Purchase	(2,057)	(2,057)	0	0	PD -Duration)	1,000
TYH4	5	500,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	02/19/2014	125.7331	02/27/2014	126.0794	Short Sale Closing Purchase	(1,732)	(1,732)	0	0	PD -Duration)	1,000
TUM4	4	800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/14/2014	109.8835	Short Sale Closing Purchase	239	239	0	0	PD -Duration)	2,000
TUM4	6	1,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/19/2014	109.6882	Short Sale Closing Purchase	2,703	2,703	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/19/2014	109.6803	Short Sale Closing Purchase	1,398	1,398	0	0	PD -Duration)	2,000
TUM4	5	1,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/28/2014	109.7350	Short Sale Closing Purchase	1,784	1,784	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/21/2014	109.8835	Short Sale Closing Purchase	180	180	0	0	PD -Duration)	2,000
TUM4	18	3,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/21/2014	109.8913	Short Sale Closing Purchase	796	796	0	0	PD -Duration)	2,000
TUM4	9	1,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.9147	Short Sale Closing Purchase	(24)	(24)	0	0	PD -Duration)	2,000
TUM4	4	800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.8913	Short Sale Closing Purchase	177	177	0	0	PD -Duration)	2,000
TUM4	4	800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.8913	Short Sale Closing Purchase	177	177	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.9147	Short Sale Closing Purchase	(3)	(3)	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/28/2014	109.9147	Short Sale Closing Purchase	(8)	(8)	0	0	PD -Duration)	2,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/12/2014	123.9701	Short Sale Closing Purchase	(125)	(125)	0	0	PD -Duration)	1,000
TYM4	9	900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/12/2014	124.0169	Short Sale Closing Purchase	(797)	(797)	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/13/2014	123.9076	Short Sale Closing Purchase	104	104	0	0	PD -Duration)	1,000
TYM4	7	700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/18/2014	124.3763	Short Sale Closing Purchase	(3,136)	(3,136)	0	0	PD -Duration)	1,000
TYM4	13	1,300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/18/2014	124.4857	Short Sale Closing Purchase	(7,245)	(7,245)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/21/2014	123.5326	Short Sale Closing Purchase	1,187	1,187	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	03/25/2014	123.5013	Short Sale Closing Purchase	1,281	1,281	0	0	PD -Duration)	1,000
TYM4	6	600,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	04/04/2014	122.9388	Short Sale Closing Purchase	5,937	5,937	0	0	PD -Duration)	1,000
TYM4	12	1,200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	04/04/2014	122.8919	Short Sale Closing Purchase	12,437	12,437	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	04/04/2014	122.9076	Short Sale Closing Purchase	5,104	5,104	0	0	PD -Duration)	1,000
TYM4	7	700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	04/08/2014	123.8138	Short Sale Closing Purchase	802	802	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
OGM4	4	668,840	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	02/27/2014	183.0777	03/10/2014	180.8069	Short Sale Closing Purchase	9,083	9,083	0	0	PD -Duration)	1,000
DUM4	5	689,125	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	03/24/2014	150.7724	Short Sale Closing Purchase	1,745	1,745	0	0	PD -Duration)	1,000
DUM4	10	1,378,350	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	03/25/2014	150.8344	Short Sale Closing Purchase	2,870	2,870	0	0	PD -Duration)	1,000
DUM4	17	2,340,560	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	04/03/2014	150.8136	Short Sale Closing Purchase	5,232	5,232	0	0	PD -Duration)	1,000
DUM4	10	1,369,350	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	04/07/2014	150.8753	Short Sale Closing Purchase	2,461	2,461	0	0	PD -Duration)	1,000
DUM4	5	685,525	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	05/15/2014	151.1307	Short Sale Closing Purchase	(46)	(46)	0	0	PD -Duration)	1,000
DUM4	5	685,975	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	151.1214	05/20/2014	151.1582	Short Sale Closing Purchase	(184)	(184)	0	0	PD -Duration)	1,000
OEM4	2	273,910	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	171.6014	05/21/2014	172.8301	Short Sale Closing Purchase	(2,457)	(2,457)	0	0	PD -Duration)	1,000
OEM4	3	408,465	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	171.6014	05/30/2014	173.2255	Short Sale Closing Purchase	(4,872)	(4,872)	0	0	PD -Duration)	1,000
RXM4	3	410,445	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	02/28/2014	194.6319	Short Sale Closing Purchase	3,562	3,562	0	0	PD -Duration)	1,000
RXM4	1	137,525	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	03/31/2014	195.9256	Short Sale Closing Purchase	(106)	(106)	0	0	PD -Duration)	1,000
RXM4	1	136,955	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	05/21/2014	199.4267	Short Sale Closing Purchase	(3,607)	(3,607)	0	0	PD -Duration)	1,000
RXM4	6	819,390	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	05/23/2014	199.7277	Short Sale Closing Purchase	(23,450)	(23,450)	0	0	PD -Duration)	1,000
RXM4	2	271,950	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	05/29/2014	200.9927	Short Sale Closing Purchase	(10,347)	(10,347)	0	0	PD -Duration)	1,000
RXM4	1	136,455	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.8193	06/02/2014	200.7065	Short Sale Closing Purchase	(4,887)	(4,887)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5221	04/08/2014	123.8138	Short Sale Closing Purchase	1,417	1,417	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5221	04/15/2014	124.7513	Short Sale Closing Purchase	(688)	(688)	0	0	PD -Duration)	1,000
TUM4	5	1,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/28/2014	109.9447	04/28/2014	109.9147	Short Sale Closing Purchase	299	299	0	0	PD -Duration)	2,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	124.5143	04/21/2014	123.7201	Short Sale Closing Purchase	1,588	1,588	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/28/2014	124.5143	04/23/2014	123.9701	Short Sale Closing Purchase	544	544	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.4049	04/23/2014	123.9701	Short Sale Closing Purchase	1,305	1,305	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.4049	04/24/2014	123.9857	Short Sale Closing Purchase	1,258	1,258	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	124.4049	04/28/2014	123.8919	Short Sale Closing Purchase	513	513	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/06/2014	123.9362	04/28/2014	123.8919	Short Sale Closing Purchase	44	44	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/06/2014	123.9362	04/28/2014	123.8763	Short Sale Closing Purchase	120	120	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/07/2014	196.5819	06/02/2014	203.1821	Short Sale Closing Purchase	(13,200)	(13,200)	0	0	PD -Duration)	1,000
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/10/2014	197.4489	06/02/2014	203.4942	Short Sale Closing Purchase	(12,091)	(12,091)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/14/2014	124.6862	05/05/2014	124.8607	Short Sale Closing Purchase	(524)	(524)	0	0	PD -Duration)	1,000
TYM4	7	700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/14/2014	124.6237	05/07/2014	124.8451	Short Sale Closing Purchase	(1,550)	(1,550)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.4831	05/08/2014	125.0951	Short Sale Closing Purchase	(1,224)	(1,224)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.4831	05/21/2014	125.8607	Short Sale Closing Purchase	(2,755)	(2,755)	0	0	PD -Duration)	1,000
RXM4	1	136,455	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/17/2014	199.4602	06/02/2014	204.3917	Short Sale Closing Purchase	(4,932)	(4,932)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.2643	05/21/2014	125.8607	Short Sale Closing Purchase	(1,596)	(1,596)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.2643	05/23/2014	125.8607	Short Sale Closing Purchase	(3,193)	(3,193)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/17/2014	124.2643	05/23/2014	125.6263	Short Sale Closing Purchase	(2,724)	(2,724)	0	0	PD -Duration)	1,000
TUM4	7	1,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6947	04/28/2014	109.9147	Short Sale Closing Purchase	(3,081)	(3,081)	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6947	04/28/2014	109.9147	Short Sale Closing Purchase	(880)	(880)	0	0	PD -Duration)	2,000
TUM4	5	1,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6947	05/05/2014	109.9538	Short Sale Closing Purchase	(2,591)	(2,591)	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6868	05/05/2014	109.9538	Short Sale Closing Purchase	(1,602)	(1,602)	0	0	PD -Duration)	2,000
TUM4	5	1,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6868	05/23/2014	110.1100	Short Sale Closing Purchase	(4,232)	(4,232)	0	0	PD -Duration)	2,000
TUM4	6	1,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/20/2014	109.6868	05/23/2014	110.0866	Short Sale Closing Purchase	(4,797)	(4,797)	0	0	PD -Duration)	2,000
TUM4	7	1,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/21/2014	109.7025	05/23/2014	110.0866	Short Sale Closing Purchase	(5,378)	(5,378)	0	0	PD -Duration)	2,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/24/2014	143.4049	04/03/2014	142.8763	Short Sale Closing Purchase	529	529	0	0	PD -Duration)	1,000
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/24/2014	197.1159	06/02/2014	202.3541	Short Sale Closing Purchase	(10,476)	(10,476)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/28/2014	123.7331	05/23/2014	125.6263	Short Sale Closing Purchase	(5,680)	(5,680)	0	0	PD -Duration)	1,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	03/31/2014	109.7728	05/23/2014	110.0866	Short Sale Closing Purchase	(1,883)	(1,883)	0	0	PD -Duration)	2,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/31/2014	144.4674	04/15/2014	146.9076	Short Sale Closing Purchase	(2,440)	(2,440)	0	0	PD -Duration)	1,000
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/02/2014	197.2461	06/02/2014	202.5267	Short Sale Closing Purchase	(10,561)	(10,561)	0	0	PD -Duration)	1,000
OEM4	2	272,310	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/04/2014	172.1406	05/30/2014	173.8502	Short Sale Closing Purchase	(3,419)	(3,419)	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/04/2014	123.6081	05/23/2014	125.6263	Short Sale Closing Purchase	(10,091)	(10,091)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	19	3,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/07/2014	109.8197	05/23/2014	110.0866	Short Sale Closing Purchase	(10,144)	(10,144)	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/07/2014	109.8197	05/27/2014	110.0944	Short Sale Closing Purchase	(550)	(550)	0	0	PD -Duration)	2,000
TUM4	4	800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/07/2014	109.8197	05/27/2014	110.1100	Short Sale Closing Purchase	(2,323)	(2,323)	0	0	PD -Duration)	2,000
RXM4	3	409,365	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/07/2014	196.8015	06/02/2014	201.0826	Short Sale Closing Purchase	(12,843)	(12,843)	0	0	PD -Duration)	1,000
RXM4	1	136,455	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/07/2014	196.8426	06/02/2014	201.0825	Short Sale Closing Purchase	(4,240)	(4,240)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/07/2014	123.8581	05/23/2014	125.6263	Short Sale Closing Purchase	(3,537)	(3,537)	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/07/2014	123.9206	05/23/2014	125.6263	Short Sale Closing Purchase	(6,823)	(6,823)	0	0	PD -Duration)	1,000
OLU7	5	4,212,125	90DAY STERLING Sep 2017 00000LU7	Bond Portfolio Hedge	D1	Interest Rate	09/20/2017	LIF None	04/08/2014	161.5361	05/21/2014	161.5699	Short Sale Closing Purchase	(212)	(212)	0	0	PD -Duration)	1,250
OLU7	5	4,212,125	90DAY STERLING Sep 2017 00000LU7	Bond Portfolio Hedge	D1	Interest Rate	09/20/2017	LIF None	04/07/2014	161.6074	05/21/2014	161.5739	Short Sale Closing Purchase	209	209	0	0	PD -Duration)	1,250
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/09/2014	123.8424	05/23/2014	125.6263	Short Sale Closing Purchase	(7,136)	(7,136)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/10/2014	124.6862	05/23/2014	125.6263	Short Sale Closing Purchase	(940)	(940)	0	0	PD -Duration)	1,000
RXM4	1	136,455	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/11/2014	199.9956	06/02/2014	203.7735	Short Sale Closing Purchase	(3,778)	(3,778)	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/14/2014	124.5768	05/23/2014	125.6263	Short Sale Closing Purchase	(4,198)	(4,198)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/14/2014	146.3112	04/15/2014	147.1888	Short Sale Closing Purchase	(878)	(878)	0	0	PD -Duration)	1,000
DUM4	5	685,975	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/14/2014	153.3651	05/20/2014	153.5953	Short Sale Closing Purchase	(1,151)	(1,151)	0	0	PD -Duration)	1,000
DUM4	3	408,465	Euro-Schatz Future Jun 2014 0000DUM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/14/2014	153.3651	05/30/2014	153.6431	Short Sale Closing Purchase	(834)	(834)	0	0	PD -Duration)	1,000
RXM4	9	1,228,095	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/15/2014	199.1075	06/02/2014	202.8296	Short Sale Closing Purchase	(33,498)	(33,498)	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	124.3737	05/23/2014	125.6263	Short Sale Closing Purchase	(6,263)	(6,263)	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	124.3581	05/23/2014	125.6263	Short Sale Closing Purchase	(5,073)	(5,073)	0	0	PD -Duration)	1,000
TYM4	10	1,000,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/16/2014	124.3581	05/23/2014	125.6263	Short Sale Closing Purchase	(12,683)	(12,683)	0	0	PD -Duration)	1,000
TYM4	8	800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/17/2014	124.2487	05/23/2014	125.6263	Short Sale Closing Purchase	(11,021)	(11,021)	0	0	PD -Duration)	1,000
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/23/2014	119.0690	05/01/2014	119.4544	Short Sale Closing Purchase	(1,927)	(1,927)	0	0	PD -Duration)	1,000
FVM4	4	400,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	04/23/2014	119.0690	05/19/2014	120.2123	Short Sale Closing Purchase	(4,573)	(4,573)	0	0	PD -Duration)	1,000
RXM4	3	409,365	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/24/2014	198.9359	06/02/2014	203.0299	Short Sale Closing Purchase	(12,282)	(12,282)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	04/25/2014	124.2174	05/23/2014	125.6263	Short Sale Closing Purchase	(7,044)	(7,044)	0	0	PD -Duration)	1,000
TUU4	7	1,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/25/2014	109.5775	06/30/2014	109.7975	Short Sale Closing Purchase	(3,081)	(3,081)	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/25/2014	109.5775	07/21/2014	109.7038	Short Sale Closing Purchase	(253)	(253)	0	0	PD -Duration)	2,000
1EU4	18	20,177,110	EUROSWISS Sep 2014 00001EU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	LIF None	04/28/2014	113.5522	06/26/2014	113.5315	Short Sale Closing Purchase	929	929	0	0	PD -Duration)	2,500
TUU4	8	1,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	109.6009	07/21/2014	109.7038	Short Sale Closing Purchase	(1,646)	(1,646)	0	0	PD -Duration)	2,000
TUU4	7	1,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	109.6009	08/14/2014	109.9147	Short Sale Closing Purchase	(4,393)	(4,393)	0	0	PD -Duration)	2,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	124.6706	05/23/2014	125.6263	Short Sale Closing Purchase	(3,823)	(3,823)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/01/2014	146.9049	05/06/2014	148.8138	Short Sale Closing Purchase	(1,909)	(1,909)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/02/2014	149.4674	05/07/2014	148.8763	Short Sale Closing Purchase	591	591	0	0	PD -Duration)	1,000
1EU4	2	2,241,901	EUROSWISS Sep 2014 00001EU4	Bond Portfolio Hedge	D1	Interest Rate	09/15/2014	LIF None	05/05/2014	113.7717	06/26/2014	113.7511	Short Sale Closing Purchase	103	103	0	0	PD -Duration)	2,500
FVM4	5	500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/12/2014	119.6627	05/19/2014	120.2123	Short Sale Closing Purchase	(2,748)	(2,748)	0	0	PD -Duration)	1,000
FVM4	3	300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	05/12/2014	119.6627	05/20/2014	120.3216	Short Sale Closing Purchase	(1,977)	(1,977)	0	0	PD -Duration)	1,000
RXM4	4	545,820	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/15/2014	201.0493	06/02/2014	201.3045	Short Sale Closing Purchase	(1,021)	(1,021)	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.9362	05/23/2014	125.6263	Short Sale Closing Purchase	1,239	1,239	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/16/2014	125.9049	05/23/2014	125.6263	Short Sale Closing Purchase	1,393	1,393	0	0	PD -Duration)	1,000
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/20/2014	200.4267	06/02/2014	201.4355	Short Sale Closing Purchase	(2,018)	(2,018)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	149.8112	05/23/2014	149.3763	Short Sale Closing Purchase	435	435	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	149.2799	05/27/2014	149.3462	Short Sale Closing Purchase	(66)	(66)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	149.2799	05/27/2014	149.3458	Short Sale Closing Purchase	(66)	(66)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	149.1237	05/27/2014	149.3451	Short Sale Closing Purchase	(221)	(221)	0	0	PD -Duration)	1,000
TYM4	8	800,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	125.7799	05/23/2014	125.6263	Short Sale Closing Purchase	1,229	1,229	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	125.7799	05/23/2014	125.8138	Short Sale Closing Purchase	(102)	(102)	0	0	PD -Duration)	1,000
TYU4	10	1,000,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.8112	05/28/2014	125.2513	Short Sale Closing Purchase	(4,401)	(4,401)	0	0	PD -Duration)	1,000
TYU4	8	800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.8112	05/30/2014	125.3607	Short Sale Closing Purchase	(4,396)	(4,396)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	8	800,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	06/03/2014	124.7513	Short Sale Closing Purchase	479	479	0	0	PD -Duration)	1,000
TYU4	42	4,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	06/03/2014	124.7201	Short Sale Closing Purchase	3,827	3,827	0	0	PD -Duration)	1,000
TYU4	5	500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	06/03/2014	124.5951	Short Sale Closing Purchase	1,081	1,081	0	0	PD -Duration)	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	06/05/2014	124.4544	Short Sale Closing Purchase	1,070	1,070	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	06/06/2014	124.7044	Short Sale Closing Purchase	213	213	0	0	PD -Duration)	1,000
TUU4	10	2,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	109.8275	08/14/2014	109.9147	Short Sale Closing Purchase	(1,745)	(1,745)	0	0	PD -Duration)	2,000
TUU4	3	600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	109.8275	08/18/2014	109.9225	Short Sale Closing Purchase	(570)	(570)	0	0	PD -Duration)	2,000
TUU4	2	400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	109.8275	08/18/2014	109.9147	Short Sale Closing Purchase	(349)	(349)	0	0	PD -Duration)	2,000
TUU4	20	4,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	109.8275	08/21/2014	109.8210	Short Sale Closing Purchase	260	260	0	0	PD -Duration)	2,000
TUU4	4	800,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	109.8509	08/21/2014	109.8210	Short Sale Closing Purchase	239	239	0	0	PD -Duration)	2,000
RXM4	2	272,910	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/27/2014	199.8425	06/02/2014	200.4434	Short Sale Closing Purchase	(1,202)	(1,202)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1393	06/06/2014	147.4076	Short Sale Closing Purchase	732	732	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/28/2014	150.5924	06/09/2014	147.2201	Short Sale Closing Purchase	3,372	3,372	0	0	PD -Duration)	1,000
RXU4	16	2,177,200	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	06/03/2014	197.9045	Short Sale Closing Purchase	13,670	13,670	0	0	PD -Duration)	1,000
RXU4	5	673,450	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	07/25/2014	202.0691	Short Sale Closing Purchase	(16,551)	(16,551)	0	0	PD -Duration)	1,000
