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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

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

Country of Domicile US

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 7 Hanover Square (Street and Number), New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code)

Main Administrative Office 7 Hanover Square (Street and Number)
New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 7 Hanover Square (Street and Number or P.O. Box), New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7 Hanover Square (Street and Number)
New York , NY, US 10004-4025 (City or Town, State, Country and Zip Code), 212-598-8829 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)
Haydn_Padmore@glic.com (E-mail Address), (FAX Number)

OFFICERS

President and Chief Executive Officer	Deanna Marie Mulligan	SVP, Corporate Controller	John Hunter Flannigan
EVP, General Counsel	Tracy Leon Rich	SVP and Corporate Secretary	Harris Oliner

OTHER

Michael Bernard Cefole, SVP & CFO, Group and Worksite Markets	Marc Costantini, EVP & CFO	Michael Nicholas Ferik, EVP, Individual Markets
Jay Evan Rosenblum, SVP, Chief Human Resources Officer	Michael Slipowitz, SVP, Corporate Chief Actuary and Chief Risk Officer	Thomas George Sorell, EVP and Chief Investment Officer

DIRECTORS OR TRUSTEES

John Joseph Brennan	Lloyd Eugene Campbell	Richard Edward Cavanagh
Nancy Elizabeth Cooper	Deborah Leigh Duncan	William Craig Freda
Christopher Thomas Jenny #	Deanna Marie Mulligan	Stephen Joseph Squeri
Donald Cramer Waite III		

State of New York
County of New York SS:

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

Deanna M Mulligan		
Deanna Marie Mulligan President and Chief Executive Officer	Tracy Leon Rich EVP,General Counsel	John Hunter Flannigan SVP, Corporate Controller

Subscribed and sworn to before me this 18th day of April, 2017

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

RICHARD S. GRIECO
Notary Public, State of New York
No. 30-4675886
Qualified in Nassau County
Commission Expires Dec. 31, 2018

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	36,515,847,983		36,515,847,983	35,447,350,772
2.	Stocks:				
	2.1 Preferred stocks	25,986,092		25,986,092	40,486,681
	2.2 Common stocks	1,452,608,954	6,570,619	1,446,038,335	1,481,662,100
3.	Mortgage loans on real estate:				
	3.1 First liens	3,626,461,109		3,626,461,109	3,471,561,693
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	2,950,289		2,950,289	2,965,563
	4.2 Properties held for the production of income (less $ 269,572,476 encumbrances)	358,251,610		358,251,610	360,971,455
	4.3 Properties held for sale (less $ .... encumbrances)	9,900,297		9,900,297	10,263,514
5.	Cash ($ 3,001,746), cash equivalents ($ 344,637,843) and short-term investments ($ 111,925,128)	459,564,717		459,564,717	821,842,798
6.	Contract loans (including $ .... premium notes)	3,429,287,800	1,167,259	3,428,120,541	3,405,117,738
7.	Derivatives	44,017,506		44,017,506	41,050,789
8.	Other invested assets	1,922,540,611	3,416,339	1,919,124,272	1,793,047,294
9.	Receivables for securities	158,405,238		158,405,238	26,819,916
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				15,193,221
12.	Subtotals, cash and invested assets (Lines 1 to 11)	48,005,822,208	11,154,216	47,994,667,991	46,918,333,536
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	408,216,795		408,216,795	384,280,859
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	123,947,795	6,894,626	117,053,169	129,398,557
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	1,349,360,307		1,349,360,307	928,114,251
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,399,288		11,399,288	6,310,534
	16.2 Funds held by or deposited with reinsured companies	2,526,911,919		2,526,911,919	2,478,727,777
	16.3 Other amounts receivable under reinsurance contracts	30,475,333		30,475,333	33,441,176
17.	Amounts receivable relating to uninsured plans	50,683,136	280,060	50,403,076	46,987,436
18.1	Current federal and foreign income tax recoverable and interest thereon	75,961,278		75,961,278	105,759,080
18.2	Net deferred tax asset	1,002,881,967	294,247,135	708,634,832	727,353,728
19.	Guaranty funds receivable or on deposit	15,782,866		15,782,866	16,813,833
20.	Electronic data processing equipment and software	41,214,856	34,814,153	6,400,703	6,651,366
21.	Furniture and equipment, including health care delivery assets ($ ....)	12,035,483	12,035,483		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	20,911,610		20,911,610	28,412,630
24.	Health care ($ ....) and other amounts receivable	36,119,100	36,119,100		
25.	Aggregate write-ins for other than invested assets	94,738,871	22,119,296	72,619,575	73,127,411
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	53,806,462,811	417,664,069	53,388,798,742	51,883,712,174
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	53,806,462,811	417,664,069	53,388,798,742	51,883,712,174
	DETAILS OF WRITE-INS				
1101.	Investments in progress				15,193,221
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				15,193,221
2501.	Miscellaneous receivable	69,436,663	4,511,803	64,924,859	66,370,974
2502.	Suspense accounts	4,543,067		4,543,067	3,127,935
2503.	PA innovative credit	3,003,953		3,003,953	3,438,735
2598.	Summary of remaining write-ins for Line 25 from overflow page	17,755,188	17,607,493	147,696	189,767
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	94,738,871	22,119,296	72,619,575	73,127,411

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 36,616,272,145 less $ included in Line 6.3 (including $ Modco Reserve)	36,616,272,145	35,678,952,887
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	3,800,702,145	3,713,234,025
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,223,799,231	1,209,717,843
4.	Contract claims:		
	4.1 Life	274,264,965	282,238,226
	4.2 Accident and health	489,351,518	501,478,151
5.	Policyholders' dividends $ (48,968,435) and coupons $ due and unpaid	(48,968,435)	(50,357,906)
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	866,034,620	851,054,826
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ (18,692,329) discount; including $ 57,603,611 accident and health premiums	313,966,830	297,502,015
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 577,390 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	577,390	3,741,880
	9.3 Other amounts payable on reinsurance, including $ 151,798 assumed and $ 17,439,678 ceded	17,591,476	17,221,568
	9.4 Interest Maintenance Reserve	458,681,100	463,528,876
10.	Commissions to agents due or accrued-life and annuity contracts $ 22,018,788 , accident and health $ 41,903,934 and deposit-type contract funds $	63,922,722	108,902,497
11.	Commissions and expense allowances payable on reinsurance assumed	1,907,458	272,336
12.	General expenses due or accrued	920,307,058	1,007,263,175
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	49,996,069	56,407,841
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	102,772,165	98,734,066
17.	Amounts withheld or retained by company as agent or trustee	29,539,428	23,881,979
18.	Amounts held for agents' account, including $ 91,105 agents' credit balances	91,105	447,433
19.	Remittances and items not allocated	46,577,188	43,347,964
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	436,140,683	444,467,756
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	835,828,784	809,617,334
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	16,811,519	6,856,836
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	5,608,507	6,306,523
	24.07 Funds held under coinsurance	23,915,563	20,726,961
	24.08 Derivatives	3,186,621	15,687,506
	24.09 Payable for securities	236,625,546	58,869,734
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	40,121,000	41,122,439
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	46,825,624,400	45,711,224,770
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	46,825,624,400	45,711,224,770
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,192,119,454	845,429,222
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	14,510,294	4,006,732
35.	Unassigned funds (surplus)	5,356,544,594	5,323,051,450
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	6,563,174,341	6,172,487,404
38.	Totals of Lines 29, 30 and 37	6,563,174,341	6,172,487,404
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	53,388,798,742	51,883,712,174
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	19,782,812	20,421,753
2502.	Deferred gains on real estate	13,165,427	13,165,427
2503.	Claims liabilities for all other lines of business - pools	3,018,816	3,037,992
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,153,946	4,497,267
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	40,121,000	41,122,439
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Affordable Care Act Fee	10,503,562	
3402.	Contingency reserve for aviation reinsurance	3,000,000	3,000,000
3403.	Permanent surplus Arkansas requirements	1,000,000	1,000,000
3498.	Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	14,510,294	4,006,732

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,167,853,024	2,030,366,574	7,772,716,072
2.	Considerations for supplementary contracts with life contingencies	633,482	655,513	2,376,498
3.	Net investment income	500,424,716	503,097,509	2,052,328,963
4.	Amortization of Interest Maintenance Reserve (IMR)	23,426,449	24,781,855	121,994,609
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	23,722,464	22,992,631	86,222,350
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	63,275,123	37,847,748	210,633,854
9.	Totals (Lines 1 to 8.3)	2,779,335,259	2,619,741,829	10,246,272,346
10.	Death benefits	268,339,485	267,120,355	1,022,008,646
11.	Matured endowments (excluding guaranteed annual pure endowments)	30,834	276,855	1,627,601
12.	Annuity benefits	1,669,921	1,977,435	5,670,043
13.	Disability benefits and benefits under accident and health contracts	541,206,689	538,295,436	2,123,883,783
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	301,687,680	269,430,992	1,140,508,717
16.	Group conversions	360,278	349,220	1,418,143
17.	Interest and adjustments on contract or deposit-type contract funds	10,603,283	6,394,018	32,895,682
18.	Payments on supplementary contracts with life contingencies	408,347	1,223,969	2,451,210
19.	Increase in aggregate reserves for life and accident and health contracts	1,024,787,377	890,215,649	2,327,903,136
20.	Totals (Lines 10 to 19)	2,149,093,895	1,975,283,927	6,658,366,960
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	132,356,720	121,092,784	501,390,012
22.	Commissions and expense allowances on reinsurance assumed	50,049,237	46,299,751	214,024,142
23.	General insurance expenses	325,317,155	301,143,886	1,257,587,960
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,218,071	87,742,009	236,790,728
25.	Increase in loading on deferred and uncollected premiums	(229,486,855)	(201,730,930)	(216,242)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	13,783,873	(3,930,491)	22,988,223
28.	Totals (Lines 20 to 27)	2,495,332,096	2,325,900,935	8,890,931,783
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	284,003,163	293,840,894	1,355,340,562
30.	Dividends to policyholders	204,756,320	199,889,708	838,603,112
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	79,246,843	93,951,186	516,737,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	21,266,512	35,044,591	140,681,472
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	57,980,331	58,906,595	376,055,978
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 5,012,708 (excluding taxes of $ 10,003,900 transferred to the IMR)	16,252,934	12,638,803	(8,389,722)
35.	Net income (Line 33 plus Line 34)	74,233,265	71,545,398	367,666,256
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	6,172,487,404	6,089,670,493	6,089,670,493
37.	Net income (Line 35)	74,233,265	71,545,398	367,666,256
38.	Change in net unrealized capital gains (losses) less capital gains tax of $	5,366,496	(94,949,764)	(102,931,689)
39.	Change in net unrealized foreign exchange capital gain (loss)	4,853,773	4,498,382	(28,472,356)
40.	Change in net deferred income tax	2,280,026	7,674,824	112,288,829
41.	Change in nonadmitted assets	(28,185,382)	(10,602,752)	(84,399,120)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(8,265,535)
44.	Change in asset valuation reserve	(26,211,452)	234,813	(11,355,886)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	346,690,232	68,232	166,613
49.	Cumulative effect of changes in accounting principles			(2,620,067)
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	11,659,979	8,299,543	(159,260,134)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	390,686,937	(13,231,325)	82,816,911
55.	Capital and surplus, as of statement date (Lines 36 + 54)	6,563,174,341	6,076,439,168	6,172,487,404
	DETAILS OF WRITE-INS			
08.301.	Interest on funds withheld assumed	34,692,906	33,453,898	140,240,909
08.302.	Other reserve adjustment on reinsurance	15,098,240	(1,873,993)	26,382,693
08.303.	Experience refund	9,266,003	3,341,100	32,446,179
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	4,217,975	2,926,742	11,564,073
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	63,275,123	37,847,748	210,633,854
2701.	Reserve adjustment on reinsurance assumed	10,048,199	(6,429,583)	3,464,710
2702.	Other miscellaneous expenses	3,373,939	2,386,098	17,941,746
2703.	Interest expense on funds held ceded	267,119	121,108	677,110
2798.	Summary of remaining write-ins for Line 27 from overflow page	94,616	(8,115)	904,657
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,783,873	(3,930,491)	22,988,223
5301.	Reduction in prepaid pension assets	11,659,979	8,299,543	(159,260,134)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	11,659,979	8,299,543	(159,260,134)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,001,766,572	1,863,123,877	7,756,151,529
2. Net investment income	494,962,404	496,742,380	2,110,333,486
3. Miscellaneous income	28,481,211	94,222,008	195,524,911
4. Total (Lines 1 to 3)	2,525,210,187	2,454,088,264	10,062,009,927
5. Benefit and loss related payments	1,149,870,962	1,069,140,521	4,242,893,651
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	726,709,442	692,260,912	1,980,558,566
8. Dividends paid to policyholders	188,387,054	180,333,815	822,349,878
9. Federal and foreign income taxes paid (recovered) net of $ 15,016,608 tax on capital gains (losses)	6,485,318	(5,169,662)	309,426,368
10. Total (Lines 5 through 9)	2,071,452,776	1,936,565,585	7,355,228,463
11. Net cash from operations (Line 4 minus Line 10)	453,757,411	517,522,679	2,706,781,463
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,119,833,885	3,561,203,609	15,042,144,277
12.2 Stocks	139,770,908	56,650,906	537,663,565
12.3 Mortgage loans	88,226,886	167,497,280	573,901,235
12.4 Real estate	26,318		81,086,288
12.5 Other invested assets	18,141,492	44,863,792	627,054,523
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	4,766	1,254	(1,222)
12.7 Miscellaneous proceeds	200,775,024	216,248,118	62,623,941
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,566,779,279	4,046,464,959	16,924,472,607
13. Cost of investments acquired (long-term only):			
13.1 Bonds	4,136,879,169	4,743,140,540	18,450,682,156
13.2 Stocks	69,447,745	260,229,196	464,199,358
13.3 Mortgage loans	243,723,025	28,438,269	664,144,916
13.4 Real estate	1,904,816	1,593,589	16,467,798
13.5 Other invested assets	155,805,631	37,944,921	627,203,701
13.6 Miscellaneous applications	163,130,790	143,919,198	122,670,251
13.7 Total investments acquired (Lines 13.1 to 13.6)	4,770,891,176	5,215,265,713	20,345,368,180
14. Net increase (or decrease) in contract loans and premium notes	23,478,251	1,710,567	67,536,553
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,227,590,147)	(1,170,511,321)	(3,488,432,125)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	346,690,232	68,232	166,614
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,081,387	1,880,224	802,965,922
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	50,783,035	197,705,648	22,296,504
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	411,554,654	199,654,105	825,429,040
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(362,278,082)	(453,334,537)	43,778,378
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	821,842,798	778,064,420	778,064,420
19.2 End of period (Line 18 plus Line 19.1)	459,564,717	324,729,883	821,842,798

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

20.0001. Bond to Bonds Exchange	348,496,508	70,097,394	805,700,910
20.0002. Preferred Stock Exhange of Preferred Stock		685,113	
20.0003. Common Stocks to Common Stocks Exchange	342,102		1,787,656
20.0004. Settled reinsurance transactions with exchange of non-cash financial assets		33,118,423	33,118,423

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	1,025,053,807	946,616,344	4,053,621,338
3. Ordinary individual annuities	1,046,005	1,341,861	16,395,612
4. Credit life (group and individual)			
5. Group life insurance	312,371,085	283,439,292	542,214,760
6. Group annuities			
7. A & H - group	772,551,210	742,677,284	2,922,618,691
8. A & H - credit (group and individual)			
9. A & H - other	47,935,543	48,503,032	196,515,804
10. Aggregate of all other lines of business			
11. Subtotal	2,158,957,650	2,022,577,813	7,731,366,205
12. Deposit-type contracts	292,044	61,089	456,747
13. Total	2,159,249,694	2,022,638,902	7,731,822,951
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the period ended March 31, 2017 and December 31, 2016.

	SSAP #	F/S Page	F/S Line #	2017	2016
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	SSAP #1	4	35	$ 74,233,265	$ 367,666,256
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Impact on deferred premiums				$ (1,924,488)	$ 6,578,960
Impact on admitted unearned premiums/allowances				$ 488,985	$ (4,663,304)
(3) State Permitted Practices that increase/(decrease) NAIC SAP:				$ (1,435,503)	$ 1,915,656
(4) NAIC SAP (1-2-3=4)	SSAP #1	4	35	$ 72,797,762	$ 369,581,912
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	$ 6,563,174,341	$ 6,172,487,404
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:					
Impact on deferred premium				$ 131,045,600	$ 132,970,087
Impact on admitted unearned premiums/allowance				$ (54,962,908)	$ (55,451,893)
(7) State Permitted Practices that increase/(decrease) NAIC SAP:				$	$
(8) NAIC SAP (5-6-7=8)	SSAP #1	3	38	$ 6,639,257,033	$ 6,250,005,598

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

No Changes

C. Accounting Policy

No Changes

D. Going Concern

Not Applicable

2. Accounting Changes and Correction of Errors

No Changes

3. Business Combinations and Goodwill

No Changes

4. Discontinued Operations

No Changes

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No Changes

B. Debt Restructuring

No Changes

C. Reverse Mortgages

No Changes

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses IDC pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) Not applicable

(3) Not applicable

(4)

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

The aggregate amount of unrealized losses:			
	1. Less than 12 Months	$	25,437,733
	2. 12 Months or Longer	$	1,911,428
The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	$	1,537,815,812
	2. 12 Months or Longer	$	120,121,881

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

E. Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Real Estate

No Changes

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

No Changes

H. Restricted Assets

No Changes

I. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

J. Offsetting and netting Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Currency swaps	$ 29,469,221		$ 29,469,221
Index Participation Feature	43,353		43,353

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

(2) Liabilities			
Currency swaps	$ 3,186,621		$ 3,186,621

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

M. Short Sales

Not applicable

N. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	3	
2. Aggregate Amount of Investment Income	1,728,622	

6. Joint Ventures, Partnerships and Limited Liability Companies

No Changes

7. Investment Income

No Changes

8. Derivative Instruments

No Changes

9. Income Taxes

No Changes

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

No Changes

11. Debt

No Changes

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

1. - 3. - No change

4. Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No.11	
		Three months ended 3/31/2017	Year ended 12/31/2016	Three months ended 3/31/2017	Year ended 12/31/2016	Three months ended 3/31/2017	Year ended 12/31/2016
a.	Service cost	$ 19,045,612	$ 70,702,713	$ 1,420,013	$ 5,744,333	$ -	$ -
b.	Interest cost	25,185,474	95,314,804	2,364,429	10,646,265	-	-
c.	Expected return on plan assets	(32,773,070)	(131,802,646)	(2,313,945)	(10,252,618)	-	-
d.	Amortization of unrecognized transition asset	130,750	523,000	-	-	-	-
e.	Amount of recognized losses	14,607,403	45,890,494	793,903	17,279,160	-	-
f.	Amount of prior service cost recognized	9,000	38,000	(581,077)	(8,391,949)	-	-
g	Amount of gain or loss recognized due to a settlement, curtailment, or special termination benefits	-	1,000	-	(3,176,050)	-	-
h.	Total net periodic benefit cost	$ 26,205,169	$ 80,667,365	$ 1,683,322	$ 11,849,141	$ -	$ -

5. - 21. - No change

B. I. - No change

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

(1) No Changes

(2) No Changes

(3) No Changes

(4) No Changes

(5) No Changes

(6) No Changes

(7) No Changes

(8) No Changes

(9) No Changes

(10) No Changes

(11) No Changes

(12) No Changes

(13) No Changes

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

No Changes

15. Leases

No Changes

16. Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No Changes

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

A. Transfers of Receivables Reported as Sales

No Changes

B. Transfer and servicing of financial assets

No Changes

C. Wash Sales

No Changes

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

No Changes

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

No Changes

NOTES TO FINANCIAL STATEMENTS

20. Fair Value

(A) The following tables summarize the Company's investments carried at fair value by their fair value hierarchy levels for the period ending September 30, 2016:

(1) Fair Value Measurement at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Perpetual Preferred Stock				
Industrial and Misc	$	$	$	$ -
Total Perpetual Preferred Stocks	$ -	$ -	$ -	$ -
Bonds				
Industrial and Misc	$	$ 12,568,908	$	$ 12,568,908
Total Bonds	$ -	$ 12,568,908	$ -	$ 12,568,908
Common Stock				
Industrial and Misc	$	$ 518,381,562	$ 25,016	$ 518,406,578
Total Common Stock	$ -	$ 518,381,562	$ 25,016	$ 518,406,578
Derivative Assets				
Foreign exchange contracts	$	$	$	$ -
Total Derivatives	$ -	$ -	$ -	$ -
Total assets at fair value	$ -	$ 530,950,470	$ 25,016	$ 530,975,486
b. Liabilities at fair value				
Derivative Liabilities	$	$	$	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -

There were no transfers of perpetual preferred stock between levels 1 and 2.

(2) Fair Value Measurements in (Level 3) of Fair Value Hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance as of Current Quarter End
a. Assets:										
Bonds										
Industrial & Miscellaneous (Unaffiliated)										-
Common Stock										
Industrial & Miscellaneous (Unaffiliated)	$25,019		($2)							$25,017
....										
....										
....										
Total Assets	$25,019	-	($2)	-	-	-	-	-	-	$25,017
b. Liabilities										
....										-
....										-
....										-
Total Liabilities	-	-	-	-	-	-	-	-	-	-

(3) Transfers are recognized at the end of the reporting period.

NOTES TO FINANCIAL STATEMENTS

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Bonds:
Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Preferred Stock:
Estimated fair values for preferred stock, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO.

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $518,406,578 at March 31, 2017. $0 was valued based on quoted market prices from an active market for that identical investment and $518,381,562 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $25,016 were determined by using estimates and assumptions based on internally derived information.

Mortgage Loans:
The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At March 31, 2017, there were no mortgage loans carried at fair value.

Real Estate:
Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At March 31, 2017, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

Derivatives:
Derivative instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter ("OTC") traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available.

(5) Not applicable

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 37,717,241,884	$ 36,515,847,982	$ 2,242,186,841	$ 32,969,730,455	$ 2,505,324,588	
Common Stock	518,406,578	518,406,578	-	518,381,562	25,016	
Perpetual Preferred Stock	33,866,936	25,986,092	-	-	33,866,936	
Mortgage Loans	3,707,126,233	3,626,461,109	-	-	3,707,126,233	
Derivative Assets	-	-	-	-	-	
Derivative Liabilities	$ -	$ -	$ -	$ -	$ -	

D. Not applicable

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. Unusual or Infrequent Items

No Changes

B. Trouble Debt Restructuring: Debtors

No Changes.

C. Other disclosures

No Changes

D. Business Interruption Insurance Recoveries

No Changes

E. State Transferable and Non-Transferable Tax Credits

No Changes

F. Sub-prime, Alt-A and other Below-prime Mortgage Related Risk Exposure

No Changes

G. Retained Assets

No Changes

H. Not Applicable

22. Events Subsequent

The Company considers events occurring after the balance sheet date but prior May 15, 2017, the issuance of the first quarter 2017 statutory financial statement to be subsequent events requiring disclosure.

On May 8, 2017, the Company issued a Funding Agreement with a principle of $400 million, bearing interest at 2.5% and a maturity date of May 8, 2022. Proceeds from the issuance was $398 million net of fees.

23. Reinsurance

No Changes

24. Retrospectively Rated Contracts & Contracts Subject to Re-determination

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. No change.

E. Not Applicable

NOTES TO FINANCIAL STATEMENTS

25. Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident & health claims and claim reserves is summarized as follows:

	03/31/2017	12/31/2016
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at January 1	$ 3,788,305,380	$ 3,574,645,654
Incurred related to:		
Current year	681,948,601	2,388,829,870
Prior year	(88,453,916)	(90,285,723)
Total incurred	593,494,685	2,298,544,147
Paid related to:		
Current year	316,313,419	1,546,907,598
Prior year	230,858,125	537,976,823
Total paid	547,171,543	2,084,884,421
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance Recoverable at March 31, 2017	$ 3,834,628,522	$ 3,788,305,380

26. Intercompany Pooling Arrangements

No Changes

27. Structured Settlements

No Changes

28. Health Care Receivables

No Changes

29. Participating Policies

No Changes

30. Premium Deficiency Reserve - Health

Not applicable

31. Reserves for Life Contracts and Deposit-Type Contracts

No Changes

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

No Changes

33. Premium and Annuity Considerations Deferred and Uncollected

No Changes

34. Separate Accounts

No Changes

35. Loss/Claim Adjustment Expenses

No Changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

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

2.2 If yes, date of change:

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

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/19/2015

6.4 By what department or departments?
New York State Department of Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Park Avenue Institutional Advisers LLC	New York, NY	NO	NO	NO	YES
Park Avenue Securities LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
Senior Managers do not have a separate Code of Conduct. However, the Company-wide Code has been updated for 2017 to reflect changes in current regulation. This is within the normal scope of business practice and is done so with the approval of senior management.

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
US Treasury Par Value of 10,710,000
Emoney Preferred Stock Book Value of 25,986,092

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 96,782,134

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 14,124,961	$ 14,124,961
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,050,191,379	$ 927,631,757
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 857,528,826	$ 813,211,559
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,921,845,166	$ 1,754,968,277
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page. $

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	270 Park Avenue, Floor 41, New York, NY 10017

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Isaac Lowenbraun	I
Paul Gillin	I
Charles Golden	I
Keith Simon	I
Martin Vernon	I
John Gargana	I
Rob Simmons	I
Rob Crimmins	I
David Marmon	I
Stewart Johnson	I
Kampoleak Pal	I
Kevin Booth	I
Demetrios Tsaparas	I
Brian Keating	I
Tom Donohue	I
William Lee	I
Paul Jablansky	I
Douglas Gaylor	I
Douglas Dupont	I
Tim Cashman	I

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

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

18.2 If no, list exceptions:

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Bonds Not Filed with the SVO
As of March 31, 2017

EXHIBIT A

CUSIP	Description	Interest	Maturity
00150*AA6	AIA COLCHIS LLC	4.46	12/31/2031
03968@AH5	ARCTIC SLOPE REGIONAL CORPORATION	3.46	12/21/2024
03968@AJ1	ARCTIC SLOPE REGIONAL CORPORATION	3.62	12/21/2026
12696#AA8	HSS PROPERTIES	4.21	09/01/2047
24618#AH3	DELAWARE NORTH COMPANIES, INC.	3.40	12/15/2026
303250B@2	FAIR ISAAC CORPORATION	7.18	05/07/2018
42280#AF6	THE HEICO COMPANIES LLC	3.45	11/17/2023
42280#AG4	THE HEICO COMPANIES LLC	3.72	11/17/2028
42280#AH2	THE HEICO COMPANIES LLC	3.92	11/17/2031
44416*AB2	HUDSON TRANSMISSION MISSION PARTNERS	4.41	05/23/2033
56081#BE9	MAJOR LEAGUE BASEBALL TRUST	2.64	12/10/2023
56081#BF6	MAJOR LEAGUE BASEBALL TRUST	2.92	12/10/2026
56633#AM5	MARCUS CORPORATION	4.32	02/22/2027
68715#AA7	ORORA DGP	3.26	07/16/2023
74170*AP4	PRIME PROPERTY FUND LLC	3.25	01/05/2029
78512*AA5	S&E REPLACEMENT POWER LLC	4.12	05/31/2029
88150*AA1	TERRENO REALTY LLC	4.23	09/01/2022
88150*AC7	TERRENO REALTY LLC	3.99	07/07/2026
96928#AH6	WILLIAM BLAIR & COMPANY SERIES 2006-A	6.13	01/15/2032
AC0516164	LION INDUSTRIAL PROPERTIES	3.99	05/16/2026
C7051*AA8	GCT CANADA LIMITED PARTNERSHIP	3.86	12/15/2025
F9120#AB2	TELEPERFORMANCE S.A.	4.22	12/14/2026
G1745*AR2	BROOKFIELD UTILITIES ISSUER UK PLC	2.62	11/10/2026
G1846@BC0	CAPITA HOLDING LIMITED	3.37	10/27/2023
G2765@AA0	DIONYSUS AVIATION LIMITED	4.19	08/02/2021
G2765@AB8	DIONYSUS AVIATION LIMITED	4.71	08/02/2023
G3663#AA9	FORTH PORTS FINANCE PLC	2.62	12/15/2026
G3663#AB7	FORTH PORTS FINANCE PLC	2.62	01/06/2027
G5265*AB8	KINGSPAN SECURITIES 2016 DESIGNATED	1.35	11/16/2024
G6177#AD5	INCHCAPE PLC	3.02	05/18/2027
G9850@AG8	YORKSHIRE WATER SERVICES	5.07	01/05/2022
K3380#AB4	ELFELAGIO SEV	1.95	12/15/2026
X4771#AA7	LANDSNET HF	3.96	12/28/2021
X4771#AB5	LANDSNET HF	3.96	03/07/2022
X4771#AE9	LANDSNET HF	4.61	12/28/2026
X4771#AF6	LANDSNET HF	4.61	03/07/2027
	TOTAL ISSUES:	**36**	

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA
Preferred Stocks Not Filed with the SVO

EXHIBIT A

As of March 31, 2017

CUSIP	Description	
	NONE	
TOTAL ISSUES:		**0**

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 3,626,461,109
	1.14 Total Mortgages in Good Standing	$ 3,626,461,109
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 3,626,461,109
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	70.000 %
	2.2 A&H cost containment percent	1.000 %
	2.3 A&H expense percent excluding cost containment expenses	33.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

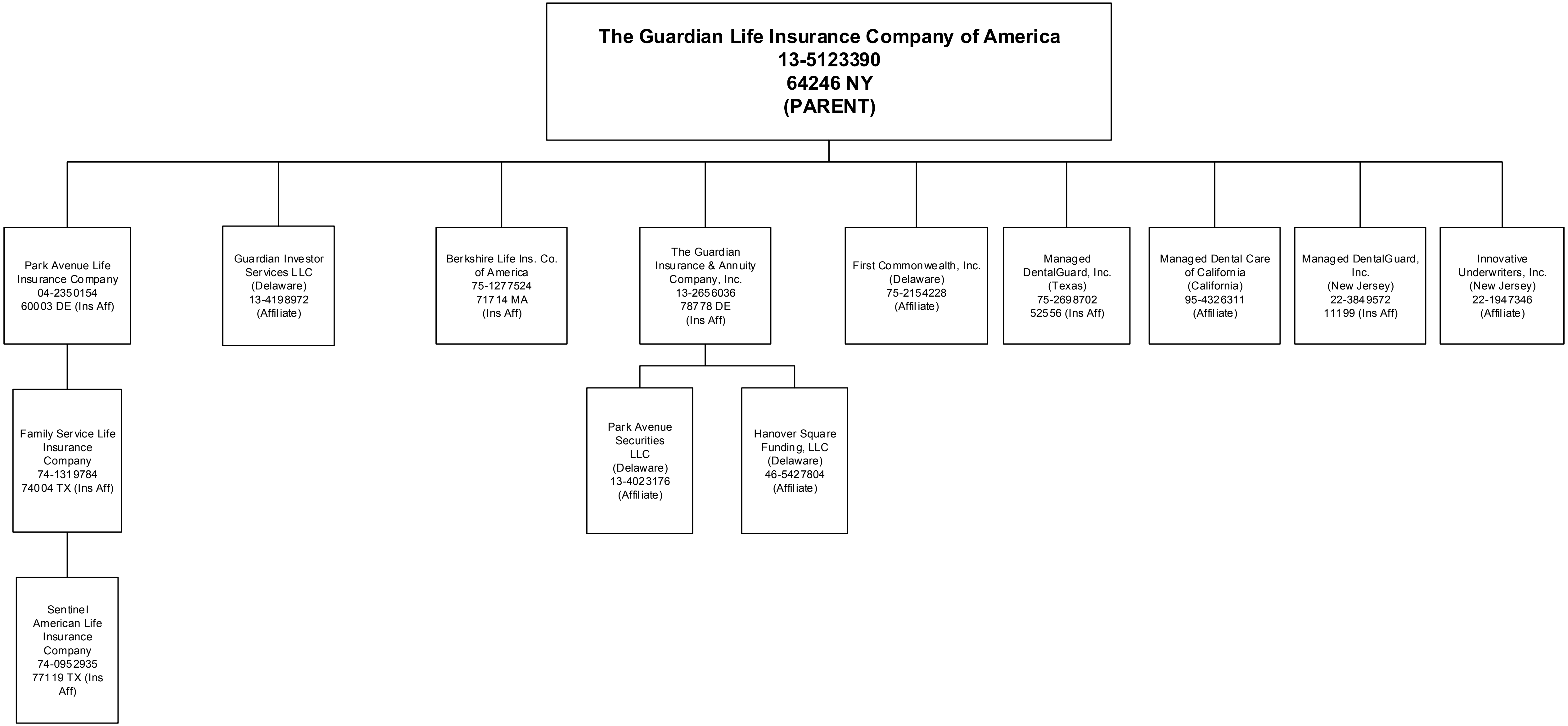
Current Year To Date - Allocated by States and Territories

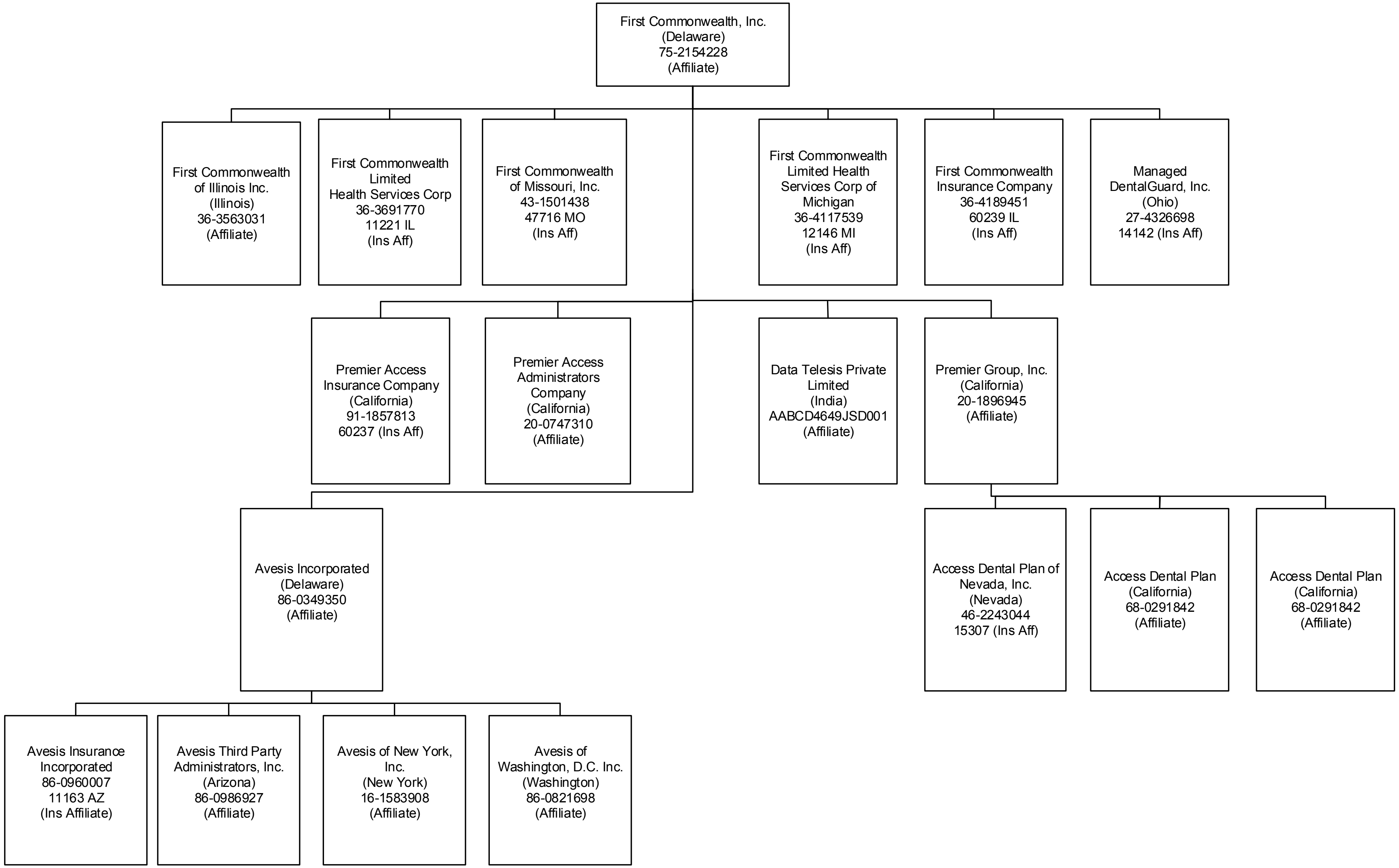
	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	9,020,882		11,435,137		20,456,019	
2. Alaska AK	L	406,446		1,024,577		1,431,022	
3. Arizona AZ	L	8,862,437	111,249	10,032,411		19,006,097	
4. Arkansas AR	L	2,246,290		3,303,307		5,549,597	
5. California CA	L	65,957,969	249,128	109,146,042		175,353,139	
6. Colorado CO	L	10,530,245	600	6,108,366		16,639,211	
7. Connecticut CT	L	21,652,088	132,416	10,406,196		32,190,700	
8. Delaware DE	L	3,462,798		1,344,801		4,807,599	
9. District of Columbia DC	L	3,232,044	176,878	5,075,286		8,484,207	
10. Florida FL	L	74,648,883	644,970	66,482,286		141,776,139	
11. Georgia GA	L	34,404,720	552,766	23,322,444		58,279,930	574
12. Hawaii HI	L	8,750,925		1,528,356		10,279,280	
13. Idaho ID	L	840,675		580,508		1,421,182	
14. Illinois IL	L	28,952,673	116,496	41,847,886		70,917,055	
15. Indiana IN	L	12,612,045		16,460,930		29,072,975	
16. Iowa IA	L	8,207,340		1,385,786		9,593,126	
17. Kansas KS	L	2,190,237		4,126,039		6,316,276	
18. Kentucky KY	L	7,121,207		8,473,569		15,594,776	
19. Louisiana LA	L	11,030,173		8,929,187		19,959,360	
20. Maine ME	L	1,581,722		543,325		2,125,046	
21. Maryland MD	L	17,774,213		15,628,777		33,402,990	
22. Massachusetts MA	L	39,303,063	150	20,823,147		60,126,360	200,000
23. Michigan MI	L	12,006,089		22,781,601		34,787,691	
24. Minnesota MN	L	17,248,198	107,203	5,237,842		22,593,243	
25. Mississippi MS	L	6,365,960		8,655,502		15,021,462	
26. Missouri MO	L	7,125,553		18,064,469		25,190,022	
27. Montana MT	L	2,977,048		2,091,099		5,068,147	
28. Nebraska NE	L	2,656,897		1,841,490		4,498,387	
29. Nevada NV	L	6,103,930		6,778,123		12,882,053	
30. New Hampshire NH	L	5,991,254		1,684,366		7,675,621	
31. New Jersey NJ	L	99,762,068	621,219	30,822,786		131,206,072	15,000
32. New Mexico NM	L	1,273,879		1,028,921		2,302,800	
33. New York NY	L	228,706,219	1,438,190	101,842,982		331,987,391	3,659
34. North Carolina NC	L	21,781,404	12,868	18,873,400		40,667,673	72,811
35. North Dakota ND	L	1,787,314		576,339		2,363,653	
36. Ohio OH	L	33,667,153	302,132	32,313,401		66,282,687	
37. Oklahoma OK	L	4,058,320		5,752,422		9,810,742	
38. Oregon OR	L	7,115,263		5,700,093		12,815,356	
39. Pennsylvania PA	L	50,480,604	1,900	31,371,498		81,854,003	
40. Rhode Island RI	L	1,982,636	13,392	472,629		2,468,658	
41. South Carolina SC	L	10,340,624		13,945,204		24,285,828	
42. South Dakota SD	L	830,375		683,286		1,513,661	
43. Tennessee TN	L	11,316,798	91,676	12,884,734		24,293,207	
44. Texas TX	L	46,769,654	51,939	66,499,172		113,320,765	
45. Utah UT	L	3,754,472		2,136,940		5,891,411	
46. Vermont VT	L	697,106	75	203,871		901,052	
47. Virginia VA	L	20,857,313	111,249	20,782,048		41,750,610	
48. Washington WA	L	5,377,417		5,093,383		10,470,800	
49. West Virginia WV	L	2,612,616		4,199,010		6,811,626	
50. Wisconsin WI	L	9,876,140		6,470,065		16,346,204	
51. Wyoming WY	L	662,097		457,368		1,119,465	
52. American Samoa AS	N	179		747		926	
53. Guam GU	N						
54. Puerto Rico PR	N	72,973		7,969		80,941	
55. U.S. Virgin Islands VI	N	855		3,967		4,822	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	51,194		15,976		67,170	
58. Aggregate Other Aliens OT	XXX	5,109,668		20,822		5,130,490	
59. Subtotal	(a) 51	1,002,208,345	4,736,497	797,301,887		1,804,246,728	292,044
90. Reporting entity contributions for employee benefits plans	XXX	311,883		(1,739,279)		(1,427,396)	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	153,303,803	63,606			153,367,409	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	4,601,849		2,858,054		7,459,903	
94. Aggregate or other amounts not allocable by State	XXX	36,654,999				36,654,999	
95. Totals (Direct Business)	XXX	1,197,080,878	4,800,103	798,420,662		2,000,301,643	292,044
96. Plus Reinsurance Assumed	XXX	9,064,067		117,793,881		126,857,948	
97 Totals (All Business)	XXX	1,206,144,945	4,800,103	916,214,543		2,127,159,591	292,044
98. Less Reinsurance Ceded	XXX	78,443,406		46,879,995		125,323,401	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,127,701,539	4,800,103	869,334,548		2,001,836,190	292,044
DETAILS OF WRITE-INS							
58001. Other alien	XXX	5,109,668		20,822		5,130,490	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	5,109,668		20,822		5,130,490	
9401. Paid-up	XXX	36,654,999				36,654,999	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	36,654,999				36,654,999	

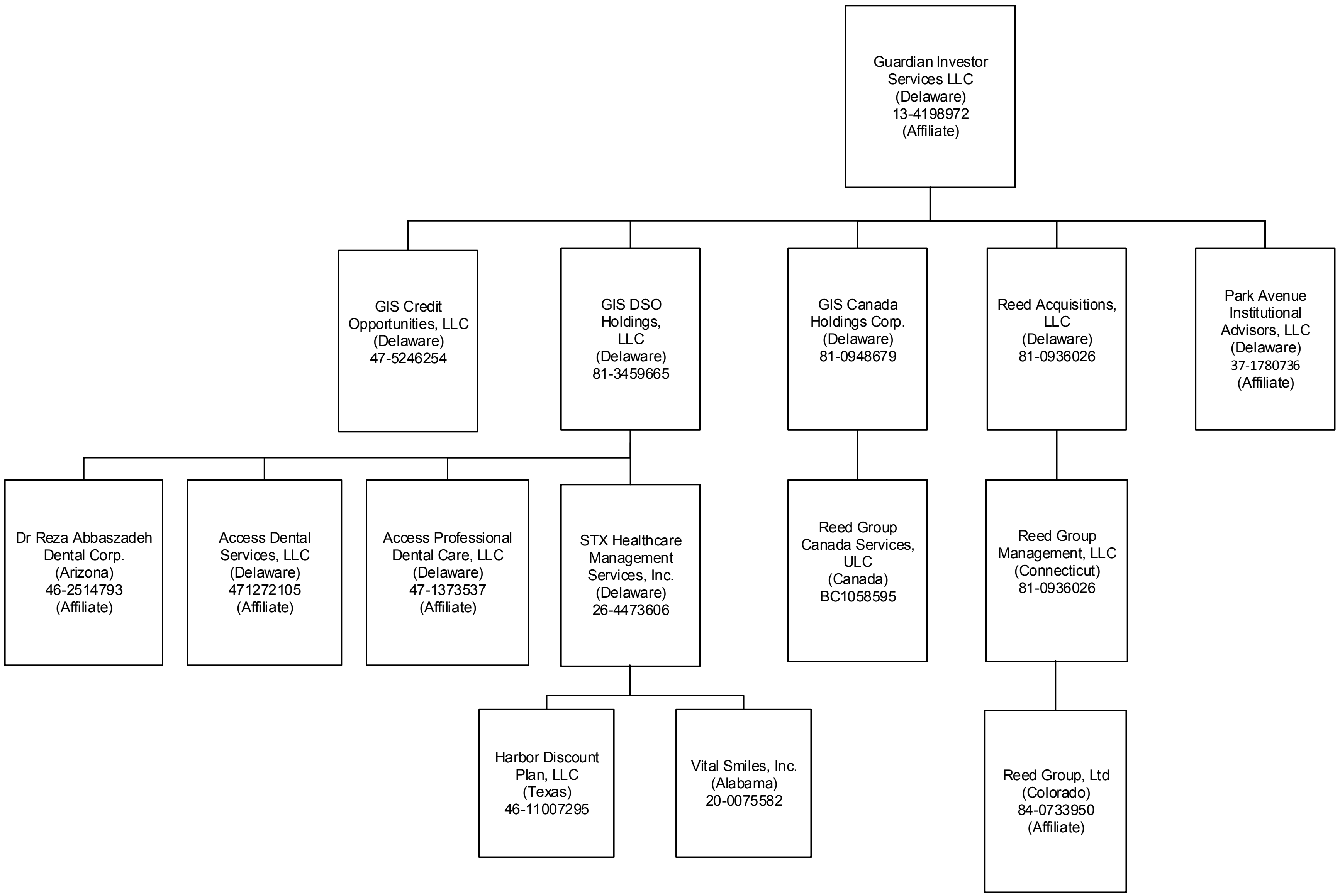
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.