RXU4	1	133,785	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	07/31/2014	201.8834	Short Sale Closing Purchase	(3,124)	(3,124)	0	0	PD -Duration)	1,000
RXU4	9	1,190,835	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	08/25/2014	205.9517	Short Sale Closing Purchase	(64,735)	(64,735)	0	0	PD -Duration)	1,000
RXU4	2	263,510	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	08/29/2014	206.5958	Short Sale Closing Purchase	(15,674)	(15,674)	0	0	PD -Duration)	1,000
RXU4	2	262,740	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	198.7589	09/02/2014	206.1231	Short Sale Closing Purchase	(14,728)	(14,728)	0	0	PD -Duration)	1,000
TUU4	15	3,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	06/06/2014	109.8509	08/21/2014	109.8210	Short Sale Closing Purchase	898	898	0	0	PD -Duration)	2,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04Q20BFQTQ27	06/06/2014	109.8509	08/21/2014	109.8366	Short Sale Closing Purchase	29	29	0	0	PD -Duration)	2,000
RXU4	2	262,740	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/06/2014	198.2330	09/02/2014	205.6778	Short Sale Closing Purchase	(14,890)	(14,890)	0	0	PD -Duration)	1,000
RXU4	1	131,370	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/06/2014	198.2874	09/02/2014	205.6777	Short Sale Closing Purchase	(7,390)	(7,390)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/06/2014	124.5768	06/11/2014	124.1107	Short Sale Closing Purchase	466	466	0	0	PD -Duration)	1,000
TYU4	5	500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/06/2014	124.5768	06/13/2014	124.1732	Short Sale Closing Purchase	2,018	2,018	0	0	PD -Duration)	1,000
OEU4	2	273,590	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/09/2014	174.3050	07/01/2014	174.8687	Short Sale Closing Purchase	(1,127)	(1,127)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DUU4	26	3,487,770	Euro-Schatz Future Sep 2014 0000DUU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/13/2014	149.9459	08/11/2014	150.0365	Short Sale Closing Purchase	(2,355)	(2,355)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/25/2014	149.2487	07/03/2014	146.2201	Short Sale Closing Purchase	3,029	3,029	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/25/2014	149.2487	07/07/2014	147.4076	Short Sale Closing Purchase	1,841	1,841	0	0	PD -Duration)	1,000
RXU4	2	262,740	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/26/2014	200.5201	09/02/2014	205.9329	Short Sale Closing Purchase	(10,826)	(10,826)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/27/2014	119.4049	07/03/2014	119.0404	Short Sale Closing Purchase	1,823	1,823	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	06/27/2014	119.4049	07/11/2014	119.3138	Short Sale Closing Purchase	273	273	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/27/2014	149.2487	07/17/2014	150.7513	Short Sale Closing Purchase	(1,503)	(1,503)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/02/2014	119.1159	07/11/2014	119.3138	Short Sale Closing Purchase	(396)	(396)	0	0	PD -Duration)	1,000
FVU4	5	500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/02/2014	119.1159	07/31/2014	118.8529	Short Sale Closing Purchase	1,315	1,315	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/08/2014	148.6237	07/18/2014	151.2513	Short Sale Closing Purchase	(2,628)	(2,628)	0	0	PD -Duration)	1,000
TUU4	5	1,000,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/09/2014	109.6322	08/21/2014	109.8366	Short Sale Closing Purchase	(2,044)	(2,044)	0	0	PD -Duration)	2,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/10/2014	149.7487	07/18/2014	151.2513	Short Sale Closing Purchase	(1,503)	(1,503)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/10/2014	149.7487	07/18/2014	151.2513	Short Sale Closing Purchase	(1,503)	(1,503)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/11/2014	150.0299	07/18/2014	151.2513	Short Sale Closing Purchase	(1,221)	(1,221)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/11/2014	149.9987	07/18/2014	151.2513	Short Sale Closing Purchase	(1,253)	(1,253)	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2643	07/31/2014	118.8529	Short Sale Closing Purchase	823	823	0	0	PD -Duration)	1,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2643	08/01/2014	119.1185	Short Sale Closing Purchase	146	146	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/14/2014	119.2799	08/01/2014	119.1185	Short Sale Closing Purchase	323	323	0	0	PD -Duration)	1,000
FVU4	2	200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/16/2014	119.0377	08/01/2014	119.1185	Short Sale Closing Purchase	(162)	(162)	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/16/2014	119.0377	08/11/2014	119.5482	Short Sale Closing Purchase	(1,531)	(1,531)	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/16/2014	118.9831	08/11/2014	119.5482	Short Sale Closing Purchase	(1,695)	(1,695)	0	0	PD -Duration)	1,000
RXU4	11	1,445,070	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/17/2014	200.7300	09/02/2014	204.4913	Short Sale Closing Purchase	(41,374)	(41,374)	0	0	PD -Duration)	1,000
FVU4	4	400,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	07/21/2014	119.1549	08/11/2014	119.5482	Short Sale Closing Purchase	(1,573)	(1,573)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/22/2014	151.6862	07/24/2014	151.1576	Short Sale Closing Purchase	529	529	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
DUU4	7	939,015	Euro-Schatz Future Sep 2014 0000DUU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/25/2014	149.0465	08/11/2014	149.1230	Short Sale Closing Purchase	(535)	(535)	0	0	PD -Duration)	1,000
OEU4	3	402,435	Euro-Bobl Future Sep 2014 00000EU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/25/2014	172.8867	08/11/2014	173.3713	Short Sale Closing Purchase	(1,454)	(1,454)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/25/2014	152.3424	08/11/2014	152.5951	Short Sale Closing Purchase	(253)	(253)	0	0	PD -Duration)	1,000
TUZ4	10	2,000,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	08/29/2014	109.5319	Short Sale Closing Purchase	(1,120)	(1,120)	0	0	PD -Duration)	2,000
TUZ4	29	5,800,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	09/05/2014	109.4850	Short Sale Closing Purchase	(530)	(530)	0	0	PD -Duration)	2,000
RXZ4	1	128,635	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	195.9764	09/24/2014	195.8491	Short Sale Closing Purchase	127	127	0	0	PD -Duration)	1,000
RXZ4	4	506,740	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	195.9764	10/27/2014	197.7314	Short Sale Closing Purchase	(7,020)	(7,020)	0	0	PD -Duration)	1,000
RXZ4	3	378,645	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	195.9764	10/31/2014	198.1202	Short Sale Closing Purchase	(6,431)	(6,431)	0	0	PD -Duration)	1,000
RXZ4	5	620,650	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/02/2014	195.9764	11/24/2014	199.4331	Short Sale Closing Purchase	(17,284)	(17,284)	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/06/2014	119.1627	11/24/2014	119.5716	Short Sale Closing Purchase	(1,227)	(1,227)	0	0	PD -Duration)	1,000
RXM4	3	414,525	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/29/2014	199.6501	04/30/2014	200.1366	Short Sale Closing Purchase	(1,460)	(1,460)	0	0	PD -Duration)	1,000
RXM4	3	412,665	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/12/2014	199.1514	05/13/2014	199.5532	Short Sale Closing Purchase	(1,205)	(1,205)	0	0	PD -Duration)	1,000
TUH4	14	2,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/12/2013	109.9994	02/24/2014	110.1335	Short Sale Closing Purchase	(3,755)	(3,755)	0	0	PD -Duration)	2,000
OGH4	1	163,830	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	11/18/2013	175.9162	01/14/2014	174.9078	Short Sale Closing Purchase	1,008	1,008	0	0	PD -Duration)	1,000
OGH4	1	163,830	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	11/18/2013	175.9162	01/14/2014	174.9078	Short Sale Closing Purchase	1,008	1,008	0	0	PD -Duration)	1,000
OGH4	2	332,610	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	11/18/2013	175.9162	02/25/2014	176.7291	Short Sale Closing Purchase	(1,626)	(1,626)	0	0	PD -Duration)	1,000
TUH4	23	4,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1335	Short Sale Closing Purchase	(3,294)	(3,294)	0	0	PD -Duration)	2,000
TUH4	4	800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1257	Short Sale Closing Purchase	(510)	(510)	0	0	PD -Duration)	2,000
WNH4	3	300,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/20/2013	138.9831	02/24/2014	142.5638	Short Sale Closing Purchase	(10,742)	(10,742)	0	0	PD -Duration)	1,000
WNH4	5	500,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/20/2013	138.9831	02/25/2014	142.2201	Short Sale Closing Purchase	(16,185)	(16,185)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/22/2013	137.2644	02/25/2014	142.2201	Short Sale Closing Purchase	(4,956)	(4,956)	0	0	PD -Duration)	1,000
OEH4	1	136,535	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	170.0421	01/14/2014	169.2661	Short Sale Closing Purchase	776	776	0	0	PD -Duration)	1,000
OEH4	2	270,890	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	170.0421	01/22/2014	169.9179	Short Sale Closing Purchase	248	248	0	0	PD -Duration)	1,000
RXH4	2	273,170	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1268	01/03/2014	187.9361	Short Sale Closing Purchase	6,381	6,381	0	0	PD -Duration)	1,000
RXH4	2	272,010	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1268	01/09/2014	188.6597	Short Sale Closing Purchase	4,934	4,934	0	0	PD -Duration)	1,000
RXH4	2	271,270	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1268	01/31/2014	194.5478	Short Sale Closing Purchase	(6,842)	(6,842)	0	0	PD -Duration)	1,000
RXH4	1	135,995	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	11/25/2013	191.1268	02/07/2014	194.2691	Short Sale Closing Purchase	(3,142)	(3,142)	0	0	PD -Duration)	1,000
RXH4	1	135,995	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	12/03/2013	191.8637	02/07/2014	194.7211	Short Sale Closing Purchase	(2,857)	(2,857)	0	0	PD -Duration)	1,000
OGH4	1	166,305	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	12/04/2013	176.6626	02/25/2014	180.2481	Short Sale Closing Purchase	(3,585)	(3,585)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
OEH4	2	270,890	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	12/04/2013	170.2907	01/22/2014	170.7088	Short Sale Closing Purchase	(836)	(836)	0	0	PD -Duration)	1,000
RXH4	1	136,475	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	12/10/2013	192.2362	02/11/2014	196.8989	Short Sale Closing Purchase	(4,663)	(4,663)	0	0	PD -Duration)	1,000
OEH4	1	136,185	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/02/2014	171.4017	02/10/2014	174.4138	Short Sale Closing Purchase	(3,012)	(3,012)	0	0	PD -Duration)	1,000
OEH4	2	274,050	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/07/2014	170.1615	02/18/2014	172.9169	Short Sale Closing Purchase	(5,511)	(5,511)	0	0	PD -Duration)	1,000
OEH4	3	411,795	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/09/2014	169.5288	02/25/2014	172.2429	Short Sale Closing Purchase	(8,142)	(8,142)	0	0	PD -Duration)	1,000
RXH4	1	137,125	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/10/2014	189.8967	02/21/2014	195.4602	Short Sale Closing Purchase	(5,564)	(5,564)	0	0	PD -Duration)	1,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/10/2014	189.8967	02/27/2014	197.1298	Short Sale Closing Purchase	(7,233)	(7,233)	0	0	PD -Duration)	1,000
OEH4	2	274,530	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/13/2014	171.1446	02/25/2014	173.1345	Short Sale Closing Purchase	(3,980)	(3,980)	0	0	PD -Duration)	1,000
TUH4	1	200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04Q20BFQTQ27	01/14/2014	109.9603	02/24/2014	110.1257	Short Sale Closing Purchase	(331)	(331)	0	0	PD -Duration)	2,000
TUH4	6	1,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04Q20BFQTQ27	01/14/2014	109.9603	02/24/2014	110.1335	Short Sale Closing Purchase	(2,078)	(2,078)	0	0	PD -Duration)	2,000
TUH4	1	200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04Q20BFQTQ27	01/14/2014	109.9603	02/24/2014	110.1179	Short Sale Closing Purchase	(315)	(315)	0	0	PD -Duration)	2,000
OEH4	2	274,530	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/15/2014	171.2018	02/25/2014	173.3279	Short Sale Closing Purchase	(4,252)	(4,252)	0	0	PD -Duration)	1,000
RXH4	2	273,340	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/22/2014	191.7481	02/27/2014	196.5425	Short Sale Closing Purchase	(9,589)	(9,589)	0	0	PD -Duration)	1,000
OGH4	2	332,610	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	01/22/2014	178.6441	02/25/2014	180.7887	Short Sale Closing Purchase	(4,289)	(4,289)	0	0	PD -Duration)	1,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	01/31/2014	195.1366	02/27/2014	196.8012	Short Sale Closing Purchase	(1,665)	(1,665)	0	0	PD -Duration)	1,000
OGH4	1	166,305	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	02/04/2014	180.4347	02/25/2014	179.3236	Short Sale Closing Purchase	1,111	1,111	0	0	PD -Duration)	1,000
RXH4	2	273,340	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/05/2014	194.6173	02/27/2014	196.0384	Short Sale Closing Purchase	(2,842)	(2,842)	0	0	PD -Duration)	1,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/06/2014	193.9599	02/27/2014	196.3603	Short Sale Closing Purchase	(2,400)	(2,400)	0	0	PD -Duration)	1,000
OEH4	1	137,265	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/06/2014	171.0764	02/25/2014	171.3811	Short Sale Closing Purchase	(305)	(305)	0	0	PD -Duration)	1,000
RXH4	3	410,010	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/10/2014	195.6147	02/27/2014	197.5935	Short Sale Closing Purchase	(5,936)	(5,936)	0	0	PD -Duration)	1,000
OEH4	1	137,265	Euro-Bobl Future Mar 2014 00000EH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/13/2014	172.2192	02/25/2014	172.0863	Short Sale Closing Purchase	133	133	0	0	PD -Duration)	1,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/18/2014	196.9172	02/27/2014	198.7962	Short Sale Closing Purchase	(1,879)	(1,879)	0	0	PD -Duration)	1,000
WNH4	1	100,000	US ULTRA T-BOND Mar 2014 0000WNH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04Q20BFQTQ27	02/19/2014	142.3737	02/25/2014	142.2201	Short Sale Closing Purchase	154	154	0	0	PD -Duration)	1,000
OGH4	1	166,305	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	02/21/2014	182.5701	02/25/2014	182.9227	Short Sale Closing Purchase	(353)	(353)	0	0	PD -Duration)	1,000
OGH4	1	166,305	GILT FUTURE Mar 2014 00000GH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	LIF None	02/21/2014	182.6868	02/25/2014	182.9225	Short Sale Closing Purchase	(236)	(236)	0	0	PD -Duration)	1,000
TUM4	8	1,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	02/24/2014	109.9134	02/27/2014	109.9538	Short Sale Closing Purchase	(646)	(646)	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	02/24/2014	109.9134	03/04/2014	109.9225	Short Sale Closing Purchase	(55)	(55)	0	0	PD -Duration)	2,000
TUM4	6	1,200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	02/24/2014	109.9134	03/05/2014	109.9069	Short Sale Closing Purchase	78	78	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	02/24/2014	109.9134	03/05/2014	109.9303	Short Sale Closing Purchase	(68)	(68)	0	0	PD -Duration)	2,000
TUM4	5	1,000,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04Q20BFQTQ27	02/24/2014	109.9134	03/06/2014	109.8991	Short Sale Closing Purchase	143	143	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/14/2014	109.8835	Short Sale Closing Purchase	60	60	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	03/18/2014	109.8991	Short Sale Closing Purchase	86	86	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/02/2014	109.7272	Short Sale Closing Purchase	372	372	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/17/2014	109.9069	Short Sale Closing Purchase	26	26	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/21/2014	109.8991	Short Sale Closing Purchase	29	29	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.8913	Short Sale Closing Purchase	44	44	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/28/2014	109.9147	Short Sale Closing Purchase	(5)	(5)	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/29/2014	109.8913	Short Sale Closing Purchase	88	88	0	0	PD -Duration)	2,000
TUM4	3	600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/13/2014	110.0241	Short Sale Closing Purchase	(664)	(664)	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/19/2014	110.1022	Short Sale Closing Purchase	(755)	(755)	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/21/2014	110.1022	Short Sale Closing Purchase	(378)	(378)	0	0	PD -Duration)	2,000
RXH4	1	136,670	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/24/2014	197.4867	02/27/2014	199.4049	Short Sale Closing Purchase	(1,918)	(1,918)	0	0	PD -Duration)	1,000
RXH4	2	273,340	Euro-Bond Future Mar 2014 0000RXH4	Bond Portfolio Hedge	D1	Interest Rate	03/10/2014	EUX 529900LN3S50JPU47S06	02/24/2014	197.2621	02/27/2014	199.1391	Short Sale Closing Purchase	(3,754)	(3,754)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/05/2014	142.3763	Short Sale Closing Purchase	(1,284)	(1,284)	0	0	PD -Duration)	1,000
WNM4	2	200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/24/2014	141.0924	03/31/2014	144.3138	Short Sale Closing Purchase	(6,443)	(6,443)	0	0	PD -Duration)	1,000
OGM4	1	166,375	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	02/25/2014	181.0383	03/31/2014	182.1985	Short Sale Closing Purchase	(1,160)	(1,160)	0	0	PD -Duration)	1,000
OGM4	7	1,169,420	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	02/25/2014	181.0383	05/29/2014	186.0605	Short Sale Closing Purchase	(35,155)	(35,155)	0	0	PD -Duration)	1,000
RXM4	1	136,815	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	195.0658	02/28/2014	195.4783	Short Sale Closing Purchase	(412)	(412)	0	0	PD -Duration)	1,000
OEM4	1	137,335	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	171.5523	02/26/2014	171.9673	Short Sale Closing Purchase	(415)	(415)	0	0	PD -Duration)	1,000
OEM4	1	136,670	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	171.5523	02/27/2014	172.2938	Short Sale Closing Purchase	(741)	(741)	0	0	PD -Duration)	1,000
OEM4	4	547,260	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	171.5523	02/28/2014	171.6511	Short Sale Closing Purchase	(395)	(395)	0	0	PD -Duration)	1,000
OEM4	2	275,470	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	171.5523	03/04/2014	171.9620	Short Sale Closing Purchase	(819)	(819)	0	0	PD -Duration)	1,000
OEM4	1	139,250	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/25/2014	171.5523	03/17/2014	172.2699	Short Sale Closing Purchase	(718)	(718)	0	0	PD -Duration)	1,000
OGM4	1	167,060	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	02/25/2014	181.4873	05/29/2014	186.0591	Short Sale Closing Purchase	(4,572)	(4,572)	0	0	PD -Duration)	1,000
WNM4	2	200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/01/2014	143.3451	Short Sale Closing Purchase	(5,208)	(5,208)	0	0	PD -Duration)	1,000
WNM4	3	300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/03/2014	143.0638	Short Sale Closing Purchase	(6,969)	(6,969)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/15/2014	147.1888	Short Sale Closing Purchase	(6,448)	(6,448)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	140.7409	04/21/2014	146.5326	Short Sale Closing Purchase	(5,792)	(5,792)	0	0	PD -Duration)	1,000
RXM4	2	273,630	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	02/28/2014	194.6321	Short Sale Closing Purchase	2,019	2,019	0	0	PD -Duration)	1,000
RXM4	1	137,735	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	03/04/2014	195.2013	Short Sale Closing Purchase	440	440	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXM4	1	137,395	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	03/06/2014	194.3232	Short Sale Closing Purchase	1,319	1,319	0	0	PD -Duration)	1,000
RXM4	2	277,330	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	03/12/2014	195.3438	Short Sale Closing Purchase	596	596	0	0	PD -Duration)	1,000
RXM4	4	550,100	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	03/31/2014	195.9258	Short Sale Closing Purchase	(1,136)	(1,136)	0	0	PD -Duration)	1,000
RXM4	1	137,945	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	04/02/2014	195.1668	Short Sale Closing Purchase	475	475	0	0	PD -Duration)	1,000