The Guardian Life Insurance Company of America
13-5123390
64246 NY
(PARENT)
Park Avenue Life Insurance Company 04-2350154 60003 DE (Ins Aff)
Guardian Investor Services LLC (Delaware) 13-4198972 (Affiliate)
Berkshire Life Ins. Co. of America 75-1277524 71714 MA (Ins Aff)
The Guardian Insurance & Annuity Company, Inc. 13-2656036 78778 DE (Ins Aff)
First Commonwealth, Inc. (Delaware) 75-2154228 (Affiliate)
Managed DentalGuard, Inc. (Texas) 75-2698702 52556 (Ins Aff)
Managed Dental Care of California (California) 95-4326311 (Affiliate)
Managed DentalGuard, Inc. (New Jersey) 22-3849572 11199 (Ins Aff)
Innovative Underwriters, Inc. (New Jersey) 22-1947346 (Affiliate)
Family Service Life Insurance Company 74-1319784 74004 TX (Ins Aff)
Park Avenue Securities LLC (Delaware) 13-4023176 (Affiliate)
Hanover Square Funding, LLC (Delaware) 46-5427804 (Affiliate)
Sentinel American Life Insurance Company 74-0952935 77119 TX (Ins Aff)


First Commonwealth, Inc. (Delaware) 75-2154228 (Affiliate)
First Commonwealth of Illinois Inc. (Illinois) 36-3563031 (Affiliate)
First Commonwealth Limited Health Services Corp 36-3691770 11221 IL (Ins Aff)
First Commonwealth of Missouri, Inc. 43-1501438 47716 MO (Ins Aff)
First Commonwealth Limited Health Services Corp of Michigan 36-4117539 12146 MI (Ins Aff)
First Commonwealth Insurance Company 36-4189451 60239 IL (Ins Aff)
Managed DentalGuard, Inc. (Ohio) 27-4326698 14142 (Ins Aff)
Premier Access Insurance Company (California) 91-1857813 60237 (Ins Aff)
Premier Access Administrators Company (California) 20-0747310 (Affiliate)
Data Telesis Private Limited (India) AABCD4649JSD001 (Affiliate)
Premier Group, Inc. (California) 20-1896945 (Affiliate)
Avesis Incorporated (Delaware) 86-0349350 (Affiliate)
Access Dental Plan of Nevada, Inc. (Nevada) 46-2243044 15307 (Ins Aff)
Access Dental Plan (California) 68-0291842 (Affiliate)
Access Dental Plan (California) 68-0291842 (Affiliate)
Avesis Insurance Incorporated 86-0960007 11163 AZ (Ins Affiliate)
Avesis Third Party Administrators, Inc. (Arizona) 86-0986927 (Affiliate)
Avesis of New York, Inc. (New York) 16-1583908 (Affiliate)
Avesis of Washington, D.C. Inc. (Washington) 86-0821698 (Affiliate)


Guardian Investor Services LLC (Delaware) 13-4198972 (Affiliate)
GIS Credit Opportunities, LLC (Delaware) 47-5246254
GIS DSO Holdings, LLC (Delaware) 81-3459665
GIS Canada Holdings Corp. (Delaware) 81-0948679
Reed Acquisitions, LLC (Delaware) 81-0936026
Park Avenue Institutional Advisors, LLC (Delaware) 37-1780736 (Affiliate)
Dr Reza Abbaszadeh Dental Corp. (Arizona) 46-2514793 (Affiliate)
Access Dental Services, LLC (Delaware) 471272105 (Affiliate)
Access Professional Dental Care, LLC (Delaware) 47-1373537 (Affiliate)
STX Healthcare Management Services, Inc. (Delaware) 26-4473606
Reed Group Canada Services, ULC (Canada) BC1058595
Reed Group Management, LLC (Connecticut) 81-0936026
Harbor Discount Plan, LLC (Texas) 46-11007295
Vital Smiles, Inc. (Alabama) 20-0075582
Reed Group, Ltd (Colorado) 84-0733950 (Affiliate)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0429	The Guardian Life Insurance Co. of America	64246	13-5123390	3081309	0000901849		The Guardian Life Insurance Co. of America	NY					The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60003	04-2350154				Park Avenue Life Insurance Company	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	74004	74-1319784				Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	77119	74-0952935				Sentinel American Life Insurance Company	TX	IA	Family Service Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	78778	13-2656036		0000044393		The Guardian Insurance & Annuity Co.,Inc.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4023176		0001071640		Park Avenue Securities LLC	DE	NIA	The Guardian Insurance & Annuity Co.,Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		95-4326311				Managed Dental Care of California	CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0000	The Guardian Life Insurance Co. of America		22-1947346				Innovative Underwriters Inc,	NJ	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11221	36-3691770				First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		36-3563031				First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	47716	43-1501438				First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	12146	36-4117539				First Commonwealth Ltd Hlth Svs Corp of MI	MI	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60239	36-4189451				First Commonwealth Insurance Company	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		75-2154228		0001001493		First Commonwealth Inc.	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0429	The Guardian Life Insurance Co. of America	71714	75-1277524	2391878			Berkshire Life Ins. Co. of America	MA	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				Managed DentalGuard Inc. (Texas)	TX	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				Managed DentalGuard Inc. (New Jersey)	NJ	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	14142	27-4326698				Managed DentalGuard Inc. (Ohio)	OH	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4198972		0000041827		Guardian Investor Services LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		84-0733950				Reed Group, Ltd	CO	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		46-5427804				Hanover Square Funding, LLC	DE	NIA	The Guardian Insurance & Annuity Co.,Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60237	91-1857813				Premier Access Insurance Company	CA	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15494	45-2881632				Access Dental Plan of Utah, Inc.	UT	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15307	46-2243044				Access Dental Plan of Nevada, Inc.	NV	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		47-1373537				Access Professional Dental Care, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		68-0291842				Access Dental Plan	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		47-1272105				Access Dental Services, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
0000	The Guardian Life Insurance Co. of America						Data Telesis Private Limited	IND	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		20-0747310				Premier Access Administrators Company	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		20-1896945				Premier Group, Inc.	CA	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		46-2514793				Dr Reza Abbaszadeh Dental Corp.	AZ	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0349350				Avesis Incorporated	DE	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11163	86-0960007				Avesis Insurance Incorporated	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0986927				Avesis Third Party Administrators, Inc	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		16-1583908				Avesis of New York, Inc	NY	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0821698				Avesis of Washington D.C, Inc.	WA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		37-1780736				Park Avenue Institutional Advisors LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		81-0948679				GIS Canada Holdings Corp	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America						Reed Group Canada Services ULC	CAN	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		81-0936026				Reed Acquisitions LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		04-3331304				Reed Group Management LLC	CT	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America		13-4198972		0000041827		Guardian Investor Services, LLC	DE	NIA	Ther Guardian Life Insurance Co. of America	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America		81-3459665				GIS DSO Holdings, LLC	DE	NIA	Guardian Investor Services, LLC	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America		26-4473606				STX Healthcare Management Services, Inc.	DE	NIA	GIS DSO Holdings, LLC	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America		20-0075582				Vital Smiles, Inc.	AL	NIA	STX Healthcare Management Services, Inc.	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America						Harbor Discount Plan LLC	TX	NIA	STX Healthcare Management Services, Inc.	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	
0000	Ther Guardian Life Insurance Co. of America		47-5246254				GIS Credit Opportunities, LLC	DE	NIA	Guardian Investor Services, LLC	Ownership	100.000	Ther Guardian Life Insurance Co. of America	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 6 4 2 4 6 2 0 1 7 4 9 0 0 0 0 1

2. Medicare Part D Coverage Supplement [Document Identifier 365] — 6 4 2 4 6 2 0 1 7 3 6 5 0 0 0 1

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 6 4 2 4 6 2 0 1 7 4 4 5 0 0 0 1

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446] — 6 4 2 4 6 2 0 1 7 4 4 6 0 0 0 1

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 6 4 2 4 6 2 0 1 7 4 4 7 0 0 0 1

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448] — 6 4 2 4 6 2 0 1 7 4 4 8 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Modco receivable	147,695		147,695	147,884
2505. Prepaid asset - pension plan	9,332,939	9,332,938		
2506. Premium tax receivable				41,883
2507. Leasehold improvements	8,274,555	8,274,555		
2597. Summary of remaining write-ins for Line 25 from overflow page	17,755,188	17,607,493	147,696	189,767

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for special litigation expense	3,008,568	2,983,568
2505. Contingency reserve for group life premiums and retired lives	1,109,991	1,453,110
2506. Miscellaneous reinsurance liabilities	35,387	60,589
2597. Summary of remaining write-ins for Line 25 from overflow page	4,153,946	4,497,267

Additional Write-ins for Liabilities Line 34

	1 Current Statement Date	2 December 31 Prior Year
3404. Contingency reserve for deposit administration	6,732	6,732
3497. Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	2,658,919	2,706,987	10,313,450
08.305. Service fees	1,559,056	219,755	1,250,623
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	4,217,975	2,926,742	11,564,073

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Commissions on all other lines of business	57,594		5,431
2705. Federal exchange fees	28,500		945,000
2706. Death benefits on all other lines of business - aviation	23,981	16,502	124,821
2707. Fines & penalties of regulatory authorities	2,260	488	145,576
2708. Interest on fines & penalties of regulatory authorities	1,458	9,244	9,952
2709. Losses on all other lines of business	(19,177)	(34,349)	(326,124)
2797. Summary of remaining write-ins for Line 27 from overflow page	94,616	(8,115)	904,657

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	374,200,538	429,569,136
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		67,431,824
	2.2 Additional investment made after acquisition	1,326,394	7,405,757
3.	Current year change in encumbrances	578,422	(58,369,783)
4.	Total gain (loss) on disposals	21,174	28,332,797
5.	Deduct amounts received on disposals	26,318	81,086,288
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	4,998,008	19,082,906
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	371,102,202	374,200,538
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	371,102,202	374,200,538

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	3,471,561,688	3,387,932,687
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	243,300,000	661,176,394
	2.2 Additional investment made after acquisition	423,015	2,097,771
3.	Capitalized deferred interest and other	10	870,752
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(1,558,163)
7.	Deduct amounts received on disposals	88,226,886	573,901,235
8.	Deduct amortization of premium and mortgage interest points and commitment fees	596,723	5,056,519
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,626,461,104	3,471,561,688
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	3,626,461,104	3,471,561,688
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	3,626,461,104	3,471,561,688

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,796,235,359	1,902,989,254
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,338,062	24,783,058
	2.2 Additional investment made after acquisition	150,467,569	602,420,643
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(12,023,477)	(94,762,178)
6.	Total gain (loss) on disposals		37,143,892
7.	Deduct amounts received on disposals	17,911,579	624,441,478
8.	Deduct amortization of premium and depreciation	229,913	1,872,445
9.	Total foreign exchange change in book/adjusted carrying value	664,588	(4,353,316)
10.	Deduct current year's other than temporary impairment recognized		45,672,071
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,922,540,609	1,796,235,359
12.	Deduct total nonadmitted amounts	3,416,339	3,187,980
13.	Statement value at end of current period (Line 11 minus Line 12)	1,919,124,270	1,793,047,379

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,975,946,008	33,345,128,145
2.	Cost of bonds and stocks acquired	4,555,165,524	19,722,370,080
3.	Accrual of discount	6,919,944	28,026,352
4.	Unrealized valuation increase (decrease)	21,584,949	(25,642,771)
5.	Total gain (loss) on disposals	52,227,987	395,083,974
6.	Deduct consideration for bonds and stocks disposed of	3,608,443,404	16,387,296,408
7.	Deduct amortization of premium	15,760,738	77,604,322
8.	Total foreign exchange change in book/adjusted carrying value	6,802,755	(24,119,042)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,994,443,026	36,975,946,008
11.	Deduct total nonadmitted amounts	6,570,619	6,446,457
12.	Statement value at end of current period (Line 10 minus Line 11)	37,987,872,407	36,969,499,551

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	18,937,590,856	21,693,259,611	20,696,298,333	(183,286,066)	19,751,266,068			18,937,590,856
2. NAIC 2 (a)	15,015,620,352	1,152,610,587	1,468,623,295	228,181,130	14,927,788,774			15,015,620,352
3. NAIC 3 (a)	1,202,324,319	150,672,874	200,694,659	(47,242,339)	1,105,060,195			1,202,324,319
4. NAIC 4 (a)	1,003,211,321	250,889,567	280,833,825	4,028,313	977,295,376			1,003,211,321
5. NAIC 5 (a)	101,849,041	97,517,838	11,555,631	(3,343,939)	184,467,309			101,849,041
6. NAIC 6 (a)	2,184,902	26,395,555	5,790,464	3,743,238	26,533,231			2,184,902
7. Total Bonds	36,262,780,791	23,371,346,032	22,663,796,207	2,080,337	36,972,410,953			36,262,780,791
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	14,500,589		14,500,589					14,500,589
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	25,986,092				25,986,092			25,986,092
14. Total Preferred Stock	40,486,681		14,500,589		25,986,092			40,486,681
15. Total Bonds and Preferred Stock	36,303,267,472	23,371,346,032	22,678,296,796	2,080,337	36,998,397,045			36,303,267,472

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 451,103,701 ; NAIC 2 $ 1,825,369 ; NAIC 3 $ 2,001,477 NAIC 4 $ 1,632,422 ; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	111,925,127	XXX	111,957,181	123,250	115,822

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	25,663,332	22,603,624
2. Cost of short-term investments acquired	1,391,359,489	5,025,102,366
3. Accrual of discount	15,255	49,519
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	5,192	7,608
6. Deduct consideration received on disposals	1,305,057,320	5,022,052,668
7. Deduct amortization of premium	60,820	47,117
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	111,925,128	25,663,332
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	111,925,128	25,663,332

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	18,595,560
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(6,929,263)
4.	Total gain (loss) on termination recognized	(1,456,986)
5.	Considerations received/(paid) on terminations	(16,324,045)
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	26,533,356
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	26,533,356

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				19,574,572
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(9,988,411)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	1,142,493			
	3.12 Section 1, Column 15, prior year	(8,995,318)	10,137,810		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	5,675			
	3.14 Section 1, Column 18, prior year	(1,090,272)	1,095,947	11,233,758	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	1,142,493			
	3.22 Section 1, Column 17, prior year	(8,995,318)	10,137,810		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	5,675			
	3.24 Section 1, Column 19, prior year	(1,090,272)	1,095,947	11,233,758	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(8,363,177)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	(7,414,457)			
	4.22 Amount recognized	(948,721)	(8,363,177)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				9,586,161
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				9,586,161

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#AC7	Replication 02.24.2017 TYM7	1	12,000,000	14,947,500	14,947,500	02/24/2017	06/21/2017	Replication 02.24.2017 TYM7	(4,833,999)	(3,812,660)	912828-R3-6	US TREASURY N/B	1	19,781,499	18,760,160
9999999 - Totals				14,947,500	14,947,500	XXX	XXX	XXX	(4,833,999)	(3,812,660)	XXX	XXX	XXX	19,781,499	18,760,160

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	24,000,000	1,067,651							24,000,000	1,067,651
2. Add: Opened or Acquired Transactions		4,833,999								4,833,999
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	12,000,000	1,067,651							12,000,000	1,067,651
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	12,000,000	4,833,999							12,000,000	4,833,999

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	26,533,357	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,728,654	
3.	Total (Line 1 plus Line 2)		37,262,011
4.	Part D, Section 1, Column 5	53,603,667	
5.	Part D, Section 1, Column 6	(3,186,625)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(13,155,031)
		Fair Value Check	
7.	Part A, Section 1, Column 16	11,705,232	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		11,705,232
10.	Part D, Section 1, Column 8	44,017,506	
11.	Part D, Section 1, Column 9	(3,186,626)	
12	Total (Line 9 minus Line 10 minus Line 11)		(29,125,648)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	6,976,680	
14.	Part B, Section 1, Column 20	9,988,750	
15.	Part D, Section 1, Column 11	16,965,430	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	789,766,668	801,380,825
2.	Cost of cash equivalents acquired	17,494,610,866	52,707,833,494
3.	Accrual of discount	680,916	1,372,420
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(426)	(8,830)
6.	Deduct consideration received on disposals	17,940,420,181	52,720,811,241
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	344,637,843	789,766,668
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	344,637,843	789,766,668

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
(1005) HOME OFFICE BUILDING MRO	APPLETON	WI	03/31/2017	Various				25,493
(119) APARTMENT BUILDING	PASADENA	CA	03/31/2017	Various				199,298
(120) APARTMENT BUILDING	PASADENA	CA	03/31/2017	Various				44,692
(269) WAREHOUSE	Vernon	CA	03/31/2017	Various		19,083		
(5098) GUARDIAN LUMIERE QUINCY, LLC	MEFORD	MA	03/31/2017	Various				36,479
(5053) GUARDIAN QUINCY, LLC	ARLINGTON	VA	03/31/2017	Various				58,901
(5054) GUARDIAN LEDGES, LLC	WEYMOUTH	MA	03/31/2017	Various				60,454
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	03/31/2017	Various		127,747		40,844
(5073) GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	03/31/2017	Various				8,795
(5077) GUARDIAN SAN JUANITA, LLC	WILMINGTON	DE	03/31/2017	Various		205,968		54,411
(5081) PIAZZA D'ORO, LLC	OCEANSIDE	CA	03/31/2017	Various		225,624		44,448
(5089) SEASONS LYNNWOOD, LLC	LYNNWOOD	WA	03/31/2017	Various				274,629
(5092) GUARDIAN BEAUMONT, LLC	WILMINGTON	DE	03/31/2017	Various				477,950
0199999. Acquired by Purchase						578,422		1,326,394
0299999. Acquired by Internal Transfer								
0399999 - Totals						578,422		1,326,394

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
(274) INDUSTRIAL	PICO RIVERA	CA	03/31/2017	Various	5,144		5,144						5,144	5,144					
Various	Various		03/31/2017	Various												21,174	21,174		
0199999. Property Disposed					5,144		5,144						5,144	5,144		21,174	21,174		
0299999. Property Transferred																			
0399999 - Totals					5,144		5,144						5,144	5,144		21,174	21,174		

SCHEDULE B - PART 2

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

1	Location 2	Location 3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0199999. Mortgages in good standing - Farm Mortgages								
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
0399999. Mortgages in good standing - Residential mortgages-all other								
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
1052269	CASAIC	CA		02/07/2017	3.810	12,000,000		23,550,000
1052267	MOUNTAIN VIEW	CA		02/07/2017	3.810	17,300,000		33,025,157
1052190	OXNARD	CA		01/01/2016	4.390		423,015	76,000,000
1052272	Highlands Ranch	CO		03/01/2017	4.320	12,375,000		22,350,000
1052270	WINTER SPRINGS	FL		02/07/2017	3.810	12,525,000		24,555,000
1052268	DUNWOODY	GA		02/07/2017	3.810	10,350,000		20,647,500
1052273	SWAMPSCOTT	MA		03/09/2017	3.200	40,100,000		68,850,000
1052274	CAMP SRINGS	MD		03/23/2017	3.650	72,000,000		131,600,000
1052266	ALLEN	TX		02/07/2017	3.810	7,650,000		15,525,000
1052271	Houston	TX		02/15/2017	3.250	38,000,000		91,906,977
1052265	THE WOODLANDS	TX		02/07/2017	3.810	21,000,000		44,398,846
0599999. Mortgages in good standing - Commercial mortgages-all other						243,300,000	423,015	552,408,480
0699999. Mortgages in good standing - Mezzanine Loans								
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						243,300,000	423,015	552,408,480
0999999. Restructured mortgages - Farm Mortgages								
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
1199999. Restructured mortgages - Residential mortgages-all other								
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
1399999. Restructured mortgages - Commercial mortgages-all other								
1499999. Restructured mortgages - Mezzanine Loans								
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								
2599999. Mortgages in process of foreclosure-Farm Mortgages								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						243,300,000	423,015	552,408,480

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
28304	PLACENTIA	CA		10/01/2014	02/02/2017	2,372,802		(37,843)			(37,843)		2,334,960	2,334,960			
1052136	SAN JOSE	CA		10/01/2014	01/06/2017	28,866,934		(15,958)			(15,958)		28,850,975	28,850,975			
1052056	SANTA CLARITA	CA		03/31/2008	02/03/2017	1,835,762							1,835,762	1,835,762			
1052050	LITTLETON	CO		01/01/2016	03/02/2017	14,877,296							14,877,296	14,877,296			
1052049	ITASCA	IL		01/01/2016	03/31/2017	21,935,592							21,935,592	21,935,592			
1052061	CHESTER	VA		01/01/2016	03/03/2017	2,447,405							2,447,405	2,447,405			
0199999. Mortgages closed by repayment						72,335,791		(53,801)			(53,801)		72,281,990	72,281,990			
1051765	MOBILE	AL		04/29/2013		106,900							106,900	106,900			
1052117	CHANDLER	AZ		04/30/2010		30,579							30,579	30,579			
1052088	MESA	AZ		01/01/2016		82,265							82,265	82,265			
1051822	PEORIA	AZ		04/29/2013		40,976							40,976	40,976			
28307	PHOENIX	AZ		10/01/2014		13,681		(16,699)			(16,699)		13,681	13,681			
28327	ANAHEIM	CA		10/01/2014		9,265		(16,154)			(16,154)		9,265	9,265			
28333	BEVERLY HILLS	CA		10/01/2014		43,626		(19,367)			(19,367)		43,626	43,626			
1052195	BUENA PARK	CA		03/30/2015		71,252							71,252	71,252			
28335	BURBANK	CA		10/01/2014		24,376		(19,578)			(19,578)		24,376	24,376			
1052102	BURBANK	CA		04/30/2010		20,234							20,234	20,234			
1052103	BURBANK	CA		04/30/2010		33,921							33,921	33,921			
1052129	BURBANK	CA		01/01/2016		81,086							81,086	81,086			
1052200	BURBANK	CA		03/30/2015		29,728							29,728	29,728			
1052112	CALABASAS	CA		04/30/2010		30,154							30,154	30,154			
1051985	CAPITOLA	CA		06/27/2007		50,757							50,757	50,757			
1052231	Carlsbad	CA		01/01/2016		133,783							133,783	133,783			
28330	CHATSWORTH	CA		10/01/2014		15,734		(34,963)			(34,963)		15,734	15,734			
1052116	EL CERRITO	CA		04/30/2010		195,466							195,466	195,466			
28336	ESCONDIDO	CA		10/01/2014		24,460		(15,144)			(15,144)		24,460	24,460			
1052075	FRESNO	CA		01/01/2016		95,651							95,651	95,651			
1052115	FULLERTON	CA		04/30/2010		63,566							63,566	63,566			
28317	IRVINE	CA		10/01/2014		20,572		(16,443)			(16,443)		20,572	20,572			
1052198	IRVINE	CA		03/30/2015		235,085							235,085	235,085			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1052203	IRVINE	CA		01/01/2016		202,627							202,627	202,627			
1052091	LA PUENTE	CA		01/01/2016		66,753							66,753	66,753			
1052164	LAGUNA WOODS	CA		04/30/2014		84,579							84,579	84,579			
1052246	LAKEWOOD	CA		05/05/2016		69,768							69,768	69,768			
28325	LOS ANGELES	CA		10/01/2014		9,857		(15,770)			(15,770)		9,857	9,857			
1052110	LOS ANGELES	CA		04/30/2010		67,195							67,195	67,195			
1052178	LOS ANGELES	CA		01/01/2016		54,140							54,140	54,140			
1052228	LOS ANGELES	CA		01/01/2016		255,750							255,750	255,750			
1051758	MERCED	CA		06/27/2007		46,717							46,717	46,717			
1052259	MONTEREY	CA		11/18/2016		676,677							676,677	676,677			
1052194	NORTHRIDGE	CA		03/30/2015		71,252							71,252	71,252			
28318	ONTARIO	CA		10/01/2014		33,844		(32,369)			(32,369)		33,844	33,844			
1052085	ONTARIO	CA		03/31/2008		32,694							32,694	32,694			
1051889	ORANGE	CA		06/27/2007		169,228							169,228	169,228			
1052107	ORANGE	CA		04/30/2010		176,821							176,821	176,821			
1052089	PALM DESERT	CA		01/01/2016		53,947							53,947	53,947			
28294	PASADENA	CA		10/01/2014		45,172		(7,300)			(7,300)		45,172	45,172			
1052066	PLACENTIA	CA		03/31/2008		39,837							39,837	39,837			
1052067	PLACENTIA	CA		03/31/2008		23,139							23,139	23,139			
1052054	RANCHO CUCAMONGA	CA		01/01/2016		56,159							56,159	56,159			
1052111	REDONDO BEACH	CA		04/30/2010		37,455							37,455	37,455			
1052023	ROHNERT PARK	CA		06/27/2007		70,789							70,789	70,789			
1052090	SAN DIEGO	CA		01/01/2016		38,083							38,083	38,083			
1052113	SAN DIEGO	CA		04/30/2010		41,262							41,262	41,262			
1052160	SAN DIEGO	CA		01/01/2016		164,749							164,749	164,749			
1052169	SAN DIEGO	CA		03/30/2015		94,167							94,167	94,167			
1052177	SAN DIEGO	CA		01/01/2016		7,923							7,923	7,923			
28033	SAN FRANCISCO	CA		10/01/2014		14,164		(4,342)			(4,342)		14,164	14,164			
1052179	SAN FRANCISCO	CA		04/30/2014		150,095							150,095	150,095			
1052173	SAN MATEO	CA		03/30/2015		130,355							130,355	130,355			
1051834	SANTA FE SPRINGS	CA		06/27/2007		74,694							74,694	74,694			
1052197	SANTA MONICA	CA		01/01/2016		20,670							20,670	20,670			
1052237	SANTA MONICA	CA		04/07/2016		41,219							41,219	41,219			
1052163	SIMI VALLEY	CA		01/01/2016		39,422							39,422	39,422			
1052174	TUSTIN	CA		03/30/2015		39,675							39,675	39,675			
1052142	VISTA	CA		03/23/2012		72,807							72,807	72,807			
1052170	WALNUT CREEK	CA		03/30/2015		145,103							145,103	145,103			
1052013	YORBA LINDA	CA		06/27/2007		91,360							91,360	91,360			
1052166	AURORA	CO		03/30/2015		64,028							64,028	64,028			
1051879	BOULDER	CO		06/27/2007		171,070							171,070	171,070			
1052196	BOULDER	CO		03/30/2015		20,686							20,686	20,686			
1051808	COLORADO SPRINGS	CO		06/27/2007		39,346							39,346	39,346			
1052137	DENVER	CO		10/01/2014		34,607		(14,937)			(14,937)		34,607	34,607			
1052126	WASHINGTON	DC		05/31/2011		99,254							99,254	99,254			
1052130	WASHINGTON	DC		05/31/2011		80,356							80,356	80,356			
1052132	WASHINGTON	DC		05/31/2011		81,472							81,472	81,472			
1052154	WASHINGTON	DC		01/01/2016		53,761							53,761	53,761			
28309	LAUREL	DE		10/01/2014		48,041		(17,141)			(17,141)		48,041	48,041			
1052141	NEW CASTLE	DE		01/01/2016		36,404							36,404	36,404			
1052245	NEW CASTLE	DE		04/21/2016		83,370							83,370	83,370			
1052098	AUBURNDALE	FL		05/31/2011		25,386							25,386	25,386			
1052079	BOCA RATON	FL		03/31/2008		132,358							132,358	132,358			
1052071	DAVIE	FL		01/01/2016		63,541							63,541	63,541			
1052235	DELRAY BEACH	FL		01/01/2016		54,434							54,434	54,434			
1052124	MIAMI LAKES	FL		04/30/2010		140,981							140,981	140,981			
1052249	NAPLES	FL		06/29/2016		27,346							27,346	27,346			
1052150	ORLANDO	FL		01/01/2016		141,882							141,882	141,882			
28270	ALPHARETTA	GA		10/01/2014		23,836		(2,845)			(2,845)		23,836	23,836			
28280	ATLANTA	GA		10/01/2014		39,140		(4,892)			(4,892)		39,140	39,140			
1051920	CHAMBLEE	GA		06/27/2007		184,008							184,008	184,008			

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1052000	GRIFFIN	GA		01/01/2016		175,975							175,975	175,975			
28236	HAMPTON	GA		10/01/2014		53,456		(2,357)			(2,357)		53,456	53,456			
28319	BUFFALO GROVE	IL		10/01/2014		13,050		(12,126)			(12,126)		13,050	13,050			
28324	BUFFALO GROVE	IL		10/01/2014		22,973		(21,474)			(21,474)		22,973	22,973			
28331	BUFFALO GROVE	IL		10/01/2014		21,913		(15,109)			(15,109)		21,913	21,913			
1052101	GENEVA	IL		01/01/2016		30,632							30,632	30,632			
28334	ITASCA	IL		10/01/2014		28,058		(20,268)			(20,268)		28,058	28,058			
28323	LAKE COUNTY	IL		10/01/2014		22,973		(21,474)			(21,474)		22,973	22,973			
1051977	PALATINE	IL		06/27/2007		97,363							97,363	97,363			
1052156	WALTON	KY		01/01/2016		182,709							182,709	182,709			
28312	METAIRIE	LA		10/01/2014		29,082		(34,900)			(34,900)		29,082	29,082			
1052008	ALLSTON	MA		06/27/2007		58,983							58,983	58,983			
1052204	Boston	MA		01/01/2016		32,986							32,986	32,986			
1052205	Boston	MA		01/01/2016		64,750							64,750	64,750			
1052208	Boston	MA		01/01/2016		26,065							26,065	26,065			
1052209	Boston	MA		01/01/2016		45,553							45,553	45,553			
1052210	Boston	MA		01/01/2016		46,771							46,771	46,771			
1052224	BOSTON	MA		01/01/2016		156,251							156,251	156,251			
1052014	BRIGHTON	MA		06/27/2007		43,005							43,005	43,005			
1052261	BRIGHTON	MA		12/13/2016		17,016							17,016	17,016			
1052206	BROOKLINE	MA		01/01/2016		38,784							38,784	38,784			
28328	CONCORD	MA		10/01/2014		16,538		(13,575)			(13,575)		16,538	16,538			
1051748	KINGSTON	MA		06/27/2007		53,649							53,649	53,649			
1051749	MARSTONS MILLS	MA		06/27/2007		27,455							27,455	27,455			
1052192	PEABODY	MA		03/30/2015		21,877							21,877	21,877			
1051957	BELTSVILLE	MD		06/27/2007		59,511							59,511	59,511			
1052158	BETHESDA	MD		03/30/2015		151,480							151,480	151,480			
28315	ELLICOTT CITY	MD		10/01/2014		23,835		(25,726)			(25,726)		23,835	23,835			
1052186	FREDERICK	MD		03/30/2015		85,718							85,718	85,718			
1051905	GAITHERSBURG	MD		06/27/2007		82,432							82,432	82,432			
1052145	GAITHERSBURG	MD		01/01/2016		182,016							182,016	182,016			
1052146	GAITHERSBURG	MD		01/01/2016		155,308							155,308	155,308			
1051810	LEXINGTON PARK	MD		06/27/2007		31,272							31,272	31,272			
1051900	ROCKVILLE	MD		06/27/2007		225,685							225,685	225,685			
1052148	ROCKVILLE	MD		04/29/2013		101,083							101,083	101,083			
1051740	BANGOR	ME		06/27/2007		60,254							60,254	60,254			
1052188	MINNEAPOLIS	MN		01/01/2016		28,699							28,699	28,699			
28245	O'FALLON	MO		10/01/2014		37,776		(6,137)			(6,137)		37,776	37,776			
28110	DURHAM	NC		04/22/1999		37,664							37,664	37,664			
1052094	DURHAM	NC		03/23/2012		184,622							184,622	184,622			
1052095	DURHAM	NC		03/23/2012		11,711							11,711	11,711			
28265	FUQUAY-VARINA	NC		10/01/2014		63,943		(5,863)			(5,863)		63,943	63,943			
28233	GREENSBORO	NC		10/01/2014		32,730		(9,834)			(9,834)		32,730	32,730			
1052104	GREENSBORO	NC		04/30/2010		49,527							49,527	49,527			
1052189	HOLLY SPRINGS	NC		03/30/2015		130,812							130,812	130,812			
1052010	RALEIGH	NC		06/27/2007		79,376							79,376	79,376			
1051974	FARGO	ND		06/27/2007		169,557							169,557	169,557			
1051995	BROOKLAWN	NJ		06/27/2007		35,813							35,813	35,813			
1052038	BROOKLAWN	NJ		06/27/2007		25,800							25,800	25,800			
1052106	EWING	NJ		04/30/2010		40,019							40,019	40,019			
1051971	LAWRENCEVILLE	NJ		06/27/2007		176,004							176,004	176,004			
1052120	MIDDLETOWN	NJ		04/30/2010		173,239							173,239	173,239			
1052202	MONROE	NJ		01/01/2016		59,388							59,388	59,388			
1052191	MOUNT LAUREL	NJ		03/30/2015		58,142							58,142	58,142			
1052011	NEPTUNE	NJ		06/27/2007		89,467							89,467	89,467			
1051727	STRATFORD	NJ		06/27/2007		17,728							17,728	17,728			
28296	ALBUQUERQUE	NM		10/01/2014		50,159		(11,182)			(11,182)		50,159	50,159			
28264	LAS VEGAS	NV		10/01/2014		22,298		(12,034)			(12,034)		22,298	22,298			
1051961	LAS VEGAS	NV		06/27/2007		96,911							96,911	96,911			
1051987	LAS VEGAS	NV		06/27/2007		191,822							191,822	191,822			

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1052105	CENTEREACH	NY		04/30/2010		249,764							249,764	249,764			
1052029	GUILDERLAND	NY		06/27/2007		19,716							19,716	19,716			
1051972	HAUPPAUGE	NY		06/27/2007		120,964							120,964	120,964			
1051973	JERICHO	NY		06/27/2007		154,968							154,968	154,968			
1051944	LAKE GROVE	NY		06/27/2007		97,666							97,666	97,666			
1052073	MENANDS	NY		03/31/2008		83,454							83,454	83,454			
1051766	NESCONSET	NY		06/27/2007		32,082							32,082	32,082			
28329	NEW YORK	NY		10/01/2014		19,237		(39,638)			(39,638)		19,237	19,237			
1051799	NEW YORK	NY		06/27/2007		75,951							75,951	75,951			
1052114	NEW YORK	NY		04/30/2010		51,266							51,266	51,266			
1052185	NEW YORK	NY		03/30/2015		57,689							57,689	57,689			
28229	OLEAN	NY		10/01/2014		103,392		(6,088)			(6,088)		103,392	103,392			
1051794	OLEAN	NY		06/27/2007		42,033							42,033	42,033			
1052248	STATEN ISLAND	NY		06/06/2016		48,695							48,695	48,695			
28179	WEBSTER	NY		10/01/2014		35,116		(4,192)			(4,192)		35,116	35,116			
1051746	BELLEFONTAINE	OH		06/27/2007		30,360							30,360	30,360			
27610	FOREST PARK	OH		10/12/1989		21,185							21,185	21,185			
1052220	Portland	OR		01/01/2016		79,191							79,191	79,191			
28313	BENSALEM	PA		10/01/2014		12,128		(8,159)			(8,159)		12,128	12,128			
1052161	DOYLESTOWN	PA		03/30/2015		160,071							160,071	160,071			
1052022	HANOVER	PA		06/27/2007		241,943							241,943	241,943			
1052133	LITITZ	PA		10/01/2014		123,402		(9,915)			(9,915)		123,402	123,402			
1052086	PHILADELPHIA	PA		04/30/2010		69,259							69,259	69,259			
1052193	SPRINGFIELD	PA		03/30/2015		249,795							249,795	249,795			
1052004	WEST CHESTER	PA		06/27/2007		127,452							127,452	127,452			
28292	ANDERSON	SC		10/01/2014		51,573		(16,309)			(16,309)		51,573	51,573			
28209	MEMPHIS	TN		06/20/2001		35,056							35,056	35,056			
1052201	CEDAR PARK	TX		03/30/2015		153,513							153,513	153,513			
1051783	FORT WORTH	TX		06/27/2007		50,410							50,410	50,410			
1052037	HOUSTON	TX		05/31/2011		173,079							173,079	173,079			
1052143	HOUSTON	TX		03/23/2012		38,849							38,849	38,849			
28320	SAN ANTONIO	TX		10/01/2014		12,586		(19,669)			(19,669)		12,586	12,586			
28322	WOODLANDS	TX		10/01/2014		27,930		(35,673)			(35,673)		27,930	27,930			
1052108	ROY	UT		04/30/2010		49,032							49,032	49,032			
1052183	SALT LAKE CITY	UT		03/30/2015		42,679							42,679	42,679			
28016	WEST VALLEY	UT		12/11/1997		16,523							16,523	16,523			
1052152	ALEXANDRIA	VA		01/01/2016		94,349							94,349	94,349			
1052260	Arlington	VA		11/29/2016		203,181							203,181	203,181			
28199	DULLES	VA		05/11/2001		87,887							87,887	87,887			
1051806	GLEN ALLEN	VA		06/27/2007		69,902							69,902	69,902			
1051881	MCLEAN	VA		06/27/2007		137,058							137,058	137,058			
28255	NEWPORT NEWS	VA		10/01/2014		28,953		(2,979)			(2,979)		28,953	28,953			
28321	NORFOLK	VA		10/01/2014		21,642		(34,651)			(34,651)		21,642	21,642			
1052087	RESTON	VA		03/31/2008		112,597							112,597	112,597			
28301	RICHMOND	VA		10/01/2014		69,865		(10,770)			(10,770)		69,865	69,865			
1052092	RICHMOND	VA		05/31/2011		49,382							49,382	49,382			
28302	ROANOKE	VA		10/01/2014		31,307		(5,114)			(5,114)		31,307	31,307			
1052097	ROSSLYN	VA		05/30/2008				124,536			124,536						
1052096	STERLING	VA		04/30/2014		154,988							154,988	154,988			
28291	SUFFOLK	VA		10/01/2014		31,904		(16,289)			(16,289)		31,904	31,904			
28289	WASHINGTON	VA		10/01/2014		46,680		(8,010)			(8,010)		46,680	46,680			
1052234	BELLEVUE	WA		01/01/2016		87,946							87,946	87,946			
1052232	Issaquah	WA		01/01/2016		127,098							127,098	127,098			
1051814	SEATTLE	WA		06/27/2007		122,618							122,618	122,618			
1051738	TACOMA	WA		06/27/2007		60,366							60,366	60,366			
1052238	MADISON	WI		04/11/2016		490,928							490,928	490,928			
0299999. Mortgages with partial repayments						15,944,900		(542,923)			(542,923)		15,944,900	15,944,900			
0399999. Mortgages disposed																	

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0499999. Mortgages transferred																	
0599999 - Totals						88,280,691		(596,724)			(596,724)		88,226,890	88,226,890			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	GH SCOTTSDALE I, LLC	SCOTTSDALE	AZ	GH SCOTTSDALE I, LLC		09/01/1997			55,999			50.000
000000-00-0	GH WARNER, LLC	TEMPE	AZ	GH WARNER, LLC		06/01/1995			5,962			50.000
000000-00-0	GUARDIAN ABBEY, LLC	VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007			705,031			100.000
1899999. Joint Venture Interests - Real Estate - Affiliated									766,992			XXX
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian) Series 2	Wilmington	DE	57 Stars LLC		01/28/2016			1,255,597		21,060,876	76.300
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	57 Stars LLC		06/30/2011			1,506,847		16,000,000	85.490
000000-00-0	Advantech Capital, L.P.		CYM	New Horizon Capital Partners LLC		01/28/2016			860,208		5,390,101	1.640
000000-00-0	Battery Ventures XI Side Fund-A, L.P.	Wilmington	DE	Battery Ventures		06/21/2016			216,000		3,696,300	1.540
000000-00-0	Battery Ventures XI-A, L.P.	Wilmington	DE	Battery Ventures		06/21/2016			336,000		6,068,000	1.330
000000-00-0	BC Partners IX, LP		GGY	CIE Management - BC Partners		09/21/2011			585,847		1,486,995	0.230
000000-00-0	Beekman Investment Partners III, LP	Wilmington	DE	The Beekman Group LLC		10/08/2015			2,954,667		11,512,877	7.610
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	Brynwood Partners		10/13/2009			713,052		5,229,568	6.540
000000-00-0	CAPSTREET IV, LP	Wilmington	DE	CapStreet Group		01/22/2015			1,265,317		15,457,071	6.150
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC		07/26/2013			180,766		8,799,111	0.560
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Associates		05/21/2015			234,651		18,291,786	0.430
000000-00-0	Century Park Capital Partners II, LP	Wilmington	DE	Century Park Capital Partners, L.P.		04/02/2009			11,816		759,703	3.160
000000-00-0	Charles River Partnership XV, LP	Wilmington	DE	Charles River Ventures		05/29/2012			93,750		1,593,750	1.980
000000-00-0	Cressey & Company Fund V, LP	Wilmington	DE	Cressey & Company LLC		04/13/2015			3,712,500		10,575,000	4.090
000000-00-0	CS Global Co-Investment Partners, L.P.	Wilmington	DE	Credit Suisse Group		08/21/2009			16,997		7,233,008	99.500
000000-00-0	EQT VI Fund, LP		GGY	EQT Partners AB		11/30/2011			90,571		1,518,110	0.290
000000-00-0	EQT VII (No.2) LP		GGY	EQT Partners AB		01/08/2016			688,747		13,622,716	0.290
000000-00-0	Felicis Ventures V, L.P.	Wilmington	DE	Felicis Venture		06/16/2016			675,000		10,800,000	6.730
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	Foundation Capital		11/09/2015			350,000		12,171,924	5.380
000000-00-0	Foundry Next Fund, L.P.	Wilmington	DE	Foundry Group		07/06/2016			800,000		14,675,628	4.000
000000-00-0	Foundry Ventures 2007, LP	Wilmington	DE	Foundry Group		11/19/2007			549,197			8.620
000000-00-0	Foundry Ventures 2013, LP	Wilmington	DE	Foundry Group		01/10/2013			900,000		450,000	9.700
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital Partners LLC		10/01/2015			8,694,903		6,248,610	1.130
000000-00-0	Global Infrastructure Partners	Wilmington	DE	Global Infrastructure Partners		07/11/2007			62,960		2,455,345	0.370
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	Global Infrastructure Partners		08/09/2012			272,843		2,996,187	0.240
000000-00-0	Global Infrastructure Partners III, L.P.	Wilmington	DE	Global Infrastructure Partners		08/02/2016			233,141		42,259,111	0.320
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	Goldman Sachs & Co.		04/26/2007			42,010		4,477,820	0.100
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	Goldman Sachs & Co.		01/23/2007			38,429		3,182,541	1.330
000000-00-0	GrandBanks Capital Fund II, LP	Wilmington	DE	GrandBanks Capital		11/07/2008			437,500		2,629,104	17.500
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	Leonard Green & Partners, L.P.		12/06/2012			1,687,500		2,086,736	0.500
000000-00-0	GS Mezzanine Partners 2006, LP	Wilmington	DE	Goldman Sachs & Co.		04/12/2006			6,107		1,607,422	0.180
000000-00-0	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	GSO Capital Partners		09/22/2016			4,971,740		42,710,271	0.770
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	GTCR Partners		09/02/2014			850,000		8,750,000	0.530
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.	Wilmington	DE	Harbourvest Partners, LLC		04/28/2016			3,600,000		96,300,000	100.000
000000-00-0	Harvest Fund VII, L.P.	Wilmington	DE	Harvest Partners, LP		09/28/2016			2,602,505		14,180,452	0.850
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	Highbridge Principal Strategies		02/27/2017		5,039,777			44,960,223	0.770
000000-00-0	Levine Leichtman Capital Partners IV, LP	Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008			17,181		4,224,042	1.460
000000-00-0	Levine Leichtman Capital Partners V, LP	Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013			185,483		5,277,722	1.370
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners, LLC		03/27/2015			1,021,696		14,270,035	2.670
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012			654,593		1,683,358	4.710
000000-00-0	Msouth Equity Partners III, LP	Wilmington	DE	MSouth Equity Partners, L.P.		11/09/2015			2,672,654		14,392,727	3.910
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE	New Leaf Venture Partners LLC		12/15/2015			787,500		8,811,613	8.540
000000-00-0	Pappas Ventures IV, LP	Wilmington	DE	A.M. Pappas & Associates, LLC		01/15/2009			300,000		1,200,000	14.710
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	Pfingsten Partners LLC		03/31/2009			18,754		3,951,315	3.810
000000-00-0	Phoenix 2010 Fund, LP		GBR	Phoenix Equity Partners		06/02/2010			242,298			3.330
000000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	Pacific Investment Management Company LLC		10/22/2013			1,125,000			0.270
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	Primus Capital		12/21/2012			901,350		4,723,704	4.250
000000-00-0	Redview Capital L.P.		CYM	New Horizon Capital Partners LLC		01/28/2016			371,231		5,276,962	1.640
000000-00-0	The Huron Fund IV, L.P.	Wilmington	DE	Huron Capital Partners, LLC		07/12/2013			460,959		5,829,525	4.140
000000-00-0	Thompson Street Capital IV, L.P.	Wilmington	DE	Thompson Street LLC		01/25/2016			1,498,163		11,021,694	3.330
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital LLC		12/28/2010			36,842		542,761	0.210
000000-00-0	Trident VI, LP		CYM	Stone Point Capital LLC		09/12/2014			666,935		5,602,998	0.560
000000-00-0	Trinity Ventures XII L.P.	Wilmington	DE	Trinity Ventures		04/07/2016			540,000		11,542,500	3.380
000000-00-0	Trivest Growth Investment Fund, L.P.	Wilmington	DE	Trivest Partners		01/17/2017		298,285			2,701,715	1.330
000000-00-0	Trivest V LP	Wilmington	DE	Trivest Partners		05/24/2013			350,129		7,021,070	3.750
000000-00-0	TSG6, LP	Wilmington	DE	TSG Consumer Products		07/02/2012			723,848		3,311,114	0.940
000000-00-0	TSG7 A L.P.	Wilmington	DE	TSG Consumer Products		03/30/2016			103,492		15,879,901	0.950
000000-00-0	TSG7 B L.P.	Wilmington	DE	TSG Consumer Products		01/19/2016			39,032		3,648,316	0.800
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures Management, Inc.		03/19/2015			785,811		8,568,966	5.420

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Warburg Pincus Energy, L.P.	Wilmington	DE	Warburg, Pincus LLC		07/25/2014			1,200,000		19,140,000	1.000
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	Warburg, Pincus LLC		09/20/2012			375,000		2,650,000	0.220
000000-00-0	Warburg Pincus XII, L.P.	Wilmington	DE	Warburg, Pincus LLC		12/21/2015			1,428,000		18,264,000	0.200
2199999. Joint Venture Interests - Other - Unaffiliated								5,338,062	58,003,119		640,772,384	XXX
000000-00-0	GUARDIAN INVESTOR SERVICES,LLC	WILMINGTON	DE	GUARDIAN INVESTOR SERVICES,LLC		08/31/2006			91,697,459			100.000
4399999. Any Other Class of Assets - Affiliated									91,697,459			XXX
4499999. Total - Unaffiliated								5,338,062	58,003,119		640,772,384	XXX
4599999. Total - Affiliated									92,464,451			XXX
4699999 - Totals								5,338,062	150,467,570		640,772,384	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	HANOVER ACQUISTIONS III,LLC(Fountains)	WILMINGTON	DE	CAPITAL DISTRIBUTION	02/25/2010	03/31/2017	556,641							556,641	556,641				
000000-00-0	HANOVER HOFFMAN ESTATES, LLC	WILMINGTON	DE	CAPITAL DISTRIBUTION	01/28/2015	03/09/2017	59,088							59,088	59,088				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							615,729							615,729	615,729				
000000-00-0	SPACE CENTER APARTMENTS, LLC	ITASCA	IL	CAPITAL DISTRIBUTION	08/01/2006	02/21/2017	195,300							195,300	195,300				
000000-00-0	GUARDIAN SHORES, LLC	PORTLAND	OR	CAPITAL DISTRIBUTION	12/21/2011	03/22/2017	1,498,264							1,498,264	1,498,264				
000000-00-0	Various						89							89	89				
1899999. Joint Venture Interests - Real Estate - Affiliated							1,693,653							1,693,653	1,693,653				
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian) Series 2	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2016	01/18/2017	112,589							112,589	112,589				
000000-00-0	57 Stars Global Opportunity Fund 3 (Guardian), L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	03/31/2017	48,513							48,513	48,513				
000000-00-0	BC Partners IX, LP		GGY	CAPITAL DISTRIBUTION	09/21/2011	02/27/2017	39,107							39,107	39,107				
000000-00-0	Brynwood Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/13/2009	03/16/2017	1,461,352							1,461,352	1,461,352				
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2007	03/28/2017	2,513,663							2,513,663	2,513,663				
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2013	03/31/2017	24,920							24,920	24,920				
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/21/2015	01/06/2017	(7,042)							(7,042)	(7,042)				
000000-00-0	CHB Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	02/13/2017	66,006							66,006	66,006				
000000-00-0	Columbia Capital Equity Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2010	03/30/2017	1,053,484							1,053,484	1,053,484				
000000-00-0	Crosslink Ventures VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/11/2010	01/31/2017	280,505							280,505	280,505				
000000-00-0	EQT VI Fund, LP		GGY	CAPITAL DISTRIBUTION	11/30/2011	03/31/2017	380,486							380,486	380,486				
000000-00-0	EQT VII (No.2) LP			CAPITAL DISTRIBUTION	01/08/2016	01/09/2017	80,101							80,101	80,101				
000000-00-0	Foundry Ventures 2007, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/19/2007	02/14/2017	184,487							184,487	184,487				
000000-00-0	Genstar Capital Partners VII, L.P.			CAPITAL DISTRIBUTION	10/01/2015	03/31/2017	341,982							341,982	341,982				
000000-00-0	Global Infrastructure Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/02/2016	03/31/2017	233,121							233,121	233,121				
000000-00-0	Goldman Sachs Capital Partners VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	03/13/2017	167,227							167,227	167,227				
000000-00-0	Goldman Sachs Vintage Fund IV	Wilmington	DE	CAPITAL DISTRIBUTION	01/23/2007	03/29/2017	166,684							166,684	166,684				
000000-00-0	Green Equity Investors VI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	03/31/2017	244,096							244,096	244,096				
000000-00-0	Grotech Partners VII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/01/2007	03/28/2017	97,327							97,327	97,327				
000000-00-0	GSO Capital Opportunities Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/22/2016	02/28/2017	51,309							51,309	51,309				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Unrealized Valuation Increase (De- crease)	Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	Current Year's Other Than Temporary Impair- ment Recog- nized	Capital- ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum- brances on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest- ment Income
000000-00-0	GTCR Fund XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	03/22/2017	900,379							900,379	900,379				
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/29/2012	03/24/2017	1,394,122							1,394,122	1,394,122				
000000-00-0	North Bridge Venture Partners VI			CAPITAL DISTRIBUTION	03/07/2006	01/10/2017	54,371							54,371	54,371				
000000-00-0	Pfingsten Capital Partners IV, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2009	03/31/2017	438,093							438,093	438,093				
000000-00-0	Phoenix 2010 Fund, LP			CAPITAL DISTRIBUTION	06/02/2010	03/31/2017	2,008,118							2,008,118	2,008,118				
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	02/01/2017	642,176							642,176	642,176				
000000-00-0	SVB Global Preferred Return Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/10/2010	03/15/2017	450,000							450,000	450,000				
000000-00-0	The Huron Fund IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/12/2013	03/30/2017	315,111							315,111	315,111				
000000-00-0	Trident V, L.P.		CYM	CAPITAL DISTRIBUTION	12/28/2010	02/21/2017	128,560							128,560	128,560				
000000-00-0	Trident VI, LP		CYM	CAPITAL DISTRIBUTION	09/12/2014	02/23/2017	34,078							34,078	34,078				
000000-00-0	Warburg Pincus Energy, L.P.			CAPITAL DISTRIBUTION	07/25/2014	02/28/2017	732,000							732,000	732,000				
000000-00-0	Warburg Pincus X, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2007	03/15/2017	302,775							302,775	302,775				
000000-00-0	Warburg Pincus XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	03/08/2017	662,500							662,500	662,500				
2199999. Joint Venture Interests - Other - Unaffiliated							15,602,198							15,602,198	15,602,198				
4499999. Total - Unaffiliated							15,602,198							15,602,198	15,602,198				
4599999. Total - Affiliated							2,309,382							2,309,382	2,309,382				
4699999 - Totals							17,911,580							17,911,580	17,911,580				

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-FT-0	US TREASURY N/B		03/21/2017	GOLDMAN SACHS		2,506,016	2,000,000	8,702	1
912810-RH-3	US TREASURY N/B		01/04/2017	MITSUBISHI SECURITIES		22,316,250	22,000,000	267,154	1
912810-RP-5	US TREASURY N/B		01/04/2017	JEFFERIES & COMPANY, INC.		7,903,750	8,000,000	36,464	1
912810-RS-9	US TREASURY N/B		01/04/2017	CREDIT SUISSE FIRST BOSTON		22,257,813	25,000,000	88,052	1
912810-RT-7	US TREASURY N/B		02/09/2017	VARIOUS		94,896,031	112,300,000	1,180,553	1
912810-RU-4	US TREASURY N/B		03/28/2017	VARIOUS		236,770,364	246,381,000	1,985,481	1
912810-RV-2	US TREASURY N/B		02/28/2017	CITICORP SECURITIES		5,025,977	5,000,000	6,630	1
912828-G8-7	US TREASURY N/B		01/24/2017	CREDIT SUISSE FIRST BOSTON		32,325,000	32,000,000	46,961	1
912828-H8-6	US TREASURY N/B		01/30/2017	DEUTSCHE BANK		48,896	50,000		1
912828-K7-4	US TREASURY N/B		02/27/2017	VARIOUS		4,867,813	5,000,000	33,327	1
912828-N8-9	US TREASURY N/B		01/05/2017	JEFFERIES & COMPANY, INC.		49,234,375	50,000,000	295,177	1
912828-P4-6	US TREASURY N/B		01/31/2017	VARIOUS		100,500,703	107,500,000	761,962	1
912828-R3-6	US TREASURY N/B		01/11/2017	MORGAN STANLEY		5,620,781	6,000,000	15,622	1
912828-T4-2	US TREASURY N/B		01/04/2017	MITSUBISHI SECURITIES		19,850,000	20,000,000	39,973	1
912828-U2-4	US TREASURY N/B		02/06/2017	VARIOUS		84,962,109	88,000,000	338,122	1
912828-U5-7	US TREASURY N/B		03/29/2017	VARIOUS		17,934,531	18,000,000	105,549	1
912828-U8-1	US TREASURY N/B		01/23/2017	VARIOUS		301,347,656	300,000,000	292,818	1
912828-U9-9	US TREASURY N/B		01/24/2017	DEUTSCHE BANK		75,125,977	75,000,000	62,155	1
912828-V7-2	US TREASURY N/B		02/24/2017	VARIOUS		79,189,402	79,300,000	59,244	1
912828-V9-8	US TREASURY N/B		03/28/2017	VARIOUS		51,472,648	52,500,000	73,293	1
912828-W2-2	US TREASURY N/B		02/06/2017	GOLDMAN SACHS		9,982,882	10,000,000		1
912828-W5-5	US TREASURY N/B		03/30/2017	VARIOUS		64,833,789	65,000,000	56,046	1
0599999. Subtotal - Bonds - U.S. Governments						1,288,972,763	1,329,031,000	5,753,285	XXX
46513X-BT-6	STATE OF ISRAEL GOVERNMENT		03/27/2017	DIRECT(1)		35,000,000	35,000,000		1FE
1099999. Subtotal - Bonds - All Other Governments						35,000,000	35,000,000		XXX
13063C-C4-0	CALIFORNIA ST		03/01/2017	MORGAN STANLEY		12,522,365	10,975,000	7,622	1FE
677520-NG-9	OHIO ST		03/20/2017	KEY BANK		5,000,000	5,000,000	9,190	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						17,522,365	15,975,000	16,812	XXX
15276P-MH-9	CENTRL CA UNIF SCH DIST		03/09/2017	STIFEL NICOLAUS & COMPANY INC		1,479,150	1,500,000		2FE
167486-ZW-2	CHICAGO IL		01/20/2017	GOLDMAN SACHS		7,732,640	8,000,000		2FE
167510-AA-4	CHICAGO IL BRD OF EDU DEDICATE		01/12/2017	BARCLAYS CAPITAL		2,996,250	3,000,000	7,000	2FE
520453-AN-1	LAWRENCEBURG IN POLL CONTROL R		03/08/2017	KEY BANK		2,500,000	2,500,000		2FE
64966M-DT-3	NEW YORK NY		03/07/2017	EXCHANGE		4,367,839	4,310,000		1Z
697511-ET-6	PALOMAR CA CMNTY CLG DIST		03/23/2017	PIPER, JAFFRAY & HOPWOOD INC		2,053,223	1,750,000		1FE
806640-A2-4	SCHERTZ-CIBOLO-UNIVERSAL CITYT		01/12/2017	COASTAL SECURITIES		6,823,232	5,970,000	29,850	1FE
937246-CV-6	WASHINGTON & YAMHILL CNTYS OR		03/01/2017	PIPER, JAFFRAY & HOPWOOD INC		4,231,899	3,780,000	42,525	1FE
98816P-BV-3	YSLETA TX INDEP SCH DIST		01/06/2017	PIPER, JAFFRAY & HOPWOOD INC		5,694,900	5,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						37,879,133	35,810,000	79,375	XXX
13077D-BD-3	CALIFORNIA ST UNIV REVENUE		02/09/2017	GOLDMAN SACHS		2,296,580	2,000,000		1FE
16514P-AD-1	CHESAPEAKE BAY VA BRIDGE & TUN		03/22/2017	WELLS FARGO SECURITIES LLC		2,187,400	2,000,000	23,889	2FE
16514P-AE-9	CHESAPEAKE BAY VA BRIDGE & TUN		03/23/2017	WELLS FARGO SECURITIES LLC		1,211,265	1,110,000	13,413	2FE
16772P-BX-3	CHICAGO IL TRANSIT AUTH SALEST		03/30/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		11,255,475	10,500,000	102,083	1FE
235036-F7-0	DALLAS-FORT WORTH TX INTERNATI		01/04/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		15,768,150	15,000,000	141,667	1FE
59261A-ME-4	MET TRANSPRTN AUTH NY REVENUE		03/10/2017	JEFFERIES & COMPANY, INC.		10,915,200	10,000,000		1FE
649451-DM-0	NEW YORK ST CONVENTION CENTERD		01/03/2017	JANNEY MONTGOMERY/SCOTT		372,165	335,000	2,373	1FE
64972G-NC-4	NEW YORK CITY NY MUNI WTR FIN		02/01/2017	BARCLAYS CAPITAL		4,506,720	4,000,000		1FE
650035-3W-6	NEW YORK ST URBAN DEV CORP REV		03/17/2017	JEFFERIES & COMPANY, INC.		9,234,590	8,000,000		1FE
65830R-BM-0	NORTH CAROLINA ST TURNPIKE AUT		03/23/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		1,562,358	1,400,000		1FE
709224-VB-2	PENNSYLVANIA ST TURNPIKE COMMI		01/20/2017	LOOP CAPTIAL		19,324,750	17,000,000		1FE
71781X-CH-4	PHILADELPHIA PA AUTH FOR INDL		01/18/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		8,237,313	7,420,000		1FE
71781X-CP-6	PHILADELPHIA PA AUTH FOR INDL		01/18/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		4,426,440	4,000,000		1FE
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL		02/16/2017	KEY BANK		4,000,000	4,000,000	1,543	1FE
798136-VU-8	SAN JOSE CA ARPT REVENUE		03/29/2017	CITICORP SECURITIES		2,749,600	2,500,000		1FE
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A		03/17/2017	J.P. MORGAN		5,528,600	5,000,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						103,576,606	94,265,000	284,968	XXX
00165C-AC-8	AMC ENTERTAINMENT HOLDIN		03/13/2017	CITICORP SECURITIES		5,018,750	5,000,000		4FE
00183H-AA-9	AOA 2015-1177 A		02/03/2017	DEUTSCHE BANK		5,090,625	5,000,000	2,875	1FM
00206R-DS-8	AT&T INC		03/16/2017	VARIOUS		14,780,405	14,500,000	71,001	2FE
002824-BC-3	ABBOTT LABORATORIES		02/15/2017	VARIOUS		4,195,018	4,180,000	23,573	2FE
002824-BN-9	ABBOTT LABORATORIES		03/22/2017	EXCHANGE		10,050,500	10,000,000		2FE
004421-JM-6	ACE 2004-HE4 M5		02/02/2017	JANNEY MONTGOMERY/SCOTT		6,586,942	7,664,806	6,701	6FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
013093-AA-7	ALBERTSONS COS LLC/SAFEW		03/20/2017	GOLDMAN SACHS		1,876,800	1,840,000	33,184	4FE
020002-BC-4	ALLSTATE CORP		03/14/2017	JEFFERIES & COMPANY, INC.		4,973,600	5,000,000	57,750	1FE
021345-AA-1	ALTA WIND HOLDINGS LLC		01/04/2017	STONECASTLE SECURITIES LLC		3,895,407	3,573,768	2,780	2FE
02209S-AQ-6	ALTRIA GROUP INC		01/30/2017	JEFFERIES & COMPANY, INC.		10,133,800	10,000,000	112,500	1FE
023135-AQ-9	AMAZON.COM INC		02/01/2017	BARCLAY'S		11,385,300	10,000,000	83,875	1FE
02406P-AP-5	AMERICAN AXLE & MFG INC		03/09/2017	J.P. MORGAN		2,000,000	2,000,000		4FE
025816-BK-4	AMERICAN EXPRESS CO		02/28/2017	KEY BANK		5,095,950	5,000,000	44,306	1FE
031162-CD-0	AMGEN INC		01/11/2017	EXCHANGE		52,460,020	53,179,000		2FE
031162-CF-5	AMGEN INC		01/11/2017	EXCHANGE		54,364,832	55,186,000		2FE
032511-BC-0	ANADARKO PETROLEUM CORP		03/06/2017	VARIOUS		3,390,580	3,000,000	125,425	3FE
035242-AN-6	ANHEUSER-BUSCH INBEV FIN		02/14/2017	VARIOUS		32,406,350	30,000,000	387,236	2FE
037411-AZ-8	APACHE CORP		02/22/2017	J.P. MORGAN		2,029,120	2,000,000	23,833	2FE
038222-AL-9	APPLIED MATERIALS INC		03/28/2017	J.P. MORGAN		9,964,500	10,000,000		1FE
038522-AK-4	ARAMARK SERVICES INC		02/16/2017	EXCHANGE		1,549,929	1,500,000		3FE
040555-CN-2	ARIZONA PUBLIC SERVICE		03/07/2017	KEY BANK		3,165,450	3,000,000	59,625	1FE
040555-CP-7	ARIZONA PUBLIC SERVICE		03/29/2017	CANTOR, FITZGERALD & CO, INC		10,762,300	10,000,000	101,833	1FE
040555-CT-9	ARIZONA PUBLIC SERVICE		03/16/2017	BANK OF AMERICA		20,305,800	20,000,000	304,500	1FE
04541G-US-9	ABSHE 2005-HE8 M5		03/08/2017	JANNEY MONTGOMERY/SCOTT		4,991,875	7,000,000	3,861	6FE
05357H-AA-8	AVMT 2013-AVM A		03/01/2017	MORGAN STANLEY		5,256,055	5,000,000	2,599	1FM
05377R-CD-4	AESOP 2016-1A A		02/07/2017	DEUTSCHE BANK		3,544,980	3,500,000	5,814	1FE
05377R-CQ-5	AESOP 2017-1A A		03/08/2017	BANK OF AMERICA		22,996,325	23,000,000		1FE
05951V-AA-7	BAFC 2006-I 1A1		01/10/2017	CAPITALIZED INTEREST		2,087	2,087		1FM
06051G-FF-1	BANK OF AMERICA CORP		02/24/2017	J.P. MORGAN		5,207,150	5,000,000	83,333	2FE
06051G-GF-0	BANK OF AMERICA CORP		01/17/2017	BANK OF AMERICA		15,000,000	15,000,000		2FE
06406R-AB-3	BANK OF NY MELLON CORP		01/31/2017	CITICORP SECURITIES		12,000,000	12,000,000		1FE
07330N-AJ-4	BRANCH BANKING & TRUST		03/29/2017	GOLDMAN SACHS		14,537,042	14,306,000	2,265	1FE
07332V-BD-6	BBCMS 2017-C1 A4		02/16/2017	BARCLAY'S		15,448,920	15,000,000	39,802	1FE
09247X-AN-1	BLACKROCK INC		03/21/2017	BANK OF AMERICA		6,971,650	7,000,000		1FE
110122-AX-6	BRISTOL-MYERS SQUIBB CO		01/13/2017	JEFFERIES & COMPANY, INC.		5,458,900	5,000,000	86,250	1FE
11134L-AE-9	BROADCOM CRP / CAYMN FI		01/11/2017	CREDIT SUISSE FIRST BOSTON		2,996,880	3,000,000		2FE
11134L-AG-4	BROADCOM CRP / CAYMN FI		01/11/2017	DEUTSCHE BANK		24,889,500	25,000,000		2FE
12479R-AD-9	CAUTO 2017-1A A1		03/30/2017	CREDIT SUISSE FIRST BOSTON		7,997,681	8,000,000		1FE
124857-AN-3	CBS CORP		01/27/2017	RBC CAPITAL MARKETS		4,852,100	5,000,000	10,222	2FE
12592T-AA-3	COMM 2015-3BP A		01/24/2017	MORGAN STANLEY		15,020,508	15,000,000	34,428	1FE
126408-HF-3	CSX CORP		02/08/2017	VARIOUS		41,737,700	45,000,000	488,722	2FE
126650-CF-5	CVS HEALTH CORP		02/14/2017	US BANCORP INC		3,353,831	3,345,000	1,568	2FE
126673-W6-5	CWL 2005-6 M5		03/28/2017	PIERPONT SECURITIES		2,007,500	2,200,000	414	5FE
12668B-RC-9	CWALT 2006-OC2 1A		03/29/2017	PIERPONT SECURITIES		8,672,761	10,417,730	2,394	5FE
12768X-AB-0	CAESARS ENT RESORT PROP		02/16/2017	J.P. MORGAN		2,187,500	2,000,000	86,167	5FE
144531-DQ-0	CARR 2005-NC5 M3		03/01/2017	CITICORP SECURITIES		3,631,875	9,750,000	2,461	6FE
149123-CD-1	CATERPILLAR INC		03/08/2017	CREDIT SUISSE FIRST BOSTON		5,105,400	5,000,000	70,472	1FE
151020-AU-8	CELGENE CORP		03/28/2017	BANK OF AMERICA		2,099,940	2,000,000	12,778	2FE
15911N-AA-3	CHANGE HEALTH / FIN INC		03/29/2017	GOLDMAN SACHS		6,317,313	6,250,000	27,624	4FE
161175-BA-1	CHARTER COMM OPT LLC/CAP		01/27/2017	BARCLAY'S		5,782,550	5,000,000	88,254	2FE
161175-BD-5	CHARTER COMM OPT LLC/CAP		03/30/2017	CITICORP SECURITIES		6,997,760	7,000,000		2FE
161630-AG-3	CHASE 2007-A1 2A1		01/10/2017	CAPITALIZED INTEREST		7,588	7,588		1FM
165167-CQ-8	CHESAPEAKE ENERGY CORP		03/31/2017	J.P. MORGAN		2,100,000	2,000,000	48,889	5FE
168137-AA-5	CST 2017-SKY A		03/16/2017	GOLDMAN SACHS		3,500,000	3,500,000		1FE
172967-HM-6	CITIGROUP INC		03/01/2017	GOLDMAN SACHS		5,053,700	5,000,000	52,417	2FE
172967-KN-0	CITIGROUP INC		03/07/2017	KEY BANK		2,422,350	2,500,000	30,458	2FE
20030N-AF-8	COMCAST CORP		02/07/2017	US BANCORP INC		1,180,740	1,000,000	8,632	1FE
20030N-BK-6	COMCAST CORP		02/15/2017	GOLDMAN SACHS		5,245,750	5,000,000	112,153	1FE
20030N-BQ-3	COMCAST CORP		02/13/2017	VARIOUS		18,617,040	18,000,000	211,856	1FE
20030N-BT-7	COMCAST CORP		01/11/2017	CITICORP SECURITIES		2,707,890	3,000,000	533	1FE
20030N-BY-6	COMCAST CORP		02/27/2017	WELLS FARGO SECURITIES LLC		4,995,600	5,000,000	23,833	1FE
202795-JG-6	COMMONWEALTH EDISON CO		03/17/2017	KEY BANK		10,344,025	10,000,000	152,915	1FE
207597-EG-6	CONNECTICUT LIGHT & PWR		03/31/2017	KEY BANK		2,562,375	2,500,000	51,063	1FE
20826F-AC-0	CONOCOPHILLIPS COMPANY		03/13/2017	VARIOUS		29,929,830	30,500,000	331,876	1FE
209111-FG-3	CONSOLIDATED EDISON CO O		02/23/2017	KEY BANK		10,687,800	10,000,000	108,750	1FE
209111-FK-4	CONSOLIDATED EDISON CO O		01/30/2017	VARIOUS		15,031,000	15,000,000	134,972	1FE
212015-AQ-4	CONTINENTAL RESOURCES		03/31/2017	BANK OF AMERICA		3,967,500	4,600,000	77,638	3FE
221644-AA-5	COTT HOLDINGS INC		03/08/2017	DEUTSCHE BANK		3,250,000	3,250,000		4FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
22282E-AG-7	COVANTA HOLDING CORP		03/02/2017	J.P. MORGAN		5,056,250	5,000,000		4FE
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2		03/30/2017	VARIOUS		27,277,500	25,000,000	414,711	2FE
254709-AM-0	DISCOVER FINANCIAL SVS		02/06/2017	VARIOUS		11,988,660	12,000,000		2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS		02/28/2017	J.P. MORGAN		5,251,900	5,000,000	1,361	2FE
256677-AE-5	DOLLAR GENERAL CORP		03/28/2017	BANK OF AMERICA		6,994,820	7,000,000		2FE
26433F-2#-4	DUFF & PHELPS SELECT ENERGY MLP FUND		01/25/2017	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1Z
26433F-3#-3	DUFF & PHELPS SELECT ENERGY MLP FUND		01/25/2017	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000		1FE
26443T-AA-4	DUKE ENERGY INDIANA LLC		03/15/2017	WELLS FARGO SECURITIES LLC		6,519,800	7,000,000	91,146	1FE
292480-AK-6	ENABLE MIDSTREAM PARTNER		03/06/2017	CITICORP SECURITIES		14,942,250	15,000,000		2FE
29256P-AJ-3	ECR 2005-3 M5		03/22/2017	CITICORP SECURITIES		11,587,128	13,515,149		5FE
29372E-BV-9	EFF 2017-1 A2		01/24/2017	BANK OF AMERICA		4,999,863	5,000,000		1FE
29736R-AK-6	ESTEE LAUDER CO INC		03/10/2017	VARIOUS		27,426,220	27,500,000	33,719	1FE
30261K-AN-6	FREMF 2012-K711 B		01/24/2017	GUGGENHEIM CAPITAL		5,129,102	5,000,000	12,863	1FM
30284@-AM-4	FNBM, LLC		02/03/2017	DIRECT(1)		30,000,000	30,000,000		1Z
30290Q-AG-3	FREMF 2012-K20 B		03/13/2017	MORGAN STANLEY		4,361,031	4,230,000	6,820	1FE
30290W-AE-5	FREMF 2012-K23 B		03/13/2017	MORGAN STANLEY		5,103,516	5,000,000	7,616	1FE
30291E-AE-4	FREMF 2013-K712 B		01/24/2017	MORGAN STANLEY		5,113,867	5,000,000	12,151	1FM
3136AU-G2-1	FNA 2017-M1 A2		01/18/2017	MORGAN STANLEY		5,763,642	6,000,000	12,080	1
3137BL-AC-2	FHMS K048 A2		03/22/2017	PIERPONT SECURITIES		72,417	70,000	166	1
3137BP-W2-1	FHMS K055 A2		02/01/2017	CITICORP SECURITIES		9,810,938	10,000,000	3,713	1FE
3137BS-RE-5	FHMS K059 A2		01/31/2017	MORGAN STANLEY		20,327,344	20,000,000	3,467	1FE
3137BT-UM-1	FHMS K061 A2		01/19/2017	WELLS FARGO SECURITIES LLC		9,269,946	9,000,000	24,266	1
3137BT-UN-9	FHMS K061 AM		01/19/2017	WELLS FARGO SECURITIES LLC		5,149,685	5,000,000	13,852	1
3137BV-Z8-2	FHMS K063 A2		03/07/2017	BARCLAY'S		10,299,760	10,000,000	20,008	1
34417M-AA-5	FOCUS 2017-1A A2I		03/21/2017	BARCLAY'S		8,000,000	8,000,000		2FE
34530U-AA-9	FORDR 2016-1 A		01/13/2017	BANK OF AMERICA		5,003,516	5,000,000	1,283	1FE
34531B-AA-0	FORDR 2016-2 A		03/20/2017	TD SECURITIES		13,803,789	14,000,000	15,620	1FE
34531F-AA-1	FORDR 2017-1 A		02/22/2017	VARIOUS		14,996,799	15,000,000		1FE
345397-XK-4	FORD MOTOR CREDIT CO LLC		03/08/2017	SANTANDER		1,419,306	1,400,000	4,788	2FE
345397-YE-7	FORD MOTOR CREDIT CO LLC		01/17/2017	MIZUHO SECURITIES		3,009,780	3,000,000	2,458	2FE
362334-LK-8	GSAMP 2006-HE2 M2		01/11/2017	CITICORP SECURITIES		5,115,000	8,000,000	5,069	6FE
36245E-AF-5	GSAMP 2006-HE7 M1		01/24/2017	GOLDMAN SACHS		9,020,000	16,000,000	894	1FM
36252C-AA-0	GSMS 2017-485L A		02/03/2017	GOLDMAN SACHS		10,299,926	10,000,000	15,504	1FE
36253W-AE-7	GMALT 2017-1 A4		03/07/2017	DEUTSCHE BANK		3,999,568	4,000,000		1FE
37045V-AL-4	GENERAL MOTORS CO		02/27/2017	SUNTRUST EQUITABLE		1,216,420	1,000,000	28,313	2FE
37045X-BT-2	GENERAL MOTORS FINL CO		01/11/2017	DEUTSCHE BANK		6,989,850	7,000,000		2FE
373334-JR-3	GEORGIA POWER COMPANY		03/01/2017	VARIOUS		3,502,912	2,995,000	29,811	1FE
375558-BA-0	GILEAD SCIENCES INC		02/21/2017	CREDIT SUISSE FIRST BOSTON		4,962,900	5,000,000	14,375	1FE
375558-BD-4	GILEAD SCIENCES INC		02/15/2017	VARIOUS		19,002,665	18,500,000	390,226	1FE
375558-BK-8	GILEAD SCIENCES INC		01/26/2017	FTN FINANCIAL SECURITIES CORP		4,695,700	5,000,000	75,507	1FE
375558-BM-4	GILEAD SCIENCES INC		02/27/2017	ROBERT W. BAIRD & CO, INC		4,796,250	5,000,000	410	1FE
38141G-VS-0	GOLDMAN SACHS GROUP INC		02/01/2017	VARIOUS		3,138,880	3,000,000	39,979	1FE
38141G-WB-6	GOLDMAN SACHS GROUP INC		02/17/2017	VARIOUS		19,698,356	19,700,000	25,763	1FE
38148L-AF-3	GOLDMAN SACHS GROUP INC		01/11/2017	GOLDMAN SACHS		9,513,450	9,000,000	70,813	2FE
384802-AB-0	WW GRAINGER INC		01/25/2017	VARIOUS		10,727,600	10,000,000	57,500	1FE
384802-AC-8	WW GRAINGER INC		03/21/2017	KEY BANK		5,674,800	6,000,000	80,625	1FE
4042Q1-AE-7	HSBC BANK USA NA		02/08/2017	HSBC SECURITIES, INC.		266,870	250,000	5,721	1FE
410345-AJ-1	HANESBRANDS INC		02/03/2017	CITICORP SECURITIES		2,468,750	2,500,000	26,658	3FE
413875-AT-2	HARRIS CORPORATION		02/14/2017	STIFEL NICOLAUS & COMPANY INC		10,925,100	10,000,000	154,428	2FE
432891-AG-4	HILTON WORLDWIDE FIN LLC		03/07/2017	GOLDMAN SACHS		5,000,000	5,000,000		3FE
444859-BE-1	HUMANA INC		02/15/2017	GOLDMAN SACHS		15,698,250	15,000,000	288,750	2FE
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		03/31/2017	VARIOUS		130,510,048			2
464288-51-3	ISHARES IBOXX HIGH YIELD COR ETF		02/21/2017	J.P. MORGAN		6,164,473			4
46625H-RY-8	JPMORGAN CHASE & CO		01/25/2017	J.P. MORGAN		16,000,000	16,000,000		1FE
49456B-AE-1	KINDER MORGAN INC/DELAWA		02/07/2017	GOLDMAN SACHS		3,057,390	3,000,000	17,538	2FE
49456B-AJ-0	KINDER MORGAN INC/DELAWA		01/11/2017	J.P. MORGAN		10,131,700	10,000,000	213,222	2FE
500255-AU-8	KOHL'S CORPORATION		03/14/2017	GOLDMAN SACHS		9,597,400	10,000,000	70,833	2FE
50077L-AB-2	KRAFT HEINZ FOODS CO		02/17/2017	VARIOUS		9,415,700	10,000,000	99,653	2FE
501044-DG-3	KROGER CO		01/17/2017	VARIOUS		16,985,590	17,000,000		2FE
50106G-AA-0	KRONOS ACQUISITION HOLDI		02/09/2017	BARCLAY'S		1,600,000	1,600,000		5FE
526057-BS-2	LENNAR CORP		03/02/2017	CITICORP SECURITIES		1,537,560	1,500,000	29,563	3FE
526057-BY-9	LENNAR CORP		02/15/2017	EXCHANGE		1,500,000	1,500,000		3FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
53154*-AK-9	LIBERTY UTILITIES FINANCE GP1		01/27/2017	J.P. MORGAN		7,000,000	7,000,000		2FE
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1		01/27/2017	J.P. MORGAN		3,000,000	3,000,000		2FE
54910T-AC-6	LNSTR 2017-5 A2		03/24/2017	CITICORP SECURITIES		8,499,716	8,500,000	19,663	1FE
55336V-AJ-9	MPLX LP		01/31/2017	VARIOUS		12,587,510	12,000,000	98,448	2FE
55336V-AL-4	MPLX LP		02/07/2017	CITICORP SECURITIES		9,930,400	10,000,000		2FE
55616X-AM-9	MACYS RETAIL HLDGS INC		03/21/2017	STIFEL NICOLAUS & COMPANY INC		13,154,850	15,000,000	185,625	2FE
56081#-BE-9	MAJOR LEAGUE BASEBALL TRUST		02/10/2017	US BANCORP INC		1,000,000	1,000,000		1Z
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST		02/10/2017	US BANCORP INC		4,000,000	4,000,000		1Z
565849-AE-6	MARATHON OIL CORP		02/10/2017	VARIOUS		15,849,670	14,000,000	316,433	3FE
565849-AN-6	MARATHON OIL CORP		03/20/2017	VARIOUS		1,726,793	1,732,000	13,097	2FE
56633#-AM-5	MARCUS CORPORATION		02/22/2017	BANK OF AMERICA		15,000,000	15,000,000		2Z
575634-AT-7	MASSACHUSETTS ELECTRIC		03/01/2017	VARIOUS		19,327,950	20,000,000	320,320	1FE
575767-AL-2	MASS MUTUAL LIFE INS CO		03/22/2017	VARIOUS		9,970,170	10,000,000	1,633	1FE
585055-BU-9	MEDTRONIC INC		02/15/2017	J.P. MORGAN		5,308,900	5,000,000	100,208	1FE
59156R-BG-2	METLIFE INC		02/17/2017	VARIOUS		26,907,680	25,000,000	282,208	1FE
59156R-BN-7	METLIFE INC		03/02/2017	WELLS FARGO SECURITIES LLC		4,806,300	5,000,000	3,375	1FE
59156R-BR-8	METLIFE INC		02/01/2017	WELLS FARGO SECURITIES LLC		3,117,720	3,000,000	31,817	1FE
59217G-BY-4	MET LIFE GLOB FUNDING I		02/27/2017	VARIOUS		12,142,140	12,000,000	59,800	1FE
594918-BL-7	MICROSOFT CORP		02/03/2017	GOLDMAN SACHS		10,466,600	10,000,000	117,431	1FE
594918-CA-0	MICROSOFT CORP		02/22/2017	VARIOUS		30,504,033	30,300,000	18,889	1FE
595620-AR-6	MIDAMERICAN ENERGY CO		01/23/2017	BARCLAY'S		4,992,950	5,000,000		1FE
61746B-EF-9	MORGAN STANLEY		02/17/2017	MORGAN STANLEY		19,808,200	20,000,000	16,615	1FE
61746B-EG-7	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		14,898,300	15,000,000		1FE
61746B-EH-5	MORGAN STANLEY		02/14/2017	MORGAN STANLEY		5,000,000	5,000,000		2FE
61747Y-CJ-2	MORGAN STANLEY		02/27/2017	WELLS FARGO SECURITIES LLC		3,255,690	3,000,000	74,531	1FE
63860H-AE-9	NSTR 2007-A M1		03/22/2017	CITICORP SECURITIES		9,329,396	11,137,500		5FE
64352V-KD-2	NCHET 2005-1 M4		01/05/2017	VARIOUS		3,409,238	4,453,369	3,154	6FE
64352V-KW-0	NCHET 2005-2 M4		03/21/2017	CREDIT SUISSE FIRST BOSTON		2,698,357	3,241,270	3,879	5FE
64352V-MY-4	NCHET 2005-4 M5		03/30/2017	JANNEY MONTGOMERY/SCOTT		2,660,625	4,300,000	794	6FE
651229-AV-8	NEWELL BRANDS INC		02/14/2017	US BANCORP INC		4,237,380	4,115,000	59,850	2FE
651229-AW-6	NEWELL BRANDS INC		01/31/2017	VARIOUS		10,380,800	10,000,000	142,333	2FE
651229-AY-2	NEWELL BRANDS INC		02/10/2017	VARIOUS		22,859,100	20,000,000	388,056	2FE
654106-AE-3	NIKE INC		03/15/2017	WELLS FARGO SECURITIES LLC		952,390	1,000,000	14,962	1FE
65536M-AE-7	NHELI 2006-HE2 M1		03/20/2017	CITICORP SECURITIES		4,965,000	6,000,000	4,433	5FE
655664-AS-9	NORDSTROM INC		03/06/2017	BANK OF AMERICA		9,962,400	10,000,000		2FE
655844-BN-7	NORFOLK SOUTHERN CORP		01/19/2017	VARIOUS		12,068,360	11,000,000	233,200	2FE
66989H-AH-1	NOVARTIS CAPITAL CORP		02/09/2017	J.P. MORGAN		21,617,910	20,000,000	239,556	1FE
678858-BP-5	OKLAHOMA G&E CO		03/24/2017	VARIOUS		6,811,100	6,500,000	51,756	1FE
678858-BQ-3	OKLAHOMA G&E CO		03/24/2017	JEFFERIES & COMPANY, INC.		9,670,600	10,000,000	115,000	1FE
678858-BR-1	OKLAHOMA G&E CO		03/28/2017	MIZUHO SECURITIES		9,993,200	10,000,000		1FE
68389X-BJ-3	ORACLE CORP		02/15/2017	VARIOUS		33,256,000	35,000,000	101,667	1FE
68784U-AB-8	OSCAR 2016-2A A2A		01/04/2017	MIZUHO SECURITIES		799,313	800,000	1,232	1FE
69353R-EW-4	PNC BANK NA		03/29/2017	GOLDMAN SACHS		6,933,780	7,000,000	64,381	1FE
694308-GZ-4	PACIFIC GAS & ELECTRIC		03/01/2017	WELLS FARGO SECURITIES LLC		3,155,910	3,000,000	52,288	1FE
694308-HM-2	PACIFIC GAS & ELECTRIC		02/13/2017	BANK OF AMERICA		3,076,110	3,000,000	17,792	1FE
694308-HR-1	PACIFIC GAS & ELECTRIC		03/14/2017	VARIOUS		29,244,750	30,000,000	337,222	1FE
701094-AK-0	PARKER-HANNIFIN CORP		02/23/2017	VARIOUS		14,990,240	15,000,000	3,644	1FE
709224-RH-4	PENNSYLVANIA ST TURNPIKE COMMI		01/17/2017	LOOP CAPTIAL		2,300,013	2,075,000	14,122	1FE
717081-ED-1	PFIZER INC		03/07/2017	MORGAN STANLEY		4,971,550	5,000,000	62,448	1FE
718172-BL-2	PHILIP MORRIS INTL INC		01/24/2017	CITICORP SECURITIES		9,829,600	10,000,000	90,903	1FE
72650R-BG-6	PLAINS ALL AMER PIPELINE		02/02/2017	GOLDMAN SACHS		3,004,770	3,000,000	11,267	2FE
72650R-BH-4	PLAINS ALL AMER PIPELINE		03/30/2017	VARIOUS		10,258,890	11,000,000	215,464	2FE
737446-AH-7	POST HOLDINGS INC		02/07/2017	VARIOUS		9,424,375	8,500,000	264,415	4FE
74170*-AP-4	PRIME PROPERTY FUND LLC		01/05/2017	J.P. MORGAN		7,000,000	7,000,000		1Z
74256L-AY-5	PRINCIPAL LFE GLB FND II		01/03/2017	DEUTSCHE BANK		4,993,050	5,000,000		1FE
74340X-BE-0	PROLOGIS LP		01/24/2017	BANK OF AMERICA		5,122,750	5,000,000	44,792	1FE
744320-CA-1	PRUDENTIAL FINANCIAL INC		03/13/2017	VARIOUS		25,111,110	24,000,000	335,225	1FE
75156T-AD-2	RAMP 2006-NC2 M1		02/21/2017	BROWNSTONE		524,115	684,000	645	1FM
761713-BA-3	REYNOLDS AMERICAN INC		01/18/2017	BANK OF AMERICA		17,320,200	15,000,000	375,250	2FE
761713-BB-1	REYNOLDS AMERICAN INC		01/18/2017	STIFEL NICOLAUS & COMPANY INC		5,905,900	5,000,000	128,375	2FE
78512*-AA-5	S&E REPLACEMENT POWER LLC		01/04/2017	MORGAN STANLEY		20,000,000	20,000,000		1Z
785592-A*-7	SABINE PASS LIQUIFICATION LLC		02/15/2017	MORGAN STANLEY		40,000,000	40,000,000		2FE

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785592-AT-3	SABINE PASS LIQUEFACTION		03/28/2017	VARIOUS		29,466,200	30,000,000	38,500	2FE
790849-AK-9	ST JUDE MEDICAL LLC		01/06/2017	BARCLAY'S		9,956,200	10,000,000	113,472	2FE
806851-AG-6	SCHLUMBERGER HLDGS CORP		02/28/2017	VARIOUS		5,271,675	5,000,000	39,722	1FE
81744M-AA-0	SEMT 2007-3 1A1		03/15/2017	MORGAN STANLEY		37,185	40,891		1FM
832248-AZ-1	SMITHFIELD FOODS INC		01/25/2017	BARCLAY'S		4,993,950	5,000,000		3FE
83611M-JL-3	SVHE 2005-OPT4 M1		03/30/2017	MIZUHO SECURITIES		6,708,431	8,604,000	1,378	5FE
83612C-AE-9	SVHE 2006-OPT5 2A4		03/24/2017	KEY BANK		12,478,015	16,258,000	1,103	5FE
83612H-AD-0	SVHE 2006-3 A4		01/24/2017	BROWNSTONE		316,406	450,000	25	1FM
84857L-A#-8	SPIRE INC.		03/09/2017	US BANCORP INC		11,000,000	11,000,000		2FE
852061-AK-6	SPRINT COMMUNICATIONS		01/03/2017	CREDIT SUISSE FIRST BOSTON		1,106,250	1,000,000	12,750	4FE
85917N-AA-0	STERIGENICS NORDION TOPC		01/09/2017	J.P. MORGAN		1,507,500	1,500,000	24,036	5FE
863579-BC-1	SARM 2004-12 B1		01/25/2017	CITICORP SECURITIES		7,330,191	8,844,876	1,623	1FM
863667-AJ-0	STRYKER CORP		03/24/2017	J.P. MORGAN		1,029,710	1,000,000	1,799	1FE
86787E-AR-8	SUNTRUST BANK		01/25/2017	SUNTRUST EQUITABLE		4,998,100	5,000,000		1FE
87244B-AA-6	TGIF 2017-1A A2		02/23/2017	BARCLAY'S		7,500,000	7,500,000		2FE
87264A-AR-6	T-MOBILE USA INC		03/13/2017	DEUTSCHE BANK		1,000,000	1,000,000		3FE
87612E-BF-2	TARGET CORP		03/21/2017	VARIOUS		12,614,650	14,000,000	209,444	1FE
881561-UK-8	TMTS 2005-8HE M3		02/07/2017	CITICORP SECURITIES		1,672,500	2,000,000	1,219	1FM
88166H-AD-9	TEVA PHARMA FIN IV LLC		03/08/2017	J.P. MORGAN		2,964,090	3,000,000	32,813	2FE
88307*-AA-3	TEXOMA WIND LLC		01/25/2017	MORGAN STANLEY		18,000,000	18,000,000		2Z
896818-AH-4	TRIUMPH GROUP INC		01/25/2017	WELLS FARGO SECURITIES LLC		6,702,500	7,000,000	112,802	4FE
913017-CJ-6	UNITED TECHNOLOGIES CORP		03/08/2017	GOLDMAN SACHS		4,650,100	5,000,000	68,750	1FE
92343V-DC-5	VERIZON COMMUNICATIONS		03/13/2017	US BANCORP INC		828,440	1,000,000	3,552	2FE
92343V-DV-3	VERIZON COMMUNICATIONS		03/21/2017	VARIOUS		8,916,635	8,500,000	10,389	1FE
92553P-BA-9	VIACOM INC		02/21/2017	SUNTRUST EQUITABLE		1,904,720	2,000,000	2,500	2FE
927804-FP-4	VIRGINIA ELEC & POWER CO		03/14/2017	KEY BANK		5,330,100	5,000,000	20,667	2FE
92856J-AA-8	VIZIENT INC		01/10/2017	BARCLAY'S		8,032,500	7,000,000	266,292	5FE
92887K-AD-2	VFET 2017-1A A4		02/13/2017	CITICORP SECURITIES		2,129,947	2,130,000		1FE
931142-DK-6	WAL-MART STORES INC		03/13/2017	CITICORP SECURITIES		10,867,400	10,000,000	216,389	1FE
949746-SK-8	WELLS FARGO & COMPANY		02/08/2017	VARIOUS		9,023,920	9,000,000	6,479	1FE
94974B-GL-8	WELLS FARGO & COMPANY		02/28/2017	VARIOUS		20,513,500	20,000,000	29,861	1FE
94974B-GM-6	WELLS FARGO & COMPANY		02/01/2017	SCOTIA MCLEOD		4,424,360	4,400,000	4,016	1FE
94974B-GQ-7	WELLS FARGO & COMPANY		02/15/2017	J.P. MORGAN		10,473,300	10,000,000	127,944	1FE
94974B-GU-8	WELLS FARGO & COMPANY		02/15/2017	WELLS FARGO SECURITIES LLC		5,125,600	5,000,000	48,160	1FE
94985T-BC-1	WFMBS 2007-3 3A1		01/10/2017	CAPITALIZED INTEREST		36,673	36,673		1FM
96950F-AL-8	WILLIAMS PARTNERS LP		01/31/2017	J.P. MORGAN		2,632,750	2,500,000	24,375	2FE
96950F-AN-4	WILLIAMS PARTNERS LP		01/11/2017	J.P. MORGAN		5,171,600	5,000,000	99,750	2FE
96950F-AP-9	WILLIAMS PARTNERS LP		02/10/2017	J.P. MORGAN		972,820	1,000,000	4,083	2FE
976826-BK-2	WISCONSIN POWER & LIGHT		03/21/2017	MORGAN STANLEY		1,954,060	2,000,000	36,217	1FE
AM0427-70-9	LENNAR CORP		01/05/2017	J.P. MORGAN		1,500,000	1,500,000		3FE
LX1442-35-4	CHEMOURS CO TLB		01/24/2017	J.P. MORGAN		3,007,500	3,000,000		3FE
LX1470-71-0	US LBM TL 1ST LIEN		02/15/2017	CREDIT SUISSE FIRST BOSTON		2,015,000	2,000,000		4FE
LX1596-95-1	CHANGE HEALTHCARE TLB		02/03/2017	BANK OF AMERICA		6,982,500	7,000,000		4FE
LX1541-01-5	GULF FINANCE LLC TLB		03/13/2017	MORGAN STANLEY		3,015,000	3,000,000		4FE
LX1547-67-3	DTI HOLDCO INC TLB		03/16/2017	BANK OF AMERICA		4,987,500	5,000,000		4FE
LX1551-85-7	PRESS GANEY 1ST LIEN		01/24/2017	CREDIT SUISSE FIRST BOSTON		3,022,500	3,000,000		4FE
LX1553-68-9	NEXSTAR (MISSION) TLB STRIP		01/12/2017	EXCHANGE		12,697	12,727		3FE
LX1448-58-3	BASS PRO GROUP TLB		02/10/2017	VARIOUS		8,828,750	9,000,000		4FE
LX1572-34-1	FIRST DATA CORPORATION TL 1ST LIEN		01/26/2017	DIRECT(FI)		670,466	670,466		3FE
LX1577-14-2	RCN GRANDE 1ST LIEN TL		01/24/2017	MORGAN STANLEY		3,030,000	3,000,000		4FE
LX1579-24-7	NOVOLEX 1ST LIEN TL		02/15/2017	DEUTSCHE BANK		2,017,500	2,000,000		4FE
LX1590-45-9	CONSOLIDATED COMMUNICATIONS TLB2		01/24/2017	MORGAN STANLEY		5,050,000	5,000,000		3FE
LX1589-00-6	ZAYO GROUP TLB-3		01/13/2017	MORGAN STANLEY		1,296,750	1,300,000		3FE
LX1589-00-6	ZAYO GROUP TLB-2		03/01/2017	VARIOUS		3,990,045	4,000,000		3FE
LX1469-18-3	ASURION LLC TLB-4		01/18/2017	EXCHANGE		6,299,626	6,329,375		4FE
LX1293-46-8	CHARTER COMMUNICATIONS TLF		02/01/2017	EXCHANGE		5,959,679	5,953,728		3FE
LX1592-14-1	TRIBUNE MEDIA TLB 2024		01/27/2017	DIRECT(1)		6,452,870	6,458,046		3FE
LX1599-80-7	WORLDWIDE EXPRESS 1ST LIEN TL		02/15/2017	ANTARES CAPITAL		4,493,750	4,500,000		4FE
LX1447-75-9	TRANSUNION TLB2		01/26/2017	DEUTSCHE BANK		1,979,667	1,979,667		3FE
LX1470-95-9	KIK CUSTOM PRODUCTS TLB		02/01/2017	EXCHANGE		9,724,047	9,889,924		4FE
LX1598-96-5	PEABODY ENERGY CORP 1ST LIEN TL		02/22/2017	GOLDMAN SACHS		5,056,250	5,000,000		4FE
LX1592-57-0	SPRINT COMMUNICATIONS INC TLB		01/31/2017	J.P. MORGAN		10,000,000	10,000,000		3FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
LX1594-54-3	TKC HOLDINGS INC 1ST LIEN TL		02/15/2017	JEFFERIES & COMPANY, INC.		8,996,250	9,000,000		4FE
LX1594-56-8	TKC HOLDINGS INC 2ND LIEN TL		02/08/2017	JEFFERIES & COMPANY, INC.		2,037,500	2,000,000		5FE
LX1543-67-2	ZIGGO TLE		01/25/2017	J.P. MORGAN		6,483,750	6,500,000		3FE
LX1593-54-5	BJ'S 1ST LIEN TL		01/30/2017	NOMURA SECURITIES INTERNATIONAL		9,032,500	9,000,000		4FE
LX1592-02-6	REYNOLDS GROUP HOLDINGS 1L TL		02/07/2017	VARIOUS		17,618,692	17,560,879		4FE
LX1593-55-2	BJ'S 2ND LIEN TL		03/08/2017	VARIOUS		15,077,500	15,000,000		5FE
LX1528-16-0	STATION CASINOS TLB		02/01/2017	VARIOUS		9,317,903	9,302,854	3,980	3FE
LX1453-15-3	TI GROUP TLB		01/27/2017	EXCHANGE		14,891,656	14,881,998		3FE
LX1595-95-3	BUILDERS FIRSTSOURCE TLB		02/23/2017	EXCHANGE		10,180,827	10,224,285		4FE
LX1500-43-3	DELL 1L TL		03/08/2017	EXCHANGE		28,941,533	28,927,500		2FE
LX1599-59-1	INFOR US INC TLB-6		02/06/2017	EXCHANGE		5,828,242	5,828,242		4FE
LX1599-60-9	ESH HOSPITALITY INC TLB		03/01/2017	EXCHANGE		1,692,259	1,695,750		4FE
LX1598-37-9	COMMUNICATIONS SALES & LEASING TLB		02/09/2017	EXCHANGE		11,500,563	11,695,688		4FE
LX1599-55-9	SELECT MEDICAL TLB		02/13/2017	J.P. MORGAN		9,452,500	9,500,000		3FE
LX1540-98-3	LESLIE'S POOLMART TLB		02/16/2017	EXCHANGE		9,996,813	9,975,000		4FE
LX1597-34-8	GREENWAY MEDICAL TECH 1L TL		02/16/2017	JEFFERIES & COMPANY, INC.		1,990,000	2,000,000		4FE
LX1600-18-3	NAVISTAR INC TLB		02/07/2017	EXCHANGE		10,748,451	10,689,495		4FE
LX1601-55-3	BERRY PLASTIC TLK		02/10/2017	EXCHANGE		12,825,028	12,808,729		3FE
LX1602-39-5	NBTY TLB		02/14/2017	EXCHANGE		9,937,531	9,937,531		4FE
LX1599-94-8	SCIENTIFIC GAMES TLB3		02/14/2017	EXCHANGE		10,061,598	10,060,572		4FE
LX1607-76-6	PIKE CORP 1ST LIEN TL		03/02/2017	MORGAN STANLEY		995,000	1,000,000		4FE
LX1611-76-8	TRADER CORP 1ST LIEN TL		03/28/2017	EXCHANGE		996,172	1,000,000		4FE
LX1440-74-7	ASPEN DENTAL TLB		03/10/2017	EXCHANGE		15,856,550	15,854,332		4FE
LX1509-14-5	MANITOWOC TLB		03/06/2017	EXCHANGE		1,683,845	1,692,308		4FE
LX1611-97-4	UNIVISION COMM TLC-5		03/15/2017	EXCHANGE		11,813,140	11,823,321		4FE
LX1613-42-6	XPO LOGISTICS TLB		03/10/2017	EXCHANGE		2,890,283	2,902,831		3FE
LX1332-13-4	DOLE FOOD CO TLB		03/23/2017	MORGAN STANLEY		5,572,000	5,600,000		4FE
57169*-BF-3	MARS INCORPORATED		03/09/2017	J.P. MORGAN		10,000,000	10,000,000		1FE
57169*-BF-3	MARS INCORPORATED		03/09/2017	J.P. MORGAN		8,000,000	8,000,000		1FE
292505-AD-6	ENCANA CORP	A	03/30/2017	UBS SECURITIES		5,639,150	5,000,000	44,236	3FE
LX1592-75-2	TELESAT CANADA TLB	A	02/01/2017	EXCHANGE		4,940,891	4,987,500		3FE
03969A-AL-4	ARDAGH PKG FIN/HLDGS USA		02/24/2017	CITICORP SECURITIES		6,528,750	6,500,000	9,500	5FE
046353-AK-4	ASTRAZENECA PLC		03/13/2017	HSBC SECURITIES, INC.		4,978,150	5,000,000	39,583	1FE
046353-AL-2	ASTRAZENECA PLC		02/27/2017	VARIOUS		15,015,950	15,000,000	115,313	1FE
046353-AM-0	ASTRAZENECA PLC		02/22/2017	VARIOUS		20,224,300	20,000,000	207,813	1FE
05565Q-DG-0	BP CAPITAL MARKETS PLC		01/30/2017	MITSUBISHI SECURITIES		2,008,340	2,000,000	11,435	1FE
05565Q-DL-9	BP CAPITAL MARKETS PLC		02/08/2017	PARIBAS SECURITIES		4,999,700	5,000,000		1FE
05565Q-DM-7	BP CAPITAL MARKETS PLC		02/27/2017	BARCLAY'S		5,050,750	5,000,000	8,970	1FE
08523A-AA-6	BERMUDA SKYPORT CORPORATION LIMITED		01/19/2017	CIBC WORLD MARKETS		35,000,000	35,000,000		1FE
21684A-AF-3	COOPERATIEVE RABOBANK UA		01/27/2017	MORGAN STANLEY		13,622,840	14,000,000	10,417	1FE
22535W-AB-3	CREDIT AGRICOLE LONDON		02/08/2017	VARIOUS		14,878,300	15,000,000	17,531	2FE
225401-AC-2	CREDIT SUISSE GROUP AG		01/26/2017	CREDIT SUISSE FIRST BOSTON		19,924,700	20,000,000	24,978	2FE
22546Q-AD-9	CREDIT SUISSE NEW YORK		03/15/2017	CREDIT SUISSE FIRST BOSTON		3,211,320	3,000,000	29,700	2FE
251541-AN-8	DEUTSCHE BANK AG		02/08/2017	CREDIT SUISSE FIRST BOSTON		20,195,600	20,000,000	280,972	2FE
36164Q-NA-2	GE CAPITAL INTL FUNDING		02/16/2017	BARCLAY'S		10,590,300	10,000,000	119,041	1FE
449259-AC-4	ICG 2017-1A C		02/24/2017	BARCLAY'S		6,500,000	6,500,000		1FE
456837-AG-8	ING GROEP NV		03/21/2017	J.P. MORGAN		4,990,350	5,000,000		2FE
456837-AH-6	ING GROEP NV		03/21/2017	J.P. MORGAN		6,990,830	7,000,000		2FE
478375-AN-8	JOHNSON CONTROLS INTL PL		02/02/2017	EXCHANGE		8,100,000	8,100,000		2FE
50247V-AB-5	LYB INTL FINANCE BV		01/31/2017	BARCLAY'S		11,030,800	10,000,000	26,250	2FE
50247W-AB-3	LYB INTERNATIONAL FINANC		02/21/2017	J.P. MORGAN		9,896,800	10,000,000		2FE
53944Y-AD-5	LLOYDS BANKING GROUP PLC		01/12/2017	BARCLAY'S		9,939,000	10,000,000	7,292	2FE
62854A-AP-9	MYLAN NV		02/03/2017	EXCHANGE		4,998,932	5,000,000		2FE
6325C0-DJ-7	NATIONAL AUSTRALIA BANK		02/28/2017	GOLDMAN SACHS		5,082,100	5,000,000	25,764	1FE
71654Q-BZ-4	PETROLEOS MEXICANOS		01/27/2017	EXCHANGE		2,079,635	2,000,000		2FE
71656L-BH-3	PETROLEOS MEXICANOS		01/04/2017	HSBC SECURITIES, INC.		2,081,500	2,000,000	47,361	2FE
780099-CE-5	ROYAL BK SCOTLND GRP PLC		01/06/2017	MARKET AXESS		1,064,100	1,000,000	4,424	3FE
80281L-AF-2	SANTANDER UK GROUP HLDGS		01/03/2017	GOLDMAN SACHS		2,000,000	2,000,000		2FE
822582-AY-8	SHELL INTERNATIONAL FIN		01/27/2017	SUNTRUST EQUITABLE		5,220,900	5,000,000	106,799	1FE
822582-BF-8	SHELL INTERNATIONAL FIN		03/06/2017	VARIOUS		20,370,050	20,000,000	218,811	1FE
822582-BQ-4	SHELL INTERNATIONAL FIN		03/15/2017	VARIOUS		9,467,350	10,000,000	128,889	1FE
82620K-AT-0	SIEMENS FINANCIERINGSMAT		03/07/2017	J.P. MORGAN		12,953,850	13,000,000		1FE