RXM4	2	276,130	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	04/17/2014	197.1676	Short Sale Closing Purchase	(3,052)	(3,052)	0	0	PD -Duration)	1,000
RXM4	1	138,195	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/27/2014	195.6417	04/25/2014	197.5001	Short Sale Closing Purchase	(1,858)	(1,858)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/27/2014	143.4674	04/29/2014	146.3451	Short Sale Closing Purchase	(2,878)	(2,878)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/27/2014	143.4674	05/19/2014	149.5951	Short Sale Closing Purchase	(6,128)	(6,128)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/27/2014	143.4674	05/21/2014	148.9076	Short Sale Closing Purchase	(5,440)	(5,440)	0	0	PD -Duration)	1,000
WNM4	3	300,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/27/2014	143.4674	05/27/2014	149.3462	Short Sale Closing Purchase	(17,636)	(17,636)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/27/2014	143.4674	05/27/2014	149.3458	Short Sale Closing Purchase	(5,878)	(5,878)	0	0	PD -Duration)	1,000
OEM4	1	139,250	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/28/2014	172.6837	03/17/2014	173.3389	Short Sale Closing Purchase	(655)	(655)	0	0	PD -Duration)	1,000
OEM4	1	137,945	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/28/2014	172.6837	04/09/2014	173.1671	Short Sale Closing Purchase	(483)	(483)	0	0	PD -Duration)	1,000
OEM4	1	138,810	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/28/2014	172.6837	04/11/2014	173.5014	Short Sale Closing Purchase	(818)	(818)	0	0	PD -Duration)	1,000
OEM4	2	276,480	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	02/28/2014	172.6837	04/16/2014	173.7223	Short Sale Closing Purchase	(2,077)	(2,077)	0	0	PD -Duration)	1,000
WNM4	5	500,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	02/28/2014	143.6237	05/27/2014	149.3458	Short Sale Closing Purchase	(28,610)	(28,610)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	03/04/2014	143.4362	05/27/2014	149.3458	Short Sale Closing Purchase	(5,910)	(5,910)	0	0	PD -Duration)	1,000
OEM4	1	138,240	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/04/2014	172.5805	04/16/2014	173.2468	Short Sale Closing Purchase	(666)	(666)	0	0	PD -Duration)	1,000
OEM4	1	137,555	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/04/2014	172.5805	05/13/2014	173.7025	Short Sale Closing Purchase	(1,122)	(1,122)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	03/04/2014	142.2487	05/27/2014	149.3458	Short Sale Closing Purchase	(7,097)	(7,097)	0	0	PD -Duration)	1,000
WNM4	2	200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	03/04/2014	142.2487	05/27/2014	149.3451	Short Sale Closing Purchase	(14,193)	(14,193)	0	0	PD -Duration)	1,000
OEM4	1	137,555	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/05/2014	172.2196	05/13/2014	173.3141	Short Sale Closing Purchase	(1,095)	(1,095)	0	0	PD -Duration)	1,000
RXM4	2	276,350	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/07/2014	197.0248	04/30/2014	200.0581	Short Sale Closing Purchase	(6,067)	(6,067)	0	0	PD -Duration)	1,000
RXM4	2	274,210	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/10/2014	197.4489	05/15/2014	203.2826	Short Sale Closing Purchase	(11,668)	(11,668)	0	0	PD -Duration)	1,000
OEM4	1	137,555	Euro-Bobl Future Jun 2014 0000OEM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/13/2014	174.4785	05/13/2014	175.3483	Short Sale Closing Purchase	(870)	(870)	0	0	PD -Duration)	1,000
RXM4	1	137,195	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/13/2014	199.2155	05/20/2014	203.1126	Short Sale Closing Purchase	(3,897)	(3,897)	0	0	PD -Duration)	1,000
RXM4	1	137,195	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/17/2014	199.4602	05/20/2014	203.3991	Short Sale Closing Purchase	(3,939)	(3,939)	0	0	PD -Duration)	1,000
OGM4	1	167,060	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	03/20/2014	181.4712	05/29/2014	186.0242	Short Sale Closing Purchase	(4,553)	(4,553)	0	0	PD -Duration)	1,000
RXM4	1	136,515	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/25/2014	197.4472	05/27/2014	201.8407	Short Sale Closing Purchase	(4,393)	(4,393)	0	0	PD -Duration)	1,000
RXM4	2	273,030	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	03/26/2014	197.5399	05/27/2014	201.7546	Short Sale Closing Purchase	(8,429)	(8,429)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXM4	2	273,030	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/01/2014	197.5569	05/27/2014	201.8274	Short Sale Closing Purchase	(8,541)	(8,541)	0	0	PD -Duration)	1,000
OEM4	1	137,555	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/02/2014	172.4983	05/13/2014	173.9637	Short Sale Closing Purchase	(1,465)	(1,465)	0	0	PD -Duration)	1,000
OEM4	1	136,565	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/02/2014	172.4983	05/23/2014	174.5798	Short Sale Closing Purchase	(2,082)	(2,082)	0	0	PD -Duration)	1,000
OEM4	2	273,130	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/04/2014	172.1406	05/23/2014	173.6052	Short Sale Closing Purchase	(2,929)	(2,929)	0	0	PD -Duration)	1,000
RXM4	1	136,155	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/10/2014	198.9607	05/30/2014	202.7429	Short Sale Closing Purchase	(3,782)	(3,782)	0	0	PD -Duration)	1,000
RXM4	1	136,155	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/10/2014	198.9469	05/30/2014	202.7430	Short Sale Closing Purchase	(3,796)	(3,796)	0	0	PD -Duration)	1,000
OGM4	1	167,060	GILT FUTURE Jun 2014 00000GM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	LIF None	04/25/2014	185.9019	05/29/2014	187.9374	Short Sale Closing Purchase	(2,035)	(2,035)	0	0	PD -Duration)	1,000
TUU4	1	200,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/25/2014	109.5775	05/27/2014	109.8522	Short Sale Closing Purchase	(550)	(550)	0	0	PD -Duration)	2,000
TUU4	2	400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	109.6009	05/27/2014	109.8522	Short Sale Closing Purchase	(1,005)	(1,005)	0	0	PD -Duration)	2,000
OEM4	2	272,310	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/29/2014	173.9685	05/30/2014	175.4403	Short Sale Closing Purchase	(2,944)	(2,944)	0	0	PD -Duration)	1,000
OEM4	1	136,455	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	04/29/2014	173.9685	06/02/2014	175.5218	Short Sale Closing Purchase	(1,553)	(1,553)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/06/2014	124.6549	05/23/2014	125.6263	Short Sale Closing Purchase	(2,914)	(2,914)	0	0	PD -Duration)	1,000
WNM4	1	100,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/08/2014	147.9362	05/27/2014	149.3451	Short Sale Closing Purchase	(1,409)	(1,409)	0	0	PD -Duration)	1,000
OEM4	2	272,910	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/12/2014	173.2617	06/02/2014	174.4138	Short Sale Closing Purchase	(2,304)	(2,304)	0	0	PD -Duration)	1,000
TYM4	5	500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/12/2014	124.7324	05/23/2014	125.6263	Short Sale Closing Purchase	(4,470)	(4,470)	0	0	PD -Duration)	1,000
RXM4	3	408,465	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/13/2014	199.5496	05/30/2014	201.7401	Short Sale Closing Purchase	(6,572)	(6,572)	0	0	PD -Duration)	1,000
OEM4	2	272,910	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/13/2014	173.5654	06/02/2014	174.4023	Short Sale Closing Purchase	(1,674)	(1,674)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/13/2014	125.1081	05/23/2014	125.6263	Short Sale Closing Purchase	(518)	(518)	0	0	PD -Duration)	1,000
OEM4	4	545,820	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/14/2014	173.2487	06/02/2014	173.7839	Short Sale Closing Purchase	(2,141)	(2,141)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/14/2014	125.5449	05/23/2014	125.6263	Short Sale Closing Purchase	(163)	(163)	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/15/2014	125.6549	05/23/2014	125.6263	Short Sale Closing Purchase	29	29	0	0	PD -Duration)	1,000
TYM4	7	700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/19/2014	125.6706	05/23/2014	125.6263	Short Sale Closing Purchase	310	310	0	0	PD -Duration)	1,000
TYM4	4	400,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	125.7174	05/23/2014	125.6263	Short Sale Closing Purchase	364	364	0	0	PD -Duration)	1,000
WNM4	2	200,000	US ULTRA T-BOND Jun 2014 0000WNM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/20/2014	149.6862	05/27/2014	149.3451	Short Sale Closing Purchase	682	682	0	0	PD -Duration)	1,000
OEM4	2	272,910	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/21/2014	172.7725	06/02/2014	173.2523	Short Sale Closing Purchase	(960)	(960)	0	0	PD -Duration)	1,000
TYM4	7	700,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	05/21/2014	125.7956	05/23/2014	125.6263	Short Sale Closing Purchase	1,185	1,185	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
OEM4	2	272,910	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/22/2014	172.9228	06/02/2014	173.2523	Short Sale Closing Purchase	(659)	(659)	0	0	PD -Duration)	1,000
TYM4	2	200,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	05/22/2014	125.6393	05/23/2014	125.6263	Short Sale Closing Purchase	26	26	0	0	PD -Duration)	1,000
TYM4	1	100,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04Q20BFQTQ27	05/22/2014	125.6393	05/23/2014	125.8138	Short Sale Closing Purchase	(175)	(175)	0	0	PD -Duration)	1,000
RXM4	2	272,310	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/23/2014	199.4517	05/30/2014	200.2977	Short Sale Closing Purchase	(1,692)	(1,692)	0	0	PD -Duration)	1,000
TYU4	5	500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	05/30/2014	125.3607	Short Sale Closing Purchase	(2,748)	(2,748)	0	0	PD -Duration)	1,000
TYU4	5	500,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	07/10/2014	125.1419	Short Sale Closing Purchase	(1,654)	(1,654)	0	0	PD -Duration)	1,000
TYU4	12	1,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	07/15/2014	125.0326	Short Sale Closing Purchase	(2,657)	(2,657)	0	0	PD -Duration)	1,000
TYU4	4	400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	07/18/2014	125.4076	Short Sale Closing Purchase	(2,386)	(2,386)	0	0	PD -Duration)	1,000
TYU4	4	400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	07/18/2014	125.2669	Short Sale Closing Purchase	(1,823)	(1,823)	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/23/2014	124.8112	07/31/2014	124.6419	Short Sale Closing Purchase	338	338	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1303	07/31/2014	150.9388	Short Sale Closing Purchase	(2,808)	(2,808)	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1303	09/02/2014	157.0013	Short Sale Closing Purchase	(17,742)	(17,742)	0	0	PD -Duration)	1,000
WNU4	3	300,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1308	09/02/2014	157.0013	Short Sale Closing Purchase	(26,612)	(26,612)	0	0	PD -Duration)	1,000
WNU4	5	500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1308	09/03/2014	154.6888	Short Sale Closing Purchase	(32,790)	(32,790)	0	0	PD -Duration)	1,000
RXM4	1	136,155	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/27/2014	199.8425	05/30/2014	200.2258	Short Sale Closing Purchase	(383)	(383)	0	0	PD -Duration)	1,000
OEM4	4	545,820	Euro-Bobl Future Jun 2014 00000EM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/27/2014	172.9900	06/02/2014	173.0882	Short Sale Closing Purchase	(393)	(393)	0	0	PD -Duration)	1,000
WNU4	5	500,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	05/27/2014	148.1393	09/04/2014	155.1576	Short Sale Closing Purchase	(35,091)	(35,091)	0	0	PD -Duration)	1,000
RXM4	1	136,155	Euro-Bond Future Jun 2014 0000RXM4	Bond Portfolio Hedge	D1	Interest Rate	06/10/2014	EUX 529900LN3S50JPU47S06	05/28/2014	200.1858	05/30/2014	199.6853	Short Sale Closing Purchase	500	500	0	0	PD -Duration)	1,000
OGU4	1	170,060	GILT FUTURE Sep 2014 00000GU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	LIF None	05/29/2014	185.3852	06/27/2014	184.4402	Short Sale Closing Purchase	945	945	0	0	PD -Duration)	1,000
OGU4	1	170,160	GILT FUTURE Sep 2014 00000GU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	LIF None	05/29/2014	185.3852	06/30/2014	183.6576	Short Sale Closing Purchase	1,728	1,728	0	0	PD -Duration)	1,000
OGU4	5	848,725	GILT FUTURE Sep 2014 00000GU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	LIF None	05/29/2014	185.3852	07/28/2014	185.5324	Short Sale Closing Purchase	(736)	(736)	0	0	PD -Duration)	1,000
OGU4	3	497,310	GILT FUTURE Sep 2014 00000GU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	LIF None	05/29/2014	185.3852	08/27/2014	190.3862	Short Sale Closing Purchase	(15,003)	(15,003)	0	0	PD -Duration)	1,000
OEU4	2	272,410	Euro-Bobl Future Sep 2014 00000EU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	173.6370	06/04/2014	173.4085	Short Sale Closing Purchase	457	457	0	0	PD -Duration)	1,000
RXU4	2	272,410	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	198.5269	06/04/2014	197.6859	Short Sale Closing Purchase	1,682	1,682	0	0	PD -Duration)	1,000
RXU4	1	136,205	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	198.5269	06/04/2014	197.4679	Short Sale Closing Purchase	1,059	1,059	0	0	PD -Duration)	1,000
RXU4	2	273,830	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	198.5269	07/01/2014	200.7006	Short Sale Closing Purchase	(4,347)	(4,347)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXU4	2	267,570	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	05/30/2014	198.5269	07/31/2014	201.8833	Short Sale Closing Purchase	(6,713)	(6,713)	0	0	PD -Duration)	1,000
OEU4	1	136,205	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	174.1015	06/04/2014	173.7911	Short Sale Closing Purchase	310	310	0	0	PD -Duration)	1,000
OEU4	4	544,600	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	174.1015	06/06/2014	174.5671	Short Sale Closing Purchase	(1,863)	(1,863)	0	0	PD -Duration)	1,000
OEU4	2	267,570	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	174.1015	07/31/2014	175.1551	Short Sale Closing Purchase	(2,107)	(2,107)	0	0	PD -Duration)	1,000
OEU4	1	133,875	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	174.1015	08/12/2014	175.7169	Short Sale Closing Purchase	(1,615)	(1,615)	0	0	PD -Duration)	1,000
OEU4	9	1,190,835	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/02/2014	174.1015	08/25/2014	176.3675	Short Sale Closing Purchase	(20,394)	(20,394)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/03/2014	147.1549	09/04/2014	155.1576	Short Sale Closing Purchase	(8,003)	(8,003)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/03/2014	124.3737	07/31/2014	124.6420	Short Sale Closing Purchase	(268)	(268)	0	0	PD -Duration)	1,000
RXU4	2	267,150	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/04/2014	197.0736	08/13/2014	203.9269	Short Sale Closing Purchase	(13,707)	(13,707)	0	0	PD -Duration)	1,000
OEU4	1	132,315	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/04/2014	173.3603	08/25/2014	176.0485	Short Sale Closing Purchase	(2,688)	(2,688)	0	0	PD -Duration)	1,000
RXU4	1	133,575	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/09/2014	198.6097	08/13/2014	204.1953	Short Sale Closing Purchase	(5,586)	(5,586)	0	0	PD -Duration)	1,000
RXU4	1	131,755	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/09/2014	198.6097	08/29/2014	206.6053	Short Sale Closing Purchase	(7,996)	(7,996)	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/10/2014	123.9518	07/31/2014	124.6419	Short Sale Closing Purchase	(1,380)	(1,380)	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/17/2014	124.2636	07/31/2014	124.6419	Short Sale Closing Purchase	(757)	(757)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/17/2014	124.2636	08/11/2014	125.8763	Short Sale Closing Purchase	(1,613)	(1,613)	0	0	PD -Duration)	1,000
OEU4	1	132,315	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/18/2014	172.9415	08/25/2014	175.0703	Short Sale Closing Purchase	(2,129)	(2,129)	0	0	PD -Duration)	1,000
RXU4	1	131,755	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/20/2014	198.7663	08/29/2014	206.4999	Short Sale Closing Purchase	(7,734)	(7,734)	0	0	PD -Duration)	1,000
OEU4	2	264,630	Euro-Bobl Future Sep 2014 0000OEU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	06/24/2014	173.8054	08/25/2014	175.6885	Short Sale Closing Purchase	(3,766)	(3,766)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/25/2014	148.8112	09/05/2014	153.9083	Short Sale Closing Purchase	(5,097)	(5,097)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/26/2014	149.3734	09/05/2014	153.9083	Short Sale Closing Purchase	(4,535)	(4,535)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	06/30/2014	149.3112	09/05/2014	153.9083	Short Sale Closing Purchase	(4,597)	(4,597)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/02/2014	146.8737	09/05/2014	153.9083	Short Sale Closing Purchase	(7,035)	(7,035)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/03/2014	147.0299	09/05/2014	153.9083	Short Sale Closing Purchase	(6,878)	(6,878)	0	0	PD -Duration)	1,000
RXU4	1	131,755	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/08/2014	200.3628	08/29/2014	205.9740	Short Sale Closing Purchase	(5,611)	(5,611)	0	0	PD -Duration)	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/09/2014	149.0924	09/05/2014	153.9083	Short Sale Closing Purchase	(9,632)	(9,632)	0	0	PD -Duration)	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/10/2014	149.2174	09/05/2014	153.9083	Short Sale Closing Purchase	(4,691)	(4,691)	0	0	PD -Duration)	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04Q20BFQTQ27	07/14/2014	124.9831	08/11/2014	125.8763	Short Sale Closing Purchase	(2,680)	(2,680)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/15/2014	124.8574	08/11/2014	125.8763	Short Sale Closing Purchase	(1,019)	(1,019)	0	0	PD -Duration	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/17/2014	150.6549	09/05/2014	153.9083	Short Sale Closing Purchase	(3,253)	(3,253)	0	0	PD -Duration	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/17/2014	125.6081	08/11/2014	125.8763	Short Sale Closing Purchase	(268)	(268)	0	0	PD -Duration	1,000
OGU4	1	165,770	GILT FUTURE Sep 2014 00000GU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	LIF None	07/18/2014	189.6968	08/27/2014	194.6400	Short Sale Closing Purchase	(4,943)	(4,943)	0	0	PD -Duration	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/24/2014	125.0456	08/11/2014	125.8763	Short Sale Closing Purchase	(2,492)	(2,492)	0	0	PD -Duration	1,000
RXU4	5	658,775	Euro-Bond Future Sep 2014 0000RXU4	Bond Portfolio Hedge	D1	Interest Rate	09/10/2014	EUX 529900LN3S50JPU47S06	07/28/2014	199.2100	08/29/2014	203.5636	Short Sale Closing Purchase	(21,768)	(21,768)	0	0	PD -Duration	1,000
WNU4	2	200,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/30/2014	150.8112	09/05/2014	153.9083	Short Sale Closing Purchase	(6,194)	(6,194)	0	0	PD -Duration	1,000
WNU4	1	100,000	US ULTRA T-BOND Sep 2014 0000WNU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	07/30/2014	150.7799	09/05/2014	153.9083	Short Sale Closing Purchase	(3,128)	(3,128)	0	0	PD -Duration	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/07/2014	125.9518	08/11/2014	125.8763	Short Sale Closing Purchase	75	75	0	0	PD -Duration	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/07/2014	125.9518	08/11/2014	125.8920	Short Sale Closing Purchase	60	60	0	0	PD -Duration	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/07/2014	125.9518	08/25/2014	125.8920	Short Sale Closing Purchase	60	60	0	0	PD -Duration	1,000
TYU4	4	400,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/12/2014	125.9049	08/25/2014	125.8919	Short Sale Closing Purchase	52	52	0	0	PD -Duration	1,000
TYU4	3	300,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	08/12/2014	125.7799	08/25/2014	125.8919	Short Sale Closing Purchase	(336)	(336)	0	0	PD -Duration	1,000
OEZ4	6	776,910	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/25/2014	168.8061	09/09/2014	168.7423	Short Sale Closing Purchase	382	382	0	0	PD -Duration	1,000
OEZ4	3	378,975	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/25/2014	168.8061	10/01/2014	169.3647	Short Sale Closing Purchase	(1,676)	(1,676)	0	0	PD -Duration	1,000
OEZ4	2	253,070	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/25/2014	168.8061	10/03/2014	169.1237	Short Sale Closing Purchase	(635)	(635)	0	0	PD -Duration	1,000
OEZ4	1	127,595	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/25/2014	168.8061	10/16/2014	169.3657	Short Sale Closing Purchase	(560)	(560)	0	0	PD -Duration	1,000