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853254-AW-0	STANDARD CHARTERED PLC		02/07/2017	MIZUHO SECURITIES		2,786,639	2,820,000	19,916	1FE
85771P-AL-6	STATOIL ASA		03/15/2017	CREDIT SUISSE FIRST BOSTON		4,759,800	5,000,000	68,576	1FE
86960B-AG-7	SVENSKA HANDELSBANKEN AB		01/25/2017	MIZUHO SECURITIES		2,009,280	2,000,000	5,375	1FE
87938W-AT-0	TELEFONICA EMISIONES SAU		03/01/2017	GOLDMAN SACHS		500,000	500,000		2FE
88167A-AE-1	TEVA PHARMACEUTICALS NE		03/15/2017	VARIOUS		15,369,370	17,000,000	314,388	2FE
90351D-AA-5	UBS GROUP FUNDING		01/25/2017	JEFFERIES & COMPANY, INC.		996,582	995,000	10,273	1FE
90352J-AC-7	UBS GROUP FUNDING SWITZE		03/16/2017	UBS SECURITIES		10,000,000	10,000,000		1FE
91911T-AH-6	VALE OVERSEAS LIMITED		02/06/2017	CREDIT SUISSE FIRST BOSTON		7,367,500	7,000,000	104,271	2FE
91911T-AN-3	VALE OVERSEAS LIMITED		03/28/2017	GOLDMAN SACHS		5,362,500	5,000,000	89,757	2FE
LX1589-81-6	AVOLON TLB-2		01/20/2017	MORGAN STANLEY		1,990,000	2,000,000		3FE
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY, LTD.		02/15/2017	CIBC WORLD MARKETS		15,000,000	15,000,000		1FE
G3663#-AB-7	FORTH PORTS FINANCE PLC	D	01/06/2017	BARCLAY'S		7,449,000	7,525,200		2Z
G4273*-AJ-4	HAMMERSON PLC		01/11/2017	BARCLAY'S		20,000,000	20,000,000		2FE
G6177#-AD-5	INCHCAPE PLC	D	01/25/2017	LLOYDS		14,670,000	15,050,400		2Z
X4771#-AB-5	LANDSNET HF		03/07/2017	BARCLAY'S		5,000,000	5,000,000		2Z
X4771#-AF-6	LANDSNET HF		03/07/2017	BARCLAY'S		8,000,000	8,000,000		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,002,424,810	2,878,648,055	14,959,576	XXX
8399997. Total - Bonds - Part 3						4,485,375,677	4,388,729,055	21,094,016	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,485,375,677	4,388,729,055	21,094,016	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
001055-10-2	AFLAC INC.		01/12/2017	WEEDEN & CO LP	11.000	765			L
00130H-10-5	AES CORP.		01/12/2017	WEEDEN & CO LP	18.000	209			L
00206R-10-2	AT&T, INC.		03/29/2017	WEEDEN & CO LP	192.000	7,890			L
002824-10-0	ABBOTT LABORATORIES		03/29/2017	VARIOUS	1,034.560	41,333			L
00287Y-10-9	ABBVIE INC		01/12/2017	WEEDEN & CO LP	42.000	2,574			L
00507V-10-9	ACTIVISION BLIZZARD INC		03/29/2017	WEEDEN & CO LP	51.000	2,370			L
00508Y-10-2	ACTUITY BRANDS INC		01/12/2017	WEEDEN & CO LP	6.000	1,290			L
00724F-10-1	ADOBE SYSTEMS INC		01/12/2017	WEEDEN & CO LP	13.000	1,412			L
007903-10-7	ADVANCED MICRO DEVICES		03/29/2017	WEEDEN & CO LP	2,979.000	40,872			L
00817Y-10-8	AETNA INC - NEW		01/12/2017	WEEDEN & CO LP	9.000	1,104			L
008252-10-8	AFFILIATED MANAGERS GROUP INC..		03/29/2017	WEEDEN & CO LP	9.000	1,466			L
00846U-10-1	AGILENT TECHNOLOGIES INC.		01/12/2017	WEEDEN & CO LP	8.000	388			L
009158-10-6	AIR PRODUCTS AND CHEMICALS IN		01/12/2017	WEEDEN & CO LP	6.000	875			L
00971T-10-1	AKAMAI TECHNOLOGIES		01/12/2017	WEEDEN & CO LP	9.000	629			L
011659-10-9	ALASKA AIRGROUP INC		01/12/2017	WEEDEN & CO LP	8.000	746			L
015271-10-9	ALEXANDRIA REAL EST EQUITIES		03/29/2017	WEEDEN & CO LP	343.000	37,672			L
015351-10-9	ALEXION PHARMACEUTICALS INC.		01/12/2017	WEEDEN & CO LP	6.000	824			L
018802-10-8	ALLIANT ENERGY CORP		01/12/2017	WEEDEN & CO LP	6.000	226			L
020002-10-1	ALLSTATE CORP		01/12/2017	WEEDEN & CO LP	9.000	663			L
02079K-10-7	ALPHABET INC-CL-C		01/12/2017	WEEDEN & CO LP	7.000	5,645			L
02079K-30-5	ALPHABET, INC.		03/29/2017	WEEDEN & CO LP	13.000	10,886			L
02209S-10-3	ALTRIA GROUP INC.		01/12/2017	WEEDEN & CO LP	51.000	3,444			L
023135-10-6	AMAZON.COM INC.		03/29/2017	WEEDEN & CO LP	18.000	15,131			L
023608-10-2	AMEREN CORP.		01/12/2017	WEEDEN & CO LP	7.000	364			L
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		01/12/2017	WEEDEN & CO LP	16.000	770			L
025537-10-1	AMERICAN ELECTRIC POWER		01/12/2017	WEEDEN & CO LP	13.000	823			L
025816-10-9	AMERICAN EXPRESS		01/12/2017	WEEDEN & CO LP	19.000	1,461			L
026874-78-4	AMERICAN INTERNATIONAL GROUP		01/12/2017	WEEDEN & CO LP	24.000	1,590			L
03027X-10-0	AMERICAN TOWER CORP CL A		03/29/2017	WEEDEN & CO LP	19.000	2,115			L
031100-10-0	AMETEK INC		01/12/2017	WEEDEN & CO LP	12.000	605			L
031162-10-0	AMGEN INC		01/12/2017	WEEDEN & CO LP	20.000	3,107			L
032095-10-1	AMPHENOL CORP. - CL A		01/12/2017	WEEDEN & CO LP	8.000	544			L
032511-10-7	ANADARKO PETROLEUM CORP		01/12/2017	WEEDEN & CO LP	15.000	1,073			L
032654-10-5	ANALOG DEVICES INC		03/14/2017	VARIOUS	223.160	18,384			L
036752-10-3	ANTHEM INC		01/12/2017	WEEDEN & CO LP	7.000	1,037			L
037411-10-5	APACHE CORP		01/12/2017	WEEDEN & CO LP	10.000	630			L
037833-10-0	APPLE INC.		01/12/2017	WEEDEN & CO LP	137.000	16,339			L
038222-10-5	APPLIED MATERIALS INC		01/12/2017	WEEDEN & CO LP	29.000	966			L

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
039483-10-2	ARCHER-DANIELS-MIDLAND CO		01/12/2017	WEEDEN & CO LP	21.000	912			L
03965L-10-0	ARCONIC INC		03/29/2017	WEEDEN & CO LP	21.000	493			L
053015-10-3	AUTOMATIC DATA PROCESSING		01/12/2017	WEEDEN & CO LP	12.000	1,246			L
053611-10-9	AVERY-DENNISON CORP		01/12/2017	WEEDEN & CO LP	6.000	433			L
054937-10-7	BB&T CORPORATION		01/12/2017	WEEDEN & CO LP	21.000	973			L
057224-10-7	BAKER HUGHES INC.		03/29/2017	WEEDEN & CO LP	21.000	1,285			L
058498-10-6	BALL CORP		01/12/2017	WEEDEN & CO LP	5.000	385			L
060505-10-4	BANK OF AMERICA CORP.		01/12/2017	WEEDEN & CO LP	263.000	6,031			L
064058-10-0	BANK OF NEW YORK MELLON CORP		01/12/2017	WEEDEN & CO LP	28.000	1,329			L
067383-10-9	BARD (C.R.) INC		01/12/2017	WEEDEN & CO LP	9.000	2,118			L
071813-10-9	BAXTER INTERNATIONAL INC		01/12/2017	WEEDEN & CO LP	12.000	558			L
075887-10-9	BECTON DICKINSON & CO		01/12/2017	WEEDEN & CO LP	6.000	1,041			L
075896-10-0	BED BATH & BEYOND INC.		01/12/2017	WEEDEN & CO LP	8.000	327			L
084670-70-2	BERKSHIRE HATHAWAY INC-CL B		03/29/2017	WEEDEN & CO LP	60.000	9,742			L
09062X-10-3	BIOGEN INC		01/12/2017	WEEDEN & CO LP	6.000	1,727			L
09075E-10-0	BIOVERATIV INC COMMON STK		02/02/2017	SPINOFF	419.500	17,201			L
093671-10-5	BLOCK H & R INC		01/12/2017	WEEDEN & CO LP	5.000	119			L
097023-10-5	BOEING CO.		01/12/2017	WEEDEN & CO LP	14.000	2,216			L
101137-10-7	BOSTON SCIENTIFIC CORP		03/29/2017	WEEDEN & CO LP	49.000	1,168			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/29/2017	WEEDEN & CO LP	57.000	3,216			L
124857-20-2	CBS CORP - CL B		01/12/2017	WEEDEN & CO LP	9.000	561			L
12503M-10-8	CBOE HOLDINGS INC		03/29/2017	WEEDEN & CO LP	354.000	28,044			L
12504L-10-9	CBRE GROUP INC		01/12/2017	WEEDEN & CO LP	8.000	247			L
125269-10-0	CF INDUSTRIES HOLDINGS INC		01/12/2017	WEEDEN & CO LP	6.000	207			L
125509-10-9	CIGNA CORP		01/12/2017	WEEDEN & CO LP	7.000	1,013			L
12572Q-10-5	CME Group Inc. (Cl A)		01/12/2017	WEEDEN & CO LP	9.000	1,048			L
125896-10-0	CMS ENERGY CORP.		01/12/2017	WEEDEN & CO LP	7.000	293			L
126408-10-3	CSX CORP.		01/12/2017	WEEDEN & CO LP	24.000	921			L
126650-10-0	CVS HEALTH CORPORATION		01/12/2017	WEEDEN & CO LP	28.000	2,313			L
12673P-10-5	CA, INC		01/12/2017	WEEDEN & CO LP	8.000	265			L
127097-10-3	CABOT OIL & GAS CORP CL A		03/29/2017	WEEDEN & CO LP	53.000	1,258			L
134429-10-9	CAMPBELL SOUP CO		01/12/2017	WEEDEN & CO LP	5.000	308			L
14040H-10-5	CAPITAL ONE FINANCIAL CORP		01/12/2017	WEEDEN & CO LP	11.000	967			L
14149Y-10-8	CARDINAL HEALTH INC		01/12/2017	WEEDEN & CO LP	15.000	1,113			L
143658-30-0	CARNIVAL CORP - CL A		01/12/2017	WEEDEN & CO LP	10.000	537			L
149123-10-1	CATERPILLAR INC		03/29/2017	WEEDEN & CO LP	24.000	2,247			L
151020-10-4	CELGENE CORP		03/29/2017	WEEDEN & CO LP	35.000	4,203			L
15135B-10-1	CENTENE CORP		01/12/2017	WEEDEN & CO LP	5.000	314			L
15189T-10-7	CENTERPOINT ENERGY		01/12/2017	WEEDEN & CO LP	11.000	279			L
156700-10-6	CENTURYLINK INC		01/12/2017	WEEDEN & CO LP	15.000	378			L
156782-10-4	CERNER CORP.		01/12/2017	WEEDEN & CO LP	8.000	411			L
16119P-10-8	CHARTER COMMUNICATIONS INC-A		01/12/2017	WEEDEN & CO LP	6.000	1,783			L
165167-10-7	CHESAPEAKE ENERGY		03/29/2017	WEEDEN & CO LP	86.000	522			L
166764-10-0	CHEVRONTEXACO CORP		03/29/2017	WEEDEN & CO LP	79.000	8,935			L
171340-10-2	CHURCH & DWIGHT CO., INC.		01/12/2017	WEEDEN & CO LP	7.000	304			L
17275R-10-2	CISCO SYSTEMS INC		01/12/2017	WEEDEN & CO LP	130.000	3,907			L
172908-10-5	CINTAS CORPORATION		01/12/2017	WEEDEN & CO LP	7.000	801			L
172967-42-4	CITIGROUP INC		01/12/2017	WEEDEN & CO LP	74.000	4,384			L
174610-10-5	CITIZENS FINANCIAL GROUP		01/12/2017	WEEDEN & CO LP	12.000	431			L
189754-10-4	COACH INC.		01/12/2017	WEEDEN & CO LP	7.000	246			L
191216-10-0	COCA-COLA CO.		01/12/2017	WEEDEN & CO LP	101.000	4,137			L
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STK		03/29/2017	WEEDEN & CO LP	27.000	1,562			L
194162-10-3	COLGATE PALMOLIVE CO.		01/12/2017	WEEDEN & CO LP	24.000	1,581			L
20030N-10-1	COMCAST CORP.-SPECIAL CL A		01/12/2017	WEEDEN & CO LP	61.000	4,357			L
200340-10-7	COMERICA INC		03/29/2017	WEEDEN & CO LP	25.000	1,710			L
205887-10-2	CONAGRA FOODS INC.		01/12/2017	WEEDEN & CO LP	10.000	385			L
20605P-10-1	CONCHO RESOURCES INC		03/29/2017	WEEDEN & CO LP	13.000	1,700			L
206787-10-3	CONDUENT INC COMMON STK		01/03/2017	SPINOFF	652.800	10,438			L
20825C-10-4	CONOCOPHILLIPS		01/12/2017	WEEDEN & CO LP	33.000	1,655			L
209115-10-4	CONSOLIDATED EDISON INC		01/12/2017	WEEDEN & CO LP	8.000	589			L
219350-10-5	CORNING, INC.		01/12/2017	WEEDEN & CO LP	23.000	564			L
22160K-10-5	COSTCO WHOLESALE CORP		03/29/2017	WEEDEN & CO LP	20.000	3,288			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
222070-20-3	COTY COMMON STK		01/12/2017	WEEDEN & CO LP	12.000	223			L
22822V-10-1	CROWN CASTLE INTL CORP.		01/12/2017	WEEDEN & CO LP	10.000	852			L
23331A-10-9	D.R. HORTON INC		01/12/2017	WEEDEN & CO LP	9.000	258			L
233331-10-7	DTE ENERGY COMPANY		01/12/2017	WEEDEN & CO LP	5.000	492			L
235851-10-2	DANAHER CORP		03/29/2017	WEEDEN & CO LP	24.000	1,986			L
237194-10-5	DARDEN RESTAURANTS INC		03/29/2017	WEEDEN & CO LP	8.000	661			L
244199-10-5	DEERE & CO		03/29/2017	WEEDEN & CO LP	16.000	1,731			L
247361-70-2	DELTA AIR LINES INC.		01/12/2017	WEEDEN & CO LP	18.000	916			L
24906P-10-9	DENTSPLY SIRONA INC		01/12/2017	WEEDEN & CO LP	14.000	798			L
25179M-10-3	DEVON ENERGY CORP NEW		01/12/2017	WEEDEN & CO LP	14.000	651			L
254687-10-6	DISNEY (WALT) CO HOLDING CO		01/12/2017	WEEDEN & CO LP	38.000	4,087			L
254709-10-8	DISCOVER FINANCIAL SERVICES		01/12/2017	WEEDEN & CO LP	9.000	642			L
25470F-30-2	DISCOVERY COMMUNICATIONS-C		01/12/2017	WEEDEN & CO LP	12.000	320			L
25470M-10-9	DISH NETWORK CORP-A		03/29/2017	WEEDEN & CO LP	876.000	55,188			L
256677-10-5	DOLLAR GENERAL CORP		01/12/2017	WEEDEN & CO LP	6.000	442			L
256746-10-8	DOLLAR TREE INC		01/12/2017	WEEDEN & CO LP	6.000	465			L
25746U-10-9	DOMINION RESOURCES INC.		03/29/2017	WEEDEN & CO LP	25.000	1,904			L
260543-10-3	DOW CHEMICAL		01/12/2017	WEEDEN & CO LP	29.000	1,691			L
26138E-10-9	DR. PEPPER SNAPPLE GROUP INC		01/12/2017	WEEDEN & CO LP	9.000	806			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		01/12/2017	WEEDEN & CO LP	85.000	6,300			L
26441C-20-4	DUKE ENERGY CORP		03/29/2017	WEEDEN & CO LP	63.000	5,105			L
26483E-10-0	DUN & BRADSTREET CORP		01/12/2017	WEEDEN & CO LP	7.000	854			L
26875P-10-1	EOG RESOURCES INC		01/12/2017	WEEDEN & CO LP	15.000	1,581			L
269246-40-1	E TRADE FINANCIAL CORP		01/12/2017	WEEDEN & CO LP	13.000	477			L
278642-10-3	EBAY INC		01/12/2017	WEEDEN & CO LP	27.000	820			L
278865-10-0	ECOLAB INC		01/12/2017	WEEDEN & CO LP	7.000	831			L
281020-10-7	EDISON INTERNATIONAL, INC.		01/12/2017	WEEDEN & CO LP	8.000	579			L
285512-10-9	ELECTRONIC ARTS INC.		03/29/2017	WEEDEN & CO LP	34.000	2,971			L
291011-10-4	EMERSON ELECTRIC CO		03/29/2017	WEEDEN & CO LP	28.000	1,634			L
29364G-10-3	ENTERGY CORP		01/12/2017	WEEDEN & CO LP	5.000	359			L
29444U-70-0	EQUINIX INC		03/29/2017	WEEDEN & CO LP	27.000	10,638			L
29476L-10-7	EQUITY RESIDENTIAL		03/29/2017	WEEDEN & CO LP	17.000	1,075			L
297178-10-5	ESSEX PROPERTY TRUST INC.		01/12/2017	WEEDEN & CO LP	7.000	1,599			L
30040W-10-8	EVERSOURCE ENERGY		01/12/2017	WEEDEN & CO LP	8.000	443			L
30161N-10-1	EXELON CORP		03/29/2017	WEEDEN & CO LP	42.000	1,498			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		01/12/2017	WEEDEN & CO LP	15.000	1,078			L
30231G-10-2	EXXON MOBIL CORP		03/29/2017	WEEDEN & CO LP	128.000	10,966			L
30303M-10-2	FACEBOOK INC -A		03/29/2017	WEEDEN & CO LP	128.000	17,283			L
311900-10-4	FASTENAL COMPANY		01/12/2017	WEEDEN & CO LP	8.000	384			L
31428X-10-6	FEDEX CORP		01/12/2017	WEEDEN & CO LP	9.000	1,687			L
31620M-10-6	FIDELITY NATIONAL INFORMATION SERVICES		01/12/2017	WEEDEN & CO LP	9.000	694			L
316773-10-0	FIFTH THIRD BANCORP		01/12/2017	WEEDEN & CO LP	20.000	538			L
337738-10-8	FISERV, INC.		01/12/2017	WEEDEN & CO LP	6.000	657			L
337932-10-7	FIRSTENERGY CORP		03/29/2017	WEEDEN & CO LP	78.000	2,453			L
33812L-10-2	FITBIT COMMON STK		02/09/2017	DIRECT(1)	258,480.000	1,538,473			L
343412-10-2	FLUOR CORP - NEW		01/12/2017	WEEDEN & CO LP	13.000	696			L
344849-10-4	FOOT LOCKER INC		01/12/2017	WEEDEN & CO LP	11.000	774			L
345370-86-0	FORD MOTOR CO.		03/29/2017	WEEDEN & CO LP	123.000	1,531			L
34959J-10-8	FORTIVE CORP		01/12/2017	WEEDEN & CO LP	8.000	429			L
354613-10-1	FRANKLIN RESOURCES INC		01/12/2017	WEEDEN & CO LP	8.000	324			L
35671D-85-7	FREEPORT MCMORAN INC		03/29/2017	WEEDEN & CO LP	335.000	4,346			L
35906A-10-8	FRONTIER COMMUNICATIONS CO.		01/12/2017	WEEDEN & CO LP	31.000	110			L
36174X-10-1	GGP INC REIT COMMON STK		01/30/2017	EXCHANGE	2,252.000	54,329			L
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STK		01/12/2017	WEEDEN & CO LP	5.000	263			L
369550-10-8	GENERAL DYNAMICS CORP		01/12/2017	WEEDEN & CO LP	8.000	1,412			L
369604-10-3	GENERAL ELECTRIC		01/12/2017	WEEDEN & CO LP	229.000	7,191			L
370023-10-3	GENERAL GROWTH PROPERTIES		01/12/2017	WEEDEN & CO LP	15.000	374			L
370334-10-4	GENERAL MILLS INC		01/12/2017	WEEDEN & CO LP	15.000	919			L
37045V-10-0	GENERAL MOTORS CORP		01/12/2017	WEEDEN & CO LP	36.000	1,351			L
375558-10-3	GILEAD SCIENCES INC		01/12/2017	WEEDEN & CO LP	34.000	2,495			L
38141G-10-4	GOLDMAN SACHS		01/12/2017	WEEDEN & CO LP	8.000	1,951			L
382550-10-1	GOODYEAR TIRE & RUBBER CO		01/12/2017	WEEDEN & CO LP	12.000	367			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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40414L-10-9	HCP INC		01/12/2017	WEEDEN & CO LP	12.000	365			L
40434L-10-5	HP INC		01/12/2017	WEEDEN & CO LP	45.000	666			L
406216-10-1	HALLIBURTON CO		03/29/2017	WEEDEN & CO LP	36.000	1,909			L
410345-10-2	HANESBRANDS INC		01/12/2017	WEEDEN & CO LP	10.000	219			L
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.		01/12/2017	WEEDEN & CO LP	5.000	554			L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		01/12/2017	WEEDEN & CO LP	9.000	434			L
427866-10-8	HERSHEY FOODS CORP		01/12/2017	WEEDEN & CO LP	6.000	628			L
42809H-10-7	HESS CORP		03/29/2017	WEEDEN & CO LP	18.000	959			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		01/12/2017	WEEDEN & CO LP	43.000	979			L
436440-10-1	HOLOGIC INC		01/12/2017	WEEDEN & CO LP	7.000	281			L
437076-10-2	HOME DEPOT INC		01/12/2017	WEEDEN & CO LP	32.000	4,323			L
438516-10-6	HONEYWELL INTERNATIONAL INC.		01/12/2017	WEEDEN & CO LP	20.000	2,353			L
440452-10-0	HORMEL FOODS CORP		01/12/2017	WEEDEN & CO LP	7.000	248			L
44107P-10-4	HOST HOTELS & RESORTS INC		01/12/2017	WEEDEN & CO LP	19.000	343			L
444859-10-2	HUMANA INC		01/12/2017	WEEDEN & CO LP	4.000	821			L
446150-10-4	HUNTINGTON BANCSHARES INC		03/29/2017	WEEDEN & CO LP	38.000	506			L
45168D-10-4	IDEXX LABORATORIES INC		01/12/2017	WEEDEN & CO LP	345.000	41,624			L
452308-10-9	ILLINOIS TOOL WORKS		01/12/2017	WEEDEN & CO LP	8.000	981			L
45337C-10-2	INCYTE PHARMACEUTICALS INC.		03/29/2017	WEEDEN & CO LP	680.000	94,717			L
458140-10-0	INTEL CORP.		01/12/2017	WEEDEN & CO LP	123.000	4,517			L
45866F-10-4	INTERCONTINENTAL EXCHANGE, INC.		01/12/2017	WEEDEN & CO LP	16.000	908			L
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		01/12/2017	WEEDEN & CO LP	23.000	3,863			L
459506-10-1	INTL FLAVORS & FRAGRANCES		01/12/2017	WEEDEN & CO LP	9.000	1,037			L
460146-10-3	INTERNATIONAL PAPER		01/12/2017	WEEDEN & CO LP	11.000	590			L
460690-10-0	INTERPUBLIC GROUP COS INC		01/12/2017	WEEDEN & CO LP	10.000	237			L
461202-10-3	INTUIT INC		01/12/2017	WEEDEN & CO LP	5.000	585			L
46120E-60-2	INTUITIVE SURGICAL INC.		01/12/2017	WEEDEN & CO LP	10.000	6,649			L
46284V-10-1	IRON MOUNTAIN INC		01/12/2017	WEEDEN & CO LP	7.000	236			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND		01/12/2017	WEEDEN & CO LP	53,963.000	3,204,323			L
464287-59-8	ISHARES RUSSELL 1000 VALUE		01/12/2017	WEEDEN & CO LP	3,553.000	400,352			L
46428Q-10-9	ISHARES SILVER TRUST		02/24/2017	WALLACHBETH CAPITAL	646,923.000	11,266,710			L
46625H-10-0	JP MORGAN CHASE & CO.		01/12/2017	WEEDEN & CO LP	93.000	8,021			L
469814-10-7	JACOBS ENGINEERING GROUP INC.		01/12/2017	WEEDEN & CO LP	11.000	631			L
478160-10-4	JOHNSON & JOHNSON		01/12/2017	WEEDEN & CO LP	71.000	8,139			L
48203R-10-4	JUNIPER NETWORKS INC		03/29/2017	WEEDEN & CO LP	18.000	499			L
485170-30-2	KANSAS CITY SOUTHERN INDS		01/12/2017	WEEDEN & CO LP	11.000	903			L
487836-10-8	KELLOGG CO		01/12/2017	WEEDEN & CO LP	6.000	432			L
493267-10-8	KEYCORP		01/12/2017	WEEDEN & CO LP	28.000	512			L
494368-10-3	KIMBERLY-CLARK CORP		01/12/2017	WEEDEN & CO LP	9.000	1,030			L
49446R-10-9	KIMCO REALTY CORP		01/12/2017	WEEDEN & CO LP	11.000	279			L
49456B-10-1	KINDER MORGAN INC.		03/29/2017	WEEDEN & CO LP	60.000	1,324			L
500754-10-6	KRAFT HEINZ CO /THE		01/12/2017	WEEDEN & CO LP	16.000	1,399			L
501044-10-1	KROGER CO		01/12/2017	WEEDEN & CO LP	24.000	805			L
501797-10-4	L BRANDS INC		01/12/2017	WEEDEN & CO LP	5.000	304			L
501889-20-8	LKQ CORP		01/12/2017	WEEDEN & CO LP	8.000	253			L
512807-10-8	LAM RESEARCH CORP.		01/12/2017	WEEDEN & CO LP	5.000	541			L
518439-10-4	LAUDER ESTEE		01/12/2017	WEEDEN & CO LP	6.000	475			L
524660-10-7	LEGGETT & PLATT INC		01/12/2017	WEEDEN & CO LP	11.000	517			L
526057-10-4	LENNAR CORP		03/29/2017	WEEDEN & CO LP	32.000	1,606			L
52729N-30-8	LEVEL 3 COMMUNICATIONS INC.		01/12/2017	WEEDEN & CO LP	7.000	408			L
532457-10-8	LILLY (ELI) & CO		01/12/2017	WEEDEN & CO LP	25.000	1,929			L
534187-10-9	LINCOLN NATIONAL CORP		01/12/2017	WEEDEN & CO LP	5.000	333			L
535678-10-6	LINEAR TECHNOLOGY CORP		01/12/2017	WEEDEN & CO LP	6.000	374			L
539830-10-9	LOCKHEED MARTIN CORP		01/12/2017	WEEDEN & CO LP	6.000	1,516			L
540424-10-8	LOEWS CORP		01/12/2017	WEEDEN & CO LP	7.000	323			L
54142L-10-9	LOGMEIN INC		02/01/2017	SPINOFF	102.560	8,048			L
548661-10-7	LOWE'S COMPANIES		01/12/2017	WEEDEN & CO LP	22.000	1,575			L
55261F-10-4	M & T BANK CORPORATION		01/12/2017	WEEDEN & CO LP	6.000	932			L
55616P-10-4	MACYS INC		01/12/2017	WEEDEN & CO LP	16.000	480			L
565849-10-6	MARATHON OIL CORP		01/12/2017	WEEDEN & CO LP	22.000	384			L
56585A-10-2	MARATHON PETROLEM CORP		01/12/2017	WEEDEN & CO LP	14.000	690			L
571748-10-2	MARSH & MCLENNAN COS		01/12/2017	WEEDEN & CO LP	35.000	2,366			L