OEZ4	1	127,595	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/25/2014	168.8061	10/16/2014	169.3529	Short Sale Closing Purchase	(547)	(547)	0	0	PD -Duration	1,000
TYZ4	5	500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	08/29/2014	125.9076	Short Sale Closing Purchase	(3,255)	(3,255)	0	0	PD -Duration	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	09/22/2014	124.1732	Short Sale Closing Purchase	2,167	2,167	0	0	PD -Duration	1,000
TYZ4	3	300,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	125.5768	09/22/2014	124.1732	Short Sale Closing Purchase	4,211	4,211	0	0	PD -Duration	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	125.5768	09/30/2014	124.6888	Short Sale Closing Purchase	888	888	0	0	PD -Duration	1,000
OGZ4	4	627,120	GILT FUTURE Dec 2014 00000GZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	LIF None	08/27/2014	187.4514	11/24/2014	193.7535	Short Sale Closing Purchase	(25,208)	(25,208)	0	0	PD -Duration	1,000
RXZ4	1	129,145	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/29/2014	197.1568	09/10/2014	195.5175	Short Sale Closing Purchase	1,639	1,639	0	0	PD -Duration	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RXZ4	4	507,460	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/29/2014	197.1568	09/30/2014	197.2000	Short Sale Closing Purchase	(173)	(173)	0	0	PD -Duration)	1,000
RXZ4	1	126,535	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/29/2014	197.1568	10/03/2014	197.3606	Short Sale Closing Purchase	(204)	(204)	0	0	PD -Duration)	1,000
RXZ4	2	252,430	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	08/29/2014	197.1568	10/31/2014	198.6969	Short Sale Closing Purchase	(3,080)	(3,080)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/02/2014	125.2174	09/30/2014	124.6888	Short Sale Closing Purchase	529	529	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/02/2014	155.4987	09/03/2014	153.9701	Short Sale Closing Purchase	1,529	1,529	0	0	PD -Duration)	1,000
WNZ4	2	200,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/02/2014	155.4987	09/08/2014	152.0326	Short Sale Closing Purchase	6,932	6,932	0	0	PD -Duration)	1,000
RXZ4	1	126,215	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/03/2014	195.3270	10/31/2014	197.9043	Short Sale Closing Purchase	(2,577)	(2,577)	0	0	PD -Duration)	1,000
RXZ4	1	124,815	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/03/2014	195.3270	11/28/2014	200.3439	Short Sale Closing Purchase	(5,017)	(5,017)	0	0	PD -Duration)	1,000
WNZ4	4	400,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/03/2014	153.1862	09/08/2014	152.0326	Short Sale Closing Purchase	4,614	4,614	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/03/2014	153.1862	09/30/2014	152.6263	Short Sale Closing Purchase	560	560	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	153.6549	09/30/2014	152.6263	Short Sale Closing Purchase	1,029	1,029	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	153.6549	10/02/2014	154.7201	Short Sale Closing Purchase	(1,065)	(1,065)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	153.6549	10/16/2014	162.4701	Short Sale Closing Purchase	(8,815)	(8,815)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	153.6549	10/31/2014	156.8451	Short Sale Closing Purchase	(3,190)	(3,190)	0	0	PD -Duration)	1,000
WNZ4	2	200,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	153.6549	11/21/2014	157.1888	Short Sale Closing Purchase	(7,068)	(7,068)	0	0	PD -Duration)	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/04/2014	124.9518	09/30/2014	124.6888	Short Sale Closing Purchase	526	526	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/05/2014	152.4042	11/21/2014	157.1888	Short Sale Closing Purchase	(4,785)	(4,785)	0	0	PD -Duration)	1,000
WNZ4	11	1,100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/05/2014	152.4042	11/24/2014	157.9698	Short Sale Closing Purchase	(61,221)	(61,221)	0	0	PD -Duration)	1,000
RXZ4	3	374,445	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/08/2014	193.4431	11/28/2014	197.9020	Short Sale Closing Purchase	(13,377)	(13,377)	0	0	PD -Duration)	1,000
TYZ4	9	900,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/08/2014	124.9049	09/30/2014	124.6888	Short Sale Closing Purchase	1,945	1,945	0	0	PD -Duration)	1,000
TYZ4	4	400,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/08/2014	124.9049	10/03/2014	125.2826	Short Sale Closing Purchase	(1,511)	(1,511)	0	0	PD -Duration)	1,000
TYZ4	5	500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/08/2014	124.9049	10/31/2014	126.3919	Short Sale Closing Purchase	(7,435)	(7,435)	0	0	PD -Duration)	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/08/2014	124.9049	11/25/2014	126.7826	Short Sale Closing Purchase	(3,755)	(3,755)	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/09/2014	192.1544	12/01/2014	197.8247	Short Sale Closing Purchase	(5,670)	(5,670)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/11/2014	151.2799	11/24/2014	157.9698	Short Sale Closing Purchase	(6,690)	(6,690)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	09/11/2014	124.3581	11/25/2014	126.7826	Short Sale Closing Purchase	(2,425)	(2,425)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/11/2014	150.6549	11/24/2014	157.9698	Short Sale Closing Purchase	(7,315)	(7,315)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/17/2014	123.9049	11/25/2014	126.7826	Short Sale Closing Purchase	(2,878)	(2,878)	0	0	PD -Duration)	1,000
TYZ4	5	500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/19/2014	124.0456	11/25/2014	126.7826	Short Sale Closing Purchase	(13,685)	(13,685)	0	0	PD -Duration)	1,000
RXZ4	2	249,330	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	09/22/2014	190.8470	12/01/2014	196.2259	Short Sale Closing Purchase	(10,758)	(10,758)	0	0	PD -Duration)	1,000
TYZ4	3	300,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/22/2014	124.2799	11/25/2014	126.7826	Short Sale Closing Purchase	(7,508)	(7,508)	0	0	PD -Duration)	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/23/2014	124.5612	11/25/2014	126.7826	Short Sale Closing Purchase	(4,443)	(4,443)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/23/2014	124.5612	11/25/2014	126.8763	Short Sale Closing Purchase	(2,315)	(2,315)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/30/2014	152.4674	11/24/2014	157.9698	Short Sale Closing Purchase	(5,502)	(5,502)	0	0	PD -Duration)	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/01/2014	125.6237	11/25/2014	126.7826	Short Sale Closing Purchase	(2,318)	(2,318)	0	0	PD -Duration)	1,000
WNZ4	2	200,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/02/2014	154.2487	11/24/2014	157.9698	Short Sale Closing Purchase	(7,442)	(7,442)	0	0	PD -Duration)	1,000
TYZ4	3	300,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/02/2014	125.2799	11/25/2014	126.7826	Short Sale Closing Purchase	(4,508)	(4,508)	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	10/07/2014	188.6468	12/01/2014	192.1690	Short Sale Closing Purchase	(3,522)	(3,522)	0	0	PD -Duration)	1,000
TYZ4	3	300,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/07/2014	126.0612	11/25/2014	126.7826	Short Sale Closing Purchase	(2,164)	(2,164)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/07/2014	126.0612	11/25/2014	126.7826	Short Sale Closing Purchase	(721)	(721)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/15/2014	160.6862	11/24/2014	157.9698	Short Sale Closing Purchase	2,716	2,716	0	0	PD -Duration)	1,000
WNZ4	3	300,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/22/2014	158.5924	11/24/2014	157.9698	Short Sale Closing Purchase	1,868	1,868	0	0	PD -Duration)	1,000
TYZ4	5	500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/27/2014	127.0143	11/25/2014	126.7826	Short Sale Closing Purchase	1,159	1,159	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	10/27/2014	127.0143	11/26/2014	127.2982	Short Sale Closing Purchase	(284)	(284)	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/03/2014	188.9235	12/01/2014	191.5649	Short Sale Closing Purchase	(2,641)	(2,641)	0	0	PD -Duration)	1,000
RXZ4	2	249,330	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/04/2014	188.9516	12/01/2014	190.8888	Short Sale Closing Purchase	(3,874)	(3,874)	0	0	PD -Duration)	1,000
TYZ4	12	1,200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/04/2014	126.3424	11/26/2014	127.1263	Short Sale Closing Purchase	(9,407)	(9,407)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	11/04/2014	157.1237	11/24/2014	157.9698	Short Sale Closing Purchase	(846)	(846)	0	0	PD -Duration)	1,000
OEZ4	4	498,660	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/06/2014	159.9888	12/01/2014	160.1279	Short Sale Closing Purchase	(556)	(556)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ4	4	400,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	11/10/2014	126.8112	11/26/2014	127.1263	Short Sale Closing Purchase	(1,261)	(1,261)	0	0	PD -Duration)	1,000
OEZ4	4	498,660	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/10/2014	159.0469	12/01/2014	159.1735	Short Sale Closing Purchase	(507)	(507)	0	0	PD -Duration)	1,000
WNZ4	1	100,000	US ULTRA T-BOND Dec 2014 0000WNZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	11/12/2014	155.9674	11/24/2014	157.9698	Short Sale Closing Purchase	(2,002)	(2,002)	0	0	PD -Duration)	1,000
OEZ4	3	373,995	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/13/2014	159.9467	12/01/2014	159.9500	Short Sale Closing Purchase	(10)	(10)	0	0	PD -Duration)	1,000
DUZ4	4	499,260	Euro-Schatz Future Dec 2014 0000DUZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/13/2014	138.3970	11/28/2014	138.3431	Short Sale Closing Purchase	216	216	0	0	PD -Duration)	1,000
OEZ4	1	124,665	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/13/2014	159.9592	12/01/2014	159.9487	Short Sale Closing Purchase	11	11	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/13/2014	189.2244	12/01/2014	190.7382	Short Sale Closing Purchase	(1,514)	(1,514)	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/14/2014	189.4125	12/01/2014	190.8140	Short Sale Closing Purchase	(1,401)	(1,401)	0	0	PD -Duration)	1,000
TYZ4	1	100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04Q20BFQTQ27	11/14/2014	126.6237	11/26/2014	127.1263	Short Sale Closing Purchase	(503)	(503)	0	0	PD -Duration)	1,000
RXZ4	2	249,330	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/17/2014	189.1380	12/01/2014	190.8136	Short Sale Closing Purchase	(3,351)	(3,351)	0	0	PD -Duration)	1,000
WNH5	1	100,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/21/2014	156.8893	12/01/2014	161.5951	Short Sale Closing Purchase	(4,706)	(4,706)	0	0	PD -Duration)	1,000
WNH5	1	100,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/21/2014	156.8893	12/01/2014	159.9388	Short Sale Closing Purchase	(3,050)	(3,050)	0	0	PD -Duration)	1,000
WNH5	1	100,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/21/2014	156.8893	12/11/2014	162.5638	Short Sale Closing Purchase	(5,675)	(5,675)	0	0	PD -Duration)	1,000
OEZ4	3	373,995	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/21/2014	159.0837	12/01/2014	159.1618	Short Sale Closing Purchase	(234)	(234)	0	0	PD -Duration)	1,000
OGH5	4	623,700	GILT FUTURE Mar 2015 00000GH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	LIF None	11/24/2014	182.1928	12/08/2014	183.9791	Short Sale Closing Purchase	(7,145)	(7,145)	0	0	PD -Duration)	1,000
RXZ4	1	124,665	Euro-Bond Future Dec 2014 0000RXZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/24/2014	188.5646	12/01/2014	189.8056	Short Sale Closing Purchase	(1,241)	(1,241)	0	0	PD -Duration)	1,000
WNH5	4	400,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/24/2014	157.7054	12/11/2014	162.5638	Short Sale Closing Purchase	(19,434)	(19,434)	0	0	PD -Duration)	1,000
WNH5	17	1,700,000	US ULTRA T-BOND Mar 2015 0000WNH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/24/2014	157.7054	12/22/2014	164.4388	Short Sale Closing Purchase	(114,468)	(114,468)	0	0	PD -Duration)	1,000
OEZ4	2	249,330	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/25/2014	159.4346	12/01/2014	159.4626	Short Sale Closing Purchase	(56)	(56)	0	0	PD -Duration)	1,000
OEZ4	1	124,665	Euro-Bobl Future Dec 2014 00000EZ4	Bond Portfolio Hedge	D1	Interest Rate	12/10/2014	EUX 529900LN3S50JPU47S06	11/25/2014	159.4346	12/01/2014	159.4750	Short Sale Closing Purchase	(40)	(40)	0	0	PD -Duration)	1,000
TYH5	10	1,000,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1081	12/28/2014	126.9857	Short Sale Closing Purchase	(8,776)	(8,776)	0	0	PD -Duration)	1,000
TYH5	1	100,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1081	12/11/2014	126.7670	Short Sale Closing Purchase	(659)	(659)	0	0	PD -Duration)	1,000
TYH5	3	300,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1081	12/22/2014	126.7201	Short Sale Closing Purchase	(1,836)	(1,836)	0	0	PD -Duration)	1,000
TYH5	8	800,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1159	12/22/2014	126.7201	Short Sale Closing Purchase	(4,834)	(4,834)	0	0	PD -Duration)	1,000
TYH5	6	600,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/25/2014	126.1315	12/22/2014	126.7201	Short Sale Closing Purchase	(3,531)	(3,531)	0	0	PD -Duration)	1,000
TYH5	5	500,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04Q20BFQTQ27	11/26/2014	126.4987	12/22/2014	126.7201	Short Sale Closing Purchase	(1,107)	(1,107)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH5	12	1,200,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	11/26/2014	126.4987	12/22/2014	126.7201	Short Sale Closing Purchase	(2,657)	(2,657)	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/26/2014	119.8763	Short Sale Closing Purchase	(165)	(165)	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	11/25/2014	119.7109	11/28/2014	120.0170	Short Sale Closing Purchase	(306)	(306)	0	0	PD -Duration)	1,000
OEH5	1	122,970	Euro-Bobl Future Mar 2015 00000EH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	12/01/2014	161.5147	12/08/2014	161.5995	Short Sale Closing Purchase	(85)	(85)	0	0	PD -Duration)	1,000
OEH5	16	1,962,160	Euro-Bobl Future Mar 2015 00000EH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	12/01/2014	161.5147	12/22/2014	162.0465	Short Sale Closing Purchase	(8,510)	(8,510)	0	0	PD -Duration)	1,000
RXH5	2	249,530	Euro-Bond Future Mar 2015 0000RXH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	12/01/2014	191.6961	12/02/2014	190.9751	Short Sale Closing Purchase	1,442	1,442	0	0	PD -Duration)	1,000
RXH5	6	737,820	Euro-Bond Future Mar 2015 0000RXH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	12/01/2014	191.6960	12/08/2014	191.4029	Short Sale Closing Purchase	1,759	1,759	0	0	PD -Duration)	1,000
RXH5	4	490,540	Euro-Bond Future Mar 2015 0000RXH5	Bond Portfolio Hedge	D1	Interest Rate	03/10/2015	EUX 529900LN3S50JPU47S06	12/01/2014	191.6960	12/22/2014	193.2849	Short Sale Closing Purchase	(6,355)	(6,355)	0	0	PD -Duration)	1,000
TYH5	1	100,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	12/02/2014	126.2956	12/22/2014	126.7201	Short Sale Closing Purchase	(425)	(425)	0	0	PD -Duration)	1,000
TYH5	4	400,000	U.S. Ten Year Note Future Mar 2015 0000TYH5	Bond Portfolio Hedge	D1	Interest Rate	03/31/2015	CBT 549300EX04020BFQTQ27	12/15/2014	127.2799	12/22/2014	126.7201	Short Sale Closing Purchase	2,239	2,239	0	0	PD -Duration)	1,000
TYH4	20	2,000,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/07/2013	125.6393	02/25/2014	125.4701	Short Sale Closing Purchase	3,386	3,386	0	0	PD -Duration)	1,000
TUH4	49	9,800,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/12/2013	109.9994	02/24/2014	110.1335	Short Sale Closing Purchase	(13,143)	(13,143)	0	0	PD -Duration)	2,000
TUH4	53	10,600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1335	Short Sale Closing Purchase	(7,591)	(7,591)	0	0	PD -Duration)	2,000
TUH4	15	3,000,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1257	Short Sale Closing Purchase	(1,914)	(1,914)	0	0	PD -Duration)	2,000
TUH4	16	3,200,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1335	Short Sale Closing Purchase	(2,292)	(2,292)	0	0	PD -Duration)	2,000
TUH4	3	600,000	US 2YR NT FUT Mar 2014 0000TUH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/18/2013	110.0619	02/24/2014	110.1178	Short Sale Closing Purchase	(336)	(336)	0	0	PD -Duration)	2,000
FVH4	430	43,000,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/19/2013	120.9440	02/25/2014	120.5638	Short Sale Closing Purchase	163,491	163,491	0	0	PD -Duration)	1,000
FVH4	808	80,800,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/19/2013	120.9428	02/25/2014	120.5638	Short Sale Closing Purchase	306,242	306,242	0	0	PD -Duration)	1,000
FVH4	52	5,200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/19/2013	120.9428	02/25/2014	120.7044	Short Sale Closing Purchase	12,396	12,396	0	0	PD -Duration)	1,000
TYH4	771	77,100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/19/2013	125.7331	02/25/2014	125.4701	Short Sale Closing Purchase	202,792	202,792	0	0	PD -Duration)	1,000
FVH4	22	2,200,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/20/2013	120.7565	02/25/2014	120.7044	Short Sale Closing Purchase	1,146	1,146	0	0	PD -Duration)	1,000
FVH4	106	10,600,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/20/2013	120.7565	02/27/2014	120.9154	Short Sale Closing Purchase	(16,838)	(16,838)	0	0	PD -Duration)	1,000
TYH4	382	38,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0065	02/25/2014	125.4701	Short Sale Closing Purchase	(177,071)	(177,071)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYH4	1	100,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0144	02/25/2014	125.4701	Short Sale Closing Purchase	(456)	(456)	0	0	PD -Duration)	1,000
TYH4	124	12,400,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0065	02/25/2014	125.4701	Short Sale Closing Purchase	(57,479)	(57,479)	0	0	PD -Duration)	1,000
TYH4	72	7,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0222	02/25/2014	125.4701	Short Sale Closing Purchase	(32,250)	(32,250)	0	0	PD -Duration)	1,000
TYH4	162	16,200,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	02/25/2014	125.4701	Short Sale Closing Purchase	(73,827)	(73,827)	0	0	PD -Duration)	1,000
TYH4	487	48,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	02/25/2014	125.4701	Short Sale Closing Purchase	(221,938)	(221,938)	0	0	PD -Duration)	1,000
TYH4	93	9,300,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	02/25/2014	125.7513	Short Sale Closing Purchase	(68,539)	(68,539)	0	0	PD -Duration)	1,000
TYH4	137	13,700,000	U.S. Ten Year Note Future Mar 2014 0000TYH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	11/21/2013	125.0143	02/27/2014	126.0794	Short Sale Closing Purchase	(145,919)	(145,919)	0	0	PD -Duration)	1,000
FVH4	17	1,700,000	U.S. Five Year Note Future Mar 2014 0000FVH4	Bond Portfolio Hedge	D1	Interest Rate	04/03/2014	CBT 549300EX04020BFQTQ27	11/26/2013	120.8737	02/27/2014	120.9154	Short Sale Closing Purchase	(708)	(708)	0	0	PD -Duration)	1,000
USH4	20	2,000,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/02/2013	130.7409	03/05/2014	133.9388	Short Sale Closing Purchase	(63,958)	(63,958)	0	0	PD -Duration)	1,000
USH4	1	100,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/03/2013	129.7800	03/05/2014	133.9388	Short Sale Closing Purchase	(4,159)	(4,159)	0	0	PD -Duration)	1,000
USH4	17	1,700,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/04/2013	130.1784	03/05/2014	133.9388	Short Sale Closing Purchase	(63,927)	(63,927)	0	0	PD -Duration)	1,000
USH4	3	300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/04/2013	130.1784	03/07/2014	133.2826	Short Sale Closing Purchase	(9,312)	(9,312)	0	0	PD -Duration)	1,000
USH4	13	1,300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/04/2013	130.1784	03/10/2014	132.6888	Short Sale Closing Purchase	(32,635)	(32,635)	0	0	PD -Duration)	1,000
USH4	23	2,300,000	U.S. Long Bond Future Mar 2014 0000USH4	Bond Portfolio Hedge	D1	Interest Rate	03/31/2014	CBT 549300EX04020BFQTQ27	12/04/2013	130.1784	03/11/2014	132.7201	Short Sale Closing Purchase	(58,458)	(58,458)	0	0	PD -Duration)	1,000
TUM4	12	2,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.8913	Short Sale Closing Purchase	531	531	0	0	PD -Duration)	2,000
TUM4	2	400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/25/2014	109.9147	Short Sale Closing Purchase	(5)	(5)	0	0	PD -Duration)	2,000
TUM4	22	4,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/28/2014	109.9147	Short Sale Closing Purchase	(58)	(58)	0	0	PD -Duration)	2,000
TUM4	4	800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	04/28/2014	109.9147	Short Sale Closing Purchase	(11)	(11)	0	0	PD -Duration)	2,000
TUM4	9	1,800,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/23/2014	110.1100	Short Sale Closing Purchase	(3,539)	(3,539)	0	0	PD -Duration)	2,000
TUM4	53	10,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/23/2014	110.0866	Short Sale Closing Purchase	(18,359)	(18,359)	0	0	PD -Duration)	2,000
TUM4	8	1,600,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/23/2014	110.0866	Short Sale Closing Purchase	(2,771)	(2,771)	0	0	PD -Duration)	2,000
TUM4	1	200,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/27/2014	110.0944	Short Sale Closing Purchase	(362)	(362)	0	0	PD -Duration)	2,000
TUM4	7	1,400,000	US 2YR NT FUT Jun 2014 0000TUM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/24/2014	109.9134	05/27/2014	110.1100	Short Sale Closing Purchase	(2,753)	(2,753)	0	0	PD -Duration)	2,000
FVM4	25	2,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/25/2014	119.5221	05/27/2014	120.3060	Short Sale Closing Purchase	(19,597)	(19,597)	0	0	PD -Duration)	1,000
FVM4	25	2,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/25/2014	119.5221	05/27/2014	120.2357	Short Sale Closing Purchase	(17,839)	(17,839)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVM4	1,122	112,200,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/25/2014	119.5221	05/27/2014	120.3451	Short Sale Closing Purchase	(923,353)	(923,353)	0	0	PD -Duration)	1,000
FVM4	15	1,500,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/25/2014	119.5221	05/28/2014	120.4154	Short Sale Closing Purchase	(13,399)	(13,399)	0	0	PD -Duration)	1,000
FVM4	51	5,100,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/25/2014	119.5221	05/28/2014	120.3451	Short Sale Closing Purchase	(41,971)	(41,971)	0	0	PD -Duration)	1,000
TYM4	2,019	201,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/25/2014	123.9284	05/23/2014	125.6263	Short Sale Closing Purchase	(3,428,166)	(3,428,166)	0	0	PD -Duration)	1,000
FVM4	123	12,300,000	U.S. Five Year Note Future Jun 2014 0000FVM4	Bond Portfolio Hedge	D1	Interest Rate	07/03/2014	CBT 549300EX04020BFQTQ27	02/27/2014	119.8659	05/28/2014	120.3451	Short Sale Closing Purchase	(58,942)	(58,942)	0	0	PD -Duration)	1,000
TYM4	55	5,500,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5221	05/23/2014	125.6263	Short Sale Closing Purchase	(60,731)	(60,731)	0	0	PD -Duration)	1,000
TYM4	79	7,900,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5221	05/23/2014	125.8138	Short Sale Closing Purchase	(102,045)	(102,045)	0	0	PD -Duration)	1,000
TYM4	3	300,000	U.S. Ten Year Note Future Jun 2014 0000TYM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	02/27/2014	124.5221	05/28/2014	125.9076	Short Sale Closing Purchase	(4,156)	(4,156)	0	0	PD -Duration)	1,000
USM4	10	1,000,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	132.4049	05/30/2014	138.0951	Short Sale Closing Purchase	(56,901)	(56,901)	0	0	PD -Duration)	1,000
USM4	14	1,400,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	132.4049	05/30/2014	138.2513	Short Sale Closing Purchase	(81,849)	(81,849)	0	0	PD -Duration)	1,000
USM4	14	1,400,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/05/2014	132.4049	06/02/2014	137.0638	Short Sale Closing Purchase	(65,224)	(65,224)	0	0	PD -Duration)	1,000
USM4	1	100,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/07/2014	131.7487	06/03/2014	136.6263	Short Sale Closing Purchase	(4,878)	(4,878)	0	0	PD -Duration)	1,000
USM4	2	200,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/07/2014	131.7487	06/03/2014	137.1888	Short Sale Closing Purchase	(10,880)	(10,880)	0	0	PD -Duration)	1,000
USM4	13	1,300,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/10/2014	131.1549	06/03/2014	137.1888	Short Sale Closing Purchase	(78,441)	(78,441)	0	0	PD -Duration)	1,000
USM4	23	2,300,000	U.S. Long Bond Future Jun 2014 0000USM4	Bond Portfolio Hedge	D1	Interest Rate	06/30/2014	CBT 549300EX04020BFQTQ27	03/11/2014	131.1784	06/03/2014	137.1888	Short Sale Closing Purchase	(138,240)	(138,240)	0	0	PD -Duration)	1,000
TUU4	12	2,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/25/2014	109.5775	08/21/2014	109.8210	Short Sale Closing Purchase	(5,844)	(5,844)	0	0	PD -Duration)	2,000
TUU4	22	4,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	04/28/2014	109.6009	08/21/2014	109.8210	Short Sale Closing Purchase	(9,683)	(9,683)	0	0	PD -Duration)	2,000
TYU4	2,062	206,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.8112	08/25/2014	125.8919	Short Sale Closing Purchase	(2,228,537)	(2,228,537)	0	0	PD -Duration)	1,000
TYU4	12	1,200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/23/2014	124.8112	08/27/2014	126.0326	Short Sale Closing Purchase	(14,657)	(14,657)	0	0	PD -Duration)	1,000
TUU4	53	10,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	08/21/2014	109.8210	Short Sale Closing Purchase	688	688	0	0	PD -Duration)	2,000
TUU4	8	1,600,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/23/2014	109.8275	08/21/2014	109.8366	Short Sale Closing Purchase	(146)	(146)	0	0	PD -Duration)	2,000
TUU4	7	1,400,000	US 2YR NT FUT Sep 2014 0000TUU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	109.8509	08/21/2014	109.8366	Short Sale Closing Purchase	200	200	0	0	PD -Duration)	2,000
FVU4	332	33,200,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.5846	08/20/2014	119.8138	Short Sale Closing Purchase	(76,095)	(76,095)	0	0	PD -Duration)	1,000
FVU4	50	5,000,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.6081	08/20/2014	119.8138	Short Sale Closing Purchase	(10,288)	(10,288)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
FVU4	96	9,600,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.6002	08/20/2014	119.8138	Short Sale Closing Purchase	(20,503)	(20,503)	0	0	PD -Duration)	1,000
FVU4	25	2,500,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.6002	08/20/2014	119.5638	Short Sale Closing Purchase	911	911	0	0	PD -Duration)	1,000
FVU4	619	61,900,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/27/2014	119.6002	08/22/2014	119.5873	Short Sale Closing Purchase	8,038	8,038	0	0	PD -Duration)	1,000
FVU4	121	12,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6002	08/22/2014	119.5873	Short Sale Closing Purchase	1,571	1,571	0	0	PD -Duration)	1,000
FVU4	11	1,100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6002	08/22/2014	119.5873	Short Sale Closing Purchase	143	143	0	0	PD -Duration)	1,000
FVU4	1	100,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6002	08/22/2014	119.5404	Short Sale Closing Purchase	60	60	0	0	PD -Duration)	1,000
FVU4	38	3,800,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6002	08/22/2014	119.3529	Short Sale Closing Purchase	9,400	9,400	0	0	PD -Duration)	1,000
FVU4	3	300,000	U.S. Five Year Note Future Sep 2014 0000FVU4	Bond Portfolio Hedge	D1	Interest Rate	10/03/2014	CBT 549300EX04020BFQTQ27	05/28/2014	119.6002	08/22/2014	119.5873	Short Sale Closing Purchase	39	39	0	0	PD -Duration)	1,000
TYU4	2	200,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1237	08/27/2014	126.0326	Short Sale Closing Purchase	(1,818)	(1,818)	0	0	PD -Duration)	1,000
TYU4	1	100,000	U.S. Ten Year Note Future Sep 2014 0000TYU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/28/2014	125.1237	08/27/2014	126.1888	Short Sale Closing Purchase	(1,065)	(1,065)	0	0	PD -Duration)	1,000
USU4	6	600,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.3737	08/27/2014	140.5326	Short Sale Closing Purchase	(18,953)	(18,953)	0	0	PD -Duration)	1,000
USU4	4	400,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.3737	08/28/2014	141.1576	Short Sale Closing Purchase	(15,136)	(15,136)	0	0	PD -Duration)	1,000
USU4	4	400,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.5299	08/28/2014	141.1576	Short Sale Closing Purchase	(14,511)	(14,511)	0	0	PD -Duration)	1,000
USU4	7	700,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.5612	08/28/2014	141.1576	Short Sale Closing Purchase	(25,175)	(25,175)	0	0	PD -Duration)	1,000
USU4	3	300,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	05/30/2014	137.4362	08/28/2014	141.1576	Short Sale Closing Purchase	(11,164)	(11,164)	0	0	PD -Duration)	1,000
USU4	7	700,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/02/2014	136.3112	08/28/2014	141.1576	Short Sale Closing Purchase	(33,925)	(33,925)	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/02/2014	136.3112	08/29/2014	141.7201	Short Sale Closing Purchase	(5,409)	(5,409)	0	0	PD -Duration)	1,000
USU4	3	300,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/02/2014	136.3112	09/02/2014	141.5326	Short Sale Closing Purchase	(15,664)	(15,664)	0	0	PD -Duration)	1,000
USU4	3	300,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/02/2014	136.3112	09/03/2014	140.1263	Short Sale Closing Purchase	(11,445)	(11,445)	0	0	PD -Duration)	1,000
USU4	33	3,300,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/03/2014	136.3424	09/03/2014	140.1263	Short Sale Closing Purchase	(124,868)	(124,868)	0	0	PD -Duration)	1,000
USU4	3	300,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/03/2014	136.3424	09/03/2014	140.1263	Short Sale Closing Purchase	(11,352)	(11,352)	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/03/2014	136.3424	09/04/2014	140.3763	Short Sale Closing Purchase	(4,034)	(4,034)	0	0	PD -Duration)	1,000
USU4	1	100,000	U.S. Long Bond Future Sep 2014 0000USU4	Bond Portfolio Hedge	D1	Interest Rate	09/30/2014	CBT 549300EX04020BFQTQ27	06/03/2014	136.3424	09/04/2014	140.3763	Short Sale Closing Purchase	(4,034)	(4,034)	0	0	PD -Duration)	1,000
TUZ4	41	8,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	12/09/2014	109.7038	Short Sale Closing Purchase	(18,686)	(18,686)	0	0	PD -Duration)	2,000
TUZ4	7	1,400,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	12/09/2014	109.7194	Short Sale Closing Purchase	(3,409)	(3,409)	0	0	PD -Duration)	2,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TUZ4	33	6,600,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	12/10/2014	109.7194	Short Sale Closing Purchase	(16,072)	(16,072)	0	0	PD -Duration)	2,000
TUZ4	6	1,200,000	US 2YR NT FUT Dec 2014 0000TUZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/21/2014	109.4759	12/10/2014	109.7819	Short Sale Closing Purchase	(3,672)	(3,672)	0	0	PD -Duration)	2,000
FVZ4	35	3,500,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6940	11/26/2014	119.8763	Short Sale Closing Purchase	(41,381)	(41,381)	0	0	PD -Duration)	1,000
FVZ4	159	15,900,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/26/2014	119.8763	Short Sale Closing Purchase	(189,232)	(189,232)	0	0	PD -Duration)	1,000
FVZ4	202	20,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/28/2014	120.0169	Short Sale Closing Purchase	(268,815)	(268,815)	0	0	PD -Duration)	1,000
FVZ4	13	1,300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/28/2014	120.1029	Short Sale Closing Purchase	(18,417)	(18,417)	0	0	PD -Duration)	1,000
FVZ4	312	31,200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/28/2014	120.0169	Short Sale Closing Purchase	(415,199)	(415,199)	0	0	PD -Duration)	1,000
FVZ4	19	1,900,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/28/2014	120.1419	Short Sale Closing Purchase	(27,660)	(27,660)	0	0	PD -Duration)	1,000
FVZ4	1	100,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.7018	11/28/2014	120.0170	Short Sale Closing Purchase	(1,315)	(1,315)	0	0	PD -Duration)	1,000
FVZ4	10	1,000,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6940	11/28/2014	120.0169	Short Sale Closing Purchase	(13,230)	(13,230)	0	0	PD -Duration)	1,000
FVZ4	3	300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/22/2014	118.6862	11/28/2014	120.0169	Short Sale Closing Purchase	(3,992)	(3,992)	0	0	PD -Duration)	1,000
FVZ4	2	200,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9440	11/24/2014	119.6270	Short Sale Closing Purchase	(1,366)	(1,366)	0	0	PD -Duration)	1,000
FVZ4	8	800,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9206	11/24/2014	119.6270	Short Sale Closing Purchase	(5,652)	(5,652)	0	0	PD -Duration)	1,000
FVZ4	278	27,800,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9206	11/26/2014	119.8763	Short Sale Closing Purchase	(265,703)	(265,703)	0	0	PD -Duration)	1,000
FVZ4	37	3,700,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9206	11/26/2014	119.9857	Short Sale Closing Purchase	(39,410)	(39,410)	0	0	PD -Duration)	1,000
FVZ4	153	15,300,000	U.S. Five Year Note Future Dec 2014 0000FVZ4	Bond Portfolio Hedge	D1	Interest Rate	01/06/2015	CBT 549300EX04020BFQTQ27	08/20/2014	118.9206	11/26/2014	119.8763	Short Sale Closing Purchase	(146,232)	(146,232)	0	0	PD -Duration)	1,000
TYZ4	564	56,400,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	126.7826	Short Sale Closing Purchase	(860,708)	(860,708)	0	0	PD -Duration)	1,000
TYZ4	31	3,100,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	126.8763	Short Sale Closing Purchase	(50,215)	(50,215)	0	0	PD -Duration)	1,000
TYZ4	350	35,000,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	126.7826	Short Sale Closing Purchase	(534,127)	(534,127)	0	0	PD -Duration)	1,000
TYZ4	19	1,900,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	126.9857	Short Sale Closing Purchase	(32,855)	(32,855)	0	0	PD -Duration)	1,000

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TYZ4	225	22,500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	126.7826	Short Sale Closing Purchase	(343,367)	(343,367)	0	0	PD -Duration)	1,000
TYZ4	225	22,500,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.1263	Short Sale Closing Purchase	(420,711)	(420,711)	0	0	PD -Duration)	1,000
TYZ4	12	1,200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.2513	Short Sale Closing Purchase	(23,938)	(23,938)	0	0	PD -Duration)	1,000
TYZ4	468	46,800,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.1263	Short Sale Closing Purchase	(875,079)	(875,079)	0	0	PD -Duration)	1,000
TYZ4	8	800,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.1263	Short Sale Closing Purchase	(14,959)	(14,959)	0	0	PD -Duration)	1,000
TYZ4	26	2,600,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.2982	Short Sale Closing Purchase	(53,084)	(53,084)	0	0	PD -Duration)	1,000
TYZ4	3	300,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/25/2014	125.2565	11/26/2014	127.1263	Short Sale Closing Purchase	(5,609)	(5,609)	0	0	PD -Duration)	1,000
TYZ4	12	1,200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	125.4206	11/25/2014	127.1107	Short Sale Closing Purchase	(20,282)	(20,282)	0	0	PD -Duration)	1,000
TYZ4	2	200,000	U.S. Ten Year Note Future Dec 2014 0000TYZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	125.4206	11/25/2014	127.1094	Short Sale Closing Purchase	(3,378)	(3,378)	0	0	PD -Duration)	1,000
USZ4	1	100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	139.1002	11/21/2014	141.5638	Short Sale Closing Purchase	(2,464)	(2,464)	0	0	PD -Duration)	1,000
USZ4	5	500,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/27/2014	139.1002	11/25/2014	142.0638	Short Sale Closing Purchase	(14,818)	(14,818)	0	0	PD -Duration)	1,000
USZ4	25	2,500,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/28/2014	139.7174	11/25/2014	142.0638	Short Sale Closing Purchase	(58,660)	(58,660)	0	0	PD -Duration)	1,000
USZ4	1	100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	08/29/2014	140.2799	11/25/2014	142.0638	Short Sale Closing Purchase	(1,784)	(1,784)	0	0	PD -Duration)	1,000
USZ4	3	300,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/02/2014	140.0924	11/25/2014	142.0638	Short Sale Closing Purchase	(5,914)	(5,914)	0	0	PD -Duration)	1,000
USZ4	36	3,600,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	138.6862	11/25/2014	142.0638	Short Sale Closing Purchase	(121,595)	(121,595)	0	0	PD -Duration)	1,000
USZ4	3	300,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/03/2014	138.6862	11/25/2014	142.0638	Short Sale Closing Purchase	(10,133)	(10,133)	0	0	PD -Duration)	1,000
USZ4	1	100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	138.9362	11/25/2014	142.0638	Short Sale Closing Purchase	(3,128)	(3,128)	0	0	PD -Duration)	1,000
USZ4	1	100,000	U.S. Long Bond Future Dec 2014 0000USZ4	Bond Portfolio Hedge	D1	Interest Rate	12/31/2014	CBT 549300EX04020BFQTQ27	09/04/2014	138.9284	11/25/2014	142.0638	Short Sale Closing Purchase	(3,135)	(3,135)	0	0	PD -Duration)	1,000
1349999. Subtotal - Short Futures - Hedging Other														(122,270,878)	(122,270,878)	0	0	XXX	XXX
1389999. Subtotal - Short Futures														(122,270,878)	(122,270,878)	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective														0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other														(55,497,079)	(55,497,079)	0	0	XXX	XXX
1419999. Subtotal - Replication														0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation														0	0	0	0	XXX	XXX
1439999. Subtotal - Other														0	0	0	0	XXX	XXX
1449999 - Totals														(55,497,079)	(55,497,079)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	0	0	0	0	56,719	(609,719)	56,719	3,897,440	3,897,440
Pru Global Fund	B2XP4TQXVO2CZP3OM085	Y	Y	1,125,779,958	2,688,837,873	(932,181,242)	630,876,673	2,485,185,782	(1,167,844,222)	191,561,603	876,660,673	876,660,673
Credit Suisse First Boston Cor	8TEJM79WW0QKCC0R4P04	N	N	0	520,391	(327,930)	520,391	520,391	(327,930)	520,391	8,972,088	8,972,088
Merrill Lynch,Pierce,Fenner &	8NAV47TOY26Q87Y0QP81	N	N	0	456,641	(446,641)	456,641	456,641	(446,641)	456,641	11,792,444	11,792,444
Citigroup Capital Markets Inc	05R58MBFXJNHDOPE1J15	N	N	0	88,008	(22,305)	88,008	88,008	(22,305)	88,008	1,500,811	1,500,811
0299999. Total NAIC 1 Designation				1,125,779,958	2,689,902,912	(932,978,117)	631,941,712	2,486,250,821	(1,168,641,097)	192,626,642	898,926,015	898,926,015
REP OF VENEZUELA OIL OBLIG WTS		N	N	0	654,883	0	654,883	654,883	0	654,883	0	0
Whitecap Alabama Growth Fd II		N	N	0	1	0	1	1	0	1	0	0
Whitecap NY Growth Fd I, LLC		N	N	0	2	0	2	2	0	2	0	0
Whitecap Texas Oppor. Fund		N	N	0	2	0	2	2	0	2	0	0
MEDIANEWS GRP INC		N	N	0	182	0	182	182	0	182	0	0
Johnston Press plc		N	N	0	0	0	0	0	0	0	0	0
Gate Technologies LLC		N	N	0	1	0	1	1	0	1	0	0
STATION CASINOS INC		N	N	0	624	0	624	624	0	624	0	0
RE Tensator Holdings Ltd		N	N	0	0	0	0	0	0	0	0	0
YourCash Solutions Ltd		N	N	0	3,164,899	0	3,164,899	3,164,899	0	3,164,899	0	0
Pacific Community Mgmt II, LLC		N	N	0	1	0	1	1	0	1	0	0
YourCash Holdings Ltd		N	N	0	999,440	0	999,440	999,440	0	999,440	0	0
Aseptia, Inc.		N	N	0	1	0	1	1	0	1	0	0
LEAP WIRELESS INTL INC		N	N	0	127,750	0	127,750	127,750	0	127,750	0	0
Next Wave Sports Bidco Limited		N	N	0	0	0	0	0	0	0	0	0
United Coin Machine Co		N	N	0	0	0	0	0	0	0	0	0
Minova Insurance Holdings Ltd		N	N	0	0	0	0	0	0	0	0	0
0799999. Total NAIC 6 Designation				0	4,947,786	0	4,947,786	4,947,786	0	4,947,786	0	0
0899999. Aggregate Sum of Central Clearinghouses				0	0	0	0	0	0	0	0	0
0999999 - Totals				1,125,779,958	2,694,850,698	(932,978,117)	636,889,498	2,491,255,326	(1,169,250,816)	197,631,146	902,823,455	902,823,455

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30M	Cash	MARPGF-00-0	Swap Variation Margin	3,548,251	0	3,548,251	01/01/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Cash	MARPGF-NC-9	Cash Collateral	760,963	0	760,963	01/01/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	46625H-JX-9	JPMorgan Chase & Co	281,538	365,000	363,295	05/13/2024	I
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	36962G-7E-8	GENERAL ELEC CAP CORP	3,228,163	4,295,000	4,295,000	01/14/2016	I
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	313586-RC-5	FEDERAL NATL MTG ASSN SUB DEBENTURES	10,046,883	11,605,000	8,635,540	10/09/2019	I
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	68389X-AG-0	ORACLE CORP	3,374,626	3,930,000	3,922,421	07/08/2019	I
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	594918-AC-8	MICROSOFT CORP	21,747,855	24,640,000	24,633,396	06/01/2019	I
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	17275R-AE-2	CISCO SYSTEMS INC	28,479,981	33,560,000	33,756,197	02/15/2019	I
JP Morgan	ZBUT11V806EZRVTWT807	Corporate	149123-BK-6	CATERPILLAR INC	341,775	230,000	341,775	05/01/2042	I