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
571903-20-2	MARRIOTT INTERNATIONAL INC		01/12/2017	WEEDEN & CO LP	9.000	737			L
574599-10-6	MASCO CORP		01/12/2017	WEEDEN & CO LP	8.000	256			L
57636Q-10-4	MASTERCARD INC-CL A		01/12/2017	WEEDEN & CO LP	25.000	2,718			L
577081-10-2	MATTEL INC		01/12/2017	WEEDEN & CO LP	9.000	266			L
579780-20-6	MCCORMICK & CO-NON VTG SHRS		01/12/2017	WEEDEN & CO LP	10.000	907			L
580135-10-1	MCDONALD'S CORP		01/12/2017	WEEDEN & CO LP	20.000	2,442			L
58155Q-10-3	MCKESSON CORP		01/12/2017	WEEDEN & CO LP	6.000	868			L
582839-10-6	MEAD JOHNSON NUTRITION CO		01/12/2017	WEEDEN & CO LP	5.000	353			L
58933Y-10-5	MERCK & COMPANY, INC.		01/12/2017	WEEDEN & CO LP	71.000	4,418			L
59156R-10-8	METLIFE INC.		01/12/2017	WEEDEN & CO LP	29.000	1,564			L
594918-10-4	MICROSOFT CORP		01/12/2017	WEEDEN & CO LP	202.000	12,649			L
595017-10-4	MICROCHIP TECHNOLOGY INC		01/12/2017	WEEDEN & CO LP	6.000	399			L
595112-10-3	MICRON TECHNOLOGY		03/29/2017	WEEDEN & CO LP	21.000	599			L
608190-10-4	MOHAWK INDUSTRIES INC		01/12/2017	WEEDEN & CO LP	7.000	1,412			L
609207-10-5	MONDELEZ INTERNATIONAL INC		01/12/2017	WEEDEN & CO LP	40.000	1,796			L
61166W-10-1	MONSANTO CO		01/12/2017	WEEDEN & CO LP	11.000	1,181			L
61174X-10-9	MONSTER BEVERAGE CORPORATION		01/12/2017	WEEDEN & CO LP	9.000	388			L
617446-44-8	MORGAN STANLEY		01/12/2017	WEEDEN & CO LP	37.000	1,615			L
61945C-10-3	MOSAIC CO/THE		01/12/2017	WEEDEN & CO LP	9.000	283			L
620076-30-7	MOTOROLA SOLUTIONS INC.		01/12/2017	WEEDEN & CO LP	5.000	411			L
629377-50-8	NRG ENERGY, INC.		01/12/2017	WEEDEN & CO LP	8.000	115			L
631103-10-8	NASDAQ,INC COMMON STK		03/29/2017	WEEDEN & CO LP	8.000	549			L
637071-10-1	NATIONAL-OILWELL INC		01/12/2017	WEEDEN & CO LP	10.000	382			L
63938C-10-8	NAVIENT CORP		01/12/2017	WEEDEN & CO LP	7.000	116			L
64110D-10-4	NETAPP INC		01/12/2017	WEEDEN & CO LP	6.000	215			L
64110L-10-6	NETFLIX INC.		01/12/2017	WEEDEN & CO LP	11.000	1,421			L
651229-10-6	NEWELL BRANDS, INC.		01/12/2017	WEEDEN & CO LP	13.000	613			L
651290-10-8	NEWFIELD EXPLORATION COMPANY		03/29/2017	WEEDEN & CO LP	13.000	503			L
651639-10-6	NEWMONT MINING CORP NEW		01/12/2017	WEEDEN & CO LP	14.000	483			L
65249B-10-9	NEW CORP-CLASS A		01/12/2017	WEEDEN & CO LP	10.000	120			L
65339F-10-1	NEXTERA ENERGY INC.		01/12/2017	WEEDEN & CO LP	12.000	1,434			L
654106-10-3	NIKE, INC. CL B		01/12/2017	WEEDEN & CO LP	34.000	1,782			L
65473P-10-5	NISOURCE INC.		01/12/2017	WEEDEN & CO LP	9.000	198			L
655044-10-5	NOBLE ENERGY INC		03/29/2017	WEEDEN & CO LP	40.000	1,417			L
655844-10-8	NORFOLK SOUTHERN CORP		01/12/2017	WEEDEN & CO LP	8.000	888			L
665859-10-4	NORTHERN TRUST CORP		03/29/2017	WEEDEN & CO LP	15.000	1,314			L
666807-10-2	NORTHROP GRUMMAN CORP		01/12/2017	WEEDEN & CO LP	5.000	1,146			L
670346-10-5	NUCOR CORP.		01/12/2017	WEEDEN & CO LP	8.000	485			L
67066G-10-4	NVDIA CORP		03/29/2017	WEEDEN & CO LP	210.000	22,489			L
674599-10-5	OCCIDENTAL PETROLEUM		01/12/2017	WEEDEN & CO LP	20.000	1,381			L
681919-10-6	OMNICOM GROUP		01/12/2017	WEEDEN & CO LP	14.000	1,196			L
682680-10-3	ONEOK INC		01/12/2017	WEEDEN & CO LP	6.000	339			L
68389X-10-5	ORACLE SYSTEMS		03/29/2017	WEEDEN & CO LP	92.000	3,687			L
69331C-10-8	PG&E CORPORATION		03/29/2017	WEEDEN & CO LP	21.000	1,321			L
693475-10-5	PNC FINANCIAL SERVICES GROUP		01/12/2017	WEEDEN & CO LP	8.000	944			L
693506-10-7	PPG INDUSTRIES INC		01/12/2017	WEEDEN & CO LP	7.000	678			L
69351T-10-6	PPL CORPORATION		01/12/2017	WEEDEN & CO LP	17.000	587			L
693718-10-8	PACCAR INC		01/12/2017	WEEDEN & CO LP	9.000	597			L
701094-10-4	PARKER-HANNIFIN CORP		01/12/2017	WEEDEN & CO LP	11.000	1,581			L
704326-10-7	PAYCHEX INC		01/12/2017	WEEDEN & CO LP	8.000	491			L
70450Y-10-3	PAYPAL HOLDINGS INC		03/29/2017	WEEDEN & CO LP	38.000	1,595			L
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		03/29/2017	WEEDEN & CO LP	31.000	571			L
713448-10-8	PEPSICO INC		01/12/2017	WEEDEN & CO LP	37.000	3,768			L
714046-10-9	PERKIN ELMER INC		01/12/2017	WEEDEN & CO LP	8.000	424			L
717081-10-3	PFIZER, INC.		01/12/2017	WEEDEN & CO LP	158.000	5,152			L
718172-10-9	PHILIP MORRIS INTERNATIONAL		01/12/2017	WEEDEN & CO LP	41.000	3,711			L
718546-10-4	PHILLIPS 66		01/12/2017	WEEDEN & CO LP	11.000	928			L
73936B-40-8	POWERSHARES DB AGRICULTURE F		03/30/2017	WALLACHBETH CAPITAL	1,169,972.000	23,781,836			L
73936B-50-7	POWERSHARES DB OIL FUND		03/30/2017	WALLACHBETH CAPITAL	227,634.000	1,987,028			L
74005P-10-4	PRAXAIR INC		01/12/2017	WEEDEN & CO LP	8.000	938			L
74144T-10-8	T ROWE PRICE GROUP INC.		01/12/2017	WEEDEN & CO LP	10.000	735			L
741503-40-3	THE PRICELINE GROUP INC		01/12/2017	WEEDEN & CO LP	5.000	7,693			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC.		01/12/2017	WEEDEN & CO LP	15.000	883			L
742718-10-9	PROCTER & GAMBLE CO.		01/12/2017	WEEDEN & CO LP	69.000	5,786			L
743315-10-3	PROGRESSIVE CORP OH		01/12/2017	WEEDEN & CO LP	15.000	543			L
74340W-10-3	PROLOGIS INC		01/12/2017	WEEDEN & CO LP	14.000	738			L
744320-10-2	PRUDENTIAL FINANCIAL INC.		01/12/2017	WEEDEN & CO LP	5.000	521			L
744573-10-6	PUBLIC SVC ENTERPRISES		01/12/2017	WEEDEN & CO LP	13.000	573			L
74460D-10-9	PUBLIC STORAGE INC.		03/29/2017	WEEDEN & CO LP	5.000	1,100			L
745867-10-1	PULTE HOMES INC.		01/12/2017	WEEDEN & CO LP	7.000	133			L
747525-10-3	QUALCOMM INC		03/29/2017	WEEDEN & CO LP	46.000	2,972			L
75281A-10-9	RANGE RESOURCES CORP.		01/12/2017	WEEDEN & CO LP	5.000	170			L
754730-10-9	RAYMOND JAMES FINL INC		03/29/2017	WEEDEN & CO LP	493.000	36,950			L
755111-50-7	RAYTHEON COMPANY		01/12/2017	WEEDEN & CO LP	7.000	1,020			L
756109-10-4	REALTY INCOME CORP		03/29/2017	WEEDEN & CO LP	57.000	3,371			L
758849-10-3	REGENCY CENTERS CORP.		03/29/2017	WEEDEN & CO LP	564.000	37,495			L
7591EP-10-0	REGIONS FINANCIAL CORP		01/12/2017	WEEDEN & CO LP	31.000	448			L
761713-10-6	REYNOLDS AMERICAN INC		01/12/2017	WEEDEN & CO LP	22.000	1,227			L
770323-10-3	ROBERT HALF INTERNATIONAL INC.		01/12/2017	WEEDEN & CO LP	6.000	296			L
773903-10-9	ROCKWELL AUTOMATION INC		01/12/2017	WEEDEN & CO LP	5.000	704			L
778296-10-3	ROSS STORES INC		01/12/2017	WEEDEN & CO LP	10.000	666			L
783549-10-8	RYDER SYSTEM INC NOTE		01/12/2017	WEEDEN & CO LP	8.000	610			L
78409V-10-4	S AND P GLOBAL INC.		01/12/2017	WEEDEN & CO LP	10.000	1,126			L
78463V-10-7	SPDR GOLD TRUST		02/24/2017	WALLACHBETH CAPITAL	219,261.000	26,237,966			L
79466L-30-2	SALESFORCE.COM INC		03/29/2017	WEEDEN & CO LP	83.000	6,724			L
806857-10-8	SCHLUMBERGER LTD		03/29/2017	WEEDEN & CO LP	54.000	4,488			L
808513-10-5	SCHWAB CHARLES CORP		03/29/2017	WEEDEN & CO LP	70.000	2,858			L
81211K-10-0	SEALED AIR CORP		01/12/2017	WEEDEN & CO LP	14.000	676			L
816851-10-9	SEMPRA ENERGY		01/12/2017	WEEDEN & CO LP	6.000	611			L
824348-10-6	SHERWIN-WILLIAMS CO		03/29/2017	WEEDEN & CO LP	4.000	1,241			L
828806-10-9	SIMON PROPERTY GROUP INC.		03/29/2017	WEEDEN & CO LP	31.000	5,372			L
832696-40-5	JM SMUCKER CO/THE-NEWW COM WI		01/12/2017	WEEDEN & CO LP	6.000	783			L
833034-10-1	SNAP-ON INC.		01/12/2017	WEEDEN & CO LP	8.000	1,420			L
842587-10-7	SOUTHERN CO		03/29/2017	WEEDEN & CO LP	73.000	3,623			L
844741-10-8	SOUTHWEST AIRLINES		01/12/2017	WEEDEN & CO LP	15.000	765			L
845467-10-9	SOUTHWESTERN ENERGY CO		03/29/2017	WEEDEN & CO LP	43.000	376			L
847560-10-9	SPECTRA ENERGY CORP		01/12/2017	WEEDEN & CO LP	18.000	757			L
854502-10-1	STANLEY BLACK + DECKER INC		03/29/2017	WEEDEN & CO LP	12.000	1,584			L
855030-10-2	STAPLES INC		01/12/2017	WEEDEN & CO LP	17.000	157			L
855244-10-9	STARBUCKS CORP.		03/29/2017	WEEDEN & CO LP	52.000	3,011			L
857477-10-3	STATE STREET CORP		01/12/2017	WEEDEN & CO LP	8.000	657			L
863667-10-1	STRYKER CORP.		01/12/2017	WEEDEN & CO LP	9.000	1,109			L
867914-10-3	SUNTRUST BANK		01/12/2017	WEEDEN & CO LP	18.000	999			L
871503-10-8	SYMANTEC CORP		01/12/2017	WEEDEN & CO LP	17.000	437			L
871607-10-7	SYNOPSIS INC.		03/29/2017	WEEDEN & CO LP	581.000	41,983			L
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK		01/12/2017	WEEDEN & CO LP	20.000	723			L
871829-10-7	SYSCO CORP		01/12/2017	WEEDEN & CO LP	12.000	659			L
872540-10-9	TJX COMPANIES, INC.		01/12/2017	WEEDEN & CO LP	16.000	1,215			L
87612E-10-6	TARGET CORP.		01/12/2017	WEEDEN & CO LP	13.000	926			L
87901J-10-5	TEGNA		01/12/2017	WEEDEN & CO LP	7.000	152			L
88076W-10-3	TERADATA CORP		01/12/2017	WEEDEN & CO LP	9.000	256			L
882508-10-4	TEXAS INSTRUMENTS INC		01/12/2017	WEEDEN & CO LP	26.000	1,946			L
883203-10-1	TEXTRON		01/12/2017	WEEDEN & CO LP	7.000	348			L
883556-10-2	THERMO FISHER SCIENTIFIC INC		01/12/2017	WEEDEN & CO LP	10.000	1,460			L
88579Y-10-1	3M CO		01/12/2017	WEEDEN & CO LP	16.000	2,839			L
887317-30-3	TIME WARNER INC.		03/29/2017	WEEDEN & CO LP	37.000	3,534			L
891906-10-9	TOTAL SYSTEM SERVICES		01/12/2017	WEEDEN & CO LP	11.000	586			L
892356-10-6	TRACTOR SUPPLY COMPANY		01/12/2017	WEEDEN & CO LP	9.000	684			L
89417E-10-9	THE TRAVELERS COMPANIES INC		01/12/2017	WEEDEN & CO LP	6.000	701			L
90130A-10-1	TWENTY FIRST CENTURY FOX INC		01/12/2017	WEEDEN & CO LP	26.000	775			L
90130A-20-0	TWENTY FIRST CENTURY FOX		01/12/2017	WEEDEN & CO LP	13.000	378			L
902653-10-4	UDR INC		01/12/2017	WEEDEN & CO LP	7.000	252			L
902973-30-4	U.S. BANCORP		01/12/2017	WEEDEN & CO LP	41.000	2,109			L
907818-10-8	UNION PACIFIC CORP		01/12/2017	WEEDEN & CO LP	22.000	2,304			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
910047-10-9	UNITED CONTINENTAL HOLDINGS COMMON STK		01/12/2017	WEEDEN & CO LP	6.000	444			L
911312-10-6	UNITED PARCEL SERVICE CL B		01/12/2017	WEEDEN & CO LP	18.000	2,051			L
913017-10-9	UNITED TECHNOLOGIES CORP		01/12/2017	WEEDEN & CO LP	20.000	2,217			L
91324P-10-2	UNITEDHEALTH GROUP INC.		03/29/2017	WEEDEN & CO LP	69.000	11,251			L
913903-10-0	UNIVERSAL HEALTH SERVICES CL.B		01/12/2017	WEEDEN & CO LP	7.000	787			L
91529Y-10-6	UNUMPROVIDENT CORP		01/12/2017	WEEDEN & CO LP	5.000	223			L
918204-10-8	VF CORP		01/12/2017	WEEDEN & CO LP	8.000	415			L
91913Y-10-0	VALERO ENERGY CORP		01/12/2017	WEEDEN & CO LP	11.000	732			L
92214X-10-6	VAREX IMAGING CORP COMMON STK		01/30/2017	SPINOFF	143.600	2,938			L
92276F-10-0	VENTAS INC		01/12/2017	WEEDEN & CO LP	10.000	615			L
92343V-10-4	VERIZON COMMUNICATIONS INC		03/29/2017	WEEDEN & CO LP	125.000	6,519			L
92532F-10-0	VERTEX PHARMACEUTICALS INC		01/12/2017	WEEDEN & CO LP	6.000	494			L
92553P-20-1	VIACOM INC- CLASS B		01/12/2017	WEEDEN & CO LP	9.000	347			L
92826C-83-9	VISA INC - CLASS A		01/12/2017	WEEDEN & CO LP	49.000	3,988			L
929042-10-9	VORNADO REALTY TRUST		01/12/2017	WEEDEN & CO LP	7.000	732			L
92939U-10-6	WEC ENERGY CORP INC		01/12/2017	WEEDEN & CO LP	8.000	470			L
931142-10-3	WAL-MART STORES INC		01/12/2017	WEEDEN & CO LP	39.000	2,651			L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		01/12/2017	WEEDEN & CO LP	22.000	1,846			L
94106L-10-9	WASTE MANAGEMENT INC		01/12/2017	WEEDEN & CO LP	14.000	979			L
941848-10-3	WATERS CORPORATION		01/12/2017	WEEDEN & CO LP	7.000	969			L
949746-10-1	WELLS FARGO COMPANY		01/12/2017	WEEDEN & CO LP	118.000	6,432			L
95040Q-10-4	WELLTOWER INC		01/12/2017	WEEDEN & CO LP	9.000	602			L
958102-10-5	WESTERN DIGITAL CORPORATION		03/29/2017	WEEDEN & CO LP	19.000	1,461			L
959802-10-9	WESTERN UNION		01/12/2017	WEEDEN & CO LP	13.000	288			L
96145D-10-5	WESTROCK CO		01/12/2017	WEEDEN & CO LP	6.000	313			L
962166-10-4	WEYERHAEUSER		03/29/2017	WEEDEN & CO LP	27.000	849			L
966837-10-6	WHOLE FOODS MARKET, INC.		01/12/2017	WEEDEN & CO LP	8.000	244			L
969457-10-0	WILLIAMS COMPANIES INC.		03/29/2017	WEEDEN & CO LP	572.000	16,450			L
983134-10-7	WYNN RESORTS LTD		01/12/2017	WEEDEN & CO LP	5.000	460			L
98389B-10-0	XCEL ENERGY INC.		01/12/2017	WEEDEN & CO LP	13.000	531			L
983919-10-1	XILINX INC		01/12/2017	WEEDEN & CO LP	7.000	406			L
984121-10-3	XEROX CORP.		03/29/2017	WEEDEN & CO LP	34.000	241			L
98419M-10-0	XYLEM INC		01/12/2017	WEEDEN & CO LP	5.000	242			L
984332-10-6	YAHOO! INC		01/12/2017	WEEDEN & CO LP	23.000	969			L
988498-10-1	YUM BRANDS INC		01/12/2017	WEEDEN & CO LP	8.000	517			L
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		01/12/2017	WEEDEN & CO LP	5.000	572			L
989701-10-7	ZIONS BANCORPORATION		01/12/2017	WEEDEN & CO LP	5.000	215			L
98978V-10-3	ZOETIS INC		01/12/2017	WEEDEN & CO LP	13.000	694			L
G0177J-10-8	ALLERGAN PLC		01/12/2017	WEEDEN & CO LP	9.000	1,946			L
G47791-10-1	INGERSOLL-RAND PLC		01/12/2017	WEEDEN & CO LP	7.000	537			L
G491BT-10-8	INVESCO LTD		01/12/2017	WEEDEN & CO LP	11.000	342			L
G7945M-10-7	SEAGATE TECHNOLOGY		01/12/2017	WEEDEN & CO LP	8.000	294			L
G87110-10-5	FMC TECHNOLOGIES INC		03/29/2017	WEEDEN & CO LP	938.000	30,963			L
G97822-10-3	PERRIGO CO PLC		01/12/2017	WEEDEN & CO LP	11.000	860			L
G98294-10-4	XL GROUP PLC		01/12/2017	WEEDEN & CO LP	6.000	222			L
H1467J-10-4	CHUBB LIMITED		01/12/2017	WEEDEN & CO LP	12.000	1,558			L
H8817H-10-0	TRANSOCEAN INC.		01/12/2017	WEEDEN & CO LP	10.000	159			L
N53745-10-0	LYONDELLBASELL INDU-CL A		01/12/2017	WEEDEN & CO LP	12.000	1,076			L
N59465-10-9	MYLAN NV		01/12/2017	WEEDEN & CO LP	12.000	441			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD.		01/12/2017	WEEDEN & CO LP	10.000	859			L
Y09827-10-9	BROADCOM LTD		03/29/2017	WEEDEN & CO LP	27.000	5,551			L
29250N-10-5	ENBRIDGE INC		02/28/2017	MERGER	2,662.700	111,434			L
28176E-10-8	EDWARDS LIFESCIENCES SP - WI		01/12/2017	WEEDEN & CO LP	5.000	488			L
G0408V-10-2	AON PLC		01/12/2017	WEEDEN & CO LP	7.000	789			L
G1151C-10-1	ACCENTURE PLC-CL A FOREIGN EQ		03/29/2017	WEEDEN & CO LP	29.000	3,420			L
G27823-10-6	DELPHI AUTOMOTIVE PLC		01/12/2017	WEEDEN & CO LP	7.000	497			L
G29183-10-3	EATON CORP PLC NPV		01/12/2017	WEEDEN & CO LP	12.000	819			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL		03/29/2017	WEEDEN & CO LP	37.000	1,601			L
G5960L-10-3	MEDTRONIC PLC		01/12/2017	WEEDEN & CO LP	38.000	2,855			L
G6518L-10-8	NIELSEN N.V.		01/12/2017	WEEDEN & CO LP	8.000	336			L
H2906T-10-9	GARMIN LTD		01/12/2017	WEEDEN & CO LP	6.000	290			L
H84989-10-4	TE CONNECTIVITY LTD		01/12/2017	WEEDEN & CO LP	9.000	622			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						69,789,847	XXX		XXX
9799997. Total - Common Stocks - Part 3						69,789,847	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						69,789,847	XXX		XXX
9899999. Total - Preferred and Common Stocks						69,789,847	XXX		XXX
9999999 - Totals						4,555,165,524	XXX	21,094,016	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36207E-NA-8	GN 6.000000 12/15/2033		03/15/2017	MBS PAYDOWN		145,798	145,798	152,974	145,985		(187)		(187)		145,798				1,664	12/15/2033	1
912810-DX-3	US TREASURY N/B		01/03/2017	PRIOR YEAR INCOME															15,022	11/15/2016	1
912810-EF-1	US TREASURY N/B		01/04/2017	GOLDMAN SACHS		22,923,047	18,600,000	23,255,813	23,100,721		(21,636)		(21,636)		23,079,085		(156,038)	(156,038)	229,289	05/15/2020	1
912810-FT-0	US TREASURY N/B		03/13/2017	VARIOUS		3,746,523	3,000,000	4,136,836	4,128,134		(8,819)		(8,819)		4,119,315		(372,792)	(372,792)	75,829	02/15/2036	1
912810-QQ-4	US TREASURY N/B		01/11/2017	MITSUBISHI SECURITIES		8,826,563	7,000,000	8,844,063	8,837,235		(1,615)		(1,615)		8,835,620		(9,057)	(9,057)	49,068	05/15/2041	1
912810-RG-5	US TREASURY N/B		03/20/2017	GOLDMAN SACHS		3,667,891	3,500,000	3,718,750	3,708,392		(1,080)		(1,080)		3,707,312		(39,422)	(39,422)	41,115	05/15/2044	1
912810-RP-5	US TREASURY N/B		02/22/2017	JEFFERIES & COMPANY, INC.		7,455,762	7,500,000	8,072,344	8,062,552		(1,786)		(1,786)		8,060,767		(605,005)	(605,005)	62,155	11/15/2045	1
912810-RQ-3	US TREASURY N/B		03/08/2017	UBS SECURITIES		1,273,679	1,460,000	1,540,528	1,539,777		(349)		(349)		1,539,429		(265,750)	(265,750)	20,468	02/15/2046	1
912810-RS-9	US TREASURY N/B		02/28/2017	VARIOUS		13,323,281	15,000,000	14,950,891	14,950,947		129		129		14,951,076		(1,627,795)	(1,627,795)	84,807	05/15/2046	1
912810-RT-7	US TREASURY N/B		03/01/2017	VARIOUS		49,781,656	59,100,000	50,318,547	49,496,263		15,871		15,871		50,352,759		(571,103)	(571,103)	614,339	08/15/2046	1
912810-RU-4	US TREASURY N/B		03/31/2017	VARIOUS		100,094,688	103,940,000	100,646,582	97,468,146		13,503		13,503		100,663,430		(568,741)	(568,741)	972,749	11/15/2046	1
912828-K7-4	US TREASURY N/B		03/21/2017	VARIOUS		16,360,117	17,000,000	16,887,969	12,018,753		1,942		1,942		16,888,508		(528,390)	(528,390)	184,586	08/15/2025	1
912828-P4-6	US TREASURY N/B		03/31/2017	CREDIT SUISSE FIRST BOSTON		1,409,941	1,500,000	1,437,023	1,438,175		1,537		1,537		1,439,712		(29,771)	(29,771)	15,352	02/15/2026	1
912828-P8-7	US TREASURY N/B		03/08/2017	CREDIT SUISSE FIRST BOSTON		290,402	300,000	296,496	296,929		134		134		297,063		(6,660)	(6,660)	1,770	02/28/2021	1
912828-R3-6	US TREASURY N/B		02/13/2017	VARIOUS		14,051,758	15,000,000	15,206,836	15,198,722		(997)		(997)		15,197,724		(1,145,967)	(1,145,967)	43,767	05/15/2026	1
912828-T3-4	US TREASURY N/B		02/14/2017	VARIOUS		22,250,000	23,000,000	22,859,191	22,863,660		2,776		2,776		22,866,435		(616,435)	(616,435)	91,514	09/30/2021	1
912828-T4-2	US TREASURY N/B		03/30/2017	GOLDMAN SACHS		24,836,914	25,000,000	24,808,398	4,959,099		25,767		25,767		24,834,866		2,048	2,048	93,750	09/30/2018	1
912828-T5-9	US TREASURY N/B		02/07/2017	BARCLAY'S		16,843,945	17,000,000	17,004,648	17,004,279		(157)		(157)		17,004,122		(160,177)	(160,177)	54,176	10/15/2019	1
912828-U2-4	US TREASURY N/B		03/31/2017	VARIOUS		77,764,992	81,000,000	78,214,219			8,798		8,798		78,223,017		(458,025)	(458,025)	361,370	11/15/2026	1
912828-U5-7	US TREASURY N/B		03/06/2017	VARIOUS		3,969,570	4,000,000	3,989,141			68		68		3,989,209		(19,638)	(19,638)	22,242	11/30/2023	1
912828-U6-5	US TREASURY N/B		03/06/2017	VARIOUS		29,313,965	29,500,000	29,124,590	29,127,619		8,100		8,100		29,135,718		178,247	178,247	118,389	11/30/2021	1
912828-U8-1	US TREASURY N/B		03/24/2017	VARIOUS		17,953,712	17,971,000	18,001,888			(1,359)		(1,359)		18,000,529		(46,817)	(46,817)	76,050	12/31/2021	1
912828-U9-9	US TREASURY N/B		03/10/2017	VARIOUS		75,003,220	75,000,000	75,125,977			(5,656)		(5,656)		75,120,321		(117,101)	(117,101)	142,475	12/31/2018	1
912828-V7-2	US TREASURY N/B		03/30/2017	VARIOUS		29,826,095	30,000,000	30,039,648			(783)		(783)		30,038,865		(212,771)	(212,771)	61,896	01/31/2022	1
912828-V9-8	US TREASURY N/B		03/30/2017	VARIOUS		24,707,046	25,170,000	24,677,065			874		874		24,677,938		29,107	29,107	42,341	02/15/2027	1
912828-VP-2	US TREASURY N/B		01/31/2017	VARIOUS		22,277,578	22,000,000	22,190,781	22,190,371		(2,990)		(2,990)		22,187,382		90,196	90,196	210,390	07/31/2020	1
912828-W2-2	US TREASURY N/B		02/15/2017	GOLDMAN SACHS		4,972,852	5,000,000	4,991,441			7		7		4,991,448		(18,596)	(18,596)	190	02/15/2020	1
912828-W5-5	US TREASURY N/B		03/30/2017	GOLDMAN SACHS		33,857,891	34,000,000	33,940,703			310		310		33,941,013		(83,122)	(83,122)	60,632	02/28/2022	1
0599999. Subtotal - Bonds - U.S. Governments						626,928,886	641,686,798	634,433,342	336,535,759		32,402		32,402		634,288,461		(7,359,575)	(7,359,575)	3,747,395	XXX	XXX
023051-UH-6	AMARILLO TX INDEP SCH DIST		02/13/2017	HILLTOP SECURITIES		2,243,660	2,000,000	2,312,520	2,266,646		(3,612)		(3,612)		2,263,033		(19,373)	(19,373)	54,167	02/01/2043	1FE
03588H-FN-1	ANNE ARUNDEL CNTY MD		01/11/2017	JANNEY MONTGOMERY/SCOTT		6,040,468	5,075,000	6,051,024	5,809,925		(4,066)		(4,066)		5,805,858		234,610	234,610	74,715	04/01/2026	1FE
15276P-MH-9	CENTRL CA UNIF SCH DIST		03/10/2017	STIFEL NICOLAUS & COMPANY INC		1,482,000	1,500,000	1,479,150							1,479,150		2,850	2,850		08/01/2047	1
232760-6B-9	CYPRESS-FAIRBANKS TX INDEP SCH		03/06/2017	RAYMOND JAMES		11,131,400	10,000,000	11,589,100	11,273,233		(30,277)		(30,277)		11,242,956		(111,556)	(111,556)	283,333	02/15/2044	1FE
64966M-DT-3	NEW YORK NY		03/31/2017	VARIOUS		4,691,521	4,310,000	4,367,839			(1,858)		(1,858)		4,365,982		325,539	325,539	2,020	04/01/2029	1Z
64966M-DU-0	NEW YORK NY		03/07/2017	EXCHANGE		4,367,839	4,310,000	4,386,803	4,372,511		(4,672)		(4,672)		4,367,839					04/01/2029	1FE
697511-ET-6	PALOMAR CA CMNTY CLG DIST		03/30/2017	PIPER, JAFFRAY & HOPWOOD INC		2,071,178	1,750,000	2,053,223							2,053,223		17,955	17,955		08/01/2045	1
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						32,028,066	28,945,000	32,239,659	23,722,315		(44,485)		(44,485)		31,578,041		450,025	450,025	414,235	XXX	XXX
02765U-KQ-6	AMERICAN MUNI PWR-OHIO INC OHR		03/27/2017	LOOP CAPTIAL		550,255	500,000	585,900	580,961		(1,921)		(1,921)		579,041		(28,786)	(28,786)	15,625	02/15/2046	1FE
271014-C5-9	EAST BAY CA MUNI UTILITY DISTW		03/13/2017	VARIOUS		10,099,368	10,000,000	10,083,900	10,082,971		(1,943)		(1,943)		10,081,027		18,341	18,341	116,222	06/01/2045	1FE
31283H-Q8-1	FG 7.500000 2/1/2032		03/01/2017	MBS PAYDOWN		431	431	451	433		(2)		(2)		431				5	02/01/2032	1
31287Q-7G-0	FG 6.500000 4/1/2032		03/01/2017	MBS PAYDOWN		990	990	1,030	990						990				11	04/01/2032	1
31287U-AX-0	FG 7.500000 6/1/2032		03/01/2017	MBS PAYDOWN		1,949	1,949	2,041	1,949						1,949				24	06/01/2032	1
31287U-JM-5	FG 7.500000 6/1/2032		03/01/2017	MBS PAYDOWN		869	869	910	869						869				11	06/01/2032	1
31287U-JN-3	FG 7.500000 6/1/2032		03/01/2017	MBS PAYDOWN		1,560	1,560	1,634	1,560						1,560				20	06/01/2032	1
31288D-CE-7	FG 7.500000 12/1/2032		03/01/2017	MBS PAYDOWN		47	47	49	47						47				1	12/01/2032	1
31288J-ZU-3	FG 6.500000 4/1/2033		03/01/2017	MBS PAYDOWN		2,011	2,011	2,102	2,012						2,011				22	04/01/2033	1
3128M6-RR-1	FG 7.000000 9/1/2038		03/01/2017	MBS PAYDOWN		4,431	4,431	4,616	4,414		17		17		4,431				59	09/01/2038	1
31292G-GS-9	FG 7.500000 2/1/2023		03/01/2017	MBS PAYDOWN		20	20	21	20						20					02/01/2023	1
31292H-PJ-7	FG 7.500000 1/1/2032		03/01/2017	MBS PAYDOWN		761	761	797	761						761				6	01/01/2032	1
31292K-6A-0	FG 4.000000 12/1/2040		03/01/2017	MBS PAYDOWN		190,842	190,842	191,304	190,828		14		14		190,842				792	12/01/2040	1
312943-UG-6	FG 4.000000 11/1/2040		03/01/2017	MBS PAYDOWN		232,232	232,232	232,795	232,238		(6)		(6)		232,232				1,350	11/01/2040	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312943-WG-4	FG 4.000000 11/1/2040		03/01/2017	MBS PAYDOWN		47,222	47,222	47,336	47,219		2		2		47,222				199	11/01/2040	1
312946-L6-1	FG 4.000000 3/1/2041		03/01/2017	MBS PAYDOWN		366,423	366,423	354,629	365,899		525		525		366,423				2,234	03/01/2041	1
31296R-H8-4	FG 6.500000 12/1/2033		03/01/2017	MBS PAYDOWN		3,958	3,958	4,087	3,958		(1)		(1)		3,958				43	12/01/2033	1
31296S-YF-7	FG 6.500000 1/1/2034		03/01/2017	MBS PAYDOWN		354	354	366	354						354				4	01/01/2034	1
31298M-7F-8	FG 7.500000 5/1/2031		03/01/2017	MBS PAYDOWN		170	170	178	170						170				2	05/01/2031	1
313626-ZH-9	FN 9.750000 8/1/2019		03/01/2017	MBS PAYDOWN		21	21	21	21						21					08/01/2019	1
31362K-CT-7	FN 9.750000 6/1/2018		03/01/2017	MBS PAYDOWN		97	97	97	97						97				2	06/01/2018	1
313637-FB-1	FN 6.640000 3/1/2028		03/01/2017	MBS PAYDOWN		228	228	228	228						228				3	03/01/2028	1
313637-FH-8	FN 6.640000 7/1/2028		03/01/2017	MBS PAYDOWN		223	223	223	223						223				2	07/01/2028	1
313637-LM-0	FN 6.240000 7/1/2029		03/01/2017	MBS PAYDOWN		209	209	209	209						209				2	07/01/2029	1
31363C-BZ-1	FN 9.500000 10/1/2019		03/01/2017	MBS PAYDOWN		31	31	31	31						31					10/01/2019	1
31363D-AX-5	FN 8.250000 11/1/2019		03/08/2017	MBS PAYDOWN		84	84	84	84						84				1	11/01/2019	1
31371G-2Y-5	FN 7.000000 8/1/2028		03/01/2017	MBS PAYDOWN		7,380	7,380	7,796	7,384		(5)		(5)		7,380				87	08/01/2028	1
31371G-4T-4	FN 7.000000 9/1/2028		03/01/2017	MBS PAYDOWN		892	892	942	892		(1)		(1)		892				10	09/01/2028	1
31371H-BY-3	FN 7.000000 10/1/2028		03/01/2017	MBS PAYDOWN		2,870	2,870	3,032	2,871		(1)		(1)		2,870				33	10/01/2028	1
31371H-D9-6	FN 7.000000 12/1/2028		03/01/2017	MBS PAYDOWN		4,588	4,588	4,847	4,592		(4)		(4)		4,588				49	12/01/2028	1
31371H-F2-9	FN 7.000000 12/1/2028		03/01/2017	MBS PAYDOWN		244	244	257	244						244				3	12/01/2028	1
31371H-HL-5	FN 7.000000 2/1/2029		03/01/2017	MBS PAYDOWN		110	110	116	110						110				1	02/01/2029	1
31371H-KX-5	FN 7.000000 3/1/2029		03/01/2017	MBS PAYDOWN		5,452	5,452	5,759	5,455		(3)		(3)		5,452				63	03/01/2029	1
31371H-PB-8	FN 7.000000 5/1/2029		03/01/2017	MBS PAYDOWN		771	771	814	771		(1)		(1)		771				7	05/01/2029	1
31371H-YB-8	FN 7.500000 10/1/2029		03/01/2017	MBS PAYDOWN		790	790	833	790						790				7	10/01/2029	1
31371K-BU-4	FN 7.500000 9/1/2031		03/01/2017	MBS PAYDOWN		1,033	1,033	1,090	1,034						1,033				7	09/01/2031	1
31371K-NJ-6	FN 7.500000 4/1/2032		03/01/2017	MBS PAYDOWN		542	542	580	542						542				7	04/01/2032	1
31371K-P8-8	FN 7.000000 6/1/2032		03/01/2017	MBS PAYDOWN		10,116	10,116	10,540	10,120		(4)		(4)		10,116				98	06/01/2032	1
31371K-QE-4	FN 7.000000 5/1/2017		03/01/2017	MBS PAYDOWN		1,596	1,596	1,572	1,590		6		6		1,596				18	05/01/2017	1
31371K-R4-5	FN 7.000000 8/1/2032		03/01/2017	MBS PAYDOWN		815	815	851	815						815				9	08/01/2032	1
31375H-E5-9	FN 7.000000 2/1/2026		03/01/2017	MBS PAYDOWN		105	105	102	105						105				1	02/01/2026	1
31384W-K5-8	FN 8.000000 5/1/2031		03/01/2017	MBS PAYDOWN		2,546	2,546	2,547	2,546						2,546				37	05/01/2031	1
31385H-XF-4	FN 7.500000 11/1/2031		03/01/2017	MBS PAYDOWN		55	55	58	55						55					11/01/2031	1
31385J-HA-9	FN 7.000000 6/1/2017		03/01/2017	MBS PAYDOWN		110	110	108			110		110		110				1	06/01/2017	1
31385X-N9-4	FN 6.500000 4/1/2018		03/01/2017	MBS PAYDOWN		4,919	4,919	5,147	4,925		(5)		(5)		4,919				53	04/01/2018	1
31387X-2G-9	FN 8.000000 9/1/2031		03/01/2017	MBS PAYDOWN		557	557	557	557						557				7	09/01/2031	1
31387X-GX-7	FN 8.000000 8/1/2031		03/27/2017	MBS PAYDOWN		2,943	2,943	2,944	2,943						2,943				39	08/01/2031	1
31388J-W9-2	FN 8.000000 9/1/2031		03/01/2017	MBS PAYDOWN		3,827	3,827	3,829	3,827						3,827				54	09/01/2031	1
31388Q-VX-4	FN 7.000000 7/1/2029		03/01/2017	MBS PAYDOWN		428	428	452	428						428				5	07/01/2029	1
3138A1-J3-6	FN 4.000000 12/1/2040		03/01/2017	MBS PAYDOWN		14,315	14,315	15,263	14,319		(3)		(3)		14,315				96	12/01/2040	1
3138E6-VW-3	FN 3.500000 2/1/2042		03/01/2017	MBS PAYDOWN		38,562	38,562	39,159	38,579		(16)		(16)		38,562				160	02/01/2042	1
3138E9-D9-8	FN 3.500000 7/1/2042		03/01/2017	MBS PAYDOWN		9,712	9,712	9,862	9,678		34		34		9,712				38	07/01/2042	1
3138EJ-TK-4	FN 3.500000 8/1/2042		03/01/2017	MBS PAYDOWN		31,404	31,404	31,890	31,403		1		1		31,404				134	08/01/2042	1
3138EP-AM-6	FN 4.500000 11/1/2044		03/01/2017	MBS PAYDOWN		700,467	700,467	755,331	701,633		(1,165)		(1,165)		700,467				3,846	11/01/2044	1
3138LU-VL-6	FN 3.500000 7/1/2042		03/01/2017	MBS PAYDOWN		68,205	68,205	69,260	68,194		11		11		68,205				203	07/01/2042	1
3138LW-DV-0	FN 3.500000 7/1/2042		03/01/2017	MBS PAYDOWN		12,703	12,703	12,899	12,699		4		4		12,703				46	07/01/2042	1
3138M5-3B-3	FN 4.000000 8/1/2042		03/01/2017	MBS PAYDOWN		4,932	4,932	5,259	4,934		(1)		(1)		4,932				33	08/01/2042	1
3138M9-PP-0	FN 3.500000 11/1/2042		03/01/2017	MBS PAYDOWN		7,668	7,668	7,787	7,666		2		2		7,668				30	11/01/2042	1
3138MJ-7G-8	FN 3.500000 11/1/2042		03/01/2017	MBS PAYDOWN		9,068	9,068	9,208	9,066		1		1		9,068				35	11/01/2042	1
3138ML-B4-5	FN 3.500000 12/1/2042		03/01/2017	MBS PAYDOWN		14,444	14,444	14,667	14,442		2		2		14,444				47	12/01/2042	1
3138W6-GB-6	FN 3.000000 5/1/2043		03/01/2017	MBS PAYDOWN		114,407	114,407	111,425	114,448		(42)		(42)		114,407				373	05/01/2043	1
3138W7-5S-9	FN 3.000000 4/1/2043		03/01/2017	MBS PAYDOWN		47,485	47,485	46,254	47,516		(30)		(30)		47,485				146	04/01/2043	1
3138W7-NW-0	FN 3.500000 6/1/2043		03/01/2017	MBS PAYDOWN		51,631	51,631	52,430	51,632		(1)		(1)		51,631				293	06/01/2043	1
3138W9-2G-4	FN 3.000000 10/1/2043		03/01/2017	MBS PAYDOWN		59,901	59,901	58,349	59,912		(10)		(10)		59,901				193	10/01/2043	1
3138W9-KP-4	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		97,200	97,200	94,667	97,214		(14)		(14)		97,200				291	08/01/2043	1
3138W9-KT-6	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		64,675	64,675	62,989	64,686		(11)		(11)		64,675				195	08/01/2043	1
3138W9-PA-2	FN 4.000000 9/1/2043		03/01/2017	MBS PAYDOWN		1,200,045	1,200,045	1,276,407	1,199,915		129		129		1,200,045				5,238	09/01/2043	1
3138WA-RV-1	FN 3.500000 12/1/2043		03/01/2017	MBS PAYDOWN		6,457	6,457	6,557	6,456		1		1		6,457				25	12/01/2043	1
3138WB-3A-1	FN 3.500000 6/1/2044		03/01/2017	MBS PAYDOWN		26,281	26,281	26,728	26,273		8		8		26,281				82	06/01/2044	1
3138WD-5T-4	FN 3.500000 2/1/2045		03/01/2017	MBS PAYDOWN		1,626,912	1,626,912	1,706,606	1,627,582		(669)		(669)		1,626,912				6,266	02/01/2045	1
3138WD-BH-3	FN 4.000000 10/1/2044		03/01/2017	MBS PAYDOWN		70,786	70,786	75,323	70,862		(76)		(76)		70,786				248	10/01/2044	1
3138WD-LV-1	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		321,926	321,926	328,715	321,852		74		74		321,926				1,116	12/01/2044	1