JP Morgan	ZBUT11V806EZRVTWT807	Corporate	191216-AM-2	COCA COLA CO	279,747	250,000	279,747	03/15/2019	I
JP Morgan	ZBUT11V806EZRVTWT807	Corporate	931142-BF-9	WAL MART STORES INC	4,256,117	2,890,000	4,256,117	02/15/2030	I
0199999 - Total					76,345,898	81,765,000	84,792,703	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	000000-00-0	JAPAN -10 YEAR ISSUE) -JP1103241C78	105,187,416	11,947,950,000	XXX	06/20/2022	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	000000-00-0	JAPAN -5 YEAR ISSUE) -JP1051211EA9	39,579,698	4,700,000,000	XXX	09/20/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	000000-00-0	JAPAN TREASURY DISC BILL -JP1744891EA1	31,623,576	3,770,000,000	XXX	02/02/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	000000-00-0	JAPAN -10 YEAR ISSUE) -JP1103271D13	24,110,174	2,737,500,000	XXX	12/20/2022	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	000000-00-0	JAPAN -10 YEAR ISSUE) -JP1102931860	21,817,075	2,446,100,000	XXX	06/20/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-UK-4	US TREASURY N/B	135,323,722	128,959,000	XXX	01/31/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-A7-5	US TREASURY N/B	36,419,797	35,625,000	XXX	12/31/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912810-RG-5	US TREASURY N/B	34,174,610	30,966,000	XXX	05/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-A3-4	US TREASURY N/B	28,750,530	28,344,000	XXX	11/30/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	717081-DA-8	PFIZER INC	14,089,935	17,305,000	XXX	03/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	166764-AH-3	CHEVRON CORP	12,671,270	14,625,000	XXX	06/24/2023	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-PC-8	US TREASURY N/B	13,803,840	13,161,000	XXX	11/15/2020	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	0258M0-DA-4	AMER EXPRESS CREDIT CO	10,040,825	12,359,000	XXX	09/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-C5-7	US TREASURY N/B	10,095,211	9,822,000	XXX	03/31/2021	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	438516-AP-1	HONEYWELL INTERNATIONAL	8,159,434	9,575,000	XXX	03/15/2016	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-KD-1	US TREASURY N/B	10,280,617	9,480,000	XXX	02/15/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	912810-QP-6	TSY INFL IX N/B	11,850,840	8,485,000	XXX	02/15/2041	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	585055-AH-9	MEDTRONIC INC	6,610,907	7,980,000	XXX	09/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	98385X-AP-1	XTO ENERGY INC	6,929,782	7,245,000	XXX	06/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	19416Q-DH-0	COLGATE-PALMOLIVE CO	6,375,046	6,923,000	XXX	11/07/2016	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	25468P-CV-6	WALT DISNEY COMPANY/THE	4,864,884	6,160,000	XXX	12/01/2017	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912796-FE-4	TREASURY BILL	5,885,429	5,588,000	XXX	04/23/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	19416Q-DZ-0	COLGATE-PALMOLIVE CO	4,662,099	5,565,000	XXX	05/03/2022	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	91159H-HC-7	US BANCORP	4,505,959	5,522,000	XXX	03/15/2022	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	263534-BY-4	E.I. DU PONT DE NEMOURS	4,243,886	5,260,000	XXX	01/15/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	110122-AT-5	BRISTOL-MYERS SQUIBB CO	3,962,306	5,230,000	XXX	08/01/2022	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-VK-3	US TREASURY N/B	5,359,490	5,149,000	XXX	06/30/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	313586-RC-5	FANNIE MAE	4,124,237	4,500,000	XXX	10/09/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	36962G-7E-8	GENERAL ELEC CAP CORP	3,417,436	4,295,000	XXX	01/14/2016	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	742718-DY-2	PROCTER & GAMBLE CO/THE	3,460,478	4,080,000	XXX	02/06/2022	V

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	268648-AQ-5	EMC CORP/MA	2,882,673	3,630,000	XXX	06/01/2020	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	912828-SQ-4	TSY INFL IX N/B	3,499,280	3,225,000	XXX	04/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	19416Q-DN-7	COLGATE-PALMOLIVE CO	1,828,228	2,100,000	XXX	08/05/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-QQ-6	US TREASURY N/B	1,894,744	1,787,000	XXX	05/31/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	171232-AR-2	CHUBB CORP	1,396,301	1,550,000	XXX	05/15/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	018490-AM-4	ALLERGAN INC	1,133,303	1,330,000	XXX	04/01/2016	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912810-RJ-9	US TREASURY N/B	535,342	520,000	XXX	11/15/2044	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	46625H-JX-9	JPMORGAN CHASE & CO	298,045	365,000	XXX	05/13/2024	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	913017-BM-0	UNITED TECHNOLOGIES CORP	265,562	300,000	XXX	12/15/2017	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	46625H-HF-0	JPMORGAN CHASE & CO	289,419	276,000	XXX	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	018490-AM-4	ALLERGAN INC	12,846,423	15,960,000	XXX	04/01/2016	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	594918-AC-8	MICROSOFT CORP	11,222,564	12,715,000	XXX	06/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	46625H-HF-0	JPMORGAN CHASE & CO	6,994,226	7,061,000	XXX	05/15/2038	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912828-QQ-6	US TREASURY N/B	5,511,227	5,310,000	XXX	05/31/2018	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	68389X-AG-0	ORACLE CORP	2,060,840	2,400,000	XXX	07/08/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Treasury	912796-FE-4	TREASURY BILL	823,772	828,000	XXX	04/23/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	594918-AC-8	MICROSOFT CORP	264,787	300,000	XXX	06/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Corporate	594918-AC-8	MICROSOFT CORP	1,067,975	121,000	XXX	06/01/2019	V
Pru Global Funding	B2XP4TQXV02CZP30M	Cash	MARPGF-00-0	Swap Variation Margin	6,437,772	0	XXX	01/01/2015	V
Pru Global Funding	B2XP4TQXV02CZP30M	Cash	MARPGF-NC-9	Cash Collateral	523,615,224	0	XXX	01/01/2015	V
0299999 - Total					1,197,248,217	26,053,531,000	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds				0	0	XXX
1099999. Total - All Other Government Bonds				0	0	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
2499999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
3128PQ-XK-2	FHLMC POOL NO J11582		1	447,559	436,313	01/01/2025
312939-C5-8	FHLMC POOL NO A90992		1	561,410	546,905	02/01/2040
31417L-2J-3	FNMA POOL NO AC2576		1	686,646	677,224	09/01/2039
31418W-NZ-9	FNMA POOL NO AD8507		1	690,607	683,722	08/01/2040
31407F-AY-6	FNMA POOL NO 829023		1	709,159	708,888	07/01/2020
31407N-QM-8	FNMA POOL NO 835760		1	279,839	275,472	09/01/2035
31413D-BQ-9	FNMA POOL NO 942047		1	452,646	451,809	07/01/2022
31418R-GH-8	FNMA POOL NO AD3799		1	496,668	491,614	04/01/2040
31418T-G9-2	FNMA POOL NO AD5623		1	510,978	503,444	04/01/2025
3128PH-CD-1	FHLMC POOL NO J05468		1	242,570	243,193	07/01/2022
3128PP-UL-5	FHLMC POOL NO J10587		1	326,407	326,004	08/01/2024
3128PP-XT-5	FHLMC POOL NO J10690		1	308,817	307,931	09/01/2024
3128PR-J9-1	FHLMC POOL NO J12088		1	578,260	562,814	05/01/2025
312941-NJ-2	FHLMC POOL NO A93093		1	2,612,264	2,544,483	07/01/2040
31376K-UB-0	FNMA POOL NO 357978		1	253,119	252,914	09/01/2020
31405D-AS-6	FNMA POOL NO 785817		1	565,679	563,883	01/01/2020
31406G-ZR-3	FNMA POOL NO 809952		1	267,789	260,598	02/01/2035
31412V-JX-7	FNMA POOL NO 935978		1	1,773,886	1,747,036	05/01/2025
31413D-D2-0	FNMA POOL NO 942121		1	443,837	442,536	07/01/2022
31418Q-XL-2	FNMA POOL NO AD3382		1	666,113	655,310	06/01/2025
31397J-ME-1	FREDDIE MAC CMO FLOATER		1FE	11,532,455	11,590,605	12/25/2036
31398M-AW-6	FANNIE MAE CMO		1FE	1,407,894	1,406,397	09/25/2030
312941-SE-8	FHLMC POOL NO A93217		1	1,425,480	1,388,480	07/01/2040
3138A1-HM-6	FNMA POOL NO AH0235		1	1,372,531	1,356,813	12/01/2025
3138AS-3T-7	FNMA POOL NO AJ1709		1	4,120,005	4,141,103	09/01/2041
31413M-HH-3	FNMA POOL NO 949432		1	344,023	344,435	05/01/2023
31415T-R8-5	FNMA POOL NO 988911		1	566,982	572,896	08/01/2023
3128PP-UN-1	FHLMC POOL NO J10589		1	920,131	918,290	08/01/2024
312942-EF-8	FHLMC POOL NO A93734		1	1,655,832	1,620,592	09/01/2040
31403D-C7-2	FNMA POOL NO 745394		1	323,155	323,892	11/01/2020
31405D-3D-7	FNMA POOL NO 786596		1	273,699	272,223	08/01/2019
31410G-ML-4	FNMA POOL NO 888763		1	471,520	475,294	10/01/2037
31412P-GM-7	FNMA POOL NO 930904		1	445,911	447,282	04/01/2024
31415L-U4-7	FNMA POOL NO 983603		1	479,147	483,368	05/01/2023
31415T-R3-6	FNMA POOL NO 988906		1	496,377	500,671	08/01/2023
3128M7-4L-7	FHLMC POOL NO G05927		1	6,328,058	6,162,442	07/01/2040
3128PP-XU-2	FHLMC POOL NO J10691		1	215,002	214,620	09/01/2024
31410T-ME-2	FNMA POOL NO 896857		1	155,189	156,725	03/01/2022
31418Q-TE-3	FNMA POOL NO AD3248		1	717,360	705,665	05/01/2025
31418U-B7-8	FNMA POOL NO AD6361		1	502,065	496,977	05/01/2040
3128PK-L6-9	FHLMC POOL NO J07549		1	520,092	520,221	04/01/2023
31402D-KK-5	FNMA POOL NO 725798		1	435,948	432,950	06/01/2034
31409U-UJ-7	FNMA POOL NO 879095		1	317,961	318,155	05/01/2021
31414L-3M-8	FNMA POOL NO 969804		1	351,168	354,096	02/01/2023
31417S-BD-1	FNMA POOL NO AC5435		1	264,124	260,849	11/01/2039
31419D-K7-5	FNMA POOL NO AE3017		1	735,327	727,109	09/01/2040
3128PK-L5-1	FHLMC POOL NO J07548		1	655,244	654,970	04/01/2023
3128PP-SL-8	FHLMC POOL NO J10523		1	341,152	339,928	09/01/2024
3128PQ-Y4-7	FHLMC POOL NO J11631		1	538,707	524,361	02/01/2025
312929-P2-2	FHLMC POOL NO A83141		1	423,899	410,906	11/01/2038
31407Q-DG-8	FNMA POOL NO 837203		1	264,002	263,807	03/01/2021
31412Y-B3-5	FNMA POOL NO 938458		1	400,780	400,210	07/01/2022
31415A-T3-5	FNMA POOL NO 981270		1	445,187	448,786	04/01/2023
31415A-WK-3	FNMA POOL NO 981350		1	229,399	230,009	04/01/2023
31419J-M3-9	FNMA POOL NO AE7577		1	3,370,559	3,334,509	11/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities				55,920,618	55,481,730	XXX
19648C-AD-3	COLORADO HOUSING & FINANCE AUT CORP MUNI		1FE	11,924,105	11,890,099	05/15/2015
889251-AW-4	Toledo-Lucas Cnty Port Auth SRNT		1FE	29,538	28,679	05/15/2015
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities				11,953,643	11,918,778	XXX
3199999. Total - U.S. Special Revenues Bonds				67,874,261	67,400,508	XXX
06406H-CD-9	BANK OF NEW YORK MELLON CORPORATE		1FE	3,575,059	3,566,021	10/23/2015
89236T-AK-1	TOYOTA MOTOR CREDIT CORP CORP FLOATER		1FE	16,082,453	16,051,634	05/17/2016
97313*-AA-6	WinCo Hldgs Inc/ WinCo Foods Senior Note		1Z	8,150,541	7,950,423	08/11/2017
02666Q-M5-9	AMERICAN HONDA FIN CORP CORP FLOATER		1FE	8,934,464	8,917,574	05/26/2016
74256L-AF-6	PRINCIPAL LFE GLB FND II CORP FLOATER		1FE	14,306,129	14,268,119	05/27/2016
0258M0-DF-3	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	11,428,770	11,410,800	06/12/2015
59157B-AH-5	METLIFE INSTITUTIONAL FUNDING CORPORATE		1FE	17,882,947	17,833,865	04/02/2015
02112#-AE-7	Alsco Inc. Senior Note		1Z	4,755,758	4,756,040	12/17/2016
22160K-AD-7	COSTCO WHOLESALE CORP CORPORATE		1FE	11,898,047	11,885,658	12/07/2015
05332*-AW-8	Automotive Rentals, Inc. Senior Secured Note		1	727,129	713,406	01/18/2016
74951#-AA-8	RE Rich Family Holding Corp Senior Note		2	109,940	108,319	07/23/2015
74263@-AB-1	Principal US Property Sep Acct Series B Senior Secured Note		1	4,723,846	4,651,961	07/08/2015
071813-BH-1	BAXTER INTL INC CORPORATE		1FE	1,901,647	1,901,535	06/01/2016
14149#-AD-1	Cardinal Glass Industries Term A		2	6,633,049	6,567,131	07/29/2015
59157B-AM-4	METLIFE INSTITUTIONAL FUNDING CORP FLOATER		1FE	9,777,508	9,777,411	01/06/2015
02666Q-K6-9	AMERICAN HONDA FIN CORP CORPORATE		1FE	4,248,359	4,245,488	02/27/2015
233851-AS-3	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	11,082,126	11,081,572	01/09/2015
581557-AY-1	MCKESSON CORP CORPORATE		2FE	2,383,634	2,377,253	12/04/2015
09247X-AK-7	BLACKROCK INC CORPORATE		1FE	13,807,989	13,742,639	06/01/2015
25389J-B*-6	Digital Realty Trust LP Series D Senior Note		2FE	4,370,391	4,363,666	01/20/2015
233851-AT-1	DAIMLER FINANCE NORTH AMERICA CORPORATE		1FE	1,669,142	1,663,902	01/11/2016
06417F-LH-1	BANK OF NOVA SCOTIA -HOUSTON B CORP FRGN FLOATE		1FE	6,363,224	6,362,629	01/14/2015
78008S-VJ-2	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	31,814,019	31,813,701	01/06/2015
89114Q-AJ-7	TORONTO-DOMINION BANK/THE CORP FLOATER		1FE	45,016,324	44,989,332	05/01/2015
78008S-E2-8	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	15,483,869	15,457,129	03/08/2016
89153U-AD-3	TOTAL CAPITAL CANADA LTD CORP FRGN FLOATER		1FE	19,057,584	19,024,158	01/15/2016
65557F-AC-0	NORDEA BANK AB CORP FOREIGN		1FE	16,712,057	16,642,919	03/20/2015
86562C-BA-9	SUMITOMO MITSUI BANKING CORP/N CORP FLOATER		2FE	18,040,924	18,027,764	03/13/2015
22549T-DG-0	CREDIT SUISSE NEW YORK NY CORP FRGN FLOATER		1FE	21,211,255	21,209,134	01/23/2015
459200-HN-4	IBM CORP CORP FLOATER		1FE	5,471,688	5,472,108	07/29/2015
713448-CH-9	PEPSICO INC CORP FLOATER		1FE	14,850,700	14,846,394	07/30/2015
064159-CQ-7	BANK OF NOVA SCOTIA CORP FOREIGN		1FE	7,180,478	7,130,676	07/15/2016
064159-CR-5	BANK OF NOVA SCOTIA CORP FRGN FLOATER		1FE	5,958,628	5,945,049	07/15/2016
06366R-PR-0	BANK OF MONTREAL CORP FOREIGN		1FE	23,913,747	23,768,941	07/15/2016
136069-FU-0	CANADIAN IMPERIAL BANK CORP FOREIGN		1FE	11,259,113	11,196,834	07/18/2016
136069-FV-8	CANADIAN IMPERIAL BANK CORP FRGN FLOATER		1FE	2,984,813	2,972,525	07/18/2016
0258M0-DH-9	AMERICAN EXPRESS CREDIT CORP FLOATER		1FE	14,655,722	14,601,041	07/29/2016
233851-AY-0	DAIMLER FINANCE NORTH AMERICA CORP FLOATER		1FE	10,758,125	10,701,089	08/01/2016
928670-AZ-1	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	10,624,610	10,604,567	11/18/2015
78010U-LG-0	ROYAL BANK OF CANADA CORP FRGN FLOATER		1FE	15,484,488	15,457,129	12/16/2015
13885*-AA-1	Canyon Fuel Company, LLC Senior Secured Term Loan		4	1,452,164	1,453,234	10/11/2016
928670-AY-4	VOLKSWAGEN INTL FIN NV CORP FRGN FLOATER		1FE	17,877,899	17,835,148	11/18/2016
36962G-7E-8	GENERAL ELEC CAP CORP CORP FLOATER		1FE	15,906,850	15,906,850	01/14/2016
06366B-B4-1	BANK OF MONTREAL MONEY MARKET		1FE	10,589,799	10,604,567	12/29/2015
00080Q-AE-5	ABN AMRO BK N.V. CORP FLOATER		1FE	12,105,214	12,105,648	06/06/2016
87936#-AF-9	Teleflora LLC Series F Senior Note		3Z	548,669	548,951	06/24/2016
89114Q-AU-2	TORONTO-DOMINION BANK/THE CORP FRGN FLOATER		1FE	26,483,050	26,511,417	07/13/2016
00118*-AA-7	Ag Growth International Series A Senior Secured Note		2	778,030	778,921	10/29/2016

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
09784Y-A#-5	Bonavista Energy Corporation Series A Senior Note		2	744,312	751,914	06/04/2017
G2614#-AA-1	DCC PLC Senior Note		2	877,075	875,441	07/11/2017
303250-C*-3	Fair Isaac Corporation Series F Senior Note		3	1,263,403	1,266,092	07/14/2017
233326-B8-5	DST Sys Inc. Del Series B Senior Note		2	1,893,160	1,900,279	08/09/2017
22053*-AH-3	Cortez Capital Corp. Senior Note		2	3,553,925	3,581,298	12/12/2017
28103*-AV-9	Edison Properties Senior Revolver		2Z	1,739,141	1,739,141	09/15/2018
04101*-AB-6	Arkansas Oklahoma Gas SRNT		2	9,771	9,560	05/17/2015
12015U-A*-2	Bulab Holdings, Inc. Senior Note		2	66,691	65,225	09/30/2015
28504J-AW-0	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		1FE	15,865,048	15,787,505	01/06/2016
28504J-AY-6	ELECTRICITE DE FRANCE SA DISCOUNT NOTE		1FE	5,288,274	5,262,287	01/08/2016
95583#-AB-7	West Shore Pipe Line Company Senior Note		2	88,752	86,473	01/10/2016
831865-C#-5	Smith A O Corporation Senior Note		2	197,893	187,359	06/08/2016
89869@-AA-9	Tuco, Inc. SRNT		2	100,973	95,940	10/16/2016
05332*-AX-6	Automotive Rentals, Inc. Senior Secured Note		1	1,100,108	1,079,621	10/31/2016
L7272@-AF-8	Oriflame Cosmetics Global S.A. Series B Senior Note		2Z	3,400,914	3,324,121	04/20/2017
62962@-AA-2	NRG Energy Ctr Minneapolis LLC Senior Note		2Z	127,072	118,024	08/01/2017
62962@-AB-0	NRG Energy Ctr Minneapolis LLC Senior Note		2Z	69,044	64,236	08/01/2017
63615#-AB-7	National Football League 1 Senior Note - Series A Note		1FE	150,426	140,873	10/15/2017
43507@-AC-0	Holiday Companies, Inc. Series C Senior Note		2	1,972,050	1,876,258	12/28/2017
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				579,540,007	578,013,915	XXX
466247-QC-0	JP MORGAN MORTGAGE TRUST JPMMT CMO FLOATER		1FM	718,597	700,406	06/25/2035
00441Y-AC-6	ACE SECURITIES CORP. ABS FLOATER		1FM	595,947	603,338	08/25/2036
12666T-AA-4	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	1	1	09/25/2046
23243N-AD-0	COUNTRYWIDE PRIME MORTGAGE AMB ABS FLOATER		6FE	0	0	07/25/2034
362440-AC-3	GSAMP TRUST ABS FLOATER		1FM	1,228,352	1,110,809	03/25/2047
939336-2L-6	WASHINGTON MUTUAL MSC MORTGAGE WMALT_05-1		1FM	158,079	158,022	03/25/2020
367910-AU-0	GE-WMC MORTGAGE SECURITIES LLC ABS FLOATER		1FM	673,771	678,951	12/25/2035
05948K-PW-3	BANC OF AMERICA ALTERNATIVE LO BOAA_04-4		2FM	65,570	64,981	05/25/2034
12667F-5M-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05-6CB		1FM	168,029	155,331	04/25/2020
12667F-QS-7	COUNTRYWIDE ALTERNATIVE LOAN T CWALT_04-18CB		1FM	111,667	110,724	09/25/2019
00443K-AD-2	ACE SECURITIES CORP. ABS FLOATER		1FM	561,719	539,635	12/25/2036
12668N-AC-1	COUNTRYWIDE ASSET BACKED CERTI ABS FLOATER		1FM	440,833	438,362	08/25/2037
362334-LG-7	GSAMP TRUST GSAMP_06- HE2 ABS FLOATER		1FM	527,757	545,721	03/25/2046
46628T-AC-5	JP MORGAN MORTGAGE ACQUISITION ABS FLOATER		1FM	134,107	141,753	07/25/2036
76110H-VH-9	RESIDENTIAL ACCREDIT LOANS INC CMO		1FM	41,760	41,720	06/25/2019
126684-AA-7	COUNTRYWIDE HOME EQUITY AMBAC ABS FLOATER		5AM	1	1	03/25/2034
74924W-AB-3	RESIDENTIAL ASSET SEC CORP ABS FLOATER		1FM	993,541	1,011,078	02/25/2037
23242M-AA-9	COUNTRYWIDE ASSET-BACKED CERTI ABS FLOATER		6FE	0	0	06/25/2021
31659Y-AB-0	FIELDSTONE HOME EQUITY ABS FLOATER		1FM	164,065	100,686	04/25/2047
74924Y-AB-9	RESIDENTIAL ASSET SECURITIES C ABS FLOATER		1FM	1,373,454	1,380,863	04/25/2037
40430R-AB-2	HSI ASSET SECURITIZATION HASC_ ABS FLOATER		1FM	132,879	130,766	04/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				8,090,129	7,913,149	XXX
61760R-AZ-5	MORGAN STANLEY CAPITAL I TRUST CMBS		1FM	2,935,174	2,917,513	07/15/2049
92976V-AG-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	5,778,624	5,854,455	05/15/2043
52108H-6W-9	LB-UBS Commercial Mortgage Tru LBUBS_05-C5		1FM	6,368,148	6,418,495	09/15/2030
92976V-AF-5	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	2,066,793	2,090,323	05/15/2043
17309D-AE-3	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,050,328	2,076,375	03/15/2049
59022K-AE-5	MERRILL LYNCH MORTG TRUST_06C2 CMBS		1FM	5,295,846	5,320,782	08/12/2043
12513X-AE-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	9,461,130	9,450,462	01/15/2046
929766-7G-2	WACHOVIA BANK COMMERCIAL MORTG WBCMT_05-C21		1FM	3,624,203	3,628,129	10/15/2044
225458-S6-6	CS FIRST BOSTON MTGE SECURITIE CMBS		1FM	2,782,182	2,800,736	08/15/2038
46625Y-P6-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	715,306	714,332	04/15/2043
07387B-FT-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	7,856,566	7,855,058	04/12/2038
17311Q-BJ-8	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	2,953,246	2,876,386	12/10/2049
20047Q-AE-5	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	12,847,289	12,727,267	06/10/2046
46625Y-ZY-2	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	115,929	115,950	12/12/2044
46631B-AB-1	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	155,732	155,914	06/15/2049
59023B-AE-4	MERRILL LYNCH MORTGAGE TRUST M CMBS		1FM	7,222,784	7,205,060	05/12/2039
617451-CR-8	Morgan Stanley Capital I CMBS		1FM	1,816,500	1,818,173	10/12/2052
225458-VQ-8	CS FIRST BOSTON MTGE SECURITIE CSFB_05-C3		1FM	14,629,416	14,651,040	07/15/2037
225470-AP-8	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	563,833	566,212	08/15/2038
52108H-5X-8	LB-UBS Commercial Mortgage Tru LBUBS_05-C3		1FM	11,740,234	11,799,324	07/15/2030
52108M-AF-0	LB-UBS COMMERCIAL MORTGAGE TRU CMBS		1FM	2,457,418	2,464,817	11/15/2030
59022H-HJ-4	MERRILL LYNCH MORTGAGE TRUST MLMI_05-MCP1		1FM	13,902,272	13,945,672	06/12/2043
60687U-AE-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	13,657,131	13,489,245	06/12/2046
92976B-BN-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	11,500,414	11,541,358	12/15/2044
12513E-AG-9	CITIGROUP DEUTSCHE BK COMM MTG CMBS		1FM	6,380,171	6,394,268	07/15/2044
36828Q-MC-7	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	10,838,278	10,879,544	05/10/2043
46625Y-NC-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	14,932,375	14,994,511	07/15/2042
60687V-AF-2	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	10,951,170	10,994,429	07/12/2046
05950E-AE-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	9,763,017	9,734,859	05/10/2045
225470-NK-5	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	1,016,072	1,023,292	12/15/2040
36828Q-QE-9	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	5,674,061	5,674,442	11/10/2045
46625Y-XP-3	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	4,027,921	4,054,409	12/15/2044
59022H-MU-3	MERRILL LYNCH MORTGAGE TRUST CMBS		1FM	4,947,888	4,929,119	11/12/2037
17311Q-BG-4	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	1,049,372	1,047,981	12/10/2049
36228C-WX-7	GS Mortgage Securities Corp CMBS		1FM	7,663,719	7,705,592	04/10/2038
46625Y-UA-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_05-LDP4		1FM	783,330	785,232	10/15/2042
46628F-AH-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	115,414	115,443	04/15/2045
396789-LK-3	GREENWICH CAPITAL COMMERCIAL CMBS		1FM	105,925	105,701	04/10/2037
36228C-WW-9	GS Mortgage Securities Corp CMBS		1FM	2,194,365	2,183,478	04/10/2038
59022H-JK-9	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	380,319	379,366	07/12/2038
59022H-JL-7	MERRILL LYNCH MORTGAGE TRUST MLMT_05-CIP1		1FM	1,247,636	1,245,647	07/12/2038
225470-F7-3	CREDIT SUISSE FB MORTGAGE SEC CMBS		1FM	2,917,027	2,927,308	02/15/2039
20173Q-AB-7	GREENWICH CAPITAL COMMERCIAL F CMBS		1FM	2,116,729	2,114,272	03/10/2039
36228C-VU-4	GS Mortgage Securities Corp CMBS		1FM	1,309,347	1,314,744	07/10/2039
07387B-EB-5	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	1,739,288	1,732,409	12/11/2040
61754J-AE-8	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	2,972,797	2,966,070	06/11/2042
61745M-6G-3	Morgan Stanley Capital I CMBS		1FM	2,583,442	2,600,108	08/13/2042
617451-CL-1	Morgan Stanley Capital I CMBS		1FM	706,920	702,656	11/14/2042
17306Y-GT-0	CITIGROUP COMMERCIAL MORTGAGE CMBS		1FM	142,496	142,729	05/15/2043
61750W-AS-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	1,291,504	1,288,997	12/15/2043
92976B-FE-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	3,395,849	3,413,156	01/15/2045
92976B-DU-3	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	4,383,271	4,366,837	01/15/2045
92977R-AD-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	5,748,167	5,735,935	06/15/2045
61761A-AX-6	MORGAN STANLEY BAML TRUST MSBA CMBS		1FM	841,164	833,880	08/15/2045
05947U-7L-6	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	4,177,147	4,169,334	09/10/2045
05950V-AD-2	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	620,195	614,327	10/10/2045
361849-Q9-6	GMAC Commercial Mortgage Secur CMBS		1FM	3,385,734	3,386,128	11/10/2045
12513X-BE-1	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	4,868,491	4,871,911	01/15/2046
20047E-AF-9	COMMERCIAL MORTGAGE PASS-THROU CMBS		1FM	8,564,738	8,520,606	12/10/2046
92978T-AB-7	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	201,246	206,141	04/15/2047
92978P-AF-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	11,063,573	10,987,403	11/15/2048
12513Y-AE-0	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	1,024,798	1,023,151	12/11/2049
55312V-AD-0	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	1,546,877	1,595,193	12/12/2049
05952C-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	50,075	50,172	02/10/2051
46632H-AC-5	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	304,649	304,281	02/15/2051
61750H-AB-2	MORGAN STANLEY CAPITAL I MSC_0 CMBS		1FM	9,336,379	9,318,973	11/12/2041
617453-AT-2	MORGAN STANLEY CAPITAL I MSC_ CMBS		1FM	5,385,141	5,252,878	10/15/2042
92976V-AE-8	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	8,536,234	8,317,327	05/15/2043
617451-FL-8	Morgan Stanley Capital I CMBS		1FM	2,467,511	2,450,875	03/12/2044
46625Y-ZX-4	JP MORGAN CHASE COMMERCIAL MOR CMBS		1FM	2,793,123	2,813,067	12/12/2044

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
92976B-DT-6	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	1,448,158	1,425,382	01/15/2045
36828Q-NW-2	GE CAPITAL COMMERCIAL MORTGAGE GECMC_05-C3		1FM	783,922	783,372	07/10/2045
05947U-X3-7	BANC OF AMERICA COMMERCIAL MOR _05-4		1FM	2,569,117	2,583,187	07/10/2045
05947U-7V-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	7,630,553	7,670,323	09/10/2045
05950X-AD-8	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	264,975	264,605	09/10/2047
12513Y-AD-2	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	798,178	800,066	12/11/2049
07401D-AD-3	BSCMS 2007 - PWR18 CMBS		1FM	1,203,432	1,233,590	06/11/2050
07387B-FS-7	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,878,707	2,752,792	04/12/2038
606935-AH-7	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	664,702	647,006	02/12/2039
07387M-AE-9	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,142,138	2,105,950	03/11/2039
07388Y-AD-4	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	715,465	714,573	06/11/2040
61749M-AV-1	MORGAN STANLEY CAPITAL 1 MSC_0 CMBS		1FM	7,674,006	7,733,458	08/12/2041
07388L-AE-0	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	2,118,946	2,079,194	09/11/2041
59022K-AD-7	MERRILL LYNCH MORTG TRUST_06C2 CMBS		1FM	14,430,460	14,285,035	08/12/2043
92978Q-AC-1	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	890,476	882,107	12/15/2043
36828Q-RY-4	GE CAPITAL COMMERCIAL MORTGAGE CMBS		1FM	3,321,602	3,307,234	03/10/2044
23305Y-BB-4	DBUBS MORTGAGE TRUST DBUBS_11- CMBS		1FM	1,094,806	1,097,397	08/10/2044
92977Q-AD-0	WACHOVIA BANK COMMERCIAL MORTG CMBS		1FM	9,516,960	9,611,097	07/15/2045
05950V-AC-4	BANC OF AMERICA COMMERCIAL MOR CMBS		1FM	559,540	561,283	10/10/2045
60687V-AE-5	MERRILL LYNCH COUNTRYWIDE COMM CMBS		1FM	2,072,298	2,076,387	07/12/2046
14986D-AF-7	CITIGROUP/DEUTSCHE BANK COMMER CMBS		1FM	16,547,588	16,464,758	10/15/2048
07388Q-AC-3	BEAR STEARNS COMMERCIAL MORTGA CMBS		1FM	666,371	686,167	06/11/2050
14169W-AA-5	CAREFREE PORTFOLIO TRUST CMBS		1FE	4,609,487	4,620,446	11/15/2019
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				403,643,332	403,136,662	XXX
718282-AA-4	Philippine Power Trust I Corporate		1FE	8,043,519	8,079,076	09/26/2018
14313M-AB-0	CARMX_AUTO ASSET BACKED		1FE	960,908	960,965	06/15/2016
B8AOZ0-DL-2	ALZETTE LEASING LLC ABS FLOATER		1FE	10,102,782	10,004,970	08/06/2019
14313G-AC-1	CARMAX AUTO OWNER TRUST ASSET BACKED		1FE	1,093,154	1,093,150	09/15/2016
29372E-AV-0	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	8,148,247	8,150,151	09/20/2018
02005R-AC-5	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	177,438	177,618	03/15/2016
B8AOZ0-CZ-2	YOCHEVET LEASING LLC ABS FLOATER		1FE	9,538,357	9,464,436	07/23/2019
B8AOZ0-DD-0	YOCHEVET LEASING LLC ABS FLOATER		1FE	9,633,328	9,558,804	07/23/2019
36159L-BZ-8	GE DEALER FLOORPLAN MASTER NOT ABS FLOATER		1FE	9,617,298	9,613,145	06/20/2017
02006A-AC-1	ALLY AUTO RECEIVABLES TRUST ASSET BACKED		1FE	25,258	25,253	04/15/2016
254683-AN-5	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	6,806,203	6,812,262	03/15/2018
43813E-AC-0	HONDA AUTO RECEIVABLES OWNER T ASSET BACKED		1FE	141,492	141,468	02/16/2016
98160K-AB-1	WORLD OMNI AUTO RECEIVABLES TR ASSET BACKED		1FE	37,268	37,260	05/16/2016
161571-FJ-8	CHASE ISSUANCE TRUST ASSET BACKED		1FE	6,477,363	6,471,053	06/15/2017
78443Y-AB-2	SALLIE MAE FFLP ABS FLOATER		1FE	310,101	310,223	10/25/2017
05377R-AX-2	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	8,608,538	8,560,722	08/20/2016
36162R-AC-2	GE EQUIPMENT ASSET BACKED		1FE	61,869	61,853	09/21/2015
29372E-AP-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,023,422	1,022,745	11/20/2017
14308P-AA-2	CARLYLE HIGH YIELD PARTNERS CLO		1FE	911,600	901,440	05/21/2021
51507Y-AA-4	LANDMARK CDO		1FE	442,574	441,568	10/19/2020
51507P-AA-3	LANDMARK CDO CLO		1FE	3,425,333	3,401,745	04/15/2021
05590M-AJ-5	BMI 2011-1AR CLO		1FE	3,395,817	3,412,834	08/01/2021
67089B-AJ-7	OHA INTREPID LEVERAGED LOAN CLO		1FE	6,287,006	6,310,968	04/20/2021
15134D-AA-6	CENT CDO XI LTD CDO		1FE	4,203,998	4,180,846	04/25/2019
92867N-AB-4	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	941,837	941,602	12/21/2015
43812X-AB-1	HONDA_AUTO ASSET BACKED		1FE	1,622,009	1,621,904	01/15/2016
36830L-AB-9	GE EQUIPMENT ASSET BACKED		1FE	1,053,725	1,052,786	01/25/2016
58768W-AB-5	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	383,628	383,585	03/15/2016
34530D-AB-5	FORD AUTO ASSET BACKED		1FE	325,603	325,592	04/15/2016
65477L-AB-6	NISSAN AUTO ASSET BACKED		1FE	2,655,392	2,655,159	04/15/2016
60689L-AB-1	MMAF EQUIPMENT FINANCE LLC ASSET BACKED		1FE	1,188,814	1,188,146	05/09/2016
14313N-AB-8	CARMX_AUTO ASSET BACKED		1FE	815,782	815,637	08/15/2016
34528Q-AR-5	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	2,655,734	2,655,600	02/15/2017
17305E-CP-8	CITIBANK CREDIT CARD ISSUANCE CCCIT_05-A5		1FE	216,133	215,958	06/20/2017
29372E-AY-4	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,113,319	1,111,103	03/20/2019
66859B-AE-8	NORTHWIDS CAP CDO		1FE	150,681	150,220	10/22/2021
92529Q-AA-9	VERSARA TRUST, SERIES 2013-1 ABS FLOATER		1FE	35,634,626	35,670,297	12/31/2016
58768D-AB-7	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	417,374	417,345	09/15/2015
44890T-AB-3	HYUNDAI AUTO ASSET BACKED		1FE	6,246,280	6,245,174	07/15/2016
31679J-AB-9	FIFTH THIRD AUTO TRUST ASSET BACKED		1FE	5,134,367	5,134,858	08/15/2016
34530J-AC-0	FORD AUTO ABS FLOATER		1FE	1,505,742	1,506,102	10/15/2016
02006N-AB-5	ALLY AUTO ASSET BACKED		1FE	5,565,019	5,569,598	10/20/2016
92867Q-AC-5	VOLKSWAGEN AUTO LOAN ENHANCED ABS FLOATER		1FE	2,850,617	2,852,480	10/20/2016
48252B-AB-8	KDC Solar P, LLC Senior Secured Revolver		2	1,606,298	1,606,298	11/30/2016
17119V-AB-9	CHRYSLER AUTO ASSET BACKED		1FE	1,213,665	1,213,406	12/15/2016
17305E-ED-3	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	339,386	339,492	01/10/2017
17119X-AB-5	CHRYSLER AUTO ASSET BACKED		1FE	5,341,734	5,339,713	02/15/2017
14313Q-AB-1	CARMX_AUTO ASSET BACKED		1FE	3,019,893	3,020,468	02/15/2017
05377R-AL-8	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	607,481	607,433	03/20/2017
02005A-EA-2	ALLY MASTER OWNER TRUST ABS FLOATER		1FE	4,454,841	4,453,918	01/16/2018
29372E-BB-3	ENTERPRISE FLEET FINANCING ASSET BACKED		1FE	1,900,868	1,901,510	09/20/2019
44985T-AE-3	ING INVESTMENT MANAGEMENT CLO CLO		1FE	9,913,151	9,963,903	03/14/2022
74982N-AA-4	RACE PT V CLO LTD CLO		1FE	8,254,270	8,323,069	12/15/2022
020056-AJ-6	ALM V LTD CLO		1FE	2,602,224	2,615,822	02/13/2023
55952U-AB-1	MAGNETITE CLO LTD CLO		1FE	1,186,179	1,188,724	09/15/2023
05579U-AB-9	BMW AUTO ASSET BACKED		1FE	7,329,561	7,330,514	03/21/2016
98160L-AC-7	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	478,689	479,008	05/16/2016
58768E-AD-1	MERCEDES-BENZ AUTO RECEIVABLES ABS FLOATER		1FE	894,028	894,823	06/15/2016
361894-AC-2	GM FINANCIAL AUTO LEASING ASSET BACKED		1FE	8,184,388	8,190,975	07/20/2016
92867G-AC-7	VOLKSWAGEN AUTO LOAN ENHANCED ASSET BACKED		1FE	125,942	125,958	08/22/2016
36163L-AB-6	GE EQUIPMENT ASSET BACKED		1FE	2,247,494	2,247,853	08/24/2016
65477N-AC-0	NISSAN AUTO ABS FLOATER		1FE	1,272,109	1,272,548	09/15/2016
34530H-AB-6	FORD CREDIT AUTO OWNER TRUST ASSET BACKED		1FE	1,736,429	1,737,137	11/15/2016
55314Y-AB-6	MMCA AUTOMOBILE TRUST ASSET BACKED		1FE	1,723,315	1,723,631	11/15/2016
36163N-AB-2	GE EQUIPMENT ASSET BACKED		1FE	2,118,824	2,120,859	12/23/2016
02006T-AA-4	ALLY AUTO ASSET BACKED		1FE	3,602,070	3,605,395	02/15/2017
44890V-AB-8	HYUNDAI AUTO ASSET BACKED		1FE	6,776,077	6,786,648	02/15/2017
50116P-AB-6	KUBOTA CREDIT OWNER TRUST ASSET BACKED		1FE	720,873	721,009	02/15/2017
34530K-AA-1	FORD AUTO ASSET BACKED		1FE	5,968,714	5,970,323	03/15/2017
14313R-AB-9	CARMX AUTO ASSET BACKED		1FE	1,747,067	1,748,527	04/17/2017
31679K-AC-4	FIFTH THIRD AUTO TRUST ABS FLOATER		1FE	1,695,809	1,696,731	04/17/2017
654748-AC-6	NISSAN AUTO RECEIVABLES OWNER ASSET BACKED		1FE	685,623	685,801	05/15/2017
41284A-AC-2	HARLEY MOTORCYLE ABS FLOATER		1FE	5,251,511	5,259,631	04/15/2018
69688X-AA-9	PALLMER SQUARE CLO CLO		1FE	33,147,610	33,411,178	10/17/2022
05344A-AN-1	AVALON IV CAP LTD CLO		1FE	472,612	475,604	04/17/2023
67572N-AU-0	OCTAGON INVESTMENT PARTNERS XV CLO		1FE	11,363,942	11,414,495	05/05/2023
88432C-AA-4	WIND RIVER CLO LTD CLO		1FE	15,749,143	15,823,677	04/18/2026
08180F-AA-9	BENEFIT STREET PARTNERS CLO LT CLO		1FE	5,257,849	5,292,319	07/20/2026
43813J-AB-1	HONDA AUTO RECEIVABLES ASSET BACKED		1FE	1,570,179	1,570,358	09/21/2016
58768D-AC-3	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	1,627,649	1,627,952	10/17/2016
86909V-AB-8	SBART_14-1A ASSET BACKED		1FE	2,354,449	2,354,144	10/17/2016
73329A-AB-4	PORSCHE INNOVATIVE LEASE OWNER ASSET BACKED		1FE	8,061,736	8,059,446	01/20/2017
38013Q-AC-1	GM FINANCIAL AUTO LEASING ASSET BACKED		1FE	2,970,561	2,969,021	02/20/2017
34530L-AC-5	FORD AUTO ABS FLOATER		1FE	5,932,274	5,938,557	03/15/2017
98161D-AC-4	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	6,754,543	6,765,714	03/15/2017
36830N-AC-3	GE EQUIPMENT ASSET BACKED		1FE	712,489	711,875	03/22/2017
02006W-AB-5	ALLY AUTO ASSET BACKED		1FE	5,108,140	5,111,224	07/17/2017
14313T-AB-5	CARMX_AUTO ASSET BACKED		1FE	4,622,024	4,623,569	08/15/2017
17119Y-AB-3	CHRYSLER AUTO ASSET BACKED		1FE	4,669,322	4,665,789	09/15/2017

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
34528Q-CE-2	FORD CREDIT FLOORPLAN MASTER O ABS FLOATER		1FE	612,109	612,715	01/15/2018
254683-AX-3	DISCOVER CARD MASTER TRU_07-A1 ABS FLOATER		1FE	2,120,568	2,121,489	01/16/2018
02582J-GD-6	AMERICAN EXPRESS CREDIT ACCOUN ASSET BACKED		1FE	6,792,115	6,796,098	03/15/2018
17305E-FC-4	CITIBANK CREDIT CARD ISSUANCE ASSET BACKED		1FE	1,265,390	1,264,744	07/23/2018
17305E-FT-7	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	5,720,799	5,726,466	08/24/2018
83105R-AB-6	SLATER MILL LOAN FUND LP CLO		1FE	1,186,887	1,187,413	08/17/2022
42983F-AJ-8	HIGHBRIDGE LOAN MANAGEMENT LTD CLO		1FE	11,890,959	11,890,099	09/20/2022
03763Y-AA-4	APIDOS CLO CLO		1FE	4,718,420	4,747,289	01/17/2023
04013P-AF-8	ARES CLO FUNDS CLO		1FE	20,163,309	20,332,069	04/19/2023
384895-AJ-7	GSO_CLO CLO		1FE	14,398,532	14,505,921	07/17/2023
00084P-AS-2	ACAS CLO LTD CLO		1FE	29,370,600	29,368,544	09/20/2023
87244A-AA-8	WIND RIVER CLO LTD CLO		1FE	6,027,037	6,014,144	01/15/2024
14309Y-AA-2	CARLYLE CLO CLO		1FE	2,421,633	2,427,289	01/20/2025
14310B-AA-9	CARLYLE CLO CLO		1FE	10,803,478	10,881,445	02/14/2025
74982L-AC-4	SANKATY CLO		1FE	2,345,593	2,361,537	02/20/2025
62431X-AA-4	MOUNTAIN VIEW CLO LTD CLO		1FE	356,410	356,703	10/15/2026
83608X-AA-7	SOUND POINT CLO I LTD CLO		1FE	949,399	951,208	10/20/2026
97180*-SR-0	Wilmington Trust Company Del Trust 1992-NW-G		1	9,800	9,427	06/29/2015
97180*-SS-8	Wilmington Trust Company Del Trust 1992-NW-H		1	9,800	9,427	06/29/2015
97180*-ST-6	Wilmington Trust Company Del Trust 1992-NW-I		1	9,800	9,427	06/29/2015
97180*-SU-3	Wilmington Trust Company Del Trust 1992-NW-J		1	9,800	9,427	06/29/2015
58768E-AE-9	MERCEDES-BENZ AUTO RECEIVABLES ASSET BACKED		1FE	4,771,831	4,760,943	12/15/2016
02006U-AB-9	ALLY AUTO ASSET BACKED		1FE	4,386,146	4,389,953	03/20/2017
34530J-AD-8	FORD AUTO ASSET BACKED		1FE	1,059,494	1,057,537	04/15/2017
65490B-AC-9	NISSAN AUTO ABS FLOATER		1FE	3,308,770	3,308,625	04/17/2017
31679M-AB-2	FIFTH THIRD AUTO TRUST ASSET BACKED		1FE	6,113,157	6,118,485	05/15/2017
065604-AB-6	BANK OF THE WEST AUTO TRUST ASSET BACKED		1FE	8,609,798	8,610,375	07/17/2017
92867T-AB-1	VALET_14-2 ASSET BACKED		1FE	8,428,109	8,440,689	07/20/2017
033286-AA-3	ANCHORAGE CAPITAL CLO LTD CLO		1FE	475,604	475,604	10/15/2017
98160Q-AC-6	WORLD OMNI AUTO RECEIVABLES TR ABS FLOATER		1FE	3,997,930	3,997,922	01/16/2018
14313U-AH-9	CARMX_AUTO ABS FLOATER		1FE	3,266,272	3,266,207	02/15/2018
17305E-FP-5	CITIBANK CREDIT CARD ISSUANCE ABS FLOATER		1FE	996,829	996,556	05/09/2018
161571-GL-2	CHASE ISSUANCE TRUST ABS FLOATER		1FE	675,233	675,325	05/15/2018
05377R-BD-5	AVIS BUDGET RENTAL CAR FUNDING ASSET BACKED		1FE	6,339,580	6,370,659	09/20/2019
04014J-AA-2	ARES CLO FUNDS CLO		1FE	4,370,574	4,376,474	04/15/2025
823832-AS-9	SHERIDAN SQUARE CLO LTD 2013-1 CLO		1FE	4,684,223	4,681,711	04/15/2025
08180K-AA-8	BENEFIT STREET PARTNERS CLO LT CLO		1FE	713,406	713,406	10/20/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				556,701,982	557,517,108	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,547,975,450	1,546,580,834	XXX
4899999. Total - Hybrid Securities				0	0	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
6199999. Total - Issuer Obligations				579,540,007	578,013,915	XXX
6299999. Total - Residential Mortgage-Backed Securities				64,010,748	63,394,879	XXX
6399999. Total - Commercial Mortgage-Backed Securities				403,643,332	403,136,662	XXX
6499999. Total - Other Loan-Backed and Structured Securities				568,655,625	569,435,886	XXX
6599999. Total Bonds				1,615,849,711	1,613,981,343	XXX
7099999. Total - Preferred Stocks				0	0	XXX
7599999. Total - Common Stocks				0	0	XXX
7699999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	VIF II/Park Place East, LLC			3,340,961	3,340,961	
000000-00-0	VIF II/PARK PLACE WEST, LLC			2,759,339	2,759,339	
000000-00-0	VIF II/Waterleaf, LLC			11,155,143	11,155,143	
000000-00-0	CRP-2 Mid-South Industrial, L.P.			2,195,619	2,162,749	
000000-00-0	MM Industrial Beeman Road, LLC			4,296,849	4,296,849	
000000-00-0	CRP-2 Monarch, LLC			607,440	598,346	
000000-00-0	CRP-2 Holdings EE, L.P.			119,562	117,772	
000000-00-0	CRP-2 West Dallas, L.P.			199,270	196,286	
000000-00-0	SF Loft Owner, LLC			2,175,888	2,175,888	
000000-00-0	PERIMETER SUMMIT PARCEL 3 LP			11,735,727	11,735,727	
000000-00-0	SRGMF South Grand Diamond Bar, LLC			7,276,741	7,276,741	
000000-00-0	GCC Laurel Investors LP			2,362,927	2,354,240	
000000-00-0	MERRITT-LS4, LLC			2,721,914	2,675,272	
000000-00-0	Weingarten Nostat, Inc			8,224	8,056	
000000-00-0	O'Brien Kiernan Avondale, LLC			2,904	2,869	
000000-00-0	Casa de Amigos Investments			71,809	70,067	
000000-00-0	Peterkort Towne Square, LLC			29,651	28,833	
000000-00-0	Sunnyside Marketplace, LLC			18,637	18,122	
000000-00-0	Orchard Center Company, LLC			23,995	22,639	
000000-00-0	V.N.N.C. INC			21,326	20,368	
000000-00-0	VA Venture Rochester, LLC			2,054	2,043	
000000-00-0	Watson Land Company			75,564	70,389	
000000-00-0	AP Barrett Lakes 2700, LLC			102,646	92,085	
000000-00-0	OGDEN-RAYMOND LTD PARTNERS			17,185	15,945	
000000-00-0	Brattle Square Office Building			47,638	44,184	
000000-00-0	State Street Properties			31,502	29,057	
000000-00-0	Nassau Land Co, LP			120,477	105,761	
000000-00-0	FRP Development Corporation			74,668	65,810	
000000-00-0	Larry E Bedrosian			2,085	2,073	
000000-00-0	Whiskey Bottom Trade Center			48,649	41,199	
000000-00-0	Yorkshire Senior Citizens			217,084	205,608	
000000-00-0	Musca Properties LLC			84,927	83,231	
000000-00-0	Bedrosian la Palma, LLC			187,700	178,866	
000000-00-0	Four Plus Corporation			270,126	255,986	
000000-00-0	MMFII Grand Cypress, LLC			287,170	269,337	
000000-00-0	Majestic-Fullerton Road, LLC			1,042,868	1,031,672	
000000-00-0	MMFFII Grand Cypress, LLC			61,925	57,729	
000000-00-0	ESRT One Grand Central Place LLC			11,980,864	11,890,099	
000000-00-0	Tilden Skyline LLC			2,043,166	2,033,207	
000000-00-0	BVF III Jefferson LLC			3,642,857	3,611,023	
000000-00-0	Gregory Hibner			556,484	517,219	
000000-00-0	Whitelatch, et al			86,932	80,853	
000000-00-0	Tommy & Barbara Moore			226,039	199,062	
000000-00-0	Tri-State Properties, Inc			63,670	63,672	
000000-00-0	Woodham Land Co			142,099	135,019	
000000-00-0	Rauenhorst Lawrence P & Marie L			182,078	172,025	
000000-00-0	Franz Ranch, Inc			121,976	114,932	
000000-00-0	Red Mountain Timberlands, LLC			1,265,521	1,183,870	
000000-00-0	Gregory C & Kim Hibner			158,427	142,041	
000000-00-0	Woodham Land Co et al			128,049	117,848	
000000-00-0	Beckstoffer et al			13,135	11,841	
000000-00-0	Campbell/Bascom LLC			3,772,686	3,567,030	
000000-00-0	Beckstoffer Vineyards II			9,975	9,745	
000000-00-0	Greg Hibner			165,986	162,600	
000000-00-0	Lake Dick Land Co. Limited Partnership L			258,340	255,970	