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138WD-LW-9	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		322,178	322,178	328,973	322,143		35		35		322,178				1,107	12/01/2044	1
3138WD-LZ-2	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		687,198	687,198	701,691	687,181		17		17		687,198				2,501	12/01/2044	1
3138WD-Y8-8	FN 3.000000 1/1/2045		03/01/2017	MBS PAYDOWN		32,068	32,068	31,311	32,079		(10)		(10)		32,068				84	01/01/2045	1
3138WD-Y9-6	FN 3.000000 1/1/2045		03/01/2017	MBS PAYDOWN		29,555	29,555	28,857	29,551		4		4		29,555				85	01/01/2045	1
3138WE-JX-8	FN 3.500000 4/1/2045		03/01/2017	MBS PAYDOWN		380,502	380,502	400,300	380,438		64		64		380,502				1,336	04/01/2045	1
3138WE-KS-7	FN 3.500000 4/1/2045		03/01/2017	MBS PAYDOWN		1,426,216	1,426,216	1,496,078	1,428,830		(2,614)		(2,614)		1,426,216				5,325	04/01/2045	1
3138WE-Q3-6	FN 3.000000 5/1/2045		03/01/2017	MBS PAYDOWN		12,217	12,217	11,901	12,217		1		1		12,217				43	05/01/2045	1
3138WF-D8-6	FN 3.500000 7/1/2045		03/01/2017	MBS PAYDOWN		358,138	358,138	375,681	358,410		(272)		(272)		358,138				1,297	07/01/2045	1
3138WF-KF-2	FN 3.000000 8/1/2045		03/01/2017	MBS PAYDOWN		47,945	47,945	46,704	47,962		(17)		(17)		47,945				171	08/01/2045	1
3138WF-LC-8	FN 3.500000 9/1/2045		03/27/2017	MBS PAYDOWN		828,447	828,447	864,733	816,573		11,874		11,874		828,447				2,954	09/01/2045	1
3138WF-XF-8	FN 3.500000 10/1/2045		03/01/2017	MBS PAYDOWN		443,352	443,352	466,420	443,180		172		172		443,352				1,585	10/01/2045	1
3138WG-A6-1	FN 3.500000 12/1/2045		03/01/2017	MBS PAYDOWN		180,491	180,491	189,882	180,668		(177)		(177)		180,491				637	12/01/2045	1
3138WH-YE-6	FN 3.000000 9/1/2046		03/01/2017	MBS PAYDOWN		1,529,713	1,529,713	1,494,537	1,529,684		29		29		1,529,713				4,788	09/01/2046	1
3138WM-SR-3	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		62,083	62,083	60,465	62,097		(15)		(15)		62,083				261	08/01/2043	1
3138WP-LH-5	FN 3.000000 4/1/2043		03/01/2017	MBS PAYDOWN		90,555	90,555	88,196	90,572		(17)		(17)		90,555				328	04/01/2043	1
3138WV-BK-6	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		71,516	71,516	69,652	71,533		(17)		(17)		71,516				330	08/01/2043	1
3138X0-3Q-9	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		25,570	25,570	24,904	25,569		1		1		25,570				86	08/01/2043	1
3138X0-Y9-3	FN 3.500000 7/1/2043		03/01/2017	MBS PAYDOWN		105,068	105,068	106,037	105,037		31		31		105,068				371	07/01/2043	1
3138X0-ZA-9	FN 3.500000 7/1/2043		03/01/2017	MBS PAYDOWN		21,904	21,904	22,242	21,896		8		8		21,904				79	07/01/2043	1
3138X1-AR-7	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		17,710	17,710	17,248	17,663		47		47		17,710				59	08/01/2043	1
3138X1-FH-4	FN 3.000000 7/1/2043		03/01/2017	MBS PAYDOWN		87,596	87,596	85,313	87,582		14		14		87,596				242	07/01/2043	1
3138X2-RR-7	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		132,217	132,217	128,771	132,195		21		21		132,217				462	08/01/2043	1
3138X2-T9-5	FN 3.500000 8/1/2043		03/01/2017	MBS PAYDOWN		2,950	2,950	3,001	2,953		(3)		(3)		2,950				11	08/01/2043	1
3138X3-GV-8	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		21,142	21,142	20,594	21,134		9		9		21,142				66	08/01/2043	1
3138X3-L7-5	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		132,202	132,202	128,757	132,252		(50)		(50)		132,202				352	08/01/2043	1
3138X3-YK-2	FN 3.000000 8/1/2043		03/01/2017	MBS PAYDOWN		32,223	32,223	31,383	32,222		1		1		32,223				107	08/01/2043	1
3138X5-JZ-1	FN 3.000000 9/1/2043		03/01/2017	MBS PAYDOWN		49,856	49,856	48,557	49,723		133		133		49,856				179	09/01/2043	1
3138X5-SG-3	FN 3.000000 9/1/2043		03/01/2017	MBS PAYDOWN		65,594	65,594	63,885	65,617		(23)		(23)		65,594				223	09/01/2043	1
3138X6-PV-1	FN 3.000000 10/1/2043		03/01/2017	MBS PAYDOWN		120,147	120,147	117,015	120,240		(93)		(93)		120,147				373	10/01/2043	1
3138X7-W3-3	FN 3.000000 9/1/2043		03/01/2017	MBS PAYDOWN		238,582	238,582	232,365	238,589		(6)		(6)		238,582				772	09/01/2043	1
3138XH-MC-2	FN 3.500000 12/1/2043		03/01/2017	MBS PAYDOWN		8,051	8,051	8,176	8,050		1		1		8,051				31	12/01/2043	1
3138Y2-3J-0	FN 3.000000 11/1/2044		03/01/2017	MBS PAYDOWN		2,197	2,197	2,146	2,196		1		1		2,197				6	11/01/2044	1
3138Y5-YH-3	FN 3.000000 2/1/2045		03/01/2017	MBS PAYDOWN		26,240	26,240	25,621	26,242		(2)		(2)		26,240				76	02/01/2045	1
3138Y6-NT-7	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		1,881,207	1,881,207	1,920,881	1,880,987		220		220		1,881,207				6,569	12/01/2044	1
3138Y8-HE-3	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		790,132	790,132	806,796	790,152		(20)		(20)		790,132				2,789	12/01/2044	1
3138Y9-EJ-3	FN 3.000000 9/1/2044		03/01/2017	MBS PAYDOWN		57,707	57,707	56,345	57,688		19		19		57,707				170	09/01/2044	1
3138YB-Q5-5	FN 4.000000 1/1/2045		03/01/2017	MBS PAYDOWN		14,911	14,911	15,867	14,918		(7)		(7)		14,911				100	01/01/2045	1
3138YD-DQ-9	FN 3.000000 1/1/2045		03/01/2017	MBS PAYDOWN		136,351	136,351	133,133	136,286		65		65		136,351				346	01/01/2045	1
3138YD-F4-6	FN 3.000000 12/1/2044		03/01/2017	MBS PAYDOWN		4,741	4,741	4,629	4,739		2		2		4,741				16	12/01/2044	1
3138YF-AZ-7	FN 3.000000 1/1/2045		03/01/2017	MBS PAYDOWN		35,483	35,483	34,646	35,486		(3)		(3)		35,483				106	01/01/2045	1
3138YF-GV-0	FN 4.000000 2/1/2045		03/01/2017	MBS PAYDOWN		3,544	3,544	3,771	3,549		(5)		(5)		3,544				16	02/01/2045	1
3138YJ-MR-4	FN 3.000000 6/1/2045		03/01/2017	MBS PAYDOWN		24,075	24,075	23,452	24,056		19		19		24,075				95	06/01/2045	1
3138YN-PE-1	FN 3.000000 7/1/2045		03/01/2017	MBS PAYDOWN		28,086	28,086	27,423	28,284		(198)		(198)		28,086				83	07/01/2045	1
3138YP-AY-8	FN 3.000000 5/1/2045		03/01/2017	MBS PAYDOWN		29,104	29,104	28,351	29,188		(84)		(84)		29,104				88	05/01/2045	1
3138YS-BR-6	FN 3.000000 8/1/2045		03/01/2017	MBS PAYDOWN		63,965	63,965	62,310	63,916		49		49		63,965				258	08/01/2045	1
3138YT-4Q-4	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		22,213	22,213	21,638	22,218		(6)		(6)		22,213				59	09/01/2045	1
3138YU-HS-3	FN 3.500000 9/1/2045		03/01/2017	MBS PAYDOWN		534,209	534,209	556,162	534,449		(240)		(240)		534,209				2,011	09/01/2045	1
3138YV-ZN-2	FN 3.000000 7/1/2045		03/01/2017	MBS PAYDOWN		17,259	17,259	16,812	17,261		(1)		(1)		17,259				47	07/01/2045	1
3138YX-4Z-5	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		4,202	4,202	4,094	4,198		4		4		4,202				14	09/01/2045	1
3138YX-RQ-0	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		49,808	49,808	48,520	49,824		(15)		(15)		49,808				133	09/01/2045	1
3138YX-Y6-6	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		8,431	8,431	8,213	8,429		2		2		8,431				24	09/01/2045	1
31390A-G4-6	FN 7.000000 2/1/2032		03/01/2017	MBS PAYDOWN		435	435	459	435						435				5	02/01/2032	1
31390B-7K-8	FN 7.000000 4/1/2017		01/26/2017	MBS PAYDOWN		542	542	533	539		3		3		542				3	04/01/2017	1
31390B-KG-2	FN 7.000000 5/1/2017		03/27/2017	MBS PAYDOWN		794	794	782	789		5		5		794				10	05/01/2017	1
31390F-QJ-1	FN 7.000000 5/1/2032		03/01/2017	MBS PAYDOWN		465	465	481	466						465				5	05/01/2032	1
31390N-PR-7	FN 6.500000 7/1/2017		03/01/2017	MBS PAYDOWN		14,629	14,629	15,305	14,630		(1)		(1)		14,629				157	07/01/2017	1
31392F-4F-1	FNR 2002-77 QG		03/01/2017	MBS PAYDOWN		125,965	125,965	141,845	128,516		(2,551)		(2,551)		125,965				1,133	12/25/2032	1FE
31397F-Y3-0	FHR 3291 NE		03/15/2017	MBS PAYDOWN		1,042,310	1,042,310	1,000,658	1,038,206		4,104		4,104		1,042,310				10,415	03/15/2037	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402C-UJ-9	FN 5.000000 2/1/2019		03/01/2017	MBS PAYDOWN		46,162	46,162	46,782	46,172		(10)		(10)		46,162				378	02/01/2019	1
31407J-DD-1	FN 6.500000 9/1/2036		03/01/2017	MBS PAYDOWN		80,695	80,695	89,962	81,100		(405)		(405)		80,695				858	09/01/2036	1
31407S-EK-4	FN 5.500000 11/1/2035		03/01/2017	MBS PAYDOWN		18,699	18,699	18,310	18,696		3		3		18,699				173	11/01/2035	1
31408H-PN-9	FN 6.000000 1/1/2036		03/01/2017	MBS PAYDOWN		1,212	1,212	1,225	1,212						1,212				14	01/01/2036	1
3140E1-4J-9	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		24,786	24,786	24,144	24,768		18		18		24,786				82	09/01/2045	1
3140E1-BU-6	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		128,995	128,995	125,657	128,806		189		189		128,995				628	09/01/2045	1
3140E1-SF-1	FN 3.000000 9/1/2045		03/01/2017	MBS PAYDOWN		173,304	173,304	168,820	173,333		(29)		(29)		173,304				470	09/01/2045	1
3140EU-LG-2	FN 3.500000 12/1/2045		03/01/2017	MBS PAYDOWN		322,295	322,295	339,065	322,396		(101)		(101)		322,295				1,101	12/01/2045	1
3140EY-R2-9	FN 3.500000 2/1/2046		03/01/2017	MBS PAYDOWN		338,551	338,551	356,166	338,654		(103)		(103)		338,551				1,048	02/01/2046	1
31410X-VS-2	FN 6.000000 8/1/2021		03/01/2017	MBS PAYDOWN		13,520	13,520	13,637	13,521		(1)		(1)		13,520				135	08/01/2021	1
31411G-JU-7	FN 3.261000 12/1/2036		03/01/2017	MBS PAYDOWN		182,194	182,194	183,304	184,101		(1,907)		(1,907)		182,194				503	12/01/2036	1
31412S-RC-1	FN 6.500000 3/1/2038		03/01/2017	MBS PAYDOWN		1,785	1,785	1,990	1,785						1,785				19	03/01/2038	1
31412X-4V-3	FN 5.500000 7/1/2022		03/01/2017	MBS PAYDOWN		16,358	16,358	16,716	16,363		(5)		(5)		16,358				151	07/01/2022	1
31413D-S5-7	FN 6.500000 8/1/2037		03/01/2017	MBS PAYDOWN		123,148	123,148	137,291	139,940		(16,792)		(16,792)		123,148				698	08/01/2037	1
31413F-5A-6	FN 6.500000 7/1/2037		03/01/2017	MBS PAYDOWN		1,288	1,288	1,436	1,288						1,288				14	07/01/2037	1
31413L-LL-1	FN 6.000000 8/1/2037		03/01/2017	MBS PAYDOWN		10,095	10,095	11,137	10,102		(8)		(8)		10,095				146	08/01/2037	1
31413N-4S-1	FN 6.500000 11/1/2037		03/01/2017	MBS PAYDOWN		708	708	725	695		14		14		708				5	11/01/2037	1
31413T-T9-3	FN 6.500000 11/1/2037		03/01/2017	MBS PAYDOWN		12,737	12,737	14,200	12,744		(7)		(7)		12,737				138	11/01/2037	1
31414P-U3-1	FN 6.500000 2/1/2038		03/01/2017	MBS PAYDOWN		45,193	45,193	50,383	45,212		(19)		(19)		45,193				263	02/01/2038	1
31414R-CN-3	FN 5.000000 3/1/2038		03/01/2017	MBS PAYDOWN		95,519	95,519	104,228	95,567		(48)		(48)		95,519				478	03/01/2038	1
31414R-PN-9	FN 5.000000 4/1/2038		03/01/2017	MBS PAYDOWN		100,402	100,402	109,556	102,119		(1,717)		(1,717)		100,402				689	04/01/2038	1
31416V-R9-7	FN 6.500000 11/1/2038		03/01/2017	MBS PAYDOWN		5,004	5,004	5,579	5,006		(2)		(2)		5,004				54	11/01/2038	1
31417B-NC-7	FN 3.500000 4/1/2042		03/01/2017	MBS PAYDOWN		3,165	3,165	3,214	3,164		1		1		3,165				12	04/01/2042	1
31417E-MS-7	FN 3.000000 1/1/2043		03/01/2017	MBS PAYDOWN		19,416	19,416	18,913	19,421		(4)		(4)		19,416				59	01/01/2043	1
31417E-MU-2	FN 3.000000 1/1/2043		03/01/2017	MBS PAYDOWN		101,872	101,872	99,232	101,952		(80)		(80)		101,872				314	01/01/2043	1
31417F-NR-5	FN 3.000000 2/1/2043		03/01/2017	MBS PAYDOWN		1,414	1,414	1,378	1,414		1		1		1,414				5	02/01/2043	1
31417G-T5-5	FN 3.500000 6/1/2043		03/01/2017	MBS PAYDOWN		17,572	17,572	17,844	17,556		16		16		17,572				66	06/01/2043	1
31418A-XY-9	FN 4.500000 9/1/2043		03/01/2017	MBS PAYDOWN		385,150	385,150	415,316	385,572		(422)		(422)		385,150				2,621	09/01/2043	1
31418B-LF-1	FN 3.500000 12/1/2044		03/01/2017	MBS PAYDOWN		617,015	617,015	630,028	617,224		(209)		(209)		617,015				2,135	12/01/2044	1
31418B-V5-2	FN 3.000000 10/1/2045		03/01/2017	MBS PAYDOWN		18,151	18,151	17,681	18,148		2		2		18,151				58	10/01/2045	1
31418B-WF-9	FN 3.500000 11/1/2045		03/01/2017	MBS PAYDOWN		401,947	401,947	421,573	402,263		(316)		(316)		401,947				1,507	11/01/2045	1
520453-AL-5	LAWRENCEBURG IN POLL CONTROL R		03/15/2017	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				3,772	10/01/2019	1FE
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL		03/23/2017	KEY BANK		1,692,144	1,700,000	1,749,334	1,748,653		(843)		(843)		1,747,810		(55,666)	(55,666)	22,022	07/01/2041	1FE
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE		01/04/2017	RAMIREZ & CO, INC		5,525,950	5,000,000	5,982,850	5,947,227		(1,872)		(1,872)		5,945,355		(419,405)	(419,405)	37,500	11/15/2056	1FE
59333P-R7-5	MIAMI-DADE CNTY FL AVIATION RE		02/28/2017	MERRILL LYNCH - RS TRADES - MUNIS-CONV		10,889,100	10,000,000	11,386,800	11,267,175		(21,348)		(21,348)		11,245,827		(356,727)	(356,727)	211,111	10/01/2038	1FE
594698-EC-2	MICHIGAN ST STRATEGIC FUND LTD		03/30/2017	KEY BANK		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				6,746	04/15/2018	1FE
60637A-LD-2	MISSOURI ST HLTH & EDUCTNL FAC		01/24/2017	RBC CAPITAL MARKETS		9,981,500	10,000,000	10,777,700	10,744,217		(3,650)		(3,650)		10,740,567		(759,067)	(759,067)	220,778	01/01/2050	1FE
64577B-TT-1	NEW JERSEY ST ECON DEV AUTH RE		02/07/2017	KEY BANK		3,444,992	3,495,000	3,405,493	3,405,649		139		139		3,405,787		39,205	39,205	18,350	06/15/2031	2FE
646139-2B-0	NEW JERSEY ST TURNPIKE AUTH		03/17/2017	JEFFERIES & COMPANY, INC.		5,599,550	5,000,000	5,811,450	5,504,679		(17,513)		(17,513)		5,487,167		112,383	112,383	181,250	01/01/2029	1FE
649451-DM-0	NEW YORK ST CONVENTION CENTERD		01/30/2017	RAMIREZ & CO, INC		12,846,317	11,485,000	12,852,384	12,334,305		(10,192)		(10,192)		12,696,278		150,039	150,039	122,826	11/15/2040	1FE
64972H-ZA-3	NEW YORK CITY NY TRANSITIONAL		01/18/2017	SIEBERT		8,278,230	7,265,000	8,379,814	8,302,094		(6,026)		(6,026)		8,296,067		(17,838)	(17,838)	189,697	07/15/2043	1FE
64986A-2C-4	NEW YORK ST ENVRNMNTL FACS COR		01/26/2017	RAMIREZ & CO, INC		5,261,936	4,555,000	5,014,918	4,878,591		(3,818)		(3,818)		4,874,772		387,164	387,164	29,101	06/15/2030	1FE
64986A-3X-7	NEW YORK ST ENVRNMNTL FACS COR		01/11/2017	RAMIREZ & CO, INC		10,537,470	9,000,000	10,093,140	9,835,005		(4,484)		(4,484)		9,830,521		706,949	706,949	40,000	06/15/2032	1FE
650035-ZC-5	NEW YORK ST URBAN DEV CORP REV		03/17/2017	JEFFERIES & COMPANY, INC.		3,451,377	3,020,000	3,485,805	3,369,439		(11,485)		(11,485)		3,357,954		93,423	93,423	78,436	03/15/2030	1FE
67759H-JC-9	OHIO ST SPL OBLG		03/29/2017	KEY BANK		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				2,696	10/01/2036	1FE
709224-KX-6	PENNSYLVANIA ST TURNPIKE COMMI		02/07/2017	VARIOUS		9,778,735	8,970,000	10,320,153	10,266,380		(13,866)		(13,866)		10,252,514		(473,779)	(473,779)	85,963	12/01/2045	1FE
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI		03/01/2017	KEY BANK		109,366	100,000	117,178	116,384		(275)		(275)		116,109		(6,743)	(6,743)	1,319	12/01/2046	1FE
762197-CE-9	RHODE ISLAND ST HLTH & EDUCTNL		03/31/2017	KEY BANK		4,000,000	4,000,000	4,000,000							4,000,000				2,355	06/01/2035	1FE
798136-VU-8	SAN JOSE CA ARPT REVENUE		03/30/2017	CITICORP SECURITIES		2,756,100	2,500,000	2,749,600							2,749,600		6,500	6,500		03/01/2047	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						133,099,771	124,887,381	135,613,460	126,693,682		(111,660)		(111,660)		133,703,777		(604,007)	(604,007)	1,476,093	XXX	XXX
000780-MP-8	AMAC 2003-11 A4		03/01/2017	VARIOUS		64,421	64,421	68,185	64,466		(45)		(45)		64,421				1,076	10/25/2033	1FM
002474-A*-5	AZZ INC.		03/31/2017	SINK		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				89,143	03/31/2018	2
002824-BD-1	ABBOTT LABORATORIES		01/17/2017	US BANCORP INC		5,008,600	5,000,000	4,990,610	4,990,703		66		66		4,990,768		17,832	17,832	23,361	11/30/2021	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
004421-JM-6	ACE 2004-HE4 M5		03/25/2017	MBS PAYDOWN		222,910	222,910	191,564			1,454		1,454		222,910				839	12/25/2034	6FE
00673*-AA-4	ADVANTAGE CAPITAL STATE TAX CREDIT		03/15/2017	MATURITY		305,661	305,661	3,056,630	325,290		(19,629)		(19,629)		305,661					03/15/2017	1
00752*-AB-6	ADVANTAGE CAPITAL NY PARTNERS II,L.P.		01/26/2017	SINK		34,719	34,719	61,264	34,719						34,719					12/15/2020	1
00780*-AA-4	ADVANTAGE CAPITAL COLORADO SER A		03/01/2017	MATURITY		31,413	31,413	61,176	31,648		(235)		(235)		31,413					03/01/2017	1
00780*-AB-2	ADVANTAGE CAPITAL COLORADO SER B		03/01/2017	MATURITY		86,380	86,380	168,224	87,027		(647)		(647)		86,380					03/01/2017	1
00817Y-AW-8	AETNA INC		03/16/2017	CALLED BY ISSUER at 101.000		10,100,000	10,000,000	9,962,600	9,964,329		455		455		9,964,784		135,216	135,216	80,889	06/15/2026	2FE
00835*-AA-9	ADVANTAGE CAPITAL SMALL BUSINESS INVEST		02/07/2017	PRIOR YEAR INCOME															103,672	12/31/2016	1
013093-AC-3	ALBERTSONS COS LLC/SAFEW		03/20/2017	CITICORP SECURITIES		1,582,600	1,640,000	1,640,000	1,640,000						1,640,000		(57,400)	(57,400)	58,676	03/15/2025	4FE
02005N-BG-4	ALLY FINANCIAL INC		03/28/2017	RBC CAPITAL MARKETS		2,020,000	2,000,000	2,042,500	2,037,217		(1,946)		(1,946)		2,035,270		(15,270)	(15,270)	39,194	04/15/2021	3FE
02361D-AM-2	AMEREN ILLINOIS CO		02/08/2017	SCOTIA MCLEOD		5,604,500	5,000,000	4,973,200	4,974,442		(143)		(143)		4,974,300		630,200	630,200	38,667	12/15/2043	1FE
02401@-AB-5	AMERICAN ASSETS TRUST, LP PRIV PLACE		03/03/2017	STONECASTLE SECURITIES LLC		5,110,750	5,000,000	5,000,000	5,000,000						5,000,000		110,750	110,750	84,056	02/02/2025	2
026874-DH-7	AMERICAN INTL GROUP		03/17/2017	VARIOUS		9,939,650	10,000,000	10,154,450	10,148,983		(2,908)		(2,908)		10,146,076		(206,426)	(206,426)	181,458	04/01/2026	2FE
03072S-FY-6	AMSI 2003-5 A6		03/01/2017	MBS PAYDOWN		84,979	84,979	86,054	84,993		(14)		(14)		84,979				611	04/25/2033	1FM
031162-CC-2	AMGEN INC		01/11/2017	EXCHANGE		52,460,020	53,179,000	54,694,602	54,681,171		(1,200)		(1,200)		54,679,970		(2,219,950)	(2,219,950)		06/15/2048	2FE
031162-CD-0	AMGEN INC		02/16/2017	VARIOUS		27,424,310	28,000,000	27,621,440			(209)		(209)		27,621,231		(196,921)	(196,921)	220,165	06/15/2048	2FE
031162-CE-8	AMGEN INC		01/11/2017	EXCHANGE		54,364,832	55,186,000	57,268,168	57,252,861		(1,334)		(1,334)		57,251,528		(2,886,695)	(2,886,695)		06/15/2051	2FE
03200#-AE-8	AMPACET CORPORATION		01/31/2017	VARIOUS		1,638,000	1,638,000	1,638,000	1,638,000						1,638,000				52,989	01/31/2017	2FE
037411-AV-7	APACHE CORP		01/04/2017	MARKET AXESS		1,082,360	1,000,000	1,095,465	1,085,781		(688)		(688)		1,085,093		(2,733)	(2,733)	21,275	09/15/2018	2FE
037411-BA-2	APACHE CORP		02/15/2017	VARIOUS		26,555,230	26,000,000	26,968,450	26,969,800		(2,539)		(2,539)		26,967,260		(412,030)	(412,030)	392,007	04/15/2043	2FE
037411-BC-8	APACHE CORP		02/01/2017	VARIOUS		9,593,700	10,000,000	8,974,650	9,001,733		1,639		1,639		9,003,373		590,328	590,328	237,292	01/15/2044	2FE
037411-BD-6	APACHE CORP		03/15/2017	CREDIT SUISSE FIRST BOSTON		4,771,550	5,000,000	4,787,400	4,828,525		5,578		5,578		4,834,104		(62,554)	(62,554)	89,323	01/15/2023	2FE
037735-CV-7	APPALACHIAN POWER CO		01/26/2017	VARIOUS		8,674,805	8,500,000	8,438,545	8,440,047		(88)		(88)		8,439,959		234,846	234,846	63,042	06/01/2045	2FE
037833-AT-7	APPLE INC		02/03/2017	GOLDMAN SACHS		10,308,900	10,000,000	10,618,700	10,599,032		(1,321)		(1,321)		10,597,711		(288,811)	(288,811)	113,722	05/06/2044	1FE
038522-AL-2	ARAMARK SERVICES INC		02/16/2017	EXCHANGE		1,549,929	1,500,000	1,556,250	1,551,096		(1,168)		(1,168)		1,549,929				38,438	01/15/2024	3FE
04010L-AJ-2	ARES CAPITAL CORP.		01/18/2017	VARIOUS		10,764,063	10,500,000	10,625,768	10,566,661		(2,976)		(2,976)		10,563,686		200,377	200,377	254,389	01/15/2018	2FE
04544R-AC-9	ABSHE 2007-HE1 A4		03/25/2017	MBS PAYDOWN		400,608	400,608	361,549	399,420		1,189		1,189		400,608				635	12/25/2036	1FM
05490V-AA-5	BBCMS 2015-MSQ A		02/10/2017	BANK OF AMERICA		10,476,563	10,000,000	10,731,250	10,694,951		(14,073)		(14,073)		10,680,878		(204,316)	(204,316)	65,872	09/15/2032	1FM
05526W-AA-1	BAMLL 2015-HAUL A1		03/07/2017	MBS PAYDOWN		117,038	117,038	120,547	117,097		(59)		(59)		117,038				684	07/05/2043	1FM
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		02/28/2017	SINK		92,908	92,908	92,908	92,908						92,908				3,043	02/26/2021	1
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		02/28/2017	SINK		89,419	89,419	89,419	89,419						89,419				2,928	02/26/2021	1
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		02/28/2017	SINK		27,388	27,388	27,388	27,388						27,388				897	02/26/2021	1
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		03/16/2017	SINK		32,677	32,677	32,677	32,677						32,677				1,070	02/26/2021	1
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) PRIV PLACE		02/28/2017	SINK		11,321	11,321	11,321	11,321						11,321				371	02/26/2021	1
05948K-PW-3	BOAA 2004-4 5A1		03/27/2017	MBS PAYDOWN		339,478	339,478	335,765	338,140		1,337		1,337		339,478				2,081	05/25/2034	2FM
05948X-YD-7	BOAMS 2003-J 2A2		03/01/2017	MBS PAYDOWN		172,442	172,442	165,709	172,179		263		263		172,442				679	11/25/2033	1FM
059512-AJ-2	BACM 2007-3 AM		03/10/2017	MBS PAYDOWN		2,725,865	2,725,865	3,014,204	2,749,342		(23,476)		(23,476)		2,725,865				38,596	06/10/2049	1FM
05951U-AE-1	BAFC 2006-8T2 A4		03/01/2017	MBS PAYDOWN		118,559	152,391	125,461	152,025		367		367		152,391		(33,833)	(33,833)	1,108	10/25/2036	1FM
05951V-AA-7	BAFC 2006-I 1A1		03/20/2017	MBS PAYDOWN		349,260	349,260	350,830	349,209		51		51		349,260				833	12/20/2036	1FM
05952A-AE-4	BACM 2008-1 A4		03/10/2017	MBS PAYDOWN		46,059	46,059	55,605	46,185		(126)		(126)		46,059				507	02/10/2051	1FM
06051G-DM-8	BAFC 2005-D A1		03/01/2017	MBS PAYDOWN		135,690	135,690	136,411	135,722		(33)		(33)		135,690				316	05/25/2035	1FM
06051G-EM-7	BANK OF AMERICA CORP		03/17/2017	BANK OF AMERICA		5,590,950	5,000,000	5,761,699	5,505,634		(20,818)		(20,818)		5,484,817		106,133	106,133	188,417	01/24/2022	2FE
06051G-EU-9	BANK OF AMERICA CORP		03/23/2017	BARCLAY'S		5,018,700	5,000,000	4,760,550	4,839,140		5,599		5,599		4,844,739		173,961	173,961	117,792	01/11/2023	2FE
06051G-GA-1	BANK OF AMERICA CORP		02/16/2017	BANK OF AMERICA		18,954,400	20,000,000	20,000,000	20,000,000						20,000,000		(1,045,600)	(1,045,600)	218,338	10/21/2027	2FE
06406H-BY-4	BANK OF NEW YORK MELLON		02/01/2017	VARIOUS		12,390,942	11,900,000	12,297,222	12,108,603		(3,836)		(3,836)		12,104,766		286,176	286,176	154,593	09/23/2021	1FE
07386H-CT-6	BALTA 2003-3 2A		03/01/2017	MBS PAYDOWN		311,348	311,348	313,742	311,497		(148)		(148)		311,348				812	10/25/2033	1FM
07386H-JU-6	BALTA 2004-6 1A		03/25/2017	MBS PAYDOWN		240,321	240,321	228,667	241,440		(1,119)		(1,119)		240,321				557	07/25/2034	1FM
07386H-KK-6	BALTA 2004-7 2A1		03/01/2017	MBS PAYDOWN		152,110	152,110	153,593	152,125		(16)		(16)		152,110				441	08/25/2034	1FM
075887-BG-3	BECTON DICKINSON AND CO		01/24/2017	J.P. MORGAN		4,664,070	4,500,000	4,874,490	4,862,019		(619)		(619)		4,861,400		(197,330)	(197,330)	24,596	12/15/2044	2FE
096630-AE-8	BOARDWALK PIPELINES LP		03/09/2017	MORGAN STANLEY		11,008,500	10,000,000	9,886,000	9,891,022		1,269		1,269		9,892,291		1,116,209	1,116,209	170,236	06/01/2026	2FE
10117@-AA-5	BOSTONIA WAG TRUST 2009-1		03/27/2017	SINK		409,663	409,663	429,147	410,204		(540)		(540)		409,663				4,603	11/25/2018	2
11120V-AA-1	BRIXMOR OPERATING PART		03/20/2017	US BANCORP INC		2,348,941	2,380,000	2,408,441	2,404,033		(566)		(566)		2,403,467		(54,526)	(54,526)	59,050	02/01/2025	2FE
120568-AX-8	BUNGE LTD FINANCE CORP		02/28/2017	BARCLAY'S		2,903,370	3,000,000	3,013,290	3,012,780		(165)		(165)		3,012,615		(109,245)	(109,245)	53,625	08/15/2026	2FE
12514A-AE-1	CD 2007-CD5 A4		03/16/2017	MBS PAYDOWN		2,885,590	2,885,590	3,325,525	2,895,483		(9,893)		(9,893)		2,885,590				17,011	11/15/2044	1FM
12592X-AZ-9	COMM 2015-CR22 A2		02/03/2017	GOLDMAN SACHS		15,358,008	15,000,000	15,414,844	15,331,746		(11,458)		(11,458)		15,320,288		37,720	37,720	79,730	03/10/2048	1FM
12634N-AT-5	CSAIL 2015-C2 A4		01/31/2017	VARIOUS		10,225,391	10,000,000	10,299,980	10,255,074		(2,546)		(2,546)		10,252,527		(27,136)	(27,136)	60,347	06/15/2057	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
126408-GT-4	CSX CORP		03/23/2017	WELLS FARGO SECURITIES LLC		2,081,260	2,000,000	2,131,900	2,125,039		(8,164)		(8,164)		2,116,875		(35,615)	(35,615)	30,422	10/30/2020	2FE
126408-HF-3	CSX CORP		03/22/2017	VARIOUS		37,914,460	42,000,000	41,795,350	41,794,392		1,775		1,775		41,796,167		(3,881,707)	(3,881,707)	690,122	11/01/2046	2FE
126650-BP-4	CVS PASS-THROUGH TRUST		03/10/2017	SINK		239,504	239,504	245,208	239,530		(26)		(26)		239,504				1,882	12/10/2028	2FE
126670-WD-6	CWL 2006-3 M2		03/30/2017	CREDIT SUISSE FIRST BOSTON		6,354,859	7,925,000	5,594,555	5,660,838		296,067		296,067		5,956,905		397,955	397,955	25,369	06/25/2036	1FM
12667G-F3-2	CWALT 2005-J7 1A1		03/27/2017	MBS PAYDOWN		350,345	350,345	249,621	345,736		4,609		4,609		350,345				599	07/25/2035	1FM
12668A-HE-8	CWALT 2005-56 5A1		03/25/2017	MBS PAYDOWN		363,690	363,690	307,204	362,037		1,653		1,653		363,690				818	11/25/2035	1FM
12668A-VL-6	CWALT 2005-61 1A1		03/25/2017	MBS PAYDOWN		110,074	110,074	96,934	109,472		602		602		110,074				273	12/25/2035	1FM
12669E-CV-6	CWHL 2003-21 A2		03/01/2017	MBS PAYDOWN		113,588	113,588	115,505	113,635		(47)		(47)		113,588				309	05/25/2033	1FM
12669E-G6-7	CWHL 2003-46 4A1		03/21/2017	MBS PAYDOWN		101,476	101,476	100,081	101,219		258		258		101,476				51	01/19/2034	1FM
12669F-WD-1	CWHL 2004-5 2A9		03/01/2017	MBS PAYDOWN		152,489	152,489	156,155	152,613		(124)		(124)		152,489				1,302	05/25/2034	1FM
12695*-AA-3	CVS HEALTH CORPORATION		03/01/2017	SINK		138,679	138,679	138,679	138,679						138,679				790	10/10/2038	2
127097-E@-8	CABOT OIL & GAS CORPORATION		03/08/2017	RENAISSANCE CAPITAL		9,532,300	10,000,000	10,000,000	10,000,000						10,000,000		(467,700)	(467,700)	187,578	09/18/2024	2
14916R-AD-6	CATHOLIC HEALTH INITIATI		02/28/2017	ROBERT W. BAIRD & CO, INC		4,486,000	5,000,000	5,107,060	5,098,672		(364)		(364)		5,098,308		(612,308)	(612,308)	73,708	11/01/2042	2FE
151020-AR-5	CELGENE CORP		03/20/2017	J.P. MORGAN		4,210,983	4,110,000	4,098,862	4,100,739		348		348		4,101,087		109,896	109,896	88,354	08/15/2022	2FE
153527-AL-0	CENTRAL GARDEN & PET CO		01/17/2017	J.P. MORGAN		7,086,750	6,600,000	6,640,000	6,633,673		(430)		(430)		6,633,243		453,507	453,507	72,990	11/15/2023	4FE
161630-AE-8	CHASE 2007-A1 1A5		03/01/2017	MBS PAYDOWN		49,727	49,727	48,816	49,476		252		252		49,727				144	02/25/2037	1FM
161630-AG-3	CHASE 2007-A1 2A1		03/27/2017	MBS PAYDOWN		131,866	131,866	131,765	131,813		52		52		131,866				344	02/25/2037	1FM
161630-AU-2	CHASE 2007-A1 7A1		03/27/2017	MBS PAYDOWN		158,323	158,323	152,394	155,146		3,176		3,176		158,323				668	02/25/2037	1FM
161630-AY-4	CHASE 2007-A1 9A1		03/01/2017	MBS PAYDOWN		51,281	51,281	50,869	51,199		82		82		51,281				282	02/25/2037	1FM
16165M-AF-5	CFLX 2006-2 A4		03/27/2017	MBS PAYDOWN		145,023	145,023	132,968	144,317		705		705		145,023				1,159	09/25/2036	1FM
172062-AE-1	CINCINNATI FINL CORP		03/15/2017	STIFEL NICOLAUS & COMPANY INC		13,227,760	11,200,000	11,546,464	11,475,349		(1,725)		(1,725)		11,473,625		1,754,135	1,754,135	264,872	11/01/2034	1FE
172967-FT-3	CITIGROUP INC		03/17/2017	GOLDMAN SACHS		5,325,850	5,000,000	5,265,550	5,153,216		(6,421)		(6,421)		5,146,795		179,055	179,055	155,000	01/14/2022	2FE
172967-JN-2	CITIGROUP INC		02/28/2017	KEY BANK		6,311,073	6,310,000	6,315,787	6,314,718		(611)		(611)		6,314,106		(3,034)	(3,034)	37,545	04/27/2018	2FE
172967-JU-6	CITIGROUP INC		02/13/2017	CITICORP SECURITIES		10,438,200	10,000,000	11,071,500	11,066,242		(2,384)		(2,384)		11,063,858		(625,658)	(625,658)	253,167	07/30/2045	2FE
172973-5E-5	CMSI 2006-1 1A13		03/01/2017	MBS PAYDOWN		44,804	44,804	42,018	39,455						39,455		5,349	5,349	96	02/25/2036	1FM
17320Q-AA-7	CGCMT 2013-375P A		01/13/2017	CITICORP SECURITIES		3,717,914	3,630,000	3,732,094	3,710,574		(607)		(607)		3,709,968		7,946	7,946	15,735	05/10/2035	1FM
198280-AF-6	COLUMBIA PIPELINE GROUP		03/13/2017	WELLS FARGO SECURITIES LLC		10,384,100	10,000,000	9,984,700	9,986,473		7		7		9,986,480		397,620	397,620	131,250	06/01/2025	2FE
20029P-AG-4	COMCAST CABLE COMMUNICAT		01/20/2017	WELLS FARGO SECURITIES LLC		3,061,860	3,000,000	3,543,180	3,016,045		(3,480)		(3,480)		3,012,565		49,295	49,295	62,125	05/01/2017	1FE
207597-EE-1	CONNECTICUT LIGHT & PWR		02/28/2017	WELLS FARGO SECURITIES LLC		5,335,500	5,000,000	4,980,050	4,994,594		391		391		4,994,985		340,515	340,515	161,944	02/01/2019	1FE
212168-AA-6	CONTINENTAL WIND		02/28/2017	SINK		482,765	482,765	482,765	482,765						482,765				14,483	02/28/2033	2FE
221643-AK-5	COTT BEVERAGES INC		03/13/2017	J.P. MORGAN		3,625,650	3,500,000	3,613,750	3,575,650		(7,688)		(7,688)		3,567,962		57,688	57,688	166,031	01/01/2020	4FE
22541S-AX-6	CSFB 2004-1 DB1		03/01/2017	MBS PAYDOWN		83,214	83,214	76,453	82,860		354		354		83,214				963	02/25/2034	1FM
22541S-GE-2	CSFB 2004-3 1A4		03/01/2017	MBS PAYDOWN		18,265	18,265	19,287	18,288		(22)		(22)		18,265				160	06/25/2034	2FM
22541S-GJ-1	CSFB 2004-3 1A8		03/01/2017	MBS PAYDOWN		15,332	15,332	15,888	15,345		(13)		(13)		15,332				134	06/25/2034	1FM
225470-EC-3	CSFB 2005-10 5A1		03/25/2017	MBS PAYDOWN		176,032	176,032	134,225	174,855		1,178		1,178		176,032				352	11/25/2035	1FM
22959#-AA-9	CSOLAR IV SOUTH, LLC		03/31/2017	SINK		181,794	181,794	181,787	181,782						181,782		11	11	3,514	09/30/2038	2FE
233046-AD-3	DNKN 2015-1A A2II		02/27/2017	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				249	02/20/2045	2FE
233851-AU-8	DAIMLER FINANCE NA LLC		03/27/2017	MARKET AXESS		3,003,030	3,000,000	3,018,960	3,014,769		(3,554)		(3,554)		3,011,216		(8,186)	(8,186)	40,469	01/11/2018	1FE
235825-AD-8	DANA INC		03/21/2017	NOMURA SECURITIES INTERNATIONAL		2,097,500	2,000,000	2,085,000	2,063,126		(2,606)		(2,606)		2,060,520		36,980	36,980	63,000	09/15/2023	3FE
23918K-AQ-1	DAVITA INC		03/29/2017	GOLDMAN SACHS		4,584,025	4,570,000	4,581,155	4,579,211		(660)		(660)		4,578,551		5,474	5,474	166,699	07/15/2024	4FE
250847-EB-2	DTE ELECTRIC CO		02/15/2017	STIFEL NICOLAUS & COMPANY INC		2,982,375	2,250,000	2,248,785	2,248,856		(128)		(128)		2,248,728		733,647	733,647	33,125	06/01/2036	1FE
25150U-AA-6	DBALT 2007-OA2 A1		03/01/2017	MBS PAYDOWN		258,164	258,164	227,254	257,211		953		953		258,164				568	04/25/2047	1FM
25150V-BA-3	DBALT 2007-AR3 2A2B		03/25/2017	MBS PAYDOWN		1,431,739	1,471,232	1,241,215	1,463,027		8,205		8,205		1,471,232		(39,493)	(39,493)	2,296	06/25/2037	1FM
25389M-AD-1	DIGITALGLOBE INC		01/23/2017	CALLED BY ISSUER at 102.711		1,027,108	1,000,000	905,000	917,917		1,099		1,099		919,017		108,091	108,091	25,521	02/01/2021	4FE
25466A-AD-3	DISCOVER BANK		01/30/2017	CITICORP SECURITIES		2,075,980	2,000,000	1,983,920	1,988,306		190		190		1,988,496		87,484	87,484	40,600	08/08/2023	2FE
254683-BV-6	DCENT 2016-A4 A4		01/24/2017	TD SECURITIES		12,859,727	13,000,000	12,998,881	12,998,982		27		27		12,999,009		(139,282)	(139,282)	21,082	03/15/2022	1FE
254709-AM-0	DISCOVER FINANCIAL SVS		02/13/2017	UBS SECURITIES		1,996,420	2,000,000	1,998,220			(13)		(13)		1,998,207		(1,787)	(1,787)	1,594	02/09/2027	2FE
25470D-AA-7	DISCOVERY COMMUNICATIONS		03/15/2017	TENDER		1,684,045	1,551,000	1,561,479	1,554,197		(216)		(216)		1,553,981		130,064	130,064	50,892	08/15/2019	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
25470D-AC-3	DISCOVERY COMMUNICATIONS		03/15/2017	TENDER		16,242,600	15,000,000	15,169,700	15,066,551		(4,249)		(4,249)		15,062,302		1,180,298	1,180,298	218,833	06/01/2020	2FE
256677-AC-9	DOLLAR GENERAL CORP		02/28/2017	J.P. MORGAN		4,308,440	4,309,000	4,491,357	4,480,119		(3,641)		(3,641)		4,476,478		(168,038)	(168,038)	53,683	04/15/2023	2FE
25755T-AC-4	DPABS 2012-1A A2		01/26/2017	MBS PAYDOWN		40,625	40,625	40,625	40,625						40,625				530	01/25/2042	2FE
263534-CJ-6	E.I. DU PONT DE NEMOURS		01/31/2017	BARCLAY'S		9,653,800	10,000,000	10,548,704	10,544,150		(847)		(847)		10,543,303		(889,503)	(889,503)	193,667	02/15/2043	1FE
26441C-AS-4	DUKE ENERGY CORP		02/13/2017	GOLDMAN SACHS		9,340,200	10,000,000	9,866,050	9,868,175		1,661		1,661		9,869,836		(529,636)	(529,636)	135,444	09/01/2026	2FE
26441Y-AW-7	DUKE REALTY LP		03/20/2017	WELLS FARGO SECURITIES LLC		1,556,925	1,500,000	1,551,405	1,531,732		(1,156)		(1,156)		1,530,577		26,348	26,348	25,510	10/15/2022	2FE
26442R-AB-7	DUKE ENERGY PROGRESS INC		02/01/2017	MORGAN STANLEY		7,294,910	7,000,000	6,998,600	6,998,066		69		69		6,998,135		296,775	296,775	107,188	03/30/2044	1FE
270321-AE-2	EARTHLINK HOLDINGS CORP		03/29/2017	CALLED BY ISSUER at 105.531		4,907,192	4,650,000	4,969,000	4,818,883		(16,297)		(16,297)		4,802,586		104,606	104,606	112,407	06/01/2020	4FE
277432-AP-5	EASTMAN CHEMICAL CO		01/23/2017	MORGAN STANLEY		10,081,200	10,000,000	9,787,250	9,798,791		197		197		9,798,987		282,213	282,213	130,458	10/15/2044	2FE
286082-AC-6	ELECTRONICS FOR IMAGING C.S.N.		02/27/2017	VARIOUS		8,684,260	8,200,000	8,382,250	8,298,081		(3,669)		(3,669)		8,294,412		389,848	389,848	25,954	09/01/2019	2
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN LIGHTS) LLC		01/26/2017	VARIOUS		511,200	511,200	507,500	507,500						507,500		3,700	3,700	9,967	06/30/2040	1
29273R-AF-6	ENERGY TRANSFER PARTNERS		02/07/2017	VARIOUS		13,669,800	12,000,000	13,467,360	13,323,937		(2,780)		(2,780)		13,321,157		348,643	348,643	228,563	10/15/2036	2FE
29273R-AN-9	ENERGY TRANSFER PARTNERS		01/31/2017	GOLDMAN SACHS		6,441,576	6,090,000	6,159,177	6,129,452		(936)		(936)		6,128,516		313,059	313,059	48,771	06/01/2021	2FE
29273R-AP-4	ENERGY TRANSFER PARTNERS		01/11/2017	CANTOR, FITZGERALD & CO, INC		10,772,800	10,000,000	10,792,850	10,733,398		(883)		(883)		10,732,515		40,285	40,285	77,306	06/01/2041	2FE
29379V-AC-7	ENTERPRISE PRODUCTS OPER		01/23/2017	GOLDMAN SACHS		10,897,800	10,000,000	9,986,600	9,995,661		707		707		9,996,368		901,432	901,432	317,778	01/31/2019	2FE
29379V-BA-0	ENTERPRISE PRODUCTS OPER		01/26/2017	J.P. MORGAN		6,073,440	6,000,000	5,574,060	5,581,306		674		674		5,581,980		491,460	491,460	109,933	03/15/2044	2FE
29379V-BE-2	ENTERPRISE PRODUCTS OPER		03/15/2017	SOCIETE GENERALE		14,973,850	15,000,000	15,046,650	15,036,868		(831)		(831)		15,036,037		(62,187)	(62,187)	335,938	02/15/2025	2FE
29379V-BF-9	ENTERPRISE PRODUCTS OPER		01/25/2017	FTN FINANCIAL SECURITIES CORP		12,915,980	13,000,000	13,243,560	13,238,246		(182)		(182)		13,238,064		(322,084)	(322,084)	186,038	10/15/2054	2FE
29379V-BK-8	ENTERPRISE PRODUCTS OPER		02/27/2017	GOLDMAN SACHS		5,065,250	5,000,000	4,994,900	4,995,467		196		196		4,995,663		69,587	69,587	54,229	04/15/2021	2FE
30291V-AE-6	FREMF 2013-K35 B		03/02/2017	MORGAN STANLEY		4,237,967	4,120,000	4,347,244	4,343,292		(5,857)		(5,857)		4,337,436		(99,468)	(99,468)	43,306	08/25/2023	1FM
30605X-AA-1	FWAY 2012-1A A2		03/15/2017	MBS PAYDOWN		57,831	57,831	57,831	57,831						57,831				406	10/15/2042	1FE
3137AP-P6-1	FHMS K018 A2		02/03/2017	BARCLAY'S		11,232,298	10,955,000	11,468,516	11,379,751		(10,303)		(10,303)		11,369,448		(137,150)	(137,150)	56,863	01/25/2022	1
314275-AC-2	MACYS RETAIL HLDGS INC		02/24/2017	BARCLAY'S		5,020,650	5,000,000	5,616,650	5,569,634		(2,253)		(2,253)		5,567,381		(546,731)	(546,731)	146,979	03/15/2037	2FE
31620R-AE-5	FIDELITY NATIONAL TITLE C.S.B.		01/12/2017	CITI CONVERTIBLES ONLY		7,905,836	4,124,000	5,602,927	4,569,735		(12,859)		(12,859)		4,556,877		3,348,959	3,348,959	74,195	08/15/2018	2FE
31677Q-BD-0	FIFTH THIRD BANK		02/15/2017	MARKET AXESS		5,031,450	5,000,000	5,062,450	5,053,553		(4,705)		(4,705)		5,048,848		(17,398)	(17,398)	54,049	08/20/2018	1FE
31953*-AJ-1	UNION PACIFIC RAILROAD		01/26/2017	SINK		276,190	276,190	276,190	276,190						276,190				7,554	05/31/2022	1
31953*-AK-8	UNION PACIFIC RAILROAD		01/26/2017	SINK		257,143	257,143	257,143	257,143						257,143				7,033	11/15/2022	1
34540U-AA-7	FORD MOTOR CREDIT CO LLC		01/05/2017	MARKET AXESS		4,016,720	4,000,000	4,035,910	4,028,027		(658)		(658)		4,027,369		(10,649)	(10,649)	45,917	01/16/2018	2FE
350910-AN-5	FTST 2006-4TS A		03/15/2017	MBS PAYDOWN		50,774	50,774	51,026	50,775		(1)		(1)		50,774				478	12/13/2028	1FM
35906A-AM-0	FRONTIER COMMUNICATIONS		01/24/2017	MORGAN STANLEY		2,430,000	2,700,000	2,431,750	2,450,882		2,275		2,275		2,453,157		(23,157)	(23,157)	102,600	01/15/2023	4FE
35906A-AP-3	FRONTIER COMMUNICATIONS		01/19/2017	SUNTRUST EQUITABLE		2,167,750	2,300,000	2,329,430	2,321,389		(228)		(228)		2,321,161		(153,411)	(153,411)	51,510	09/15/2021	4FE
359694-D@-2	H. B. FULLER COMPANY		02/24/2017	MATURITY		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				76,950	02/24/2017	2
361841-AG-4	GLP CAPITAL LP / FIN II		02/17/2017	MARKET AXESS		238,032	228,000	233,415	232,736		(146)		(146)		232,590		5,442	5,442	3,547	04/15/2021	3FE
36228F-YY-6	GSR 2003-13 1A1		03/01/2017	MBS PAYDOWN		14,791	14,791	15,052	14,791						14,791				35	10/25/2033	1FM
362341-RT-8	GSR 2005-AR6 1A1		03/27/2017	MBS PAYDOWN		536,343	536,343	545,592	536,418		(76)		(76)		536,343				2,132	09/25/2035	1FM
362341-RX-9	GSR 2005-AR6 2A1		03/27/2017	MBS PAYDOWN		135,669	135,669	137,789	135,721		(52)		(52)		135,669				338	09/25/2035	1FM
36242D-5W-9	GSR 2005-5F 2A2		03/01/2017	MBS PAYDOWN		63,265	63,265	63,107	63,106		160		160		63,265				328	06/25/2035	1FM
36242D-7X-5	GSR 2005-5F B1		03/01/2017	MBS PAYDOWN		46,547	46,547	44,947	46,382		165		165		46,547				456	06/25/2035	1FM
36242D-ET-6	GSR 2004-10F 2A4		03/01/2017	MBS PAYDOWN		41,444	41,444	42,524	41,468		(24)		(24)		41,444				174	08/25/2019	1FM
36242D-EY-5	GSR 2004-10F 6A1		03/01/2017	MBS PAYDOWN		192,686	192,686	199,266	192,767		(81)		(81)		192,686				1,074	09/25/2034	1FM
36242D-QY-2	GSR 2004-15F 2A2		03/01/2017	MBS PAYDOWN		13,647	13,647	13,468	13,651		(4)		(4)		13,647				106	12/25/2034	1FM
36242D-RF-2	GSR 2004-15F 5A1		03/27/2017	MBS PAYDOWN		123,326	123,326	126,513	123,420		(93)		(93)		123,326				1,262	01/25/2020	2FM
36248F-AG-7	GSMS 2011-GC3 A4		02/27/2017	VARIOUS		10,555,573	9,826,210	11,108,223	10,276,090		(22,630)		(22,630)		10,253,460		302,113	302,113	104,893	03/10/2044	1FM
36248F-AL-6	GSMS 2011-GC3 B		02/16/2017	DEUTSCHE BANK		8,704,063	8,000,000	9,345,488	8,762,839		(25,503)		(25,503)		8,737,336		(33,274)	(33,274)	96,498	03/10/2044	1FM
36250H-AE-3	GSMS 2014-GC26 A5		02/16/2017	J.P. MORGAN		10,325,781	10,000,000	10,299,599	10,243,081		(4,047)		(4,047)		10,239,033		86,748	86,748	81,653	11/10/2047	1FM
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH TRUST		01/31/2017	SINK		904,430	904,430	904,430	904,430						904,430				36,180	01/02/2024	2
37045V-AL-4	GENERAL MOTORS CO		03/13/2017	PARIBAS SECURITIES		5,843,850	5,000,000	4,995,450	4,995,478		495		495		4,995,973		847,877	847,877	154,688	04/01/2046	2FE
373334-JW-2	GEORGIA POWER COMPANY		01/23/2017	JEFFERIES & COMPANY, INC.		10,370,700	10,000,000	9,994,900	9,994,902		107		107		9,995,009		375,691	375,691	156,472	03/15/2042	1FE
375558-BA-0	GILEAD SCIENCES INC		02/23/2017	VARIOUS		11,815,560	12,000,000	12,127,840	12,125,532		(280)		(280)		12,125,252		(309,692)	(309,692)	298,250	02/01/2045	1FE
38141G-VR-2	GOLDMAN SACHS GROUP INC		02/28/2017	NOMURA SECURITIES INTERNATIONAL		3,076,440	3,000,000	3,138,750	3,136,209		(2,248)		(2,248)		3,133,961		(57,521)	(57,521)	46,750	10/21/2025	2FE
39839#-AC-5	GRIFFITH LABORATORIES INT'L		01/31/2017	SINK		400,000	400,000	400,000	400,000						400,000				11,100	12/20/2020	2
402740-AE-4	GULFSTREAM NATURAL GAS		03/07/2017	VARIOUS		27,295,728	24,320,000	25,141,083	25,135,817		(1,718)		(1,718)		25,134,100		2,161,628	2,161,628	573,911	10/15/2045	2FE