8799999. Total - Mortgage Loans on Real Estate (Schedule B type)				78,616,477	77,835,299	XXX
000000-00-0	DRYDEN CORE FUND MM SER MMMF MONEY MARKET			102,968,422	102,968,422	07/10/2015
G9523#-AA-6	Weir Group plc Series A-1 Senior Note			1,189,778	1,189,778	01/11/2015
26244J-PH-6	DUKE ENERGY CORP DISCOUNT NOTE			10,052,151	10,052,151	02/17/2015
2574P1-PP-1	DOMINION RESOURCES INC DISCOUNT NOTE			8,317,555	8,317,555	02/23/2015
2574P1-PQ-9	DOMINION RESOURCES INC DISCOUNT NOTE			7,418,186	7,418,186	02/24/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
2925A3-Q2-7	Enbridge Energy Prtnrs L.P. DISCOUNT NOTE			11,109,514	11,109,514	03/02/2015
00856C-Q2-7	AGRIUM INC DISCOUNT NOTE			6,357,968	6,357,968	03/02/2015
3024X3-Q4-9	FMC TECHNOLOGIES INC DISCOUNT NOTE			8,733,609	8,733,609	03/04/2015
34410X-Q4-5	FMC CORP DISCOUNT NOTE			4,366,993	4,366,993	03/04/2015
6362P3-Q4-9	NATIONAL GRID USA DISCOUNT NOTE			11,110,163	11,110,163	03/04/2015
1563WJ-Q4-9	CENTRICA PLC DISCOUNT NOTE			16,535,365	16,535,365	03/04/2015
1563WJ-Q5-6	CENTRICA PLC DISCOUNT NOTE			11,237,491	11,237,491	03/05/2015
3024X3-Q6-4	FMC TECHNOLOGIES INC DISCOUNT NOTE			7,673,749	7,673,749	03/06/2015
34410X-Q6-0	FMC CORP DISCOUNT NOTE			7,570,793	7,570,793	03/06/2015
27886M-Q9-7	ECOLAB INC. DISCOUNT NOTE			11,237,913	11,237,913	03/09/2015
2925A3-Q9-2	Enbridge Energy Prtnrs L.P. DISCOUNT NOTE			13,772,852	13,772,852	03/09/2015
70962W-Q9-2	PENTAIR FINANCE SA DISCOUNT NOTE			17,979,991	17,979,991	03/09/2015
00856C-QD-3	AGRIUM INC DISCOUNT NOTE			11,878,843	11,878,843	03/13/2015
1563WJ-QD-9	CENTRICA PLC DISCOUNT NOTE			8,860,567	8,860,567	03/13/2015
87656K-QD-4	TATE & LYLE INTL FIN PLC DISCOUNT NOTE			8,988,993	8,988,993	03/13/2015
43474M-QH-4	HOLCIM US FINANCE SARL & CIE S DISCOUNT NOTE			5,296,760	5,296,760	03/17/2015
37790B-QJ-3	GLENCORE FUNDING LLC DISCOUNT NOTE			22,470,921	22,470,921	03/18/2015
03739P-QK-5	AON CORP DISCOUNT NOTE			10,592,092	10,592,092	03/19/2015
B8A2BU-XU-6	MORGAN STANLEY & CO LLC TRI PARTY REPO			113,758,861	113,758,861	12/18/2015
75526#-AB-9	RE Gillespie 1, LLC Bridge Rate Notes			3,042,251	3,042,251	03/10/2015
75526@-AB-1	RE Victor Phelan Solar One LLC Sr Secured Bridge Loan			3,942,309	3,942,309	03/10/2015
8999999. Total - Short-Term Invested Assets (Schedule DA type)				446,464,093	446,464,093	XXX
B8A2B0-13-7	WEINGARTEN RLTY INVS MONEY MARKET			13,496,799	13,496,799	01/05/2015
B8A2C0-9H-7	WEINGARTEN RLTY INVS MONEY MARKET			21,164,376	21,164,376	01/05/2015
B8A2BN-NJ-8	LIBERTY PROPERTY TR MONEY MARKET			24,615,579	24,615,579	01/15/2015
85572B-NG-5	Starwood Hotels DISCOUNT NOTE			11,244,755	11,244,755	01/16/2015
B8A2BX-AY-7	EQUITY RESIDENTIAL PPTYS TR MONEY MARKET			30,721,213	30,721,213	01/20/2015
05634F-NM-7	BACARDI MARTINI BV DISCOUNT NOTE			12,026,679	12,026,679	01/21/2015
02360S-NU-8	AMEREN CORPORATION DISCOUNT NOTE			4,401,676	4,401,676	01/28/2015
1248C3-P2-4	CBS CORP DISCOUNT NOTE			11,114,530	11,114,530	02/02/2015
1248C3-P9-9	CBS CORP DISCOUNT NOTE			10,985,107	10,985,107	02/09/2015
27886M-PA-5	ECOLAB INC. DISCOUNT NOTE			10,985,342	10,985,342	02/10/2015
34410X-PR-5	FMC CORP DISCOUNT NOTE			4,367,242	4,367,242	02/25/2015
00937B-Q2-2	AIRGAS INC DISCOUNT NOTE			11,238,897	11,238,897	03/02/2015
77434M-Q2-4	ROCKWELL COLLINS INC. DISCOUNT NOTE			20,033,663	20,033,663	03/02/2015
1436P1-Q2-4	CARNIVAL CORP DISCOUNT NOTE			8,385,036	8,385,036	03/02/2015
34410X-Q3-7	FMC CORP DISCOUNT NOTE			7,056,897	7,056,897	03/03/2015
84757B-Q3-1	SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE			9,664,960	9,664,960	03/03/2015
70962W-Q3-5	PENTAIR FINANCE SA DISCOUNT NOTE			21,962,576	21,962,576	03/03/2015
00937B-Q5-5	AIRGAS INC DISCOUNT NOTE			8,476,973	8,476,973	03/05/2015
26244J-Q5-1	DUKE ENERGY CORP DISCOUNT NOTE			10,853,120	10,853,120	03/05/2015
1563WJ-Q5-6	CENTRICA PLC DISCOUNT NOTE			11,237,491	11,237,491	03/05/2015
26244J-Q9-3	DUKE ENERGY CORP DISCOUNT NOTE			4,238,274	4,238,274	03/09/2015
3024X3-Q9-8	FMC TECHNOLOGIES INC DISCOUNT NOTE			8,476,075	8,476,075	03/09/2015
03209M-QA-5	AMPHENOL CORP DISCOUNT NOTE			21,189,904	21,189,904	03/10/2015
00856C-QA-9	AGRIUM INC DISCOUNT NOTE			10,594,952	10,594,952	03/10/2015
87656K-QA-0	TATE & LYLE INTL FIN PLC DISCOUNT NOTE			8,475,641	8,475,641	03/10/2015
05333U-QB-9	AUTOZONE INC DISCOUNT NOTE			10,595,420	10,595,420	03/11/2015
69642R-QC-6	PALL CORP. DISCOUNT NOTE			14,414,675	14,414,675	03/12/2015
27886M-QD-8	ECOLAB INC. DISCOUNT NOTE			11,039,498	11,039,498	03/13/2015
13443D-QG-7	CAMPBELL SOUP CO DISCOUNT NOTE			3,602,218	3,602,218	03/16/2015
70962W-QG-6	PENTAIR FINANCE SA DISCOUNT NOTE			4,237,031	4,237,031	03/16/2015
00856C-QH-4	AGRIUM INC DISCOUNT NOTE			8,474,286	8,474,286	03/17/2015
27743K-QJ-2	EASTMAN CHEM CO DISCOUNT NOTE			5,296,015	5,296,015	03/18/2015
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				374,666,901	374,666,901	XXX
000000-00-0	Interest Rate Swap			(9,473)	(9,473)	10/12/2015
000000-00-0	Interest Rate Swap			(8,499)	(8,499)	07/01/2016
000000-00-0	Interest Rate Swap			(9,847)	(9,847)	10/18/2015
000000-00-0	Interest Rate Swap			(26,068)	(26,068)	05/03/2015
000000-00-0	Interest Rate Swap			(54,410)	(54,410)	05/07/2015
000000-00-0	Interest Rate Swap			(23,487)	(23,487)	05/09/2015
000000-00-0	Interest Rate Swap			(20,248)	(20,248)	01/01/2016
000000-00-0	Interest Rate Swap			(55,039)	(55,039)	03/22/2016
000000-00-0	Interest Rate Swap			(23,471)	(23,471)	12/27/2015
000000-00-0	Interest Rate Swap			(9,479)	(9,479)	03/20/2015
000000-00-0	Interest Rate Swap			14,862	14,862	12/17/2016
000000-00-0	Interest Rate Swap			(48,528)	(48,528)	10/11/2015
000000-00-0	Interest Rate Swap			(26,920)	(26,920)	05/25/2015
000000-00-0	Interest Rate Swap			(10,733)	(10,733)	04/10/2015
000000-00-0	Interest Rate Swap			10,755	10,755	05/29/2016
000000-00-0	Interest Rate Swap			(29,056)	(29,056)	03/16/2015
000000-00-0	Interest Rate Swap			(45,515)	(45,515)	05/29/2015
000000-00-0	Interest Rate Swap			(9,749)	(9,749)	04/11/2015
000000-00-0	Interest Rate Swap			(13,297)	(13,297)	09/21/2015
000000-00-0	Interest Rate Swap			(7,165)	(7,165)	03/29/2015
000000-00-0	Interest Rate Swap			(85,176)	(85,176)	11/29/2015
000000-00-0	Interest Rate Swap			(3,679)	(3,679)	06/05/2016
000000-00-0	Interest Rate Swap			(17,163)	(17,163)	05/09/2015
000000-00-0	Interest Rate Swap			(24,444)	(24,444)	10/30/2015
000000-00-0	Interest Rate Swap			(17,081)	(17,081)	03/20/2015
000000-00-0	Interest Rate Swap			(155,566)	(155,566)	02/29/2016
000000-00-0	Interest Rate Swap			(12,110)	(12,110)	07/12/2015
000000-00-0	Interest Rate Swap			(7,937)	(7,937)	08/30/2015
000000-00-0	Interest Rate Swap			(5,551)	(5,551)	01/22/2016
000000-00-0	Interest Rate Swap			(7,419)	(7,419)	01/25/2016
000000-00-0	Interest Rate Swap			(27,025)	(27,025)	07/12/2016
000000-00-0	Interest Rate Swap			(37,514)	(37,514)	07/15/2016
000000-00-0	Interest Rate Swap			(31,346)	(31,346)	07/17/2016
000000-00-0	Interest Rate Swap			(7,424)	(7,424)	08/09/2016
000000-00-0	Interest Rate Swap			(61,206)	(61,206)	03/06/2017
000000-00-0	Interest Rate Swap			(46,229)	(46,229)	09/05/2017
000000-00-0	Interest Rate Swap			1,533	1,533	10/04/2016
000000-00-0	Interest Rate Swap			3,418	3,418	06/24/2016
000000-00-0	Interest Rate Swap			7,351	7,351	10/15/2016
000000-00-0	Interest Rate Swap			2,903	2,903	10/29/2016
000000-00-0	Interest Rate Swap			6,783	6,783	06/04/2017
000000-00-0	Interest Rate Swap			2,033	2,033	06/16/2017
000000-00-0	Interest Rate Swap			(1,306)	(1,306)	07/11/2017
000000-00-0	Interest Rate Swap			950	950	07/14/2017
000000-00-0	Interest Rate Swap			(766)	(766)	08/09/2017
000000-00-0	Interest Rate Swap			3,628	3,628	12/12/2017
000000-00-0	Interest Rate Swap			(934)	(934)	02/12/2015
000000-00-0	Interest Rate Swap			(2,958)	(2,958)	02/23/2015
000000-00-0	Interest Rate Swap			(1,170)	(1,170)	02/27/2015
000000-00-0	Interest Rate Swap			(946)	(946)	03/18/2015
000000-00-0	Interest Rate Swap			(2,307,611)	(2,307,611)	05/01/2015
000000-00-0	Interest Rate Swap			(763,055)	(763,055)	05/29/2015
000000-00-0	Interest Rate Swap			(4,437)	(4,437)	06/13/2015
000000-00-0	Interest Rate Swap			(989)	(989)	06/23/2015
000000-00-0	Interest Rate Swap			(4,096)	(4,096)	07/01/2015
000000-00-0	Interest Rate Swap			(4,491)	(4,491)	07/23/2015
000000-00-0	Interest Rate Swap			(4,391)	(4,391)	09/23/2015
000000-00-0	Interest Rate Swap			2,740	2,740	10/03/2015
000000-00-0	Interest Rate Swap			4,854	4,854	12/13/2015

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
000000-00-0	Interest Rate Swap			2,488	2,488	12/15/2015
000000-00-0	Interest Rate Swap			94	94	12/23/2015
000000-00-0	Interest Rate Swap			1,866	1,866	01/06/2016
000000-00-0	Interest Rate Swap			27,234	27,234	06/15/2016
000000-00-0	Interest Rate Swap			4,312	4,312	04/20/2017
9299999. Total - Other Assets				(3,977,198)	(3,977,198)	XXX
9999999 - Totals				2,511,619,984	2,508,970,437	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 112,910,001 — Book/Adjusted Carrying Value $ 114,373,591
2. Average balance for the year — Fair Value $ 2,709,981,336 — Book/Adjusted Carrying Value $ 2,668,802,469

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Commonwealth National Bank	Mobile, AL		0.000	360	0	100,000	XXX
Bank of America	Concord, CA		0.000	0	0	16,914,222	XXX
Metropolitan Bank	Oakland, CA		0.000	300	0	100,000	XXX
Wells Fargo Bank NA	San Francisco, CA		0.000	0	0	(6,720,690)	XXX
Industrial Bank NA	Washington, DC		0.000	450	0	100,000	XXX
Citibank	New Castle, DE		0.000	0	0	(383,045,530)	XXX
Wells Fargo Bank NA	Wilmington, DE		0.000	0	0	(2,134,173)	XXX
Citizens Trust Bank	Atlanta, GA		0.000	250	0	100,000	XXX
Carver State Bank	Savannah, GA		1.000	507	0	100,000	XXX
International Bank of Chicago	Chicago, IL		1.000	1,002	0	200,000	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	9,634	XXX
Pacific Global	Chicago, IL		0.000	500	0	100,000	XXX
Seaway National Bank of Chicago	Chicago, IL		0.000	450	0	100,000	XXX
JP Morgan Chase Bank	Louisville, KY		0.000	0	0	0	XXX
Liberty Bank and Trust	New Orleans, LA		0.000	520	0	100,000	XXX
Liberty Bank and Trust	Opelousas, LA		1.000	520	0	100,000	XXX
Bank of America	Boston, MA		0.000	0	0	0	XXX
The Harbor Bank of Maryland	Baltimore, MD		1.000	501	0	100,000	XXX
First Independence Bank of Detroit	Detroit, MI		1.000	559	0	100,000	XXX
Wells Fargo Bank NA	Minneapolis, MN		0.000	0	0	1,991,828	XXX
Central Bank of Kansas City	Gladstone, MO		0.000	300	0	100,000	XXX
State Street	Kansas City, MO		0.000	0	0	0	XXX
UMB - Bank	Kansas City, MO		0.000	0	0	29,472	XXX
Central Bank of Kansas City	St Louis, MO		0.000	250	0	100,000	XXX
Wells Fargo Bank NA	Charlotte, NC		0.000	0	0	(79,340,471)	XXX
Mechanics and Farmers Bank	Durham, NC		0.000	150	0	100,000	XXX
Lumbee Guaranty Bank	Pembroke, NC		0.000	800	0	200,000	XXX
City National Bank of New Jersey	Newark, NJ		0.000	401	0	100,187	XXX
Wells Fargo Bank NA	Newark, NJ		0.000	0	0	(133,299,162)	XXX
Bank of America	New York, NY		0.000	0	0	0	XXX
Citibank	New York, NY		0.000	0	0	4,861,725	XXX
Federal Home Loan Bank of New York	New York, NY		0.000	0	0	207	XXX
JP Morgan Chase Bank	New York, NY		0.000	0	0	21,650,402	XXX
JP Morgan Chase Bank	Chicago, IL		0.000	0	0	0	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	7,043,742	XXX
First State Bank of Portor	Locust Grove, OK		0.000	350	0	100,000	XXX
First National Bank & Trust Company	Shawnee, OK		0.000	903	0	200,000	XXX
Bank of Commerce	Stillwell, OK		0.000	800	0	200,000	XXX
PNC Bank- N A	Philadelphia, PA		0.000	0	0	1,660,385	XXX
United Bank of Philadelphia	Philadelphia, PA		0.000	200	0	100,000	XXX
Tri-State Bank of Memphis	Memphis, TN		0.000	150	0	100,000	XXX
Citizens Savings Bank & Trust	Nashville, TN		0.000	350	0	100,000	XXX
International Bank of Commerce	Brownsville, TX		1.000	1,000	0	200,000	XXX
JP Morgan Chase Bank	Dallas, TX		0.000	0	0	0	XXX
State Bank of Texas	Dallas, TX		1.000	600	0	100,000	XXX
US Bank NA	Milwaukee, WI		0.000	0	0	44,503	XXX
Metrobank	Houston, TX		1.000	550	0	0	XXX
Unity National Bank	Houston, TX		0.000	320	0	100,000	XXX
Commerce Bank NA	Laredo, TX		1.000	1,000	0	200,000	XXX
International Bank of Commerce	Laredo, TX		1.000	1,000	0	200,000	XXX
North Milwaukee State Bank	Milwaukee, WI		0.000	450	0	100,000	XXX
Bank of Montreal	Toronto-Ont, CAN		0.000	0	0	872,757	XXX
RBC Dexia Investor Services Trust	Toronto-Ont, CAN		0.000	0	0	17,133	XXX
Citibank	Beijing, CN		0.000	0	0	5,648	XXX
JP Morgan Chase Bank	London, ENG		0.000	(701)	333	11,442,372	XXX
Citibank	Kuala Lumpur, MY		0.000	0	0	31,470	XXX
Citibank	Kuala Lumpur, MY		0.000	0	0	0	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	14,792	333	(534,364,337)	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	14,792	333	(534,364,337)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	14,792	333	(534,364,337)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(387,571,285)	4. April	(566,613,572)	7. July	(512,167,791)	10. October	(494,277,296)
2. February	(367,342,777)	5. May	(481,731,172)	8. August	(504,407,685)	11. November	(489,062,860)
3. March	(419,980,810)	6. June	(418,395,700)	9. September	(443,224,373)	12. December	(534,364,337)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
0599999. Total - U.S. Government Bonds					0	0	0
Bonds - All Other Governments - Issuer Obligations							
REPUBLIC OF URUGUAY NOTES		12/23/2014	7.500	03/15/2015	504,868	11,042	(10,965)
CANADIAN GOVT DISCOUNT NOTE		12/31/2014	0.832	01/29/2015	306,296	0	38
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations					811,164	11,042	(10,927)
1099999. Total - All Other Government Bonds					811,164	11,042	(10,927)
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
AGRIUM INC DISCOUNT NOTE		12/10/2014	0.480	03/10/2015	49,954,667	0	14,667
AGRIUM INC DISCOUNT NOTE		12/17/2014	0.530	03/17/2015	39,955,833	0	8,833
AIRGAS INC DISCOUNT NOTE		12/05/2014	0.450	03/02/2015	49,962,500	0	16,876
AIRGAS INC DISCOUNT NOTE		12/05/2014	0.450	03/05/2015	39,968,500	0	13,500
AMEREN CORPORATION DISCOUNT NOTE		12/24/2014	0.550	01/28/2015	19,541,936	0	2,389
AMPHENOL CORP DISCOUNT NOTE		12/10/2014	0.480	03/10/2015	99,909,333	0	29,333
AUTOZONE INC DISCOUNT NOTE		12/15/2014	0.450	03/11/2015	49,956,875	0	10,625
BACARDI MARTINI BV DISCOUNT NOTE		12/29/2014	0.700	01/21/2015	33,188,922	0	3,342
BACARDI MARTINI BV DISCOUNT NOTE		12/24/2014	0.650	01/21/2015	19,492,958	0	2,817
CAMPBELL SOUP CO DISCOUNT NOTE		12/16/2014	0.450	03/16/2015	16,984,275	0	3,400
CARNIVAL CORP DISCOUNT NOTE		12/29/2014	0.670	03/02/2015	35,260,582	0	1,971
CBS CORP DISCOUNT NOTE		12/02/2014	0.430	02/02/2015	49,980,889	0	17,320
CBS CORP DISCOUNT NOTE		12/02/2014	0.430	02/09/2015	49,976,709	0	17,320
CENTRICA PLC DISCOUNT NOTE		12/05/2014	0.500	03/05/2015	49,956,250	0	18,750
Consolidated Smart Systems, LL Term A1		11/01/2014	2.135	01/01/2015	422,755	0	0
DUKE ENERGY CORP DISCOUNT NOTE		12/05/2014	0.450	03/05/2015	49,960,625	0	15,000
DUKE ENERGY CORP DISCOUNT NOTE		12/09/2014	0.450	03/09/2015	19,983,250	0	5,750
EASTMAN CHEM CO DISCOUNT NOTE		12/18/2014	0.560	03/18/2015	24,970,444	0	5,444
ECOLAB INC. DISCOUNT NOTE		12/03/2014	0.400	02/10/2015	49,977,780	0	16,111
ECOLAB INC. DISCOUNT NOTE		12/17/2014	0.480	03/13/2015	52,050,679	0	10,420
EQUITY RESIDENTIAL PPTYS TR MONEY MARKET		12/22/2014	0.420	01/20/2015	140,000,000	16,364	0
FMC CORP DISCOUNT NOTE		12/02/2014	0.470	02/25/2015	4,996,410	0	1,958
FMC CORP DISCOUNT NOTE		12/02/2014	0.470	02/25/2015	14,989,229	0	5,875
FMC CORP DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	33,272,916	0	12,876
FMC TECHNOLOGIES INC DISCOUNT NOTE		12/10/2014	0.480	03/09/2015	39,964,267	0	11,733
LIBERTY PROPERTY TR MONEY MARKET		12/15/2014	0.420	01/15/2015	50,000,000	9,917	0
LIBERTY PROPERTY TR MONEY MARKET		12/15/2014	0.420	01/15/2015	60,000,000	11,900	0
PALL CORP. DISCOUNT NOTE		12/16/2014	0.500	03/12/2015	24,975,694	0	5,556
PALL CORP. DISCOUNT NOTE		12/16/2014	0.500	03/12/2015	39,961,111	0	8,889
PENTAIR FINANCE SA DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	29,975,600	0	11,600
PENTAIR FINANCE SA DISCOUNT NOTE		12/03/2014	0.480	03/03/2015	69,943,067	0	27,067
PENTAIR FINANCE SA DISCOUNT NOTE		12/17/2014	0.550	03/16/2015	19,977,389	0	4,583
ROCKWELL COLLINS INC. DISCOUNT NOTE		12/12/2014	0.450	03/02/2015	24,981,250	0	6,250
ROCKWELL COLLINS INC. DISCOUNT NOTE		12/12/2014	0.450	03/02/2015	66,448,127	0	16,625
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE		12/05/2014	0.470	03/03/2015	4,996,018	0	1,567
SPECTRA ENERGY PARTNERS LP DISCOUNT NOTE		12/05/2014	0.470	03/03/2015	39,968,144	0	12,533
Starwood Hotels DISCOUNT NOTE		12/24/2014	0.550	01/16/2015	24,994,271	0	3,056
Starwood Hotels DISCOUNT NOTE		12/24/2014	0.550	01/16/2015	24,994,271	0	3,056
TATE & LYLE INTL FIN PLC DISCOUNT NOTE		12/10/2014	0.500	03/10/2015	39,962,222	0	12,222
WEINGARTEN RLTY INVS MONEY MARKET		12/01/2014	0.420	01/05/2015	30,000,000	10,850	0
WEINGARTEN RLTY INVS MONEY MARKET		12/24/2014	0.550	01/05/2015	89,000,000	2,719	0
WEINGARTEN RLTY INVS MONEY MARKET		12/01/2014	0.420	01/05/2015	30,000,000	10,850	0
STIFs - GA - EUROCORP JPM PRIME MMF AGENCY SHARES		12/30/2014	0.130	01/01/2015	5,018,403	554	4
STIFs - Subsidiary Accounts SSALM		12/22/2014	0.130	01/01/2015	64,971,308	6,492	4,576
STIFs - Subsidiary Accounts SSLM ALM		12/29/2014	0.130	01/01/2015	18,595,388	2,053	1,363
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,793,440,847	71,700	365,257
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,793,440,847	71,700	365,257
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					1,794,252,011	82,742	354,330
7899999. Total - Residential Mortgage-Backed Securities					0	0	0
7999999. Total - Commercial Mortgage-Backed Securities					0	0	0

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8099999. Total - Other Loan-Backed and Structured Securities					0	0	0
8399999. Total Bonds					1,794,252,011	82,742	354,330
Sweep Accounts							
STATE STREET SWEEP – SSIXX CE		12/31/2014	0.000	01/01/2015	1,458,078	98	433
8499999. Subtotal - Sweep Accounts					1,458,078	98	433
8699999 - Total Cash Equivalents					1,795,710,089	82,839	354,764

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	RSD by INS Code Sec. 23-63-206	0	0	162,656	194,801
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA	B	RSD by INS Code Sec. 33-3-8 and 33-3-9 and 34-9-129	0	0	51,701	54,160
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV	B	RSD by INS Code Sec. 680A.140	0	0	433,748	519,468
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ	B	RSD by INS Code Sec. 17B: 18-37c&d	1,791,891	2,637,845	0	0
32. New Mexico NM	B	RSD by INS Code Sections 59A-5-18	0	0	208,566	251,104
33. New York NY			0	0	0	0
34. North Carolina NC	B	RSD by INS Code Article 5, Section 58	0	0	506,905	632,675
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR	B	RSD by Code 26 L.P.R.A. Sec. 313	0	0	603,072	614,538
55. U.S. Virgin Islands VI	B	RSD by INS Code Title 22 Sec. 207	0	0	568,709	595,755
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	31,020	32,496
59. Subtotal	XXX	XXX	1,791,891	2,637,845	2,566,377	2,894,997
DETAILS OF WRITE-INS						
5801. Korea	B	RSD for a license as a foreign insurance underwriter in the Republic.	0	0	31,020	32,496
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	31,020	32,496

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 32
Asset Valuation Reserve Replications (Synthetic) Assets 35
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 55
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 3 - Special Deposits E28
Schedule E - Verification Between Years SI15
Schedule F 36
Schedule H - Accident and Health Exhibit - Part 1 37
Schedule H - Part 2, Part 3 and Part 4 38
Schedule H - Part 5 - Health Claims 39
Schedule S - Part 1 - Section 1 40
Schedule S - Part 1 - Section 2 41
Schedule S - Part 2 42
Schedule S - Part 3 - Section 1 43
Schedule S - Part 3 - Section 2 44
Schedule S - Part 4 45
Schedule S - Part 5 46
Schedule S - Part 6 47
Schedule S - Part 7 48
Schedule T - Part 2 Interstate Compact 50
Schedule T - Premiums and Annuity Considerations 49
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 51
Schedule Y - Part 1A - Detail of Insurance Holding Company System 52
Schedule Y - Part 2 - Summary of Insurer’s Transactions With Any Affiliates 53
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 54