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
416515-BA-1	HARTFORD FINL SVCS GRP		02/02/2017	FTN FINANCIAL SECURITIES CORP		15,412,625	12,500,000	15,400,190	15,366,475		(6,776)		(6,776)		15,359,699		52,926	52,926	292,144	03/30/2040	2FE
42809H-AH-0	HESS CORP		03/20/2017	RBC CAPITAL MARKETS		5,092,550	5,000,000	4,985,750	4,985,275		502		502		4,985,777		106,773	106,773	140,972	04/01/2047	2FE
42824C-AW-9	HP ENTERPRISE CO		03/16/2017	BARCLAY'S		10,222,900	10,000,000	9,958,400	9,961,859		1,027		1,027		9,962,886		260,014	260,014	217,542	10/15/2025	2FE
432891-AD-1	HILTON WORLDWIDE FIN LLC		03/22/2017	CALLED BY ISSUER at 102.813		1,028,130	1,000,000	1,038,750	1,026,630		(3,529)		(3,529)		1,023,101		5,029	5,029	24,531	10/15/2021	3FE
44106M-AT-9	HOSPITALITY PROPERTIES T		01/24/2017	BANK OF AMERICA		9,285,680	9,500,000	9,384,100	9,404,380		804		804		9,405,183		(119,503)	(119,503)	156,750	03/15/2025	2FE
44416*-AB-2	HUDSON TRANSMISSION MISSION PARTNERS		02/28/2017	SINK		73,070	73,070	73,072	73,072						73,072		(2)	(2)	807	05/23/2033	2Z
446150-AK-0	HUNTINGTON BANCSHARES		02/27/2017	GOLDMAN SACHS		14,652,750	15,000,000	14,977,350	14,978,744		526		526		14,979,270		(326,520)	(326,520)	194,542	01/14/2022	2FE
45071K-BM-5	IXIS 2005-HE2 M4		03/25/2017	MBS PAYDOWN		220,709	220,709	207,398	219,742		967		967		220,709				466	09/25/2035	1FM
45254N-KF-3	IMM 2004-7 1A1		03/25/2017	MBS PAYDOWN		291,910	291,910	278,411	292,345		(435)		(435)		291,910				868	11/25/2034	1FM
45660N-B9-5	RAST 2004-A2 1A8		03/01/2017	MBS PAYDOWN		17,986	17,986	9,892	17,771		215		215		17,986				149	05/25/2034	1FM
45660N-VH-5	RAST 2003-A11 A9		03/01/2017	MBS PAYDOWN		12,184	12,184	12,458	12,185		(1)		(1)		12,184				116	11/25/2033	1FM
458140-AF-7	INTEL CORP. CV.JR.NT.		01/25/2017	VARIOUS		21,364,368	11,900,000	13,330,342	12,463,362		(13,483)		(13,483)		12,449,879		8,914,489	8,914,489	182,190	08/01/2039	1FE
460146-CF-8	INTERNATIONAL PAPER CO		03/03/2017	VARIOUS		5,204,960	4,000,000	4,598,400	4,542,471		(2,129)		(2,129)		4,540,342		664,618	664,618	91,250	11/15/2039	2FE
460146-CK-7	INTERNATIONAL PAPER CO		03/13/2017	BARCLAY'S		8,750,070	9,000,000	8,931,720	8,934,350		(197)		(197)		8,934,153		(184,083)	(184,083)	109,200	06/15/2044	2FE
46121Y-B#-8	INTREPID POTASH INC		03/31/2017	SINK		2,300,000	2,300,000	2,300,000	2,300,000						2,300,000				29,380	04/16/2025	2FE
46121Y-B@-0	INTREPID POTASH INC		03/31/2017	SINK		7,206,666	7,206,666	7,231,138	7,207,761		(1,096)		(1,096)		7,206,666				86,749	04/14/2023	2FE
46623E-KG-3	JPMORGAN CHASE & CO		03/22/2017	VARIOUS		22,994,440	23,500,000	23,621,730	23,610,562		(2,710)		(2,710)		23,607,852		(613,412)	(613,412)	266,762	08/15/2021	1FE
466247-HE-6	JPMMT 2004-A6 B1		03/01/2017	MBS PAYDOWN		31,796	31,796	28,219	31,688		108		108		31,796				169	12/25/2034	1FM
466247-HP-1	JPMMT 2004-S2 1A3		03/01/2017	MBS PAYDOWN		158,368	158,368	160,771	158,381		(13)		(13)		158,368				652	11/25/2019	1FM
466247-K7-7	JPMMT 2006-A2 5A1		03/01/2017	MBS PAYDOWN		183,265	183,265	182,908	182,997		269		269		183,265				338	11/25/2033	1FM
466247-LZ-4	JPMMT 2005-A1 6T1		03/28/2017	MBS PAYDOWN		70,499	70,499	69,714	70,304		195		195		70,499				192	02/25/2035	1FM
466247-QA-4	JPMMT 2005-A3 3A4		03/01/2017	MBS PAYDOWN		192,358	192,358	191,637	192,235		123		123		192,358				1,194	06/25/2035	1FM
466247-QY-2	JPMMT 2005-A3 11A2		03/01/2017	MBS PAYDOWN		181,799	181,799	179,790	181,663		136		136		181,799				811	06/25/2035	1FM
46625H-JE-1	JPMORGAN CHASE & CO		01/04/2017	VARIOUS		10,118,100	10,000,000	10,285,100	10,183,176		(648)		(648)		10,182,528		(64,428)	(64,428)	95,694	09/23/2022	1FE
46625H-RV-4	JPMORGAN CHASE & CO		03/15/2017	VARIOUS		11,265,780	12,000,000	11,974,080	11,974,431		743		743		11,975,175		(709,395)	(709,395)	166,183	10/01/2026	1FE
466275-AA-2	JPALT 2007-S1 A1		03/27/2017	MBS PAYDOWN		270,736	270,736	244,339	269,924		812		812		270,736				539	04/25/2047	1FM
46628F-AM-3	JPMCC 2006-LDP7 AM		03/15/2017	MBS PAYDOWN		748,739	748,739	818,173	748,739						748,739				8,089	04/17/2045	1FM
46629Y-AC-3	JPMCC 2007-CB18 A4		02/13/2017	VARIOUS		1,202,210	1,202,210	1,373,525	1,209,874		(7,664)		(7,664)		1,202,210				3,079	06/12/2047	1FM
46630G-AS-4	JPMMT 2007-A1 5A2		03/28/2017	MBS PAYDOWN		195,091	195,091	196,046	194,836		255		255		195,091				780	07/25/2035	1FM
46634S-AC-9	JPMCC 2012-C6 A3		03/16/2017	MBS PAYDOWN		564,301	564,301	584,805	564,528		(227)		(227)		564,301				2,895	05/15/2045	1FM
46636V-AC-0	JPMCC 2011-C5 A3		03/17/2017	MBS PAYDOWN		52,518	52,518	54,694	52,520		(2)		(2)		52,518				72	08/15/2046	1FM
46637T-AA-8	JPMCC 2012-WLDN A		03/07/2017	MBS PAYDOWN		61,384	61,384	65,196	61,447		(63)		(63)		61,384				406	05/05/2030	1FM
46648@-AP-4	HUBER (J.M.) CORPORATION		02/27/2017	SINK		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				48,066	02/01/2018	3
47032@-AH-4	JAMES CAMPBELL COMPANY LLC		03/06/2017	STIFEL NICOLAUS		6,206,040	6,000,000	6,000,000	6,000,000						6,000,000		206,040	206,040	61,067	09/30/2026	2
47032@-AJ-0	JAMES CAMPBELL COMPANY LLC		03/06/2017	STIFEL NICOLAUS		2,077,720	2,000,000	2,000,000	2,000,000						2,000,000		77,720	77,720	20,578	09/30/2027	2
478373-AE-3	JOHNSON CONTROLS INC		12/01/2016	PRIOR YEAR INCOME															671,576	07/02/2064	2FE
485134-BH-2	KANSAS CITY POWER & LT		02/09/2017	MORGAN STANLEY		6,077,400	5,000,000	4,969,900	4,974,980		(53)		(53)		4,974,927		1,102,473	1,102,473	74,785	11/15/2035	2FE
49238#-AA-5	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2017	SINK		149,335	149,335	149,335	149,335						149,335				5,503	01/30/2019	2
49238#-AB-3	KERR-MCGEE/BOOMVANG PLATFORM		01/30/2017	SINK		150,023	150,023	150,023	150,023						150,023				5,528	01/30/2019	2
49239@-AA-6	KERR-MCGEE/GUNNISON		01/31/2017	SINK		739,670	739,670	739,670	739,670						739,670				24,853	01/30/2020	2
49327M-2A-1	KEY BANK NA		02/15/2017	VARIOUS		7,006,460	7,000,000	7,026,950	7,021,716		(1,927)		(1,927)		7,019,789		(13,329)	(13,329)	59,400	02/01/2018	1FE
49446R-AN-9	KIMCO REALTY CORP		03/20/2017	US BANCORP INC		5,046,350	5,000,000	4,965,950	4,971,066		1,058		1,058		4,972,124		74,226	74,226	67,056	11/01/2022	2FE
49446R-AP-4	KIMCO REALTY CORP		03/29/2017	WELLS FARGO SECURITIES LLC		4,599,300	5,000,000	4,958,450	4,959,661		1,154		1,154		4,960,814		(361,514)	(361,514)	778	10/01/2026	2FE
49446R-AQ-2	KIMCO REALTY CORP		01/31/2017	WELLS FARGO SECURITIES LLC		9,304,500	10,000,000	9,921,300	9,921,054		20		20		9,921,074		(616,574)	(616,574)	95,104	12/01/2046	2FE
49456B-AH-4	KINDER MORGAN INC/DELAWA		01/31/2017	VARIOUS		31,583,400	30,000,000	31,084,302	31,076,899		(2,395)		(2,395)		31,074,504		508,896	508,896	272,875	06/01/2045	2FE
49461B-AG-9	KINETIC CONCEPT/KCI USA		02/03/2017	CALLED BY ISSUER at 107.219		7,505,330	7,000,000	7,004,500	7,003,901		(16)		(16)		7,003,885		501,445	501,445	248,913	10/01/2021	4FE
50076Q-AE-6	KRAFT HEINZ FOODS CO		02/21/2017	J.P. MORGAN		35,083,150	35,000,000	35,606,390	35,578,606		(3,054)		(3,054)		35,575,552		(492,402)	(492,402)	386,806	06/04/2042	2FE
512807-AL-2	LAM RESEARCH CORP. CB		01/06/2017	JP MORGAN (CONVERTIBLES)		23,498,846	13,200,000	19,123,813	16,916,086		(78,374)		(78,374)		16,837,712		6,661,134	6,661,134	25,365	05/15/2018	2FE
52520M-BY-8	LMT 2005-2 3A1		03/27/2017	MBS PAYDOWN		189,737	189,737	135,662	187,713		2,024		2,024		189,737				472	12/25/2035	1FM
534187-BF-5	LINCOLN NATIONAL CORP		01/23/2017	BARCLAY'S		6,945,470	7,000,000	6,991,740	6,991,671		(52)		(52)		6,991,620		(46,150)	(46,150)	31,014	12/12/2026	2FE
539830-BB-4	LOCKHEED MARTIN CORP		03/20/2017	BARCLAY'S		17,148,051	17,690,000	17,000,272	17,027,823		571		571		17,028,394		119,657	119,657	107,586	12/15/2042	2FE
55265K-R4-3	MASTR 2003-9 5A2		03/28/2017	VARIOUS		303,026	303,026	315,336	307,875		(1,410)		(1,410)		306,465		(3,439)	(3,439)	3,387	10/25/2018	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
55265K-XJ-3	MASTR 2003-5 2A1		03/28/2017	VARIOUS		532,242	532,242	543,673	533,759		(629)		(629)		533,130		(888)	(888)	6,274	06/25/2018	1FM
55608B-AA-3	MACQUARIE INFRASTRUCTURE C.S.N		01/24/2017	VARIOUS		21,762,372	19,000,000	21,216,723	20,211,393		(33,339)		(33,339)		20,178,053		1,584,319	1,584,319	290,056	07/15/2019	2FE
55616X-AF-4	MACYS RETAIL HLDGS INC		02/23/2017	MORGAN STANLEY		7,444,325	7,500,000	7,431,300	7,440,272		1,536		1,536		7,441,808		2,517	2,517	180,026	01/15/2022	2FE
55616X-AJ-6	MACYS RETAIL HLDGS INC		02/23/2017	BANK OF AMERICA		4,160,600	5,000,000	4,695,950	4,708,587		1,058		1,058		4,709,644		(549,044)	(549,044)	115,264	02/15/2043	2FE
55616X-AK-3	MACYS RETAIL HLDGS INC		02/23/2017	VARIOUS		9,917,100	10,000,000	10,137,700	10,098,584		(1,648)		(1,648)		10,096,936		(179,836)	(179,836)	214,497	09/01/2023	2FE
559080-AE-6	MAGELLAN MIDSTREAM PARTN		01/31/2017	WELLS FARGO SECURITIES LLC		8,834,240	8,000,000	8,427,830	8,132,435		(4,101)		(4,101)		8,128,334		705,906	705,906	285,289	07/15/2019	2FE
573284-AJ-5	MARTIN MARIETTA MATERIAL		03/06/2017	CANTOR, FITZGERALD & CO, INC		22,137,810	19,500,000	18,277,865	18,376,293		4,972		4,972		18,381,266		3,756,544	3,756,544	432,465	05/01/2037	2FE
576433-UE-4	MARM 2004-13 2A1		03/21/2017	MBS PAYDOWN		389,164	389,164	386,415	387,980		1,185		1,185		389,164				837	04/21/2034	1FM
576433-UF-1	MARM 2004-13 3A1		03/21/2017	MBS PAYDOWN		186,690	186,690	192,291	187,913		(1,223)		(1,223)		186,690				323	11/21/2034	1FM
57643M-KK-9	MASTR 2005-1 2A8		03/01/2017	MBS PAYDOWN		168,477	168,477	169,346	168,478		(1)		(1)		168,477				112	05/25/2035	1FM
58013M-EZ-3	MCDONALD'S CORP		01/26/2017	JEFFERIES & COMPANY, INC.		10,390,000	10,000,000	10,042,700	10,040,905		(387)		(387)		10,040,518		349,482	349,482	67,889	12/09/2035	2FE
585055-BU-9	MEDTRONIC INC		01/06/2017	BARCLAY'S		9,738,900	9,000,000	9,550,600	9,533,051		(245)		(245)		9,532,806		206,094	206,094	134,125	03/15/2045	1FE
589331-AN-7	MERCK SHARP & DOHME CORP		02/28/2017	MORGAN STANLEY		10,769,900	10,000,000	9,936,900	9,981,142		530		530		9,981,672		788,228	788,228	87,500	06/30/2019	1FE
59001A-AN-2	MERITAGE HOMES CORP		03/30/2017	MARKET AXESS		2,278,698	2,080,000	2,042,445	2,072,529		292		292		2,072,821		205,876	205,876	67,413	04/15/2020	3FE
59020U-SH-9	MLMI 2005-A2 A1		03/01/2017	MBS PAYDOWN		828,901	828,901	820,140	827,983		919		919		828,901				4,032	02/25/2035	1FM
59048@-AA-6	MESA AIRLINES INC		01/31/2017	SINK		425,564	425,564	425,564	425,564						425,564				10,107	01/15/2028	1FE
59156R-BD-9	METLIFE INC		02/15/2017	CITICORP SECURITIES		9,680,900	10,000,000	10,047,450	10,043,797		150		150		10,043,947		(363,047)	(363,047)	215,417	08/13/2042	1FE
59156R-BN-7	METLIFE INC		02/02/2017	CREDIT SUISSE FIRST BOSTON		13,355,440	14,000,000	12,856,830	12,885,419		2,300		2,300		12,887,719		467,721	467,721	245,700	03/01/2045	1FE
59217G-BS-7	MET LIFE GLOB FUNDING I		01/04/2017	HSBC SECURITIES, INC.		2,979,060	3,000,000	2,998,590	2,998,779		10		10		2,998,789		(19,729)	(19,729)	12,488	09/14/2018	1FE
59562V-AM-9	BERKSHIRE HATHAWAY ENERG		02/13/2017	SEAPORT GROUP		6,257,200	5,000,000	5,096,050	5,082,841		(153)		(153)		5,082,689		1,174,511	1,174,511	114,844	04/01/2036	1FE
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L.L.C.		01/26/2017	SINK		366,006	366,006	366,006	366,006						366,006				4,877	06/30/2027	2FE
607120-EZ-1	MOBILE AIRPORT AUTHORITY		02/27/2017	SINK		200,906	200,906	200,906	200,906						200,906				3,746	11/09/2032	1
61691A-BL-6	MSC 2015-UBS8 A4		01/31/2017	VARIOUS		9,410,625	9,000,000	9,269,637	9,244,062		(2,227)		(2,227)		9,241,835		168,790	168,790	59,040	12/15/2048	1FM
61691G-AV-2	MSBAM 2016-C32 AS		03/13/2017	MORGAN STANLEY		10,254,297	10,000,000	10,299,440	10,298,754		(5,521)		(5,521)		10,293,233		(38,936)	(38,936)	116,492	12/15/2049	1FM
61746B-EH-5	MORGAN STANLEY		03/28/2017	BANK OF NY		5,013,375	5,000,000	5,000,000							5,000,000		13,375	13,375	10,744	02/14/2020	2FE
61747Y-DY-8	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		14,905,500	15,000,000	14,445,600	14,458,416		821		821		14,459,237		446,263	446,263	309,958	01/27/2045	1FE
61748H-CE-9	MSM 2004-7AR 2A1		03/01/2017	MBS PAYDOWN		170,715	170,715	169,968	170,324		391		391		170,715				369	09/25/2034	1FM
61761J-3R-8	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		14,295,750	15,000,000	14,907,500	14,910,545		586		586		14,911,131		(615,381)	(615,381)	227,865	07/27/2026	1FE
61761J-ZN-2	MORGAN STANLEY		01/27/2017	MORGAN STANLEY		28,564,038	29,250,000	28,281,850	28,343,647		4,931		4,931		28,348,577		215,460	215,460	300,090	04/23/2027	2FE
61913P-AA-0	MHL 2004-1 A1		03/25/2017	MBS PAYDOWN		985,844	985,844	940,403	984,220		1,625		1,625		985,844				2,517	11/25/2034	1FM
61915R-AU-0	MHL 2005-5 A1		03/25/2017	MBS PAYDOWN		892,297	892,297	827,261	889,157		3,140		3,140		892,297				1,401	12/25/2035	1FM
620076-AK-5	MOTOROLA SOLUTIONS INC		01/20/2017	SEAPORT GROUP		5,424,150	5,000,000	5,461,300	5,321,408		(1,800)		(1,800)		5,319,608		104,542	104,542	130,000	09/01/2025	2FE
628530-BC-0	MYLAN INC		02/24/2017	GOLDMAN SACHS		7,105,980	7,000,000	6,972,610	6,973,475		(191)		(191)		6,973,284		132,696	132,696	96,600	11/29/2043	2FE
628852-AH-8	NCI BUILDING SYSTEMS INC		02/08/2017	WELLS FARGO SECURITIES LLC		1,090,000	1,000,000	1,045,000	1,036,112		(949)		(949)		1,035,163		54,837	54,837	47,667	01/15/2023	4FE
62963#-AE-1	NRP OPERATING LLC		03/28/2017	SINK		800,000	800,000	826,232	800,265		(265)		(265)		800,000				23,280	03/28/2024	3
62963#-AF-8	NRP (OPERATING) LLC		03/27/2017	SINK		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				59,857	03/25/2019	3
62963#-AG-6	NRP (OPERATING) LLC		03/28/2017	SINK		909,091	909,091	909,091	909,091						909,091				40,545	03/25/2024	3
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION PRIV PLACE		03/30/2017	SINK		210,285	210,285	210,285	210,285						210,285				3,265	06/30/2027	2FE
641423-CA-4	NEVADA POWER CO		01/23/2017	BARCLAY'S		5,937,000	5,000,000	6,208,700	6,104,589		(1,998)		(1,998)		6,102,591		(165,591)	(165,591)	53,743	05/15/2041	1FE
64352V-JK-8	NCHET 2004-4 M2		03/25/2017	MBS PAYDOWN		71,197	71,197	61,462	70,749		449		449		71,197				171	02/25/2035	1FM
64352V-KD-2	NCHET 2005-1 M4		02/28/2017	MBS PAYDOWN		335,254	335,254	256,651			3,938		3,938		335,254				753	03/25/2035	6FE
651229-AY-2	NEWELL BRANDS INC		02/01/2017	BANK OF AMERICA		41,098,938	36,490,000	42,161,774	42,130,000		(9,486)		(9,486)		42,120,514		(1,021,576)	(1,021,576)	689,300	04/01/2046	2FE
651587-AF-4	NEWMARKET CORP		02/02/2017	STIFEL NICOLAUS & COMPANY INC		5,101,600	5,000,000	5,058,950	5,037,791		(691)		(691)		5,037,100		64,500	64,500	29,611	12/15/2022	2FE
655044-AJ-4	NOBLE ENERGY INC		02/01/2017	VARIOUS		24,403,387	24,000,000	24,202,300	24,195,785		(610)		(610)		24,195,175		208,212	208,212	260,527	11/15/2044	2FE
655844-AE-8	NORFOLK SOUTHERN CORP		01/20/2017	WELLS FARGO SECURITIES LLC		3,058,530	3,000,000	3,332,940	3,010,552		(2,160)		(2,160)		3,008,392		50,138	50,138	44,917	05/15/2017	2FE
66989H-AH-1	NOVARTIS CAPITAL CORP		02/15/2017	CREDIT SUISSE FIRST BOSTON		15,877,950	15,000,000	16,199,310			(467)		(467)		16,198,843		(320,893)	(320,893)	192,500	05/06/2044	1FE
68383N-CZ-4	OPMAC 2005-5 1A2		03/25/2017	MBS PAYDOWN		171,654	171,654	149,232	170,851		803		803		171,654				318	12/25/2035	1FM
68383N-DT-7	OPMAC 2006-1 1APT		03/28/2017	MBS PAYDOWN		342,637	342,637	303,233	341,441		1,195		1,195		342,637				556	04/25/2036	1FM
695114-CG-1	PACIFICORP		01/20/2017	JEFFERIES & COMPANY, INC.		6,520,700	5,000,000	4,993,750	4,994,200						4,994,201		1,526,499	1,526,499	86,806	10/15/2037	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation or Market In-dicator (a)
698525-AA-0	PANOCHE ENERGY CENTER		02/28/2017	SINK		577,759	577,759	599,235	577,920		(161)		(161)		577,759				19,889	07/31/2029	3FE
707569-AR-0	PENN NATIONAL GAMING INC		01/19/2017	TENDER		8,363,600	8,000,000	8,129,720	8,103,252		(1,755)		(1,755)		8,101,497		262,103	262,103	101,833	11/01/2021	4FE
718172-AW-9	PHILIP MORRIS INTL INC		01/18/2017	VARIOUS		20,337,139	20,975,000	18,778,982	18,904,651		2,707		2,707		18,907,358		1,429,781	1,429,781	334,071	03/04/2043	1FE
724479-AJ-9	PITNEY BOWES INC		03/17/2017	STIFEL NICOLAUS & COMPANY INC		14,758,760	15,000,000	14,955,865	14,965,264		1,553		1,553		14,966,817		(208,057)	(208,057)	326,063	03/15/2024	2FE
737446-AE-4	POST HOLDINGS INC		03/08/2017	CALLED BY ISSUER at 107.205		2,144,104	2,000,000	2,120,000	2,097,224		(6,073)		(6,073)		2,091,151		52,952	52,952	36,375	12/01/2021	4FE
737446-AG-9	POST HOLDINGS INC		02/06/2017	BARCLAY'S		2,105,000	2,000,000	1,952,500	1,960,016		463		463		1,960,478		144,522	144,522	18,000	12/15/2022	4FE
737446-AK-0	POST HOLDINGS INC		02/06/2017	BARCLAY'S		2,255,250	2,325,000	2,325,000	2,325,000						2,325,000		(69,750)	(69,750)	60,063	08/15/2026	4FE
737679-DG-2	POTOMAC ELECTRIC POWER		02/13/2017	BANK OF AMERICA		3,102,570	3,000,000	2,996,010	2,996,860		98		98		2,996,958		105,612	105,612	45,300	03/15/2024	1FE
741503-AX-4	PRICELINE.COM INC C.S.N.		01/17/2017	VARIOUS		20,360,588	19,000,000	18,956,008	18,965,034		324		324		18,965,358		1,395,230	1,395,230	58,463	09/15/2021	2
74160M-CS-9	PRIME 2003-3 A9		03/01/2017	MBS PAYDOWN		294,832	294,832	310,864	295,052		(220)		(220)		294,832				2,107	01/25/2034	1FM
743263-AQ-8	PROGRESS ENERGY INC		01/23/2017	KEY BANK		1,611,315	1,500,000	1,639,020	1,630,335		(3,037)		(3,037)		1,627,298		(15,983)	(15,983)	11,172	12/01/2019	2FE
745332-BU-9	PUGET SOUND ENERGY INC		02/08/2017	FTN FINANCIAL SECURITIES CORP		10,042,325	8,500,000	8,454,945	8,461,039		(187)		(187)		8,460,852		1,581,473	1,581,473	93,211	06/01/2035	1FE
74834L-AY-6	QUEST DIAGNOSTICS INC		02/14/2017	CREDIT SUISSE FIRST BOSTON		12,429,875	12,500,000	13,022,425	13,019,966		(1,098)		(1,098)		13,018,868		(588,993)	(588,993)	223,576	03/30/2045	2FE
749685-AT-0	RPM INC- C.S.N.		01/25/2017	WELLS FARGO SECURITIES LLC		17,789,688	15,100,000	16,390,794	15,547,749		(37,922)		(37,922)		15,509,827		2,279,861	2,279,861	42,469	12/15/2020	2FE
761118-KU-1	RALI 2005-Q03 A1		03/25/2017	MBS PAYDOWN		328,497	328,497	257,870	326,353		2,144		2,144		328,497				587	10/25/2045	1Z*
76112B-SE-1	RAAC 2005-SP1 1A5		03/01/2017	MBS PAYDOWN		91,358	91,358	92,729	91,427		(69)		(69)		91,358				374	09/25/2034	1Z*
761519-BD-8	REVLON CONSUMER PRODS		02/21/2017	MARKET AXESS		479,275	475,000	489,250	485,701		(690)		(690)		485,011		(5,736)	(5,736)	14,339	02/15/2021	4FE
761735-AT-6	REYNOLDS GRP ISS/REYNOLD		02/21/2017	MARKET AXESS		2,766,670	2,680,000	2,680,000	2,680,000						2,680,000		86,670	86,670	90,422	07/15/2023	4FE
78409V-AL-8	S&P GLOBAL INC		03/30/2017	JEFFERIES & COMPANY, INC.		7,067,830	7,500,000	7,436,775	7,438,013		1,188		1,188		7,439,201		(371,371)	(371,371)	118,000	01/22/2027	2FE
78532*-AD-5	SABINE MINING COMPANY		02/21/2017	SINK		312,500	312,500	312,500	312,519						312,519		(19)	(19)	7,156	02/21/2032	2
790849-AK-9	ST JUDE MEDICAL LLC		03/22/2017	EXCHANGE		10,050,500	10,000,000	9,956,200			550		550		9,956,750		93,750	93,750	25,000	04/15/2043	2FE
797440-BF-0	SAN DIEGO G & E		02/17/2017	VARIOUS		5,932,700	5,000,000	4,994,100	4,995,024		(81)		(81)		4,994,943		937,757	937,757	72,819	05/15/2035	1FE
797440-BJ-2	SAN DIEGO G & E		02/15/2017	STIFEL NICOLAUS & COMPANY INC		6,425,350	5,000,000	4,984,400	4,986,072		338		338		4,986,410		1,438,940	1,438,940	132,708	09/15/2037	1FE
81744L-AZ-7	SEMT 2007-2 1A2		03/21/2017	MBS PAYDOWN		306,564	306,564	278,275	305,196		1,367		1,367		306,564				435	06/20/2036	1FM
81744M-AA-0	SEMT 2007-3 1A1		03/21/2017	MBS PAYDOWN		469,848	469,848	433,490	466,352		2,262		2,262		469,848				795	07/20/2036	1FM
842587-CW-5	SOUTHERN CO		01/23/2017	JEFFERIES & COMPANY, INC.		10,008,800	10,000,000	9,957,900	9,959,246		(175)		(175)		9,959,071		49,729	49,729	285,694	07/01/2036	2FE
842587-CX-3	SOUTHERN CO		03/30/2017	VARIOUS		16,278,100	17,000,000	17,505,890	17,502,759		(3,374)		(3,374)		17,499,385		(1,221,285)	(1,221,285)	641,544	07/01/2046	2FE
843646-AS-9	SOUTHERN POWER CO		03/22/2017	WELLS FARGO SECURITIES LLC		4,973,100	5,000,000	4,998,750	4,998,753		88		88		4,998,841		(25,741)	(25,741)	35,479	12/15/2019	2FE
848609-AA-1	SPIRITS OF ST LOUIS BASKETBALL CLUB LLC		01/26/2017	SINK		53,569	53,569	53,569	53,569						53,569				710	06/30/2036	2FE
858271-AA-7	STEELRIVER TRANSMISSION		01/26/2017	SINK		114,964	114,964	114,964	114,964						114,964				1,330	06/30/2017	2FE
85917D-AA-2	STERIGENICS-NORDION HOLD		01/09/2017	J.P. MORGAN		3,052,500	3,000,000	3,007,500	3,005,591		(55)		(55)		3,005,536		46,964	46,964	30,875	05/15/2023	5FE
863576-EM-2	SASC 2006-OW1 A1		03/25/2017	MBS PAYDOWN		540,478	540,478	484,741	539,993		485		485		540,478				627	12/25/2035	1FM
863579-BC-1	SARM 2004-12 B1		03/25/2017	MBS PAYDOWN		68,596	68,596	56,849			368		368		68,596				121	09/25/2034	1FM
86358E-MA-1	SAIL 2004-8 M2		03/25/2017	MBS PAYDOWN		36,730	36,730	32,885	36,538		192		192		36,730				90	09/25/2034	1FM
86359A-3E-1	SASC 2003-31A 2A7		03/01/2017	MBS PAYDOWN		98,823	98,823	98,391	98,795		28		28		98,823				360	10/25/2033	1FM
86359A-3X-9	SASC 2003-30 1A1		03/01/2017	MBS PAYDOWN		175,792	175,792	165,959	174,911		881		881		175,792				487	10/25/2033	1FM
86359A-5A-7	SASC 2003-34A 3A2		03/01/2017	MBS PAYDOWN		339,580	339,580	341,596	339,622		(42)		(42)		339,580				1,601	11/25/2033	1FM
86359A-5M-1	SASC 2003-34A 5A4		03/01/2017	MBS PAYDOWN		447,568	447,568	449,264	447,445		123		123		447,568				1,599	11/25/2033	1FM
86359A-FD-0	ARC 2002-BC9 M1		03/25/2017	MBS PAYDOWN		34,780	34,780	30,823	34,577		203		203		34,780				145	12/25/2032	1FM
86359A-W3-3	SASC 2003-29 2A1		03/01/2017	MBS PAYDOWN		147,362	147,362	152,152	147,478		(116)		(116)		147,362				644	09/25/2023	1FM
86359B-J6-9	SASC 2004-20 7A1		03/01/2017	MBS PAYDOWN		82,625	82,625	82,974	82,680		(55)		(55)		82,625				617	11/25/2034	1FM
86359B-PQ-8	SARM 2004-5 3A1		03/01/2017	MBS PAYDOWN		300,362	300,362	296,981	299,800		562		562		300,362				572	05/25/2034	1FM
86359B-TC-5	SARM 2004-6 3A1		03/01/2017	MBS PAYDOWN		327,054	327,054	328,485	327,009		45		45		327,054				664	06/25/2034	1FM
86359L-DX-4	SAMI 2004-AR5 1A1		03/21/2017	MBS PAYDOWN		58,847	58,847	56,034	58,839		8		8		58,847				126	10/19/2034	1FM
86359L-FN-4	SAMI 2004-AR7 A1A		03/21/2017	MBS PAYDOWN		33,583	33,583	32,279	33,532		50		50		33,583				55	04/19/2035	1FM
86359R-AD-8	SASC 2006-BC4 A4		03/25/2017	MBS PAYDOWN		519,009	519,009	431,102	515,460		3,549		3,549		519,009				726	12/25/2036	1FM
86364D-AA-8	SARM 2007-7 1A1		03/25/2017	MBS PAYDOWN		29,343	29,343	13,644	28,342		1,001		1,001		29,343				41	08/25/2037	1FM
86765B-AP-4	SUNOCO LOGISTICS PARTNER		02/01/2017	JEFFERIES & COMPANY, INC.		19,996,480	20,000,000	20,271,150	20,258,534		(265)		(265)		20,258,269		(261,789)	(261,789)	359,222	04/01/2044	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
86765B-AT-6	SUNOCO LOGISTICS PARTNER		03/23/2017	WELLS FARGO SECURITIES LLC		2,897,280	3,000,000	2,995,560	2,995,699		(5)		(5)		2,995,694		(98,414)	(98,414)	83,200	07/15/2026	2FE
87053*-AA-1	SWEETWATER INVETSORS II, LLC		03/01/2017	SINK		1,163,182	1,163,182	1,163,182	1,163,182						1,163,182				27,567	03/01/2026	2FE
872540-AQ-2	TJX COS INC		03/28/2017	STIFEL NICOLAUS & COMPANY INC		9,151,060	10,000,000	9,925,400	9,927,490		1,552		1,552		9,929,042		(777,982)	(777,982)	124,375	09/15/2026	1FE
87264A-AD-7	T-MOBILE USA INC		02/15/2017	BANK OF AMERICA		5,212,500	5,000,000	5,207,500	5,107,328		(5,975)		(5,975)		5,101,353		111,147	111,147	223,864	04/28/2021	3FE
87265K-AB-8	TPG SPECIALTY LENDING INC C.S.N.		01/18/2017	BARCLAYS CAPITAL		16,320,000	16,000,000	16,109,313	16,069,660		(1,694)		(1,694)		16,067,965		252,035	252,035	76,000	12/15/2019	2FE
87342R-AA-2	BELL 2016-1A A2I		02/28/2017	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				240	05/25/2046	2FE
875127-AW-2	TAMPA ELECTRIC CO		03/15/2017	STIFEL NICOLAUS & COMPANY INC		12,159,900	10,000,000	9,943,089	9,950,851		157		157		9,951,008		2,208,893	2,208,893	213,542	05/15/2037	2FE
877280-AA-5	TAYLOR STREET CO LLC		03/01/2017	CALLED BY ISSUER at 100.000		150,000	150,000	153,031	150,738		210		210		150,948		(948)	(948)	4,845	03/01/2019	3FE
88522Y-AB-5	TMST 2007-4 2A1		03/01/2017	MBS PAYDOWN		838,776	838,776	823,221	831,917		6,859		6,859		838,776				3,597	09/25/2037	1FM
886546-AD-2	TIFFANY & CO		03/30/2017	STIFEL NICOLAUS & COMPANY INC		7,024,050	7,500,000	7,680,225	7,674,357		(321)		(321)		7,674,036		(649,986)	(649,986)	3,063	10/01/2044	2FE
89365*-AC-6	BROADSPECTRUM LIMITED		02/27/2017	SINK		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,621,238	12/29/2019	3
895945-D#-7	TRICAN WELL SERVICE LTD		02/27/2017	SINK		723,797	723,797	723,797	723,797						723,797				20,647	04/28/2021	5
90214G-AA-5	2014 ESA PROJECT COMPANY LLC		01/26/2017	SINK		45,741	45,741	45,741	45,741						45,741				693	03/30/2030	2FE
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY TRUST (		03/28/2017	SINK		283,012	283,012	283,012	283,012						283,012				1,818	05/31/2029	1FE
90331H-ML-4	US BANK NA CINCINNATI		02/17/2017	MIZUHO SECURITIES		5,032,150	5,000,000	5,006,550	5,003,826		(198)		(198)		5,003,628		28,522	28,522	33,941	10/28/2019	1FE
90349G-BF-1	UBSBB 2013-C6 A4		03/01/2017	BARCLAY'S		5,117,773	5,000,000	4,821,094	4,877,642		3,102		3,102		4,880,744		237,030	237,030	42,807	04/10/2046	1Z*
90363@-AB-6	USTA NATIONAL TENNIS CENTER, INC.		01/26/2017	SINK		173,902	173,902	173,902	173,902						173,902				3,548	09/08/2039	1
907818-EC-8	UNION PACIFIC CORP		02/08/2017	J.P. MORGAN		9,246,700	10,000,000	8,932,500	8,949,391		1,409		1,409		8,950,800		295,900	295,900	206,667	02/01/2055	1FE
91845#-AA-2	VZ(SR NOTE) CTL PASS-THROUGH TRUST CERT		03/15/2017	SINK		117,283	117,283	117,283	117,283						117,283				746	05/15/2035	2
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE PRIV PLACE		03/15/2017	SINK		145,843	145,843	145,843	145,843						145,843				881	07/31/2036	2
92343V-CK-8	VERIZON COMMUNICATIONS		01/27/2017	RBC CAPITAL MARKETS		4,861,550	5,000,000	5,278,300	5,275,791		(235)		(235)		5,275,556		(414,006)	(414,006)	108,044	08/21/2046	2FE
92343V-CM-4	VERIZON COMMUNICATIONS		01/27/2017	BARCLAY'S		4,792,900	5,000,000	5,186,550	5,183,510		5		5		5,183,515		(390,615)	(390,615)	111,378	08/21/2054	2FE
92343V-CZ-5	VERIZON COMMUNICATIONS		03/15/2017	WELLS FARGO SECURITIES LLC		7,507,201	8,495,000	8,302,303	8,304,890		894		894		8,305,784		(798,582)	(798,582)	203,956	03/15/2055	2FE
92344G-AX-4	VERIZON COMMUNICATIONS		03/20/2017	TENDER		31,901,128	27,697,000	27,012,226	27,143,300		5,823		5,823		27,149,123		4,752,005	4,752,005	832,641	09/15/2035	2FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY, INC		03/29/2017	SINK		30,927	30,927	30,927	30,927						30,927				304	06/30/2030	1FE
92925C-BH-4	WAMU 2005-AR19 A1C3		03/25/2017	MBS PAYDOWN		109,020	109,020	98,663	108,689		331		331		109,020				248	12/25/2045	1FM
92933B-AE-4	WMG ACQUISITION CORP		01/17/2017	CALLED BY ISSUER at 103.000		6,107,900	5,930,000	6,176,325	6,042,106		(2,194)		(2,194)		6,039,912		67,988	67,988	182,959	01/15/2021	4FE
92939K-AE-8	WFRBS 2014-C24 A5		02/16/2017	DEUTSCHE BANK		1,328,770	1,285,000	1,376,857	1,360,300		(1,272)		(1,272)		1,359,028		(30,258)	(30,258)	10,429	11/15/2047	1FM
92978T-AH-4	WBCMT 2007-C31 AM		03/17/2017	MBS PAYDOWN		579,321	579,321	620,416	582,657		(3,336)		(3,336)		579,321				8,097	04/15/2047	1FM
931142-CB-7	WAL-MART STORES INC		01/20/2017	BARCLAY'S		8,225,140	7,000,000	5,954,755	6,126,261		1,818		1,818		6,128,079		2,097,061	2,097,061	147,000	09/01/2035	1FE
931142-CK-7	WAL-MART STORES INC		01/20/2017	BARCLAY'S		14,613,390	11,000,000	11,520,740	11,453,396		(275)		(275)		11,453,122		3,160,268	3,160,268	317,778	08/15/2037	1FE
931142-CS-0	WAL-MART STORES INC		02/16/2017	BARCLAY'S		10,706,256	8,800,000	11,705,742	11,432,093		(10,015)		(10,015)		11,422,078		(715,822)	(715,822)	193,875	04/01/2040	1FE
949746-SK-8	WELLS FARGO & COMPANY		02/01/2017	MORGAN STANLEY		4,982,650	5,000,000	5,000,000							5,000,000		(17,350)	(17,350)	5,115	01/24/2023	1FE
94974B-EV-8	WELLS FARGO & COMPANY		02/08/2017	WELLS FARGO SECURITIES LLC		4,315,400	4,000,000	3,991,720	3,995,759		156		156		3,995,915		319,485	319,485	67,467	04/01/2021	1FE
949757-AD-0	WFMBS 2004-6 A4		03/01/2017	MBS PAYDOWN		123,042	123,042	131,059	123,110		(69)		(69)		123,042				821	06/25/2034	1FM
949758-AD-8	WFMBS 2004-O A1		03/01/2017	MBS PAYDOWN		99,800	99,800	101,732	99,705		95		95		99,800				241	08/25/2034	1FM
949769-AA-1	WFMBS 2003-L 1A1		03/01/2017	MBS PAYDOWN		39,932	39,932	40,265	39,932						39,932				96	11/25/2033	1FM
949779-AB-8	WFMBS 2004-EE 2A1		03/01/2017	MBS PAYDOWN		281,515	281,515	282,997	281,311		204		204		281,515				691	12/25/2034	1FM
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL C PRIV PLACE		03/01/2017	SINK		133,590	133,590	134,195	133,594		(4)		(4)		133,590				1,394	02/01/2028	2
949808-AP-4	WFMBS 2003-J 2A1		03/28/2017	MBS PAYDOWN		149,135	149,135	150,909	149,190		(55)		(55)		149,135				239	10/25/2033	1FM
94980P-AH-4	WFMBS 2004-L A8		03/01/2017	MBS PAYDOWN		90,301	90,301	92,992	90,656		(355)		(355)		90,301				114	07/25/2034	1FM
94980Q-AH-2	WFMBS 2004-W A8		03/01/2017	MBS PAYDOWN		72,611	72,611	73,541	72,603		7		7		72,611				229	11/25/2034	1FM
94980Q-AJ-8	WFMBS 2004-W A9		03/01/2017	MBS PAYDOWN		289,264	289,264	282,502	288,923		341		341		289,264				912	11/25/2034	1FM
94980R-AD-9	WFMBS 2004-Z 2A2		03/01/2017	MBS PAYDOWN		229,469	229,469	224,808	229,930		(462)		(462)		229,469				554	12/25/2034	1FM
94981G-AF-7	WFMBS 2004-R 2A1		03/01/2017	MBS PAYDOWN		206,246	206,246	205,347	205,857		390		390		206,246				313	09/25/2034	1FM
94981Q-AF-5	WFMBS 2005-AR16 3A2		03/01/2017	MBS PAYDOWN		478,647	478,647	482,815	479,019		(372)		(372)		478,647				1,320	03/25/2035	1FM
94981R-AC-0	WFMBS 2005-AR3 2A1		03/01/2017	MBS PAYDOWN		181,073	181,073	176,218	180,627		446		446		181,073				426	03/25/2035	1FM
94982A-AH-5	WFMBS 2004-Y 3A1		03/01/2017	MBS PAYDOWN		473,599	473,599	476,892	473,869		(270)		(270)		473,599				1,268	11/25/2034	1FM
94982F-AQ-4	WFMBS 2005-2 2A1		03/01/2017	MBS PAYDOWN		43,600	43,600	43,788	43,534		66		66		43,600				172	04/25/2020	1FM
94982J-AD-5	WFMBS 2005-6 A4		03/01/2017	MBS PAYDOWN		46,639	46,639	47,834	46,653		(14)		(14)		46,639				527	08/25/2035	1FM

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94983C-AJ-6	WFMBS 2005-AR10 2A6		03/01/2017	MBS PAYDOWN		221,995	221,995	220,261	221,640		355		355		221,995				489	06/25/2035	1FM
94983C-AV-9	WFMBS 2005-AR10 2A17		03/01/2017	MBS PAYDOWN		536,004	536,004	544,044	536,051		(47)		(47)		536,004				1,186	06/25/2035	1FM
94983E-AH-6	WFMBS 2005-AR12 2A5		03/01/2017	MBS PAYDOWN		221,617	221,617	212,771	221,159		458		458		221,617				589	06/25/2035	1FM
94985T-BC-1	WFMBS 2007-3 3A1		03/28/2017	MBS PAYDOWN		14,102	14,102	14,534	14,107		(5)		(5)		14,102				66	04/25/2022	1FM
95058X-AB-4	WEN 2015-1A A2II		03/15/2017	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				255	06/15/2045	2FE
959802-AH-2	WESTERN UNION CO/THE		01/31/2017	SEAPORT GROUP		5,096,300	5,000,000	5,122,900	5,109,514		(395)		(395)		5,109,118		(12,818)	(12,818)	65,444	11/17/2036	2FE
96188#-AA-6	WETT HOLDINGS LLC		03/31/2017	SINK		88,889	88,889	88,889	88,889						88,889				1,437	12/18/2024	2FE
96811X-AA-2	WILDFLOWER ENERGY LP PRIV PLACE		03/31/2017	SINK		211,953	211,953	212,257	212,257						212,257		(304)	(304)	3,371	09/30/2021	2
96928#-AH-6	WILLIAM BLAIR & COMPANY SERIES 2006-A		03/15/2017	SINK		58,456	58,456	58,456	58,456						58,456				598	01/15/2032	2Z
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN INC (KRAFT		03/15/2017	SINK		166,725	166,725	171,879	166,750		(26)		(26)		166,725				1,244	01/15/2035	2FE
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR CTL		03/15/2017	SINK		307,019	307,019	307,400	307,025		(6)		(6)		307,019				1,937	06/15/2025	2
96950F-AP-9	WILLIAMS PARTNERS LP		01/26/2017	J.P. MORGAN		4,802,850	5,000,000	4,556,300	4,558,937		542		542		4,559,479		243,371	243,371	133,389	01/15/2045	2FE
97181#-KV-4	UNION PACIFIC RAILROAD		01/02/2017	SINK		316,078	316,078	316,078	316,078						316,078				8,471	11/30/2028	1
97181#-KY-8	UNION PACIFIC RAILROAD		01/02/2017	SINK		193,133	193,133	193,133	193,133						193,133				5,176	12/29/2028	1
97181#-KZ-5	UNION PACIFIC RAILROAD		01/02/2017	SINK		151,386	151,386	151,386	151,386						151,386				4,057	07/02/2028	1
97181#-LA-9	UNION PACIFIC RAILROAD		01/02/2017	SINK		97,831	97,831	97,831	97,831						97,831				2,632	07/02/2028	1
97381W-AU-8	WINDSTREAM SERVICES LLC		01/26/2017	GOLDMAN SACHS		1,940,000	2,000,000	1,930,000	1,941,329		643		643		1,941,972		(1,972)	(1,972)	50,000	04/01/2023	4FE
97381W-AX-2	WINDSTREAM SERVICES LLC		01/25/2017	MORGAN STANLEY		1,970,000	2,000,000	1,750,000	1,767,329		2,453		2,453		1,769,782		200,218	200,218	24,583	06/01/2022	4FE
983919-AF-8	XILINX INC C.S.N.		01/24/2017	JP MORGAN (CONVERTIBLES)		16,570,885	8,200,000	14,960,079	8,937,189		(110,252)		(110,252)		8,826,937		7,743,948	7,743,948	23,399	06/15/2017	1FE
AM0427-70-9	LENNAR CORP		02/15/2017	EXCHANGE		1,500,000	1,500,000	1,500,000							1,500,000					01/15/2022	3FE
LX1278-65-9	APEX TOOLS TLB		03/31/2017	SINK		37,238	37,238	36,307	37,043		194		194		37,238				911	02/01/2020	4FE
LX1283-21-2	BERRY PLASTICS TLD		02/10/2017	VARIOUS		15,057,486	15,041,187	15,063,979	15,060,747		(3,261)		(3,261)		15,057,486				134,535	02/08/2020	3FE
LX1299-08-5	SCIENTIFIC GAMES TLB		02/14/2017	VARIOUS		5,692,543	5,638,539	5,651,381	5,693,300		(13,916)		(13,916)		5,679,383		13,160	13,160	71,494	10/18/2020	4FE
LX1284-67-3	IMMUCOR TLB-2		03/14/2017	VARIOUS		5,574,911	5,645,479	5,610,840	5,630,674		4,005		4,005		5,634,680		(59,769)	(59,769)	52,361	08/17/2018	4FE
LX1293-46-8	CHARTER COMMUNICATIONS TLF		02/01/2017	VARIOUS		5,975,103	5,969,152	5,975,727	5,982,615		(7,511)		(7,511)		5,975,103				9,989	01/03/2021	3FE
LX1297-44-4	GRANDE COMMUNICATION TLB		02/01/2017	SINK		5,829,679	5,829,679	5,838,443	5,831,621		(1,942)		(1,942)		5,829,679				24,317	05/31/2020	4FE
LX1231-28-6	HAWAIIAN TELCOM TLB		03/31/2017	SINK		5,143	5,143	5,182	5,145		(1)		(1)		5,143				69	06/06/2019	4FE
LX1316-58-2	BOYD GAMING TLB		03/29/2017	SINK		2,116,599	2,116,599	2,079,317	2,088,666		27,933		27,933		2,116,599				42,250	08/14/2020	3FE
LX1317-76-2	LEVEL 3 TL B3		02/22/2017	SINK		7,000,000	7,000,000	6,988,935	6,990,561		9,439		9,439		7,000,000				107,978	08/01/2019	3FE
LX1332-13-4	DOLE FOOD TLB		03/31/2017	VARIOUS		23,586	23,586	23,529	23,501		85		85		23,586				286	11/01/2018	4FE
LX1335-81-4	BJ'S WHOLESALE 1ST LIEN		02/03/2017	SINK		10,028,893	10,028,893	9,893,667	9,924,547		104,346		104,346		10,028,893				31,144	09/26/2019	4FE
LX1158-09-1	BJ'S WHOLESALE 2ND LIEN		02/03/2017	SINK		3,980,947	3,980,947	3,891,375	3,905,877		75,069		75,069		3,980,947				32,898	03/26/2020	5FE
LX1342-96-8	USI INSURANCE TLB (AKA COMPASS)		03/31/2017	SINK		12,243	12,243	12,194	12,256		(13)		(13)		12,243					12/27/2019	4FE
LX1344-87-3	INFOR US INC TLB-5		02/06/2017	VARIOUS		7,705,972	7,705,972	7,705,972	7,705,972						7,705,972				118,315	06/03/2020	4FE
LX1349-26-0	UNIVISION COMM TL C4		03/15/2017	EXCHANGE		11,813,140	11,823,321	11,838,177	11,813,123		96		96		11,813,219		(79)	(79)	128,086	03/01/2020	4FE
LX1359-08-7	NEIMAN MARCUS TLB		01/27/2017	VARIOUS		9,024,391	10,656,914	10,562,420	10,580,935		9,571		9,571		10,590,506		(1,566,115)	(1,566,115)	60,289	10/25/2020	4FE
LX1360-51-5	KINDRED HEALTHCARE TLB		03/31/2017	SINK		50,218	50,218	50,099	50,101		117		117		50,218					04/09/2021	3FE
LX1325-71-6	HUB INTERATIONAL LTD 1ST LIEN TL		03/31/2017	SINK		64,463	64,463	63,425	64,322		141		141		64,463				66	10/02/2020	4FE
LX1366-09-0	TIME INC TLB-DD		03/31/2017	SINK		12,443	12,443	12,366	12,394		50		50		12,443				219	04/24/2021	3FE
LX1370-65-4	ORTHO-CLINICAL DIAGNOSTICS TLB		03/31/2017	SINK		57,010	57,010	56,006	56,962		48		48		57,010				165	06/30/2021	4FE
LX1378-51-7	GATES GLOBAL 1ST LIEN		03/31/2017	SINK		37,499	37,499	37,499	37,499						37,499				6,875	07/06/2021	4FE
LX1400-73-3	TECOMET INC 1ST LIEN		03/31/2017	SINK		37,975	37,975	36,076	37,810		165		165		37,975				1	12/05/2021	4FE
LX1508-54-3	SCIENTIFIC GAMES TL B2		02/14/2017	VARIOUS		7,120,351	7,173,330	7,101,479	7,115,769		13,716		13,716		7,129,484		(9,134)	(9,134)	112,556	10/01/2021	4FE
LX1424-46-9	ACCUVANT INC IST LIEN TL		02/01/2017	SINK		3,378,564	3,378,564	3,370,160	3,370,219		8,345		8,345		3,378,564				24,635	01/28/2022	4FE
LX1442-79-2	CONCENTRA INC 1ST LIEN TL		03/01/2017	SINK		853,811	853,811	849,486	853,692		119		119		853,811				7,431	06/01/2022	4FE
LX1443-31-1	STERIGENICS-NORDION HOLDINGS, LLC TLB		03/31/2017	SINK		27,500	27,500	27,431	27,398		102		102		27,500				325	04/27/2022	4FE
LX1442-35-4	CHEMOURS CO TLB		03/31/2017	SINK		8,197	8,197	8,217			1		1		8,197				46	05/12/2022	3FE
LX1448-58-3	BASS PRO GROUP TLB		02/10/2017	VARIOUS		4,106,997	4,169,540	4,154,212	4,155,461		483		483		4,155,944		(48,947)	(48,947)	31,942	06/05/2020	4FE
LX1453-15-X	TI GROUP AUTO TLB		01/27/2017	EXCHANGE		14,891,656	14,881,998	14,893,425	14,891,656		375		375		14,892,032		(375)	(375)	52,087	06/30/2022	3FE
LX1313-21-7	MEDIA GENERAL TL		01/17/2017	SINK		4,055,152	4,055,152	4,038,546	4,041,920		13,232		13,232		4,055,152				8,110	07/31/2020	3FE
LX1453-76-5	TRIBUNE MEDIA TLB 2020		02/01/2017	VARIOUS		7,486,574	7,491,749	7,477,490	7,486,951		(3,547)		(3,547)		7,483,404		3,170	3,170	32,233	12/27/2020	3FE
LX1572-34-1	FIRST DATA CORPORATION TLB		01/26/2017	PRIOR YEAR INCOME															(66,312)	07/10/2022	3FE
LX1253-56-1	NAVISTAR INTERNATIONAL TLB		02/07/2017	VARIOUS		10,775,513	10,716,557	10,803,128	10,776,043		1,362		1,362		10,777,405		(1,892)	(1,892)	198,899	08/07/2020	4FE
LX1590-75-6	ASURION LLC TLB-4		01/18/2017	EXCHANGE		6,299,626	6,329,375	6,297,728	6,299,416		209		209		6,299,626				16,703	08/04/2022	4FE
LX1557-18-X	PARTY CITY TLB		02/28/2017	PRIOR YEAR INCOME															6,554	08/19/2022	4FE
LX1470-71-0	US LBM TL 1ST LIEN		03/31/2017	SINK		17,614	17,614	17,129	17,489		124		124		17,614				559	08/20/2022	4FE
LX1470-95-X	KIK CUSTOM PRODUCTS TL		02/01/2017	EXCHANGE		9,724,047	9,889,924	9,692,676	9,721,392		3,311		3,311		9,724,702		(656)	(656)	151,646	08/26/2022	4FE

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
LX1499-26-3	BLOUNT INTERNATIONAL INC TL		01/03/2017	SINK		8,750	8,750	8,525	8,746		4		4		8,750					04/12/2023	4FE
LX1500-43-3	DELL TLB		03/08/2017	VARIOUS		29,014,033	29,000,000	29,001,250	29,009,436		(2,233)		(2,233)		29,007,203		6,830	6,830	256,428	06/02/2023	2FE
LX1514-25-1	SELECT MEDICAL TLB- SERIES F		03/06/2017	SINK		8,436,250	8,436,250	8,267,525	8,291,990		144,260		144,260		8,436,250				212,403	03/03/2021	3FE
LX1509-14-A	MANITOWOC TLB		03/06/2017	EXCHANGE		1,683,845	1,692,308	1,683,846	1,683,763		83		83		1,683,845				17,840	03/03/2023	4FE
LX1551-23-8	NEXSTAR TLB STRIP		03/17/2017	VARIOUS		2,450,775	2,415,455	2,409,416	2,409,686		1,109		1,109		2,410,795		39,981	39,981	25,078	09/22/2023	3FE
LX1512-36-2	GCA MERGER SUB INC 1L TL		03/31/2017	SINK		5,000	5,000	5,000	5,000						5,000				77	03/01/2023	4FE
LX1514-90-5	KAR AUCTION SERVICES TLB-3		03/31/2017	SINK		23,250	23,250	23,139	23,023		227		227		23,250				264	02/28/2023	3FE
LX1520-78-7	NTHRIVE INC TL		03/31/2017	SINK		32,500	32,500	32,430	32,430		70		70		32,500				474	10/20/2022	4FE
LX1523-98-9	NATURE'S BOUNTY TLB		02/14/2017	EXCHANGE		9,937,531	9,937,531	9,937,531	9,937,531						9,937,531				198,433	05/05/2023	4FE
LX1524-58-1	ATI PHYSICAL THERAPY HOLDINGS, LLC TL		03/31/2017	SINK		7,500	7,500	7,575	7,452		48		48		7,500				11	05/10/2023	4FE
LX1527-11-3	MULTIPLAN TLB		03/31/2017	SINK		221,902	221,902	222,936	221,624		278		278		221,902				2,739	06/07/2023	4FE
LX1527-62-6	CHG HEALTHCARE SERVICES INC TLB		03/31/2017	VARIOUS		7,513	7,513	7,538	7,501		11		11		7,513				60	05/19/2023	4FE
LX1528-16-X	STATION CASINOS TLB		02/01/2017	EXCHANGE		7,317,903	7,302,854	7,321,111	7,317,909		575		575		7,318,483		(580)	(580)	108,835	06/08/2023	3FE
LX1440-74-A	ASPEN DENTAL MANAGEMENT INC TLB		03/10/2017	EXCHANGE		15,856,550	15,854,332	15,854,393	15,851,407		5,379		5,379		15,856,785		(235)	(235)	215,096	04/29/2022	4FE
LX1529-60-6	PROSPCT MEDICAL HOLDINGS TLB		03/31/2017	SINK		56,250	56,250	55,406	55,878		372		372		56,250				1,574	06/01/2022	4FE
LX1507-37-0	PETCO ANIMAL SUPPLIES TLB-2		01/27/2017	VARIOUS		5,421,812	5,421,812	5,403,864	5,407,281		14,531		14,531		5,421,812				131,706	01/26/2023	4FE
LX1531-80-0	PCI PHARMA SERVICES TL 1ST LIEN		03/31/2017	SINK		32,500	32,500	32,175	32,352		148		148		32,500				416	06/30/2023	4FE
LX1541-02-3	CAVIUM TLB		03/13/2017	VARIOUS		11,996,239	11,970,000	11,919,050	11,919,825		17,316		17,316		11,937,141		59,099	59,099	110,667	08/10/2022	3FE
LX1533-70-7	US SECURITY ASSOCIATES		03/31/2017	SINK		20,000	20,000	19,800	19,892		108		108		20,000				303	06/21/2023	4FE
LX1538-16-9	WIRECO WORLDGROUP INC 1ST LIEN		03/31/2017	SINK		10,000	10,000	10,075	10,000						10,000					07/22/2023	4FE
LX1533-87-1	REYNOLDS TL 1ST LIEN		02/07/2017	EXCHANGE		13,628,692	13,570,879	13,631,945	13,628,661		(9)		(9)		13,628,652		40	40	62,483	01/21/2023	4FE
LX1540-15-7	SAFWAY TLB		03/31/2017	SINK		25,000	25,000	24,750	24,866		134		134		25,000				363	08/04/2023	4FE
LX1541-01-5	GULF FINANCE LLC TLB		03/31/2017	SINK		40,019	40,019	38,912	39,765		254		254		40,019				647	08/17/2023	4FE
LX1540-98-A	LESLIES POOLMART SENIOR SEC TLB		02/16/2017	EXCHANGE		9,996,813	9,975,000	10,004,845	9,996,414		399		399		9,996,813				69,825	08/09/2023	4FE
LX1537-14-6	TRADER TLB		03/28/2017	EXCHANGE		996,172	1,000,000	995,000	995,097		1,075		1,075		996,172				12,500	09/28/2023	4FE
LX1543-53-2	INVENTIV HEALTH 1ST LIEN		03/31/2017	SINK		7,500	7,500	7,463	7,467		33		33		7,500				89	09/28/2023	4FE
LX1544-06-8	ESH HOSPITALITY INC (EXTENDED STAY)TLB		03/01/2017	EXCHANGE		1,692,259	1,695,750	1,687,271	1,693,637		(1,377)		(1,377)		1,692,260		(1)	(1)	10,844	08/17/2023	4FE
LX1543-80-5	DAYTON POWER & LIGHT CO TLB		03/15/2017	J.P. MORGAN		3,030,000	3,000,000	3,012,500	3,011,804		(49,572)		(49,572)		2,962,233		67,767	67,767	26,490	08/18/2022	2FE
LX1543-67-2	ZIGGO TLD		02/17/2017	SINK		5,000,000	5,000,000	4,987,500	4,988,181		11,819		11,819		5,000,000				33,175	08/31/2024	3FE
LX1544-97-7	BUILDERS FIRSTSOURCE TLB		02/23/2017	EXCHANGE		10,180,827	10,224,285	10,176,748	10,178,929		2,493		2,493		10,181,422		(595)	(595)	175,509	07/31/2022	4FE
LX1544-67-0	XPO LOGISTICS TLB2		03/10/2017	EXCHANGE		2,890,283	2,902,831	2,888,316	2,888,995		1,346		1,346		2,890,341		(58)	(58)	36,029	10/30/2021	3FE
LX1550-02-4	THOMSON REUTERS IP&S (CAMELOT) 1L TL		03/31/2017	SINK		15,000	15,000	14,925	14,938		62		62		15,000				180	10/03/2023	4FE
LX1549-36-4	CABLEVISION HOLDINGS TLB		01/17/2017	SINK		17,270	17,270	17,288	17,270						17,270				182	09/09/2024	3FE
LX1547-67-3	DTI HOLDCO INC TLB		03/31/2017	SINK		34,781	34,781	34,528	22,122		136		136		34,781				430	09/30/2023	4FE
LX1549-67-9	COINSTAR LLC 1ST LIEN TL		03/31/2017	SINK		11,393	11,393	11,336	11,343		50		50		11,393				155	09/27/2023	4FE
LX1549-76-0	MONITRONICS INTERNATIONAL INC TLB 2		03/31/2017	SINK		12,872	12,872	12,679	12,794		78		78		12,872				118	09/30/2022	4FE
LX1550-84-2	LANDRY'S INC 1ST LIEN TL		03/31/2017	SINK		23,077	23,077	22,962	22,999		78		78		23,077				233	10/04/2023	4FE
LX1551-05-5	WELLDYNERX INC TL 1ST LIEN		02/01/2017	DIRECT(1)		12,610,000	13,000,000	12,610,000	12,620,245		4,743		4,743		12,624,987		(14,987)	(14,987)		10/17/2023	4FE
LX1551-05-5	WELLDYNERX INC TL 2L		02/01/2017	DIRECT(1)		3,840,000	4,000,000	3,840,000	3,843,657		1,693		1,693		3,845,351		(5,351)	(5,351)		10/17/2024	5FE
LX1550-86-7	WINDSTREAM SERVICES LLC TLB-6		03/31/2017	SINK		12,521	12,521	12,521	12,521						12,521				266	03/16/2021	4FE
LX1550-94-1	DONNELLEY FINANCIAL SOLUTIONS INC TLB		01/06/2017	SINK		1,571,429	1,571,429	1,563,571	1,570,348		1,081		1,081		1,571,429				17,024	09/30/2023	3FE
LX1551-85-7	PRESS GANEY 1ST LIEN		03/31/2017	SINK		20,000	20,000	19,900	19,925		75		75		20,000				314	09/28/2023	4FE
LX1553-83-8	CBS RADIO INC TLB		03/31/2017	SINK		12,500	12,500	12,438	12,450		50		50		12,500				156	10/06/2023	3FE
LX1555-70-0	PETSMART INC TLB-2		02/13/2017	VARIOUS		8,989,912	9,034,912	9,071,107	9,070,611		(2,037)		(2,037)		9,068,574		(78,662)	(78,662)	95,253	03/10/2022	3FE
LX1551-23-8	NEXSTAR (MISSION) TLB STRIP		03/02/2017	BANK OF AMERICA		214,336	210,909	210,382	204,052		(46,379)		(46,379)		164,022		50,315	50,315	2,261	09/26/2023	3FE
LX1439-49-1	COMMUNICATION SALES & LEASING, INC TLB		02/09/2017	EXCHANGE		11,500,563	11,695,688	11,492,470	11,496,520		4,043		4,043		11,500,563				220,866	10/24/2022	4FE
LX1556-82-3	FORTERRA FINANCE LLC TL 1ST LIEN		03/31/2017	SINK		7,500	7,500	7,463	7,485		15		15		7,500				85	10/18/2023	4FE
LX1557-38-3	GENOA A QOL HEALTHCARE CO 1ST LIEN		03/31/2017	SINK		17,500	17,500	17,413	17,428		72		72		17,500				210	11/15/2023	4FE
LX1521-77-7	MGM GROWTH PROPERTIES TLB		03/31/2017	SINK		12,500	12,500	12,469	12,474		26		26		12,500				106	04/01/2023	3FE
LX1558-47-2	ENTERCOM RADIO TLB		02/08/2017	SINK		137,500	137,500	137,156	137,425		75		75		137,500				422	11/14/2023	4FE
LX1241-06-1	GENERAC POWER SYSTEMS TLB		03/07/2017	J.P. MORGAN		3,041,250	3,000,000	2,996,035	2,996,324		(68)		(68)		2,996,256		44,994	44,994	27,909	05/31/2023	3FE
LX1555-35-3	TESSERA TECHNOLOGIES, INC TLB		03/31/2017	SINK		4,000	4,000	3,960	3,989		11		11		4,000				48	11/07/2023	3FE
LX1559-61-1	ADVANCE DISPOSAL SERIVICES INC TLB		02/21/2017	VARIOUS		3,775,200	3,742,454	3,746,828	3,746,990		(358)		(358)		3,746,633		28,568	28,568	23,165	10/28/2023	4FE
LX1559-59-5	QUIKRETE TLB		03/31/2017	SINK		17,000	17,000	16,915	16,905		95		95		17,000				186	11/04/2023	4FE
LX1561-34-4	ASURION LLC TLB-5		03/31/2017	SINK		104,804	104,804	104,280	104,758		45		45		104,804				1,101	10/28/2023	4FE
LX1567-17-6	HOSTESS BRANDS LLC TL 1ST LIEN		03/31/2017	SINK		7,425	7,425	7,408	7,400		25		25		7,425				110	08/03/2022	4FE
LX1576-43-3	ALBERTSON'S LLC TB5		03/31/2017	SINK		12,406	12,406	12,496	12,407		(1)		(1)		12,406				132	12/22/2022	3FE
LX1349-51-8	AXALTA COATING SYSTEMS 1ST LIEN		03/02/2017	BARCLAY'S		4,938,689	4,871,704	4,847,070	4,847,259		768		768		4,848,027		90,662	90,662	35,707	02/01/2023	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
LX1578-34-8	REXNORD TLB		03/31/2017	SINK		32,232	32,232	32,219	32,197		35		35		32,232				226	08/21/2023	4FE
LX1580-69-0	VERTAFORE(VF HOLDING) 1L TL		03/31/2017	SINK		7,500	7,500	7,466	7,472		28		28		7,500				81	06/17/2023	4FE
LX1589-00-6	ZAYO GROUP TLB-3		03/01/2017	EXCHANGE		1,296,795	1,300,000	1,296,750			45		45		1,296,795					01/13/2024	3FE
LX1589-00-6	ZAYO GROUP TLB-2		03/16/2017	MORGAN STANLEY		3,030,000	3,000,000	2,992,534			206		206		2,992,740		37,260	37,260	4,432	01/13/2024	3FE
LX1293-46-8	CHARTER COMMUNICATIONS TLF		03/31/2017	SINK		15,424	15,424	15,440							15,424				85	01/03/2021	3FE
LX1447-75-9	TRANSUNION TLB2		02/21/2017	DEUTSCHE BANK		1,992,039	1,979,667	1,979,667							1,979,667		12,373	12,373	3,065	04/09/2023	3FE
LX1470-95-9	KIK CUSTOM PRODUCTS TLB		02/15/2017	SINK		2,768,884	2,768,884	2,722,443			6,244		6,244		2,768,884				2,369	08/26/2022	4FE
LX1592-02-6	REYNOLDS GROUP HOLDINGS 1L TL		03/31/2017	VARIOUS		4,058,840	4,023,927	4,024,072							4,023,927		34,913	34,913	11,909	02/05/2023	4FE
LX1528-16-0	STATION CASINOS TLB		02/21/2017	VARIOUS		9,326,111	9,302,854	9,317,903			64		64		9,317,967		8,144	8,144	22,127	06/08/2023	3FE
LX1453-15-3	TI GROUP TLB		03/31/2017	SINK		37,676	37,676	37,700			63		63		37,676				233	06/30/2022	3FE
LX1595-95-3	BUILDERS FIRSTSOURCE TLB		03/31/2017	SINK		25,561	25,561	25,452			87		87		25,561				80	02/29/2024	4FE
LX1500-43-3	DELL 1L TL		03/21/2017	DEUTSCHE BANK		5,037,500	5,000,000	4,997,222			135		135		4,997,356		40,144	40,144		09/07/2023	2FE
LX1544-06-8	ESH HOSPITALITY INC TLB		03/31/2017	SINK		4,239	4,239	4,231			12		12		4,239				12	08/30/2023	4FE
LX1439-49-1	COMMUNICATIONS SALES & LEASING TLB		03/31/2017	SINK		29,239	29,239	28,751			109		109		29,239				162	10/24/2022	4FE
LX1540-98-3	LESLIE'S POOLMART TLB		03/31/2017	SINK		25,000	25,000	25,055			1		1		25,000				217	08/16/2023	4FE
LX1601-55-3	BERRY PLASTIC TLK		02/23/2017	VARIOUS		4,380,597	4,358,803	4,375,101			64		64		4,375,166		5,431	5,431	8,781	02/08/2020	3FE
LX1440-74-7	ASPEN DENTAL TLB		03/31/2017	SINK		40,239	40,239	40,245			49		49		40,239				91	04/30/2022	4FE
LX1611-97-4	UNIVISION COMM TLC-5		03/24/2017	SINK		31,707	31,707	31,680			13		13		31,707					03/15/2024	4FE
G3157#-AB-0	EUROPEAN METAL RECYCLING LIMITED		01/31/2017	SINK		7,636,364	7,636,364	7,636,364	7,636,364						7,636,364				(204,909)	12/17/2022	3
TP1015-15-9	I 595 EXPRESS, LLC		03/31/2017	SINK		386,653	386,653	386,655	386,655						386,655		(2)	(2)	4,787	12/31/2031	1FE
13645R-AU-8	CANADIAN PACIFIC RR CO	A	03/15/2017	WELLS FARGO SECURITIES LLC		12,393,503	11,650,000	13,511,495	13,504,820		(8,269)		(8,269)		13,496,551		(1,103,048)	(1,103,048)	355,713	08/01/2045	2FE
19238V-C*-4	COGECO CABLE INC	A	03/10/2017	ALLISON-WILLIAMS COMPANY		7,993,600	8,000,000	8,000,000	8,000,000						8,000,000		(6,400)	(6,400)	191,620	09/01/2026	2FE
30217V-AC-1	EXPRESS PIPELINE LLC	A	01/26/2017	SINK		750,000	750,000	750,000	750,000						750,000				27,713	12/31/2017	2FE
349553-D@-3	FORTIS INC.	A	02/10/2017	STONECASTLE SECURITIES LLC		22,366,080	22,000,000	22,000,000	22,000,000						22,000,000		366,080	366,080	395,878	09/15/2024	2
374825-AA-5	GIBSON ENERGY INC	A	03/22/2017	TENDER		2,853,093	2,714,000	2,672,639	2,687,892		852		852		2,688,744		164,348	164,348	125,692	07/15/2021	3FE
559222-AR-5	MAGNA INTERNATIONAL INC	A	02/17/2017	SEAPORT GROUP		5,273,750	5,000,000	5,079,150	5,070,292		(925)		(925)		5,069,367		204,383	204,383	81,847	10/01/2025	1FE
89114Q-BN-7	TORONTO-DOMINION BANK	A	01/04/2017	WELLS FARGO SECURITIES LLC		4,972,750	5,000,000	4,999,100	4,999,212		7		7		4,999,219		(26,469)	(26,469)	24,167	09/06/2018	1FE
891160-MJ-9	TORONTO-DOMINION BANK	A	03/13/2017	DEUTSCHE BANK		4,838,800	5,000,000	4,991,250	4,991,182		286		286		4,991,469		(152,669)	(152,669)	91,128	09/15/2031	1FE
LX1724-75-1	BURGER KING TLB2	A	02/17/2017	VARIOUS		13,363,359	13,363,359	13,287,166	13,302,816		60,543		60,543		13,363,359				68,209	12/10/2021	4FE
LX1450-44-9	STANDARD AERO TL		03/31/2017	SINK		15,038	15,038	15,002	14,970		67		67		15,038				200	07/07/2022	4FE
LX1562-04-5	TELESAT CANADA TLB-3	A	02/01/2017	VARIOUS		4,953,391	5,000,000	4,950,000	4,950,885		2,689		2,689		4,953,574		(183)	(183)	94,155	11/23/2023	3FE
LX1592-75-2	TELESAT CANADA TLB	A	03/31/2017	SINK		12,469	12,469	12,352			47		47		12,469				93	11/17/2023	3FE
055451-AL-2	BHP BILLITON FIN USA LTD		03/09/2017	TENDER		14,590,940	14,000,000	14,634,400	14,560,651		(20,579)		(20,579)		14,540,072		50,868	50,868	136,500	11/21/2021	1FE
05565Q-BR-8	BP CAPITAL MARKETS PLC		02/07/2017	WELLS FARGO SECURITIES LLC		5,458,400	5,000,000	5,000,000	5,000,000						5,000,000		458,400	458,400	98,133	03/11/2021	1FE
05574L-PT-9	BNP PARIBAS		03/01/2017	MORGAN STANLEY		3,037,770	3,000,000	3,055,290	3,050,022		(5,438)		(5,438)		3,044,584		(6,814)	(6,814)	44,100	08/20/2018	1FE
12657@-AA-7	CALITTUM HTCE I C.V. (PHILLIPS CTL)		01/26/2017	SINK		173,617	173,617	173,617	173,617						173,617				1,793	04/01/2027	2
14214X-C*-9	CARILLION PLC		02/08/2017	COWEN & CO		10,164,100	10,000,000	10,000,000	10,000,000						10,000,000		164,100	164,100	133,650	11/27/2022	2
21684A-AC-0	COOPERATIEVE RABOBANK UA		01/12/2017	BARCLAY'S		10,331,900	10,000,000	9,984,800	9,986,206		225		225		9,986,430		345,470	345,470	199,306	08/04/2025	1FE
21685W-DF-1	COOPERATIEVE RABOBANK UA		02/21/2017	CREDIT SUISSE FIRST BOSTON		2,043,620	2,000,000	2,102,930	2,096,698		(2,240)		(2,240)		2,094,458		(50,838)	(50,838)	23,042	11/09/2022	1FE
22535W-AB-3	CREDIT AGRICOLE LONDON		03/02/2017	WELLS FARGO SECURITIES LLC		2,957,370	3,000,000	2,984,940			55		55		2,984,995		(27,625)	(27,625)	19,594	01/10/2027	2FE
23636T-AB-6	DANONE SA		01/25/2017	J.P. MORGAN		4,938,050	5,000,000	5,000,000	5,000,000						5,000,000		(61,950)	(61,950)	20,668	10/30/2019	2FE
23636T-AD-2	DANONE SA		01/05/2017	PARIBAS SECURITIES		4,829,150	5,000,000	5,000,000	5,000,000						5,000,000		(170,850)	(170,850)	24,452	11/02/2023	2FE
251541-AN-8	DEUTSCHE BANK AG		03/29/2017	DEUTSCHE BANK		20,422,000	20,000,000	20,195,600			(3,558)		(3,558)		20,192,042		229,958	229,958	370,694	10/14/2021	2FE
344419-AB-2	FOMENTO ECONOMICO MEX		01/25/2017	STIFEL NICOLAUS & COMPANY INC		9,419,800	10,000,000	8,219,348	8,304,240		2,160		2,160		8,306,400		1,113,400	1,113,400	97,222	05/10/2043	1FE
404280-AG-4	HSBC HOLDINGS PLC		03/15/2017	MORGAN STANLEY		18,168,300	15,000,000	15,321,615	15,265,135		(1,335)		(1,335)		15,263,800		2,904,500	2,904,500	373,750	05/02/2036	1FE
458204-AQ-7	INTELSAT LUXEMBOURG SA		02/28/2017	VARIOUS		2,958,000	5,100,000	5,297,481	1,593,750	3,643,597	(5,046)		3,638,551		5,232,300		(2,274,300)	(2,274,300)	105,896	06/01/2023	6FE
478375-AN-8	JOHNSON CONTROLS INTL PL		02/02/2017	EXCHANGE		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000					07/02/2064	2FE
53944V-AA-7	LLOYDS BANK PLC		02/17/2017	BARCLAY'S		6,702,525	6,656,000	6,669,046	6,661,253		(437)		(437)		6,660,817		41,709	41,709	36,571	11/27/2018	1FE
552081-AG-6	LYONDELLBASELL IND NV		03/24/2017	CALLED BY ISSUER at 106.460		4,260,529	4,002,000	4,428,773	4,169,245		(18,327)		(18,327)		4,150,919		109,610	109,610	88,377	04/15/2019	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62854A-AG-9	MYLAN NV		02/03/2017	EXCHANGE		4,998,932	5,000,000	4,999,200	4,999,126		(194)		(194)		4,998,932					06/15/2046	2FE
65557F-AA-4	NORDEA BANK AB		02/15/2017	CAMBRIDGE PARTNERS		5,340,300	5,000,000	4,951,350	4,975,448		614		614		4,976,062		364,238	364,238	66,354	05/13/2021	1FE
65557F-AD-8	NORDEA BANK AB		02/02/2017	CREDIT SUISSE FIRST BOSTON		7,258,370	7,000,000	6,955,480	6,971,830		528		528		6,972,358		286,012	286,012	112,389	09/21/2022	1FE
714264-AD-0	PERNOD RICARD SA		03/23/2017	BANK OF AMERICA		6,370,080	6,000,000	6,387,100	6,269,575		(12,088)		(12,088)		6,257,487		112,593	112,593	187,642	01/15/2022	2FE
71656L-BH-3	PETROLEOS MEXICANOS		01/27/2017	EXCHANGE		2,079,635	2,000,000	2,081,500			(1,865)		(1,865)		2,079,635					02/04/2019	2FE
75405T-AA-7	RAS LAFFAN LNG II		03/30/2017	SINK		251,500	251,500	251,500	251,500						251,500				6,662	09/30/2020	1FE
767201-AQ-9	RIO TINTO FIN USA LTD		03/28/2017	DEUTSCHE BANK		5,242,850	5,000,000	4,979,750	4,989,281		678		678		4,989,958		252,892	252,892	170,758	09/20/2021	1FE
83367T-BG-3	SOCIETE GENERALE		03/28/2017	VARIOUS		10,300,250	10,000,000	9,909,300	9,931,264		1,315		1,315		9,932,578		367,672	367,672	335,417	01/17/2024	2FE
85255A-A*-1	STAGECOACH GROUP PLC		02/10/2017	COWEN & CO		15,276,600	15,000,000	15,000,000	15,000,000						15,000,000		276,600	276,600	245,250	10/18/2022	2
89641U-AB-7	TRINITY ACQUISITION PLC		03/31/2017	STIFEL NICOLAUS & COMPANY INC		5,917,175	5,500,000	5,481,550	5,481,889		32		32		5,481,921		435,254	435,254	215,226	08/15/2043	2FE
91911T-AM-5	VALE OVERSEAS LIMITED		02/06/2017	CREDIT SUISSE FIRST BOSTON		7,122,500	7,000,000	5,880,000	6,005,347		16,938		16,938		6,022,284		1,100,216	1,100,216	176,944	01/11/2022	2FE
92936M-AD-9	WPP FINANCE 2010		01/25/2017	VARIOUS		10,035,050	10,000,000	10,340,000	10,325,998		(292)		(292)		10,325,706		(290,656)	(290,656)	201,441	09/07/2042	2FE
98420E-AD-7	XLIT LTD		01/19/2017	JEFFERIES & COMPANY, INC.		9,611,900	10,000,000	9,911,500	9,912,692		148		148		9,912,840		(300,940)	(300,940)	174,167	03/31/2045	2FE
LX1308-34-0	DRILLSHIPS (OCEAN RIG) TL B1		03/02/2017	PRIOR YEAR INCOME															(206,821)	03/31/2021	5FE
LX1339-66-7	PATHEON TLB (DPX HOLDINGS BV)		03/31/2017	SINK		31,951	31,951	32,019	31,946		4		4		31,951				3,683	03/11/2021	4FE
LX1539-89-4	AVAGO TECHNOLOGIES TLB3		01/19/2017	SINK		13,460,564	13,460,564	13,440,512	13,449,149		11,415		11,415		13,460,564				49,943	02/01/2023	3FE
LX1250-97-1	FLY FUNDING TL		02/09/2017	SINK		53,367	53,367	53,453	53,368		(1)		(1)		53,367				496	02/09/2022	3FE
LX1589-81-6	AVOLON TLB-2		02/22/2017	VARIOUS		2,030,000	2,000,000	1,990,000			173		173		1,990,173		39,827	39,827	2,215	01/20/2022	3FE
F0933*-AA-4	BELLON S.A.		02/15/2017	SINK		1,406,614	1,406,614	1,406,614	1,406,614						1,406,614				36,572	02/15/2022	2
G4588#-AU-5	INTERMEDIATE CAPITAL GROUP PLC		02/28/2017	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				330,000	02/28/2017	2
K7017#-AA-8	MERIDIAN SPIRIT APS		03/31/2017	SINK		198,031	198,031	198,031	198,031						198,031				3,037	08/01/2030	2
L8038*-AA-4	SBM BALEIA		03/15/2017	SINK		268,000	268,000	268,000	268,000						268,000				3,685	09/15/2027	3FE
N3386#-AN-9	FUGRO N.V.		02/14/2017	VARIOUS		879,339	879,339	822,228	822,228						822,228		57,111	57,111	(83,461)	08/17/2021	3
N4434*-AF-0	IKEA CAPITAL B.V.		01/25/2017	SINK		952,381	952,381	952,381	952,381						952,381				28,286	07/18/2022	1
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVELOPMENT LTD		01/01/2017	SINK		1,365,796	1,365,796	1,361,824	1,365,796						1,365,796				41,588	01/01/2023	2
Q1296#-AB-5	VICINITY CENTRES		02/07/2017	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				322,800	02/07/2017	1
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD		03/28/2017	SINK		72,012	72,012	72,012	72,012						72,012				681	06/27/2027	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,649,113,527	2,564,499,344	2,612,188,752	2,461,983,589	3,643,597	137,559		3,781,156		2,592,908,178		56,205,351	56,205,351	37,987,232	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I		02/03/2017	BARCLAY'S		11,400,000	10,000,000	9,838,950	9,845,302		(126)		(126)		9,845,176		1,554,824	1,554,824	372,900	12/15/2055	1FE
293791-AV-1	ENTERPRISE PRODUCTS OPER		02/27/2017	SEAPORT GROUP		743,419	745,000	807,543	745,000						749,006		(5,588)	(5,588)	11,591	08/01/2066	2FE
4899999. Subtotal - Bonds - Hybrid Securities						12,143,419	10,745,000	10,646,493	10,590,302		(126)		(126)		10,594,182		1,549,236	1,549,236	384,491	XXX	XXX
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		01/17/2017	J.P. MORGAN		15,016,724		15,250,833	15,250,833						15,250,833		(234,109)	(234,109)			2
8199999. Subtotal - Bonds - SVO Identified Funds						15,016,724		15,250,833	15,250,833						15,250,833		(234,109)	(234,109)		XXX	XXX
8399997. Total - Bonds - Part 4						3,468,330,393	3,370,763,523	3,440,372,539	2,974,776,480	3,643,597	13,690		3,657,287		3,418,323,472		50,006,921	50,006,921	44,009,446	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,468,330,393	3,370,763,523	3,440,372,539	2,974,776,480	3,643,597	13,690		3,657,287		3,418,323,472		50,006,921	50,006,921	44,009,446	XXX	XXX
65339F-84-6	NEXTERA ENERGY INC MAND PS 09/01/18		02/21/2017	VARIOUS	283,000.000	16,400,052	50.00	14,500,589	14,500,589						14,500,589		1,899,463	1,899,463			P2A
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						16,400,052	XXX	14,500,589	14,500,589						14,500,589		1,899,463	1,899,463		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						16,400,052	XXX	14,500,589	14,500,589						14,500,589		1,899,463	1,899,463		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						16,400,052	XXX	14,500,589	14,500,589						14,500,589		1,899,463	1,899,463		XXX	XXX
001055-10-2	AFLAC INC.		03/29/2017	WEEDEN & CO LP	23.000	1,646		1,252	1,601	(348)			(348)		1,252		394	394	10		L
002824-10-0	ABBOTT LABORATORIES		01/05/2017	FRACTIONAL SHARES	0.560	22		21	22	(1)			(1)		21		2	2			L
00287Y-10-9	ABBVIE INC		03/29/2017	WEEDEN & CO LP	111.000	7,299		5,113	6,951	(1,838)			(1,838)		5,113		2,187	2,187	71		L
020002-10-1	ALLSTATE CORP		03/29/2017	WEEDEN & CO LP	9.000	732		443	667	(224)			(224)		443		289	289	3		L
02209S-10-3	ALTRIA GROUP INC.		03/29/2017	WEEDEN & CO LP	32.000	2,334		1,169	2,164	(995)			(995)		1,169		1,166	1,166	20		L
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STK		03/29/2017	WEEDEN & CO LP	50.000	2,097		2,697	2,335	363			363		2,697		(600)	(600)	5		L
025816-10-9	AMERICAN EXPRESS		03/29/2017	WEEDEN & CO LP	41.000	3,208		2,805	3,037	(232)			(232)		2,805		403	403	13		L
026874-78-4	AMERICAN INTERNATIONAL GROUP		03/29/2017	WEEDEN & CO LP	169.000	10,437		7,002	11,037	(4,036)			(4,036)		7,002		3,436	3,436	54		L
03076C-10-6	AMERIPRISE FINANCIAL, INC		03/29/2017	WEEDEN & CO LP	10.000	1,274		745	1,109	(364)			(364)		745		528	528	8		L
031162-10-0	AMGEN INC		03/29/2017	WEEDEN & CO LP	25.000	4,076		2,606	3,655	(1,050)			(1,050)		2,606		1,471	1,471	29		L

STATEMENT AS OF MARCH 31, 2017 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
032654-10-5	ANALOG DEVICES INC		03/14/2017	FRACTIONAL SHARES	0.160	13		7	12	(5)			(5)		7		6	6			L
037833-10-0	APPLE INC.		03/29/2017	WEEDEN & CO LP	304.000	43,808		19,228	35,209	(15,981)			(15,981)		19,228		24,580	24,580	173		L
039483-10-2	ARCHER-DANIELS-MIDLAND CO		03/29/2017	WEEDEN & CO LP	13.000	601		441	593	(152)			(152)		441		160	160	4		L
060505-10-4	BANK OF AMERICA CORP.		03/29/2017	WEEDEN & CO LP	258.000	6,022		3,179	5,702	(2,523)			(2,523)		3,179		2,843	2,843	19		L
064058-10-0	BANK OF NEW YORK MELLON CORP		03/29/2017	WEEDEN & CO LP	71.000	3,316		2,004	3,364	(1,360)			(1,360)		2,004		1,312	1,312	13		L
071813-10-9	BAXTER INTERNATIONAL INC		03/29/2017	VARIOUS	10.000	520		380	443	(64)			(64)		380		140	140	26		L
09062X-10-3	BIOGEN INC		02/01/2017	RETURN OF CAPITAL	0.000	17,201		17,201	17,064						17,201						L
09075E-10-0	BIOVERATIV INC COMMON STK		03/29/2017	VARIOUS	419.500	22,316		17,201							17,201		5,115	5,115			L
093671-10-5	BLOCK H & R INC		01/03/2017	PRIOR YEAR INCOME	0.000														10		L
097023-10-5	BOEING CO.		03/29/2017	WEEDEN & CO LP	13.000	2,309		1,188	2,024	(835)			(835)		1,188		1,121	1,121	18		L
115637-20-9	BROWN-FORMAN CORP. B		03/29/2017	VARIOUS	15.000	701		529	674	(145)			(145)		529		172	172	12		L
124857-20-2	CBS CORP - CL B		03/29/2017	VARIOUS	75.000	5,118		3,434	4,772	(1,337)			(1,337)		3,434		1,684	1,684	23		L
126408-10-3	CSX CORP.		03/29/2017	WEEDEN & CO LP	34.000	1,607		836	1,222	(385)			(385)		836		771	771	6		L
126650-10-0	CVS HEALTH CORPORATION		03/29/2017	WEEDEN & CO LP	151.000	11,891		8,787	11,915	(3,129)			(3,129)		8,787		3,104	3,104	76		L
14149Y-10-8	CARDINAL HEALTH INC		03/29/2017	WEEDEN & CO LP	15.000	1,231		663	1,080	(416)			(416)		663		567	567	7		L
156782-10-4	CERNER CORP.		03/29/2017	WEEDEN & CO LP	31.000	1,833		1,500	1,468	32			32		1,500		333	333			L
171340-10-2	CHURCH & DWIGHT CO., INC.		03/29/2017	WEEDEN & CO LP	13.000	650		582	574	7			7		582		68	68	2		L
17275R-10-2	CISCO SYSTEMS INC		03/29/2017	WEEDEN & CO LP	20.000	675		419	604	(186)			(186)		419		256	256	5		L
172967-42-4	CITIGROUP INC		03/29/2017	WEEDEN & CO LP	291.000	17,279		13,581	17,294	(3,713)			(3,713)		13,581		3,698	3,698	47		L
177376-10-0	CITRIX SYSTEMS INC.		02/01/2017	RETURN OF CAPITAL	0.000	8,048		8,048	8,048						8,048						L
191216-10-0	COCA-COLA CO.		03/29/2017	WEEDEN & CO LP	48.000	2,036		2,032	1,990	42			42		2,032		3	3			L
194162-10-3	COLGATE PALMOLIVE CO.		03/29/2017	WEEDEN & CO LP	18.000	1,324		1,075	1,178	(103)			(103)		1,075		249	249	7		L
20030N-10-1	COMCAST CORP.-SPECIAL CL A		03/29/2017	WEEDEN & CO LP	106.000	3,944		2,189	3,660	(1,470)			(1,470)		2,189		1,755	1,755	15		L
206787-10-3	CONDUENT INC COMMON STK		01/12/2017	VARIOUS	652.800	9,113		10,438							10,438		(1,325)	(1,325)			L
21036P-10-8	CONSTELLATION BRANDS INC		03/29/2017	WEEDEN & CO LP	13.000	2,128		642	1,993	(1,351)			(1,351)		642		1,486	1,486	5		L
219350-10-5	CORNING, INC.		03/29/2017	WEEDEN & CO LP	83.000	2,280		1,204	2,014	(810)			(810)		1,204		1,076	1,076	13		L
247361-70-2	DELTA AIR LINES INC.		03/29/2017	WEEDEN & CO LP	17.000	781		399	836	(437)			(437)		399		382	382	3		L
254687-10-6	DISNEY (WALT) CO HOLDING CO		03/29/2017	WEEDEN & CO LP	28.000	3,150		1,760	2,918	(1,158)			(1,158)		1,760		1,391	1,391	22		L
254709-10-8	DISCOVER FINANCIAL SERVICES		03/29/2017	WEEDEN & CO LP	31.000	2,097		1,356	2,235	(879)			(879)		1,356		741	741	9		L
25470F-30-2	DISCOVERY COMMUNICATIONS-C		03/29/2017	WEEDEN & CO LP	17.000	467		656	455	200			200		656		(188)	(188)			L
256677-10-5	DOLLAR GENERAL CORP		01/04/2017	PRIOR YEAR INCOME	0.000														22		L
260543-10-3	DOW CHEMICAL		03/29/2017	WEEDEN & CO LP	14.000	902		475	801	(326)			(326)		475		427	427	6		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		03/29/2017	WEEDEN & CO LP	13.000	1,064		673	954	(281)			(281)		673		391	391	5		L
278642-10-3	EBAY INC		03/29/2017	WEEDEN & CO LP	104.000	3,498		2,294	3,088	(794)			(794)		2,294		1,205	1,205			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO.		03/29/2017	WEEDEN & CO LP	38.000	2,471		2,256	2,614	(358)			(358)		2,256		215	215			L
316773-10-0	FIFTH THIRD BANCORP		03/29/2017	WEEDEN & CO LP	16.000	400		273	432	(159)			(159)		273		128	128	2		L
336433-10-7	FIRST SOLAR INC		03/29/2017	WEEDEN & CO LP	298.000	8,350		14,184	9,563	4,621			4,621		14,184		(5,834)	(5,834)			L
337738-10-8	FISERV, INC.		03/29/2017	WEEDEN & CO LP	8.000	927		364	850	(486)			(486)		364		563	563			L
33812L-10-2	FITBIT COMMON STK		01/30/2017	WEEDEN & CO LP	100,000.000	599,244		1,439,000	732,000	707,000			707,000		1,439,000		(839,756)	(839,756)			L
344849-10-4	FOOT LOCKER INC		03/29/2017	WEEDEN & CO LP	10.000	754		604	709	(105)			(105)		604		150	150	3		L
35906A-10-8	FRONTIER COMMUNICATIONS CO.		03/29/2017	WEEDEN & CO LP	4,525.000	9,095		21,038	15,190	5,739			5,739		21,038		(11,943)	(11,943)	475		L
369604-10-3	GENERAL ELECTRIC		03/29/2017	VARIOUS	425.000	12,609		9,478	13,430	(3,953)			(3,953)		9,478		3,132	3,132	220		L
370023-10-3	GENERAL GROWTH PROPERTIES		01/30/2017	EXCHANGE	2,252.000	54,329		54,329	55,880	(1,925)			(1,925)		54,329				1,048		L
370334-10-4	GENERAL MILLS INC		03/29/2017	WEEDEN & CO LP	40.000	2,377		2,017	2,471	(454)			(454)		2,017		360	360	19		L
37045V-10-0	GENERAL MOTORS CORP		03/29/2017	WEEDEN & CO LP	85.000	3,020		2,916	2,961	(46)			(46)		2,916		104	104	32		L
375558-10-3	GILEAD SCIENCES INC		03/29/2017	WEEDEN & CO LP	33.000	2,219		1,671	2,363	(692)			(692)		1,671		548	548	17		L
382550-10-1	GOODYEAR TIRE & RUBBER CO		03/29/2017	WEEDEN & CO LP	34.000	1,230		425	1,050	(624)			(624)		425		805	805	3		L
40412C-10-1	HCA HOLDINGS INC		03/29/2017	WEEDEN & CO LP	11.000	981		772	814	(42)			(42)		772		209	209			L
40434L-10-5	HP INC		03/29/2017	WEEDEN & CO LP	58.000	1,000		543	861	(318)			(318)		543		458	458	8		L
413086-10-9	HARMAN INTERNATIONAL INDUSTRIES, INC.		03/13/2017	MERGER	268.000	30,016		19,347	29,235	(10,443)			(10,443)		19,347		10,669	10,669	94		L
416515-10-4	HARTFORD FINANCIAL SERVICES GROUP		03/29/2017	VARIOUS	12.000	567		337	572	(235)			(235)		337		230	230	10		L
452308-10-9	ILLINOIS TOOL WORKS		03/29/2017	WEEDEN & CO LP	13.000	1,715		839	1,592	(753)			(753)		839		876	876	8		L
458140-10-0	INTEL CORP.		03/29/2017	WEEDEN & CO LP	18.000	640		431	653	(222)			(222)		431		209	209	5		L
459200-10-1	INTL BUSINESS MACHINES CORP I.B.M.		03/29/2017	WEEDEN & CO LP	22.000	3,826		4,456	3,652	804			804		4,456		(630)	(630)	31		L
460690-10-0	INTERPUBLIC GROUP COS INC		03/29/2017	WEEDEN & CO LP	14.000	343		194	328	(134)			(134)		194		149	149	3		L
46120E-60-2	INTUITIVE SURGICAL INC.		03/29/2017	WEEDEN & CO LP	7.000	5,360		3,446	4,439	(993)			(993)		3,446		1,913	1,913			L
464287-63-0	ISHARES RUSSELL 2000 VALUE		01/12/2017	WEEDEN & CO LP	11,855.000	1,401,586		1,035,510	1,410,034	(374,524)			(374,524)		1,035,510		366,076	366,076			L
464287-65-5	ISHARES RUSSELL 2000		01/12/2017	WEEDEN & CO LP	20,733.000	2,804,492		2,310,486	2,795,845	(485,360)			(485,360)		2,310,486		494,006	494,006			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46428Q-10-9	ISHARES SILVER TRUST		03/30/2017	WALLACHBETH CAPITAL	76,777.000	1,323,607		1,168,127	1,160,100	8,026			8,026		1,168,127		155,480	155,480			L
478160-10-4	JOHNSON & JOHNSON		03/29/2017	WEEDEN & CO LP	13.000	1,624		1,108	1,498	(390)			(390)		1,108		516	516	10		L
493267-10-8	KEYCORP		03/29/2017	WEEDEN & CO LP	26.000	455		259	475	(216)			(216)		259		196	196	2		L
501044-10-1	KROGER CO		03/29/2017	WEEDEN & CO LP	72.000	2,112		1,238	2,485	(1,247)			(1,247)		1,238		874	874	9		L
524901-10-5	LEGG MASON INC		01/09/2017	PRIOR YEAR INCOME	0.000														88		L
534187-10-9	LINCOLN NATIONAL CORP		03/29/2017	WEEDEN & CO LP	11.000	703		374	729	(355)			(355)		374		329	329	3		L
535678-10-6	LINEAR TECHNOLOGY CORP		03/14/2017	MERGER	927.000	60,449		36,711	57,424	(21,087)			(21,087)		36,711		23,738	23,738	306		L
539830-10-9	LOCKHEED MARTIN CORP		03/29/2017	WEEDEN & CO LP	7.000	1,878		694	1,750	(1,056)			(1,056)		694		1,184	1,184	13		L
54142L-10-9	LOGMEIN INC		03/29/2017	VARIOUS	102.560	10,108		8,048							8,048		2,060	2,060			L
548661-10-7	LOWE'S COMPANIES		03/29/2017	WEEDEN & CO LP	9.000	740		346	640	(294)			(294)		346		394	394	3		L
571903-20-2	MARRIOTT INTERNATIONAL INC		03/29/2017	WEEDEN & CO LP	20.000	1,892		861	1,654	(792)			(792)		861		1,030	1,030	6		L
574599-10-6	MASCO CORP		03/29/2017	WEEDEN & CO LP	28.000	951		479	885	(407)			(407)		479		472	472	3		L
57636Q-10-4	MASTERCARD INC-CL A		03/29/2017	WEEDEN & CO LP	32.000	3,586		1,769	3,304	(1,535)			(1,535)		1,769		1,816	1,816	7		L
580135-10-1	MCDONALD'S CORP		03/29/2017	WEEDEN & CO LP	39.000	5,024		3,984	4,747	(763)			(763)		3,984		1,040	1,040	37		L
58155Q-10-3	MCKESSON CORP		03/29/2017	WEEDEN & CO LP	52.000	7,870		5,503	7,303	(1,800)			(1,800)		5,503		2,366	2,366	15		L
58933Y-10-5	MERCK & COMPANY, INC.		03/29/2017	WEEDEN & CO LP	30.000	1,909		1,410	1,766	(356)			(356)		1,410		499	499	14		L
59156R-10-8	METLIFE INC.		03/29/2017	WEEDEN & CO LP	40.000	2,087		1,560	2,156	(596)			(596)		1,560		527	527	16		L
594918-10-4	MICROSOFT CORP		03/29/2017	WEEDEN & CO LP	145.000	9,491		4,801	9,010	(4,209)			(4,209)		4,801		4,691	4,691	57		L
595112-10-3	MICRON TECHNOLOGY		01/12/2017	WEEDEN & CO LP	8.000	178		75	175	(100)			(100)		75		103	103			L
609207-10-5	MONDELEZ INTERNATIONAL INC		03/29/2017	WEEDEN & CO LP	60.000	2,624		1,888	2,660	(772)			(772)		1,888		737	737	11		L
61174X-10-9	MONSTER BEVERAGE CORPORATION		03/29/2017	WEEDEN & CO LP	8.000	378		150	355	(204)			(204)		150		227	227			L
617446-44-8	MORGAN STANLEY		03/29/2017	WEEDEN & CO LP	12.000	513		266	507	(241)			(241)		266		248	248	2		L
63938C-10-8	NAVIENT CORP		03/29/2017	WEEDEN & CO LP	44.000	638		583	723	(140)			(140)		583		55	55	7		L
64110D-10-4	NETAPP INC		03/29/2017	WEEDEN & CO LP	15.000	624		524	529	(6)			(6)		524		100	100	3		L
654106-10-3	NIKE, INC. CL B		03/29/2017	WEEDEN & CO LP	34.000	1,927		1,081	1,728	(647)			(647)		1,081		845	845	6		L
666807-10-2	NORTHROP GRUMMAN CORP		03/29/2017	WEEDEN & CO LP	5.000	1,183		379	1,163	(784)			(784)		379		804	804	5		L
67103H-10-7	O'REILLY AUTOMOTIVE INC		03/29/2017	WEEDEN & CO LP	11.000	3,022		1,181	3,063	(1,882)			(1,882)		1,181		1,842	1,842			L
693506-10-7	PPG INDUSTRIES INC		03/29/2017	WEEDEN & CO LP	24.000	2,538		1,766	2,274	(508)			(508)		1,766		772	772	10		L
713448-10-8	PEPSICO INC		03/29/2017	WEEDEN & CO LP	18.000	2,024		1,485	1,883	(399)			(399)		1,485		539	539	27		L
717081-10-3	PFIZER, INC.		03/29/2017	WEEDEN & CO LP	419.000	14,380		12,185	13,609	(1,425)			(1,425)		12,185		2,195	2,195	134		L
724479-10-0	PITNEY BOWES INC		03/29/2017	WEEDEN & CO LP	714.000	9,168		11,783	10,846	938			938		11,783		(2,616)	(2,616)	134		L
742718-10-9	PROCTER & GAMBLE CO.		03/29/2017	WEEDEN & CO LP	447.000	40,493		34,321	37,584	(3,263)			(3,263)		34,321		6,172	6,172	299		L
745867-10-1	PULTE HOMES INC.		03/29/2017	VARIOUS	43.000	1,021		903	790	113			113		903		118	118	7		L
7591EP-10-0	REGIONS FINANCIAL CORP		03/29/2017	VARIOUS	93.000	1,330		790	1,335	(545)			(545)		790		539	539	13		L
78463V-10-7	SPDR GOLD TRUST		03/30/2017	WALLACHBETH CAPITAL	16,160.000	1,921,240		1,907,342	1,771,298	136,045			136,045		1,907,342		13,897	13,897			L
790849-10-3	ST. JUDE MEDICAL INC.		01/05/2017	MERGER	1,056.000	85,875		57,836	84,681	(26,845)			(26,845)		57,836		28,039	28,039			L
844741-10-8	SOUTHWEST AIRLINES		01/05/2017	PRIOR YEAR INCOME	0.000														3		L
847560-10-9	SPECTRA ENERGY CORP		02/28/2017	VARIOUS	2,706.000	111,434		83,955	110,450	(27,252)			(27,252)		83,955		27,479	27,479	1,191		L
857477-10-3	STATE STREET CORP		03/29/2017	WEEDEN & CO LP	11.000	872		643	855	(212)			(212)		643		229	229	4		L
871503-10-8	SYMANTEC CORP		03/29/2017	WEEDEN & CO LP	14.000	431		340	334	6			6		340		91	91	1		L
87165B-10-3	SYNCHRONY FINANCIAL COMMON STK		03/29/2017	WEEDEN & CO LP	49.000	1,655		1,561	1,777	(217)			(217)		1,561		94	94	6		L
871829-10-7	SYSCO CORP		03/29/2017	WEEDEN & CO LP	21.000	1,088		732	1,163	(431)			(431)		732		356	356	7		L
87612E-10-6	TARGET CORP.		03/29/2017	WEEDEN & CO LP	17.000	937		1,200	1,228	(28)			(28)		1,200		(262)	(262)	10		L
883556-10-2	THERMO FISHER SCIENTIFIC INC		03/29/2017	WEEDEN & CO LP	14.000	2,156		1,130	1,975	(846)			(846)		1,130		1,026	1,026	2		L
88579Y-10-1	3M CO		03/29/2017	WEEDEN & CO LP	16.000	3,051		1,676	2,857	(1,182)			(1,182)		1,676		1,375	1,375	19		L
893641-10-0	TRANSDIGM GROUP INC COMMON STK		01/12/2017	WEEDEN & CO LP	7.000	1,775		1,855	1,743	112			112		1,855		(80)	(80)			L
89417E-10-9	THE TRAVELERS COMPANIES INC		03/29/2017	WEEDEN & CO LP	14.000	1,687		1,196	1,714	(518)			(518)		1,196		491	491	9		L
90130A-10-1	TWENTY FIRST CENTURY FOX INC		03/29/2017	WEEDEN & CO LP	19.000	610		520	533	(13)			(13)		520		90	90			L
902494-10-3	TYSON FOODS, INC.		03/29/2017	WEEDEN & CO LP	14.000	866		345	864	(519)			(519)		345		521	521	3		L
902973-30-4	U.S. BANCORP		03/29/2017	WEEDEN & CO LP	11.000	569		366	565	(199)			(199)		366		203	203	3		L
907818-10-8	UNION PACIFIC CORP		03/29/2017	WEEDEN & CO LP	35.000	3,695		2,589	3,629	(1,039)			(1,039)		2,589		1,105	1,105	21		L
911363-10-9	UNITED RENTALS INC		01/12/2017	WEEDEN & CO LP	6.000	639		666	633	32			32		666		(27)	(27)			L
913017-10-9	UNITED TECHNOLOGIES CORP		03/29/2017	WEEDEN & CO LP	58.000	6,499		5,295	6,358	(1,063)			(1,063)		5,295		1,203	1,203	38		L
91529Y-10-6	UNUMPROVIDENT CORP		03/29/2017	WEEDEN & CO LP	9.000	414		251	395	(144)			(144)		251		163	163	2		L
917047-10-2	URBAN OUTFITTERS INC.		03/29/2017	WEEDEN & CO LP	338.000	8,247		12,274	9,626	2,647			2,647		12,274		(4,027)	(4,027)			L
92214X-10-6	VAREX IMAGING CORP COMMON STK		03/29/2017	VARIOUS	143.600	4,689		2,938							2,938		1,751	1,751			L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC.		01/30/2017	RETURN OF CAPITAL	0.000	2,938		2,938	2,938						2,938						L
92826C-83-9	VISA INC - CLASS A		03/29/2017	WEEDEN & CO LP	27.000	2,408		1,137	2,107	(969)			(969)		1,137		1,270	1,270	4		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949746-10-1	WELLS FARGO COMPANY		03/29/2017	WEEDEN & CO LP	43.000	2,393		1,634	2,370	(736)			(736)		1,634		760	760	16		L
959802-10-9	WESTERN UNION		03/29/2017	WEEDEN & CO LP	12.000	243		178	261	(83)			(83)		178		65	65	2		L
98310W-10-8	WYNDHAM WORLDWIDE CORP		03/29/2017	WEEDEN & CO LP	14.000	1,183		841	1,069	(228)			(228)		841		341	341	8		L
983919-10-1	XILINX INC		03/29/2017	WEEDEN & CO LP	12.000	696		455	724	(269)			(269)		455		241	241	4		L
984121-10-3	XEROX CORP.		01/09/2017	VARIOUS	0.000	10,438		10,438	10,438						10,438				24		L
988498-10-1	YUM BRANDS INC		03/29/2017	WEEDEN & CO LP	46.000	2,946		2,253	2,913	(660)			(660)		2,253		692	692	14		L
G0177J-10-8	ALLERGAN PLC		03/29/2017	WEEDEN & CO LP	152.000	36,681		34,048	31,922	2,126			2,126		34,048		2,633	2,633	106		L
G491BT-10-8	INVESCO LTD		03/29/2017	WEEDEN & CO LP	17.000	520		540	516	24			24		540		(20)	(20)	5		L
G98294-10-4	XL GROUP PLC		03/29/2017	VARIOUS	14.000	563		436	522	(86)			(86)		436		127	127	12		L
N53745-10-0	LYONDELLBASELL INDU-CL A		03/29/2017	WEEDEN & CO LP	13.000	1,179		789	1,115	(326)			(326)		789		390	390	11		L
29250N-10-5	ENBRIDGE INC		02/28/2017	VARIOUS	2,662.700	110,211		111,434							111,434		(1,223)	(1,223)			L
G30401-10-6	ENDO INTERNATIONAL PLC		03/29/2017	WEEDEN & CO LP	770.000	8,816		61,840	12,682	49,158			49,158		61,840		(53,024)	(53,024)			L
G5960L-10-3	MEDTRONIC PLC		03/29/2017	WEEDEN & CO LP	9.000	730		424	641	(217)			(217)		424		306	306	4		L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,015,500	XXX	8,693,897	8,662,346	(120,820)			(120,820)		8,693,897		321,603	321,603	5,515	XXX	XXX
319983-10-2	FIRST COMMONWEALTH		03/31/2017	RETURN OF CAPITAL	0.000	114,697,458		114,697,458	114,697,458						114,697,458						U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						114,697,458	XXX	114,697,458	114,697,458						114,697,458					XXX	XXX
9799997. Total - Common Stocks - Part 4						123,712,958	XXX	123,391,355	123,359,804	(120,820)			(120,820)		123,391,355		321,603	321,603	5,515	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						123,712,958	XXX	123,391,355	123,359,804	(120,820)			(120,820)		123,391,355		321,603	321,603	5,515	XXX	XXX
9899999. Total - Preferred and Common Stocks						140,113,010	XXX	137,891,944	137,860,393	(120,820)			(120,820)		137,891,944		2,221,066	2,221,066	5,515	XXX	XXX
9999999 - Totals						3,608,443,403	XXX	3,578,264,483	3,112,636,873	3,522,777	13,690		3,536,467		3,556,215,416		52,227,987	52,227,987	44,014,961	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	v	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2016	09/20/2017	361,492	773,506	2225.3504				43,353		43,353	12,854				2,663		
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants													43,353	XXX	43,353	12,854				2,663	XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective													43,353	XXX	43,353	12,854				2,663	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants													43,353	XXX	43,353	12,854				2,663	XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options													43,353	XXX	43,353	12,854				2,663	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	02/08/2016	02/18/2024		4,003,736	1.4154				(329,253)		(474,116)	(243,113)				52,548	N/A	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	02/08/2016	02/18/2025		4,003,736	1.4154				(329,253)		(468,183)	(243,113)				56,242	N/A	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	02/08/2016	02/18/2026		4,003,736	1.4154				(329,253)		(463,347)	(243,113)				59,698	N/A	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/20/2015	12/15/2025		15,031,943	1.3305				(2,260)		(403,893)	(164,314)				221,881	N/A	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	09/11/2015	10/08/2025		20,502,306	.9755				500,306		466,760	(340,183)				299,375	N/A	0001
TO BUY USD SELL DKK	DKK	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/08/2016	12/15/2026		24,948,025	6.734				784,055		84,634	(332,830)				388,803	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	09/17/2014	11/12/2024		25,920,000	1.2960				4,526,000		4,458,705	(300,000)				357,862	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	06/04/2015	06/25/2027		22,504,000	1.1252				1,110,000		402,810	(300,000)				360,083	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	04/13/2016	05/04/2026		16,926,000	1.1284				880,500		521,902	(225,000)				255,277	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/05/2016	10/27/2024		13,437,600	1.1198				601,200		537,352	(180,000)				184,991	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	09/27/2016	11/15/2023		15,670,200	1.1193				694,400		582,213	(210,000)				201,746	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/02/2016	11/16/2024		27,737,500	1.1095				995,000		654,815	(375,000)				383,230	N/A	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/18/2016	12/31/2028		21,190,000	1.0595				(204,000)		(277,471)	(300,000)				363,358	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	02/26/2015	04/29/2025		20,026,500	1.5405				3,721,900		2,965,781	(256,100)				284,717	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	04/24/2015	05/27/2025		22,671,000	1.5114				3,858,000		2,794,009	(295,500)				323,839	N/A	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/08/2014	12/20/2029		19,270,800	1.6059				4,220,400		3,448,896	(236,400)				343,803	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	05/24/2016	01/31/2027		17,516,400	1.4597				2,466,000		1,328,439	(236,400)				274,788	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	08/11/2016	09/21/2023		22,715,000	1.298				766,500		308,382	(344,750)				289,103	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	05/25/2016	07/20/2028		22,077,000	1.4718				3,264,000		1,692,388	(295,500)				371,267	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/19/2016	11/10/2026		11,072,700	1.2303				(215,100)		(893,364)	(177,300)				171,709	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/21/2016	11/21/2028		18,301,500	1.2201				(511,500)		(1,789,887)	(295,500)				312,362	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/07/2016	12/15/2026		4,966,000	1.2415				(50,800)		(293,270)	(78,800)				77,393	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/01/2016	12/31/2029		18,345,000	1.223				(468,000)		(1,409,552)	(295,500)				327,673	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	11/01/2016	05/18/2027		14,670,000	1.2225				(380,400)		(1,463,300)	(236,400)				233,536	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	10/07/2016	01/06/2027		7,449,000	1.2415				(76,200)		(445,514)	(118,200)				116,449	N/A	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	02/16/2017	08/16/2027		19,984,000	1.249				(83,200)		(221,665)	(83,200)				321,978	N/A	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4WX 0774	09/08/2016	10/26/2028		20,000,000	8.45				1,080,960		18,355	(320,224)				340,306	N/A	0001
0899999. Subtotal - Swaps - Hedging Effective - Other													26,490,004	XXX	11,661,879	(6,726,443)				6,974,017	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective													26,490,004	XXX	11,661,879	(6,726,443)				6,974,017	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other													26,490,004	XXX	11,661,879	(6,726,443)				6,974,017	XXX	XXX
1209999. Total Swaps													26,490,004	XXX	11,661,879	(6,726,443)				6,974,017	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective													26,533,357	XXX	11,705,232	(6,713,588)				6,976,680	XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals													26,533,357	XXX	11,705,232	(6,713,588)				6,976,680	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM7	922	46,100	JUN 2017 S&P EMINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	06/16/2017	CME LCZ7XYGSLJUHFXXNXD90	03/10/2017	2,363.1500	2,359.2000			(182,095)		(182,095)			4,610,000	100/100	50
RTAM7	355	17,750	JUN 2017 RUSSELL 2000 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	06/16/2017	ICE T330E4AS4QXXS2TT7X50	03/17/2017	1,362.3811	1,384.4000			390,835		390,835			1,171,500	100/100	50
FAM7	132	13,200	JUN 2017 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	06/16/2017	CME LCZ7XYGSLJUHFXXNXD90	03/10/2017	1,701.9848	1,718.2000			213,840		213,840			950,400	100/100	100
MFSM7	271	13,550	JUN 2017 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	06/16/2017	ICE T330E4AS4QXXS2TT7X50	03/10/2017	1,744.5000	1,782.0000			508,125		508,125			1,138,200	98/98	50
MESM7	276	13,800	JUN 2017 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	LIABILITIES	Equity/Index	06/16/2017	ICE T330E4AS4QXXS2TT7X50	03/10/2017	926.1000	961.4000			487,140		487,140			552,000	96/100	50
1279999. Subtotal - Long Futures - Hedging Effective														1,417,845		1,417,845			8,422,100	XXX	XXX
TYM7	120	120,000	JUN 2017 10-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	06/21/2017	CBT LCZ7XYGSLJUHFXXNXD88	02/24/2017	124.5234	124.5625		14,947,500				4,687	4,687	174,000	0002	1,000
1289999. Subtotal - Long Futures - Hedging Other													14,947,500				4,687	4,687	174,000	XXX	XXX
1329999. Subtotal - Long Futures													14,947,500	1,417,845		1,417,845	4,687	4,687	8,596,100	XXX	XXX
FVM7	1,609	1,609,000	JUN 2017 CBT 5-YR TNOTE	FUNDING AGREEMENT	SCH D1	Interest Rate	06/30/2017	CBT LCZ7XYGSLJUHFXXNXD88	03/27/2017	117.5554	117.7265		189,422,035	(275,352)		(275,352)			1,367,650	0002	1,000
1339999. Subtotal - Short Futures - Hedging Effective													189,422,035	(275,352)		(275,352)			1,367,650	XXX	XXX
ESM7	5	250	S & P E-MINI FUTURES JUN 2017	EQUITIES HEDGE	SCH D2-2	Equity/Index	06/16/2017	CME LCZ7XYGSLJUHFXXNXD90	03/10/2017	2,363.1500	2,359.2000		589,800				988	988	25,000	0001	50
1349999. Subtotal - Short Futures - Hedging Other													589,800				988	988	25,000	XXX	XXX
1389999. Subtotal - Short Futures													190,011,835	(275,352)		(275,352)	988	988	1,392,650	XXX	XXX
1399999. Subtotal - Hedging Effective													189,422,035	1,142,493		1,142,493			9,789,750	XXX	XXX
1409999. Subtotal - Hedging Other													15,537,300				5,675	5,675	199,000	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals													204,959,335	1,142,493		1,142,493	5,675	5,675	9,988,750	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	19,574,572	(9,988,411)	9,586,161
Total Net Cash Deposits	19,574,572	(9,988,411)	9,586,161

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	HEDGE EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	9,586,161		9,586,161				9,988,750	9,988,750
BANK OF AMERICA CU00019DJT3UXIJIZJI4WXO774	Y	Y		29,469,221	(2,979,217)	26,490,004	29,469,221	(2,979,218)	26,490,003	6,974,017	6,974,017
GOLDMAN SACHS	Y	Y		14,548,285	(207,408)	14,340,877	14,548,285	(207,408)	14,340,877	2,663	2,663
0299999. Total NAIC 1 Designation				44,017,506	(3,186,625)	40,830,881	44,017,506	(3,186,626)	40,830,880	6,976,680	6,976,680
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Gross Totals				53,603,667	(3,186,625)	50,417,042	44,017,506	(3,186,626)	40,830,880	16,965,430	16,965,430
1. Offset per SSAP No. 64				9,586,164							
2. Net after right of offset per SSAP No. 64				44,017,503	(3,186,625)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS & CO	FOR8UP27PHTHYVLBNG30	Treasury	912828-P4-6	US TREASURY	10,069,488	10,710,000	9,586,160	02/15/2026	I
0199999 - Total					10,069,488	10,710,000	9,586,160	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999 - Total							XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ .... NAIC 2 $ .... NAIC 3 $ .... NAIC 4 $ .... NAIC 5 $ .... NAIC 6 $ ....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:
1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase	New York, NY		0.080	55,192		(17,613,875)	(6,479,330)	12,979,425	XXX
Bank of America	New York, NY					(119,076,135)	(116,586,975)	(110,993,425)	XXX
State Street Bank	Boston, MA					(7,741)	(50,136)	(100,579)	XXX
PNC	Pittsburgh, PA					98,333,429	108,544,183	102,318,369	XXX
Wells Fargo	San Francisco, CA					(1,155,680)	(1,296,446)	(1,202,044)	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	55,192		(39,520,001)	(15,868,705)	3,001,746	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	55,192		(39,520,001)	(15,868,705)	3,001,746	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	55,192		(39,520,001)	(15,868,705)	3,001,746	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		03/31/2017	0.570	04/06/2017	141,990,356		13,986
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					141,990,356		13,986
0599999. Total - U.S. Government Bonds					141,990,356		13,986
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
FED HOME LN DISCOUNT NT		03/31/2017	0.300	04/03/2017	34,999,417		292
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					34,999,417		292
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					34,999,417		292
4899999. Total - Hybrid Securities							
GUARDIAN INSURANCE & ANNUITY COMPANY LOC	LS	01/02/2017	2.720	04/01/2017	146,200,000		1,036,820
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations					146,200,000		1,036,820
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					146,200,000		1,036,820
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					323,189,773		1,051,098
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					323,189,773		1,051,098
HOME DEPOT INC		03/31/2017	0.770	04/07/2017	11,448,531		245
WISCONSIN POWER & LIGHT		03/31/2017	0.830	04/03/2017	9,999,539		231
8599999. Subtotal - Other Cash Equivalents					21,448,070		476
8699999 - Total Cash Equivalents					344,637,843		1,051,574